

Intégration sur un intervalle quelconque

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I Intégrales impropres (ou généralisées)

On étudie ici des fonctions continues, à valeurs dans $\mathbb{R}$ ou dans $\mathbb{C}$, définies sur un intervalle semi-ouvert.

IA Définition d'une intégrale improprie convergente

Définition 1.

Soit $f : [a, b[\rightarrow \mathbb{R}$ ou $\mathbb{C}$, continue ($b \leq +\infty$).

$\int_a^x f(t) dt$ est dite *convergente* si $\int_a^x f(t) dt$ a une limite finie quand x tend vers b en restant dans $[a, b[$. On pose alors :

$$\int_a^b f(t) dt = \lim_{x \rightarrow b} \int_a^x f(t) dt$$

Si il n'y a pas de limite, ou une limite infinie, l'intégrale est dite *divergente*.

Remarque 1.

- Il ne s'agit donc pas d'une intégrale au sens usuel du terme (c'est à dire sur un segment), mais de la limite d'une suite convergente d'intégrales sur des segments :

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