Problems Plus

Cover up the solution to the example and try it yourself.

EXAMPLE For what values of c does the equation $\ln x = cx^2$ have exactly one solution?

SOLUTION One of the most important principles of problem solving is to draw a diagram, even if the problem as stated doesn't explicitly mention a geometric situation. Our present problem can be reformulated geometrically as follows: for what values of c does the curve $y = \ln x$ intersect the curve $y = cx^2$ in exactly one point?

Let's start by graphing $y = \ln x$ and $y = cx^2$ for various values of c. We know that, for $c \neq 0$, $y = cx^2$ is a parabola that opens upward if $c > 0$ and downward if $c < 0$. Figure 1 shows the parabolas $y = cx^2$ for several positive values of c. Most of them don't intersect $y = \ln x$ at all and one intersects twice. We have the feeling that there must be a value of c (somewhere between 0.1 and 0.3) for which the curves intersect exactly once, as in Figure 2.

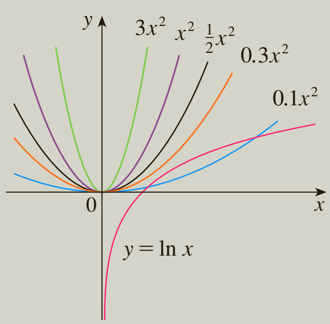


FIGURE 1

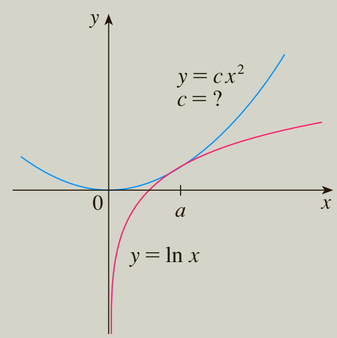


FIGURE 2

To find that particular value of c, we let a be the x-coordinate of the single point of intersection. In other words, $\ln a = ca^2$, so a is the unique solution of the given equation. We see from Figure 2 that the curves just touch, so they have a common tangent line when $x = a$. That means the curves $y = \ln x$ and $y = cx^2$ have the same slope when $x = a$. Therefore

$$\frac{1}{a} = 2ca$$

Solving the equations $\ln a = ca^2$ and $1/a = 2ca$, we get

$$\ln a = ca^2 = c \cdot \frac{1}{2c} = \frac{1}{2}$$

Thus $a = e^{1/2}$ and

$$c = \frac{\ln a}{a^2} = \frac{\ln e^{1/2}}{e} = \frac{1}{2e}$$

For negative values of c we have the situation illustrated in Figure 3: all parabolas $y = cx^2$ with negative values of c intersect $y = \ln x$ exactly once. And let's not forget about $c = 0$: the curve $y = 0x^2 = 0$ is just the x-axis, which intersects $y = \ln x$ exactly once.

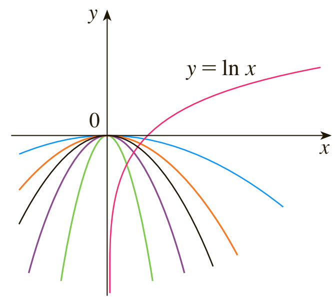


FIGURE 3

To summarize, the required values of c are $c = 1/(2e)$ and $c \leqslant 0$. ■

Problems

1. If a rectangle has its base on the x-axis and two vertices on the curve $y = e^{-x^2}$, show that the rectangle has the largest possible area when the two vertices are at the points of inflection of the curve.

2. Prove that $\log_2 5$ is an irrational number.

3. Does the function $f(x) = e^{10|x-2|-x^2}$ have an absolute maximum? If so, find it. What about an absolute minimum?

4. If $\int_0^4 e^{(x-2)^4}\,dx = k$, find the value of $\int_0^4 xe^{(x-2)^4}\,dx$.

5. Show that

$$\frac{d^n}{dx^n}(e^{ax}\sin bx) = r^n e^{ax}\sin(bx + n\theta)$$

where a and b are positive numbers, $r^2 = a^2 + b^2$, and $\theta = \tan^{-1}(b/a)$.

