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A lecture on trigonometric integrals and trigonometric substitution

Canonical name ALectureOnTrigonometricIntegralsAndTrigonometricSubstitution

Date of creation 2013-03-22 15:38:39 Last modified on 2013-03-22 15:38:39 Owner alozano (2414)

Last modified by alozano (2414)

Numerical id 4

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Entry type Feature Classification msc 26A36

Related topic ALectureOnIntegrationByParts

Related topic ALectureOnIntegrationBySubstitution

Related topic ALectureOnThePartialFractionDecompositionMethod

1 Trigonometric Integrals

First, we must recall a few trigonometric identities:

$$\sin^2 x + \cos^2 x = 1 \tag{1}$$

$$\sec^2 x = 1 + \tan^2 x \tag{2}$$

$$\sin^2 x = \frac{1 - \cos(2x)}{2} \tag{3}$$

$$\cos^2 x = \frac{1 + \cos(2x)}{2} \tag{4}$$

$$\sin(2x) = 2\sin x \cos x \tag{5}$$

$$\cos(2x) = \cos^2 x - \sin^2 x. \tag{6}$$

The most usual integrals which involve trigonometric functions can be solved using the identities above.

Example 1.1. $\int \sin x dx = -\cos x + C$ and $\int \cos x dx = \sin x + C$ are immediate integrals.

Example 1.2. For $\int \sin^2 x dx$, $\int \cos^2 x dx$ we use formulas (3) and (4) respectively, e.g.

$$\int \sin^2 x dx = \int \frac{1 - \cos(2x)}{2} dx = \frac{1}{2} \int (1 - \cos(2x)) dx = \frac{1}{2} \left(x - \frac{\sin(2x)}{2} \right) + C.$$

Example 1.3. For integrals of the form $\int \cos^m x \sin x \, dx$ or $\int \sin^m x \cos x \, dx$ we use substitution with $u = \cos x$ or $u = \sin x$ respectively, e.g.

$$\int \cos^2 x \sin x dx = \int -u^2 du = -\frac{u^3}{3} + C = -\frac{\cos^3 x}{3} + C. \left[u = \cos x, \ du = -\sin x dx \right]$$

In the following examples, we use equations (1) in the forms $\sin^2 x = 1 - \cos^2 x$ or $\cos^2 x = 1 - \sin^2 x$ to transform the integral into one of the type described in Example ??.

Example 1.4.

$$\int \sin^3 x dx = \int \sin^2 x \sin x dx = \int (1 - \cos^2 x) \sin x dx$$
$$= \int \sin x dx - \int \cos^2 x \sin x dx$$
$$= -\cos x + \frac{\cos^3 x}{3} + C.$$

Similarly one can solve $\int \cos^3 x dx$.

Example 1.5.

$$\int \cos^3 x \sin^2 x dx = \int \cos^2 x \cos x \sin^2 x dx = \int (1 - \sin^2 x) \cos x \sin^2 x dx$$
$$= \int \cos x \sin^2 x dx - \int \cos x \sin^4 x dx$$
$$= \frac{\sin^3 x}{3} - \frac{\sin^5 x}{5} + C.$$

Example 1.6. In order to solve $\int \cos^5 x \sin^3 x dx$ we express it first as $\int \cos^5 x \sin^2 x \sin x = \int \cos^5 x (1 - \cos^2 x) \sin x dx$ and then proceed as in the previous example.

One can use similar tricks to solve integrals which involve products of powers of $\sec x$ and $\tan x$, by using Equation (2). Also, recall that the derivative of $\tan x$ is $\sec^2 x$ while the derivative of $\sec x$ is $\sec x \tan x$.

Example 1.7.

$$\int \tan^5 x \sec^4 x dx = \int \tan^5 x \sec^2 x \sec^2 x dx = \int \tan^5 x (1 + \tan^2 x) \sec^2 x dx$$

$$= \int \tan^5 x \sec^2 x dx + \int \tan^7 x \sec^2 x dx$$

$$= \frac{\tan^6 x}{6} + \frac{\tan^8 x}{8} + C.$$

Example 1.8.

$$\int \tan^3 x \sec^4 x dx = \int \tan x \tan^2 x \sec^4 x dx = \int \tan x (\sec^2 x - 1) \sec^4 x dx$$
$$= \int \tan x \sec x \sec^5 x dx - \int \tan x \sec x \sec^3 x dx$$
$$= \frac{\sec^6 x}{6} - \frac{\sec^4 x}{4} + C.$$

2 Trigonometric Substitutions

One can easily deduce that $\int_0^1 \sqrt{1-x^2} dx$ has value $\frac{\pi}{4}$. Why? Simply because the graph of the function $y = \sqrt{1-x^2}$ is half a circumference of radius r = 1

(because if you square both sides of $y = \sqrt{1 - x^2}$ you obtain $x^2 + y^2 = 1$ which is the equation of a circle or radius r = 1). Therefore, the area under the graph is a quarter of the area of a circle.

