8. [7 points] Consider the integral

$$\int_{1}^{\infty} \frac{e^{rx}}{x} dx,$$

where r is a constant.

a. [3 points] Show that this integral converges for r < 0. Show all work and indicate any convergence tests used.

Solution: We know that $\frac{e^{rx}}{x} \le e^{rx}$ for all $x \ge 1$.

Further, when r < 0, we know that $\int_{1}^{\infty} e^{rx} dx$ converges by exponential decay test.

Therefore, by (direct) comparison test, $\int_{1}^{\infty} \frac{e^{rx}}{x} dx$ converges.

b. [4 points] Show that the integral diverges for $r \geq 0$. Show all work and indicate any convergence tests used.

Solution: Now, when $r \ge 1$, we know that $e^{rx} \ge 1$ for all $x \ge 1$, so $\frac{e^{rx}}{x} \ge \frac{1}{x}$. $\int_1^\infty \frac{dx}{x}$ diverges by p-test with p = 1.

$$\int_{1}^{\infty} \frac{dx}{x}$$
 diverges by p-test with $p=1$

Therefore, by comparison, $\int_{1}^{\infty} \frac{e^{rx}}{x} dx$ diverges.

Alternative solution: For r > 0, $\lim_{x \to \infty} \frac{e^{rx}}{x} = \infty$. Since the integrand approaches infinity, the integral diverges.

This still leaves the r=0 case. In this case, $\frac{e^{rx}}{x}=\frac{1}{x}$, so the integral diverges by p-test with p = 1.