6. Show that $\sin^{-1}(\tanh x) = \tan^{-1}(\sinh x)$.

7. Show that, for $x > 0$,

$$\frac{x}{1 + x^2} < \tan^{-1}x < x$$

8. Suppose f is continuous, $f(0) = 0$, $f(1) = 1$, $f'(x) > 0$, and $\int_0^1 f(x)\,dx = \frac{1}{3}$. Find the value of the integral $\int_0^1 f^{-1}(y)\,dy$.

9. Show that $f(x) = \int_1^x \sqrt{1 + t^3}\,dt$ is one-to-one and find $(f^{-1})'(0)$.

10. If

$$y = \frac{x}{\sqrt{a^2 - 1}} - \frac{2}{\sqrt{a^2 - 1}}\arctan\frac{\sin x}{a + \sqrt{a^2 - 1} + \cos x}$$

show that $y' = \dfrac{1}{a + \cos x}$.

11. For what value of a is the following equation true?

$$\lim_{x\to\infty}\left(\frac{x + a}{x - a}\right)^x = e$$

12. Evaluate

$$\lim_{x \to \infty} \frac{(x + 2)^{1/x} - x^{1/x}}{(x + 3)^{1/x} - x^{1/x}}$$

13. Evaluate $\displaystyle\lim_{x \to 0} \frac{1}{x} \int_0^x (1 - \tan 2t)^{1/t}\, dt$.
[Assume that the integrand is defined and continuous at $t = 0$; see Exercise 4.3.64.]

14. Sketch the set of all points (x, y) such that $|x + y| \leqslant e^x$.

15. Prove that $\cosh(\sinh x) < \sinh(\cosh x)$ for all x.

16. Show that, for all positive values of x and y,

$$\frac{e^{x+y}}{xy} \geqslant e^2$$

17. For what value of k does the equation $e^{2x} = k\sqrt{x}$ have exactly one solution?

18. For which positive numbers a is it true that $a^x \geqslant 1 + x$ for all x?

19. For which positive numbers a does the curve $y = a^x$ intersect the line $y = x$?

20. For what values of c does the curve $y = cx^3 + e^x$ have inflection points?

7 Techniques of Integration

USDA

The photo shows a screw-worm fly, the first pest effectively eliminated from a region by the sterile insect technique without pesticides. The idea is to introduce into the population sterile males that mate with females but produce no offspring. In Exercise 7.4.67 you will evaluate an integral that relates the female insect population to time.

BECAUSE OF THE FUNDAMENTAL THEOREM of Calculus, we can integrate a function if we know an antiderivative, that is, an indefinite integral. We summarize here the most important integrals that we have learned so far.

$$\int x^n\,dx = \frac{x^{n+1}}{n+1} + C \quad (n \neq -1) \qquad \int \frac{1}{x}\,dx = \ln|x| + C$$

$$\int e^x\,dx = e^x + C \qquad \int b^x\,dx = \frac{b^x}{\ln b} + C$$

$$\int \sin x\,dx = -\cos x + C \qquad \int \cos x\,dx = \sin x + C$$

$$\int \sec^2 x\,dx = \tan x + C \qquad \int \csc^2 x\,dx = -\cot x + C$$

$$\int \sec x \tan x\,dx = \sec x + C \qquad \int \csc x \cot x\,dx = -\csc x + C$$

$$\int \sinh x\,dx = \cosh x + C \qquad \int \cosh x\,dx = \sinh x + C$$

$$\int \tan x\,dx = \ln|\sec x| + C \qquad \int \cot x\,dx = \ln|\sin x| + C$$

$$\int \frac{1}{x^2 + a^2}\,dx = \frac{1}{a}\tan^{-1}\left(\frac{x}{a}\right) + C \qquad \int \frac{1}{\sqrt{a^2 - x^2}}\,dx = \sin^{-1}\left(\frac{x}{a}\right) + C, \quad a > 0$$

In this chapter we develop techniques for using these basic integration formulas to obtain indefinite integrals of more complicated functions. We learned the most important method of integration, the Substitution Rule, in Section 4.5. The other general technique, integration by parts, is presented in Section 7.1. Then we learn methods that are special to particular classes of functions, such as trigonometric functions and rational functions.