How does one compute $\int_0^1 \sqrt{1-x^2} dx$ without using the geometry of the problem? This is the prototype of integral where a trigonometric substitution will work very nicely. Notice that neither substitution nor integration by parts will work appropriately.

Example 2.1. Suppose we want to solve $\int_0^1 \sqrt{1-x^2} dx$ with analytic methods. We will use a substitution $x = \sin \theta$ (so θ will be our new variable of integration), because, as we know from Equation (1), $\sqrt{1-x^2} = \sqrt{1-\sin^2 \theta} = \cos \theta$, thus getting rid of the pesky square root. Notice that $dx = \cos \theta d\theta$. We also need to find the new limits of integration with respect to the new variable of integration, namely θ . When $x = 0 = \sin \theta$ we must have $\theta = 0$. Similarly, when $x = 1 = \sin \theta$ one has $\theta = \pi/2$. We are now ready to integrate:

$$\int_0^1 \sqrt{1 - x^2} dx = \int_0^{\pi/2} (\cos \theta) \cos \theta d\theta = \int_0^{\pi/2} \cos^2 \theta d\theta$$
$$= \int_0^{\pi/2} \frac{1 + \cos(2\theta)}{2} d\theta = \frac{1}{2} \left(\theta + \frac{\sin(2\theta)}{2} \right)_0^{\pi/2} = \pi/4.$$

Notice that we made use of Equation (4) in the second line.

Example 2.2. Similarly, one can solve $\int_0^r \sqrt{r^2 - x^2} dx$ by using a substitution $x = r \sin \theta$. Indeed, $\sqrt{r^2 - x^2} = \sqrt{r^2 - r^2 \sin^2 \theta} = r \cos \theta$ and $dx = r \cos \theta d\theta$. The limits of integration with respect to θ are again $\theta = 0$ to $\theta = \pi/2$ (check this!). Thus:

$$\int_0^r \sqrt{r^2 - x^2} dx = \int_0^{\pi/2} r^2(\cos \theta) \cos \theta d\theta = r^2 \int_0^{\pi/2} \cos^2 \theta d\theta$$
$$= r^2 \int_0^{\pi/2} \frac{1 + \cos(2\theta)}{2} d\theta = \frac{r^2}{2} \left(\theta + \frac{\sin(2\theta)}{2}\right)_0^{\pi/2} = r^2 \pi/4.$$

Thus, we have proved that a quarter of a circle of radius r has area $r^2\pi/4$ which implies that the area of such a circle is πr^2 , as usual.

The trigonometric substitutions usually work when expressions like $\sqrt{r^2 - x^2}$, $\sqrt{r^2 + x^2}$, $\sqrt{x^2 - r^2}$ appear in the integral at hand, for some real number r. Here is a table of the suggested change of variables in each particular case:

If you see	try this	because
$\sqrt{1-x^2}$	$x = \sin \theta$	$\sqrt{1-\sin^2\theta}=\cos\theta$
$\sqrt{r^2-x^2}$	$x = r\sin\theta$	$\sqrt{r^2 - \sin^2 \theta} = r \cos \theta$
$\sqrt{1+x^2}$	$x = \tan \theta$	$\sqrt{1 + \tan^2 \theta} = \sec \theta$
$\sqrt{r^2+x^2}$	$x = r \tan \theta$	$\sqrt{r^2 + \tan^2 \theta} = r \sec \theta$
$\sqrt{x^2-1}$	$x = \sec \theta$	$\sqrt{\sec^2\theta - 1} = \tan\theta$
$\sqrt{x^2-r^2}$	$x = r\sin\theta$	$\sqrt{\sec^2\theta - 1} = r\tan\theta$

Remark 2.3. The above are "suggested" substitutions, they may not be the most ideal choice! For example, for the integral $\int 2x\sqrt{1-x^2}dx$, the change $u=1-x^2$ will work much better than $x=\sin\theta$.

Example 2.4. We would like to find the value of

$$\int_{\sqrt{2}}^{2} \frac{1}{x^3 \sqrt{x^2 - 1}} dx.$$

Since neither a *u*-substitution nor integration by parts seem appropriate, we try $x = \sec \theta$, $dx = \sec \theta \tan \theta d\theta$. When $x = \sqrt{2} = \sec \theta$ one has $\theta = \pi/4$ while x = 2 implies $\theta = \pi/3$. Hence:

$$\int_{\sqrt{2}}^{2} \frac{1}{x^{3}\sqrt{x^{2}-1}} dx = \int_{\pi/4}^{\pi/3} \frac{\sec\theta \tan\theta}{\sec^{3}\theta \tan\theta} d\theta = \int_{\pi/4}^{\pi/3} \frac{1}{\sec^{2}\theta} d\theta = \int_{\pi/4}^{\pi/3} \cos^{2}\theta d\theta$$

and the last integral is easy to compute using Equation (4).