

Compute

$$\int_0^{\infty} \frac{x}{(1+x^2)^2} dx = \lim_{t \rightarrow \infty} \int_0^t \frac{x}{(1+x^2)^2} dx, \text{ first}$$

$$\int \frac{x}{(1+x^2)^2} dx = \int \frac{\frac{1}{2} dx^2}{(1+x^2)^2} \uparrow \int \frac{\frac{1}{2} du}{(1+u)^2} =$$

subst  
 $u = x^2$

$$-\frac{1}{2} (1+u)^{-1} = -\frac{1}{2} (1+x^2)^{-1}$$

$$\int_0^t \frac{x}{(1+x^2)^2} dx = \left[ -\frac{1}{2} (1+x^2)^{-1} \right]_0^t = -\frac{1/2}{1+t^2} + \frac{1/2}{1}$$

$$\lim_{t \rightarrow \infty} \left( \frac{1/2}{1+t^2} + \frac{1/2}{1} \right) = +1/2, \text{ so } \int_0^{\infty} \frac{x}{(1+x^2)^2} dx = \frac{1}{2}, \text{ convergent}$$

Partial integration:  $\int u dv = uv - \int v du$

$$\text{Find } \int x \ln^2(x) dx \stackrel{\text{part. int.}}{=} \int \ln^2(x) d\left(\frac{1}{2}x^2\right) =$$

$$\frac{1}{2}x^2 \ln^2(x) - \int \frac{1}{2}x^2 d \ln^2(x) =$$

$$\frac{1}{2}x^2 \ln^2(x) - \int \frac{1}{2}x^2 \cdot 2 \cdot \ln(x) \cdot \frac{1}{x} dx =$$

$$\left[ \frac{1}{2}x^2 \ln^2(x) \right] - \left[ \int x \ln(x) dx \right] \quad \text{remains to}$$

$$\text{compute } \int x \ln(x) dx \stackrel{\text{part. int.}}{=} \int \ln(x) d\left(\frac{1}{2}x^2\right) =$$

$$\frac{1}{2}x^2 \ln(x) - \int \frac{1}{2}x^2 d \ln(x) =$$

$$\frac{1}{2}x^2 \ln(x) - \int \frac{1}{2}x^2 \cdot \frac{1}{x} dx = \frac{1}{2}x^2 \ln(x) - \frac{1}{4}x^2 + C$$

$$\text{Answer } \frac{1}{2}x^2 \ln^2(x) - \frac{1}{2}x^2 \ln(x) + \frac{1}{4}x^2 + C$$