Integration is not as straightforward as differentiation; there are no rules that absolutely guarantee obtaining an indefinite integral of a function. Therefore we discuss a strategy for integration in Section 7.5.

7.1 Integration by Parts

Every differentiation rule has a corresponding integration rule. For instance, the Substitution Rule for integration corresponds to the Chain Rule for differentiation. The rule that corresponds to the Product Rule for differentiation is called the rule for *integration by parts*.

The Product Rule states that if f and g are differentiable functions, then

$$\frac{d}{dx}[f(x)g(x)] = f(x)g'(x) + g(x)f'(x)$$

In the notation for indefinite integrals this equation becomes

$$\int [f(x)g'(x) + g(x)f'(x)]\,dx = f(x)g(x)$$

or

$$\int f(x)g'(x)\,dx + \int g(x)f'(x)\,dx = f(x)g(x)$$

We can rearrange this equation as

1
$$\boxed{\int f(x)g'(x)\,dx = f(x)g(x) - \int g(x)f'(x)\,dx}$$

Formula 1 is called the **formula for integration by parts**. It is perhaps easier to remember in the following notation. Let $u = f(x)$ and $v = g(x)$. Then the differentials are $du = f'(x)\,dx$ and $dv = g'(x)\,dx$, so, by the Substitution Rule, the formula for integration by parts becomes

2
$$\boxed{\int u\,dv = uv - \int v\,du}$$

EXAMPLE 1 Find $\int x \sin x\,dx$.

SOLUTION USING FORMULA 1 Suppose we choose $f(x) = x$ and $g'(x) = \sin x$. Then $f'(x) = 1$ and $g(x) = -\cos x$. (For g we can choose *any* antiderivative of g'.) Thus, using Formula 1, we have

$$\begin{aligned}\int x \sin x\,dx &= f(x)g(x) - \int g(x)f'(x)\,dx \\ &= x(-\cos x) - \int (-\cos x)\,dx \\ &= -x\cos x + \int \cos x\,dx \\ &= -x\cos x + \sin x + C\end{aligned}$$

It's wise to check the answer by differentiating it. If we do so, we get $x \sin x$, as expected.

It is helpful to use the pattern:

$$u = \square \qquad dv = \square$$
$$du = \square \qquad v = \square$$

SOLUTION USING FORMULA 2 Let

$$u = x \qquad dv = \sin x\,dx$$

Then

$$du = dx \qquad v = -\cos x$$

and so

$$\int x \sin x\,dx = \int \overbrace{x}^{u}\ \overbrace{\sin x\,dx}^{dv} = \overbrace{x}^{u}\ \overbrace{(-\cos x)}^{v} - \int \overbrace{(-\cos x)}^{v}\ \overbrace{dx}^{du}$$

$$= -x\cos x + \int \cos x\,dx$$

$$= -x\cos x + \sin x + C$$

■

NOTE Our aim in using integration by parts is to obtain a simpler integral than the one we started with. Thus in Example 1 we started with $\int x \sin x\,dx$ and expressed it in terms of the simpler integral $\int \cos x\,dx$. If we had instead chosen $u = \sin x$ and $dv = x\,dx$, then $du = \cos x\,dx$ and $v = x^2/2$, so integration by parts gives

$$\int x \sin x\,dx = (\sin x)\frac{x^2}{2} - \frac{1}{2}\int x^2 \cos x\,dx$$

Although this is true, $\int x^2 \cos x\,dx$ is a more difficult integral than the one we started with. In general, when deciding on a choice for u and dv, we usually try to choose $u = f(x)$ to be a function that becomes simpler when differentiated (or at least not more complicated) as long as $dv = g'(x)\,dx$ can be readily integrated to give v.

EXAMPLE 2 Evaluate $\int \ln x\,dx$.

SOLUTION Here we don't have much choice for u and dv. Let

$$u = \ln x \qquad dv = dx$$

Then

$$du = \frac{1}{x}\,dx \qquad v = x$$

Integrating by parts, we get

$$\int \ln x\,dx = x\ln x - \int x\,\frac{dx}{x}$$

It's customary to write $\int 1\,dx$ as $\int dx$.

$$= x\ln x - \int dx$$

Check the answer by differentiating it.

$$= x\ln x - x + C$$

Integration by parts is effective in this example because the derivative of the function $f(x) = \ln x$ is simpler than f. ■

EXAMPLE 3 Find $\int t^2 e^t\,dt$.

