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Comparison Theorem for improper integrals, (the 3 steps,

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ex1)

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Some integrals are presented that can be expressed in terms of the Q-function, which is defined as $\int_0^{\infty} \frac{e^{-ax} \cos bx}{x^2 + a^2} dx = \frac{\pi}{2} \frac{e^{-ax} \cos bx}{Q(a, b)}$ and where Q_0 is the modified Bessel function of order zero. Also, integrals of the Q-function are evaluated.

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Some of the integrals are generalizations of earlier results, but others are new; all de-

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$$Q_M(a,b) = \int_b^{\infty} dx x(x/a)^{M-1} \exp\left(-\frac{x^2 + a^2}{2}\right) I_{M-1}(ax),$$

where I_{M-1} is the modified Bessel function of order $M-1$.

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generalized q -Hermite polynomials are deduced.

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