

1. In the course, we have shown

$$\lim_{\varepsilon \rightarrow 0} \int_{-1}^1 \frac{1}{x^2 + \varepsilon^2} dx = -2$$

2. In calculating the hypersingular integral, we can determine the improper integral by using limiting process. The M kernel contains two parts, one is calculated, the other one is as follows:

$$\lim_{\varepsilon \rightarrow 0} \int_a^b \frac{2x^2}{(x^2 + \varepsilon^2)^2} dx = 0$$

Please determine the value using Symbolic software (Macsyma, Reduce, Mathematica, Maple.....)

1.

(sol 1)

$$\int \frac{1}{x^2 + y^2} dx$$

$$\frac{\text{ArcTan}\left[\frac{x}{y}\right]}{y}$$

$$= \frac{\left(\frac{\pi}{2} - \text{ArcTan}\left[\frac{y}{x}\right]\right)}{y}$$

when $y \rightarrow 0$

$$\frac{\left(\frac{\pi}{2} - \text{ArcTan}\left[\frac{y}{x}\right]\right)}{y} = \frac{\frac{\pi}{2} - \frac{y}{x}}{y}$$

$$\int_{-1}^1 \frac{1}{x^2 + y^2} dx, y \rightarrow 0$$

$$= -1 - 1 = -2$$

(sol 2)

(Leibnitz rule)

$$\frac{d}{dx} \int_{a(x)}^{b(x)} f(x, t) dt = \int_{a(x)}^{b(x)} \frac{\partial f(x, t)}{\partial x} dt + f(x, b(x))b'(x) - f(x, a(x))a'(x)$$

$$\begin{aligned} & \frac{d}{dx} \left\{ C.P.V. \int_a^c \frac{-1}{(x-s)} ds \right\} \\ &= \frac{d}{dx} \left\{ \int_a^{x-\varepsilon} \frac{-1}{(x-s)} ds + \int_{x+\varepsilon}^c \frac{-1}{(x-s)} ds \right\} \\ &= \frac{1}{a-x} - \frac{1}{c-x} \end{aligned}$$

$$\begin{aligned}
& H.P.V. \int_{-1}^1 \frac{1}{x^2} dx \\
&= \lim_{\epsilon \rightarrow 0} \int_{-1}^1 \frac{1}{x^2 + \epsilon^2} dx \\
&= \frac{d}{dx} \left\{ C.P.V. \int_a^c \frac{-1}{x-s} ds \right\} \\
&= \frac{1}{a-x} - \frac{1}{c-x} \quad (a = -1, c = 1, x = 0) \\
&= -2
\end{aligned}$$

2.

(Sol)

Mathematica 5

$$\begin{aligned}
& \int \frac{2x^2}{(x^2 + \epsilon^2)^2} dx \\
& 2 \left(-\frac{x}{2(x^2 + \epsilon^2)} + \frac{\text{ArcTan}\left[\frac{x}{\epsilon}\right]}{2\epsilon} \right) \\
& \text{Limit}\left[\frac{-b}{b^2 + \epsilon^2} + \frac{\frac{\pi}{2} - \text{ArcTan}\left[\frac{\epsilon}{b}\right]}{\epsilon} + \frac{a}{a^2 + \epsilon^2} - \frac{\frac{\pi}{2} - \text{ArcTan}\left[\frac{\epsilon}{a}\right]}{\epsilon}, \epsilon \rightarrow 0 \right] \\
& \frac{2}{a} - \frac{2}{b}
\end{aligned}$$

手算

$$\begin{aligned}
& \int_a^b \frac{2x^2}{(x^2 + \epsilon^2)^2} dx = \frac{-b}{b^2 + \epsilon^2} + \frac{\frac{\pi}{2} - \text{ArcTan}\left[\frac{\epsilon}{b}\right]}{\epsilon} + \frac{a}{a^2 + \epsilon^2} - \frac{\frac{\pi}{2} - \text{ArcTan}\left[\frac{\epsilon}{a}\right]}{\epsilon} \\
& \text{Limit}_{\epsilon \rightarrow 0} \left[\frac{-b}{b^2 + \epsilon^2} + \frac{\frac{\pi}{2} - \text{ArcTan}\left[\frac{\epsilon}{b}\right]}{\epsilon} + \frac{a}{a^2 + \epsilon^2} - \frac{\frac{\pi}{2} - \text{ArcTan}\left[\frac{\epsilon}{a}\right]}{\epsilon} \right] = \frac{2}{a} - \frac{2}{b}
\end{aligned}$$

$$a = -1 \quad \& \quad b = 1 \rightarrow -4$$