SOLUTION Notice that t^2 becomes simpler when differentiated (whereas e^t is unchanged when differentiated or integrated), so we choose

$$u = t^2 \qquad dv = e^t\,dt$$

Then

$$du = 2t\,dt \qquad v = e^t$$

Integration by parts gives

$$\boxed{3} \qquad \int t^2 e^t\,dt = t^2 e^t - 2\int te^t\,dt$$

The integral that we obtained, $\int te^t\,dt$, is simpler than the original integral but is still not obvious. Therefore we use integration by parts a second time, this time with $u = t$ and $dv = e^t\,dt$. Then $du = dt$, $v = e^t$, and

$$\begin{aligned}\int te^t\,dt &= te^t - \int e^t\,dt \\ &= te^t - e^t + C\end{aligned}$$

Putting this in Equation 3, we get

$$\begin{aligned}\int t^2 e^t\,dt &= t^2 e^t - 2\int te^t\,dt \\ &= t^2 e^t - 2(te^t - e^t + C) \\ &= t^2 e^t - 2te^t + 2e^t + C_1 \qquad \text{where } C_1 = -2C\end{aligned}$$

■

EXAMPLE 4 Evaluate $\int e^x \sin x\,dx$.

An easier method, using complex numbers, is given in Exercise 50 in Appendix G.

SOLUTION Neither e^x nor $\sin x$ becomes simpler when differentiated, but we try choosing $u = e^x$ and $dv = \sin x\,dx$ anyway. Then $du = e^x\,dx$ and $v = -\cos x$, so integration by parts gives

$$\boxed{4} \qquad \int e^x \sin x\,dx = -e^x \cos x + \int e^x \cos x\,dx$$

The integral that we have obtained, $\int e^x \cos x\,dx$, is no simpler than the original one, but at least it's no more difficult. Having had success in the preceding example integrating by parts twice, we persevere and integrate by parts again. This time we use $u = e^x$ and $dv = \cos x\,dx$. Then $du = e^x\,dx$, $v = \sin x$, and

$$\boxed{5} \qquad \int e^x \cos x\,dx = e^x \sin x - \int e^x \sin x\,dx$$

At first glance, it appears as if we have accomplished nothing because we have arrived at $\int e^x \sin x\,dx$, which is where we started. However, if we put the expression for $\int e^x \cos x\,dx$ from Equation 5 into Equation 4 we get

$$\int e^x \sin x\,dx = -e^x \cos x + e^x \sin x - \int e^x \sin x\,dx$$

Figure 1 illustrates Example 4 by showing the graphs of $f(x) = e^x \sin x$ and $F(x) = \frac{1}{2}e^x(\sin x - \cos x)$. As a visual check on our work, notice that $f(x) = 0$ when F has a maximum or minimum.

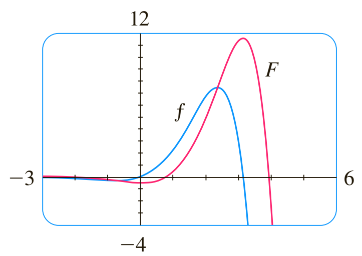


FIGURE 1

This can be regarded as an equation to be solved for the unknown integral. Adding $\int e^x \sin x\,dx$ to both sides, we obtain

$$2\int e^x \sin x\,dx = -e^x \cos x + e^x \sin x$$

Dividing by 2 and adding the constant of integration, we get

$$\int e^x \sin x\,dx = \tfrac{1}{2}e^x(\sin x - \cos x) + C$$ ■

If we combine the formula for integration by parts with Part 2 of the Fundamental Theorem of Calculus, we can evaluate definite integrals by parts. Evaluating both sides of Formula 1 between a and b, assuming f' and g' are continuous, and using the Fundamental Theorem, we obtain

6 $$\boxed{\int_a^b f(x)g'(x)\,dx = f(x)g(x)\Big]_a^b - \int_a^b g(x)f'(x)\,dx}$$

EXAMPLE 5 Calculate $\int_0^1 \tan^{-1}x\,dx$.

