

Find $\int_0^{\infty} e^{-x} dx$

- 1) This is an improper integral because the upper limit is infinite.
- 2) You can find the antiderivative using u substitution.

$$\int_0^{\infty} e^{-x} dx = \lim_{t \rightarrow \infty} \int_0^t e^{-x} dx$$

First put in the upper limit as t

$$= \lim_{t \rightarrow \infty} -e^{-x} \Big|_0^t$$

Antidifferentiate

$$= \lim_{t \rightarrow \infty} -e^{-t} - (-e^0)$$

Plug in the limits of integration

$$= \lim_{t \rightarrow \infty} \frac{-1}{e^t} + 1$$

$$e^0 = 1$$

$$= \frac{-1}{e^{\infty}} + 1$$

Pretend to plug infinity for t. Not strictly legal.

$$= 0 + 1$$

$$= 1$$