SOLUTION Let

$$u = \tan^{-1}x \qquad dv = dx$$

Then $$du = \frac{dx}{1+x^2} \qquad v = x$$

So Formula 6 gives

$$\int_0^1 \tan^{-1}x\,dx = x\tan^{-1}x\Big]_0^1 - \int_0^1 \frac{x}{1+x^2}\,dx$$

$$= 1 \cdot \tan^{-1}1 - 0 \cdot \tan^{-1}0 - \int_0^1 \frac{x}{1+x^2}\,dx$$

$$= \frac{\pi}{4} - \int_0^1 \frac{x}{1+x^2}\,dx$$

Since $\tan^{-1}x \geqslant 0$ for $x \geqslant 0$, the integral in Example 5 can be interpreted as the area of the region shown in Figure 2.

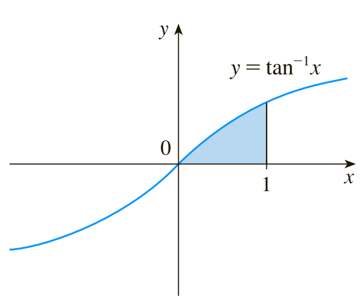


FIGURE 2

To evaluate this integral we use the substitution $t = 1 + x^2$ (since u has another meaning in this example). Then $dt = 2x\,dx$, so $x\,dx = \frac{1}{2}\,dt$. When $x = 0$, $t = 1$; when $x = 1$, $t = 2$; so

$$\int_0^1 \frac{x}{1+x^2}\,dx = \frac{1}{2}\int_1^2 \frac{dt}{t} = \frac{1}{2}\ln|t|\Big]_1^2$$

$$= \tfrac{1}{2}(\ln 2 - \ln 1) = \tfrac{1}{2}\ln 2$$

Therefore $$\int_0^1 \tan^{-1}x\,dx = \frac{\pi}{4} - \int_0^1 \frac{x}{1+x^2}\,dx = \frac{\pi}{4} - \frac{\ln 2}{2}$$ ■

EXAMPLE 6 Prove the reduction formula

7 $$\int \sin^n x\,dx = -\frac{1}{n}\cos x \sin^{n-1}x + \frac{n-1}{n}\int \sin^{n-2}x\,dx$$

where $n \geqslant 2$ is an integer.

Equation 7 is called a *reduction formula* because the exponent n has been *reduced* to $n - 1$ and $n - 2$.

SOLUTION Let

$$u = \sin^{n-1}x \qquad dv = \sin x\, dx$$

Then $\qquad du = (n-1)\sin^{n-2}x \cos x\, dx \qquad v = -\cos x$

so integration by parts gives

$$\int \sin^n x\, dx = -\cos x \sin^{n-1}x + (n-1)\int \sin^{n-2}x \cos^2 x\, dx$$

Since $\cos^2 x = 1 - \sin^2 x$, we have

$$\int \sin^n x\, dx = -\cos x \sin^{n-1}x + (n-1)\int \sin^{n-2}x\, dx - (n-1)\int \sin^n x\, dx$$

As in Example 4, we solve this equation for the desired integral by taking the last term on the right side to the left side. Thus we have

$$n\int \sin^n x\, dx = -\cos x \sin^{n-1}x + (n-1)\int \sin^{n-2}x\, dx$$

or

$$\int \sin^n x\, dx = -\frac{1}{n}\cos x \sin^{n-1}x + \frac{n-1}{n}\int \sin^{n-2}x\, dx$$

The reduction formula (7) is useful because by using it repeatedly we could eventually express $\int \sin^n x\, dx$ in terms of $\int \sin x\, dx$ (if n is odd) or $\int (\sin x)^0\, dx = \int dx$ (if n is even).

7.1 EXERCISES

1–2 Evaluate the integral using integration by parts with the indicated choices of u and dv.

1. $\int xe^{2x}\, dx;\quad u = x,\ dv = e^{2x}\, dx$

2. $\int \sqrt{x}\ln x\, dx;\quad u = \ln x,\ dv = \sqrt{x}\, dx$

3–36 Evaluate the integral.

3. $\int x\cos 5x\, dx$

4. $\int ye^{0.2y}\, dy$

5. $\int te^{-3t}\, dt$

6. $\int (x-1)\sin \pi x\, dx$

7. $\int (x^2 + 2x)\cos x\, dx$

8. $\int t^2 \sin \beta t\, dt$

9. $\int \cos^{-1}x\, dx$

10. $\int \ln \sqrt{x}\, dx$

11. $\int t^4 \ln t\, dt$

12. $\int \tan^{-1} 2y\, dy$

13. $\int t\csc^2 t\, dt$

14. $\int x\cosh ax\, dx$

15. $\int (\ln x)^2\, dx$

16. $\int \frac{z}{10^z}\, dz$

17. $\int e^{2\theta}\sin 3\theta\, d\theta$

18. $\int e^{-\theta}\cos 2\theta\, d\theta$

19. $\int z^3 e^z\, dz$

20. $\int x\tan^2 x\, dx$

21. $\int \frac{xe^{2x}}{(1+2x)^2}\, dx$

22. $\int (\arcsin x)^2\, dx$

23. $\int_0^{1/2} x\cos \pi x\, dx$

24. $\int_0^1 (x^2+1)e^{-x}\, dx$

25. $\int_0^2 y\sinh y\, dy$

26. $\int_1^2 w^2 \ln w\, dw$

27. $\int_1^5 \frac{\ln R}{R^2}\, dR$

28. $\int_0^{2\pi} t^2 \sin 2t\, dt$

29. $\int_0^{\pi} x\sin x\cos x\, dx$

30. $\int_1^{\sqrt{3}} \arctan(1/x)\, dx$

31. $\displaystyle\int_1^5 \frac{M}{e^M}\,dM$

32. $\displaystyle\int_1^2 \frac{(\ln x)^2}{x^3}\,dx$

33. $\displaystyle\int_0^{\pi/3} \sin x \ln(\cos x)\,dx$

34. $\displaystyle\int_0^1 \frac{r^3}{\sqrt{4+r^2}}\,dr$

35. $\displaystyle\int_1^2 x^4(\ln x)^2\,dx$

36. $\displaystyle\int_0^t e^s \sin(t-s)\,ds$

37–42 First make a substitution and then use integration by parts to evaluate the integral.

37. $\displaystyle\int e^{\sqrt{x}}\,dx$

38. $\displaystyle\int \cos(\ln x)\,dx$

39. $\displaystyle\int_{\sqrt{\pi/2}}^{\sqrt{\pi}} \theta^3\cos(\theta^2)\,d\theta$

40. $\displaystyle\int_0^{\pi} e^{\cos t}\sin 2t\,dt$

41. $\displaystyle\int x\ln(1+x)\,dx$

42. $\displaystyle\int \frac{\arcsin(\ln x)}{x}\,dx$

43–46 Evaluate the indefinite integral. Illustrate, and check that your answer is reasonable, by graphing both the function and its antiderivative (take $C = 0$).

43. $\displaystyle\int xe^{-2x}\,dx$

44. $\displaystyle\int x^{3/2}\ln x\,dx$

45. $\displaystyle\int x^3\sqrt{1+x^2}\,dx$

46. $\displaystyle\int x^2\sin 2x\,dx$

47. (a) Use the reduction formula in Example 6 to show that

$$\int \sin^2 x\,dx = \frac{x}{2} - \frac{\sin 2x}{4} + C$$

(b) Use part (a) and the reduction formula to evaluate $\int \sin^4 x\,dx$.

48. (a) Prove the reduction formula

$$\int \cos^n x\,dx = \frac{1}{n}\cos^{n-1}x\sin x + \frac{n-1}{n}\int \cos^{n-2}x\,dx$$

(b) Use part (a) to evaluate $\int \cos^2 x\,dx$.
(c) Use parts (a) and (b) to evaluate $\int \cos^4 x\,dx$.

49. (a) Use the reduction formula in Example 6 to show that

$$\int_0^{\pi/2} \sin^n x\,dx = \frac{n-1}{n}\int_0^{\pi/2}\sin^{n-2}x\,dx$$

where $n \geqslant 2$ is an integer.
(b) Use part (a) to evaluate $\int_0^{\pi/2}\sin^3 x\,dx$ and $\int_0^{\pi/2}\sin^5 x\,dx$.
(c) Use part (a) to show that, for odd powers of sine,

$$\int_0^{\pi/2}\sin^{2n+1}x\,dx = \frac{2\cdot 4\cdot 6\cdot\cdots\cdot 2n}{3\cdot 5\cdot 7\cdot\cdots\cdot(2n+1)}$$

50. Prove that, for even powers of sine,

$$\int_0^{\pi/2}\sin^{2n}x\,dx = \frac{1\cdot 3\cdot 5\cdot\cdots\cdot(2n-1)}{2\cdot 4\cdot 6\cdot\cdots\cdot 2n}\,\frac{\pi}{2}$$

51–54 Use integration by parts to prove the reduction formula.

51. $\displaystyle\int (\ln x)^n\,dx = x(\ln x)^n - n\int(\ln x)^{n-1}\,dx$

52. $\displaystyle\int x^n e^x\,dx = x^n e^x - n\int x^{n-1}e^x\,dx$

53. $\displaystyle\int \tan^n x\,dx = \frac{\tan^{n-1}x}{n-1} - \int\tan^{n-2}x\,dx \quad (n \neq 1)$

54. $\displaystyle\int \sec^n x\,dx = \frac{\tan x\sec^{n-2}x}{n-1} + \frac{n-2}{n-1}\int\sec^{n-2}x\,dx \quad (n \neq 1)$

55. Use Exercise 51 to find $\int(\ln x)^3\,dx$.

56. Use Exercise 52 to find $\int x^4 e^x\,dx$.

57–58 Find the area of the region bounded by the given curves.

57. $y = x^2\ln x,\quad y = 4\ln x$

58. $y = x^2e^{-x},\quad y = xe^{-x}$

59–60 Use a graph to find approximate x-coordinates of the points of intersection of the given curves. Then find (approximately) the area of the region bounded by the curves.

59. $y = \arcsin(\frac{1}{2}x),\quad y = 2 - x^2$

60. $y = x\ln(x+1),\quad y = 3x - x^2$

61–64 Use the method of cylindrical shells to find the volume generated by rotating the region bounded by the curves about the given axis.

61. $y = \cos(\pi x/2),\ y = 0,\ 0 \leqslant x \leqslant 1;$ about the y-axis

62. $y = e^x,\ y = e^{-x},\ x = 1;$ about the y-axis

63. $y = e^{-x},\ y = 0,\ x = -1,\ x = 0;$ about $x = 1$

64. $y = e^x,\ x = 0,\ y = 3;$ about the x-axis

65. Calculate the volume generated by rotating the region bounded by the curves $y = \ln x$, $y = 0$, and $x = 2$ about each axis.
(a) The y-axis (b) The x-axis

66. Calculate the average value of $f(x) = x\sec^2 x$ on the interval $[0, \pi/4]$.

67. The Fresnel function $S(x) = \int_0^x \sin(\frac{1}{2}\pi t^2)\,dt$ was discussed in Example 4.3.3 and is used extensively in the theory of optics. Find $\int S(x)\,dx$. [Your answer will involve $S(x)$.]

68. A rocket accelerates by burning its onboard fuel, so its mass decreases with time. Suppose the initial mass of the rocket at liftoff (including its fuel) is m, the fuel is consumed at rate r, and the exhaust gases are ejected with constant velocity v_e (relative to the rocket). A model for the velocity of the rocket at time t is given by the equation

$$v(t) = -gt - v_e \ln \frac{m - rt}{m}$$

where g is the acceleration due to gravity and t is not too large. If $g = 9.8 \text{ m/s}^2$, $m = 30{,}000$ kg, $r = 160$ kg/s, and $v_e = 3000$ m/s, find the height of the rocket one minute after liftoff.

69. A particle that moves along a straight line has velocity $v(t) = t^2 e^{-t}$ meters per second after t seconds. How far will it travel during the first t seconds?

70. If $f(0) = g(0) = 0$ and f'' and g'' are continuous, show that

$$\int_0^a f(x)g''(x)\,dx = f(a)g'(a) - f'(a)g(a) + \int_0^a f''(x)g(x)\,dx$$

71. Suppose that $f(1) = 2$, $f(4) = 7$, $f'(1) = 5$, $f'(4) = 3$, and f'' is continuous. Find the value of $\int_1^4 xf''(x)\,dx$.

72. (a) Use integration by parts to show that

$$\int f(x)\,dx = xf(x) - \int xf'(x)\,dx$$

(b) If f and g are inverse functions and f' is continuous, prove that

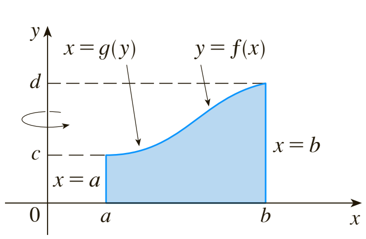
$$\int_a^b f(x)\,dx = bf(b) - af(a) - \int_{f(a)}^{f(b)} g(y)\,dy$$

[*Hint:* Use part (a) and make the substitution $y = f(x)$.]

(c) In the case where f and g are positive functions and $b > a > 0$, draw a diagram to give a geometric interpretation of part (b).

(d) Use part (b) to evaluate $\int_1^e \ln x\,dx$.

73. We arrived at Formula 5.3.2, $V = \int_a^b 2\pi x f(x)\,dx$, by using cylindrical shells, but now we can use integration by parts to prove it using the slicing method of Section 5.2, at least for the case where f is one-to-one and therefore has an inverse function g. Use the figure to show that



$$V = \pi b^2 d - \pi a^2 c - \int_c^d \pi [g(y)]^2\,dy$$

Make the substitution $y = f(x)$ and then use integration by parts on the resulting integral to prove that

$$V = \int_a^b 2\pi x f(x)\,dx$$

74. Let $I_n = \int_0^{\pi/2} \sin^n x\,dx$.

(a) Show that $I_{2n+2} \leqslant I_{2n+1} \leqslant I_{2n}$.

(b) Use Exercise 50 to show that

$$\frac{I_{2n+2}}{I_{2n}} = \frac{2n+1}{2n+2}$$

(c) Use parts (a) and (b) to show that

$$\frac{2n+1}{2n+2} \leqslant \frac{I_{2n+1}}{I_{2n}} \leqslant 1$$

and deduce that $\lim_{n\to\infty} I_{2n+1}/I_{2n} = 1$.

(d) Use part (c) and Exercises 49 and 50 to show that

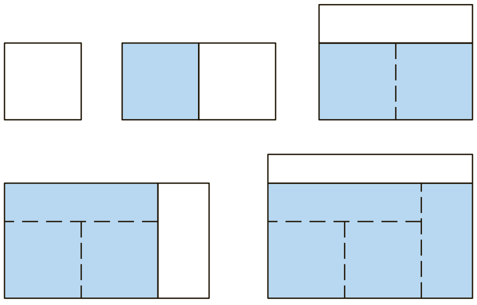
$$\lim_{n\to\infty} \frac{2}{1}\cdot\frac{2}{3}\cdot\frac{4}{3}\cdot\frac{4}{5}\cdot\frac{6}{5}\cdot\frac{6}{7}\cdot\cdots\cdot\frac{2n}{2n-1}\cdot\frac{2n}{2n+1} = \frac{\pi}{2}$$

This formula is usually written as an infinite product:

$$\frac{\pi}{2} = \frac{2}{1}\cdot\frac{2}{3}\cdot\frac{4}{3}\cdot\frac{4}{5}\cdot\frac{6}{5}\cdot\frac{6}{7}\cdot\cdots$$

and is called the *Wallis product*.

(e) We construct rectangles as follows. Start with a square of area 1 and attach rectangles of area 1 alternately beside or on top of the previous rectangle (see the figure). Find the limit of the ratios of width to height of these rectangles.



7.2 Trigonometric Integrals

In this section we use trigonometric identities to integrate certain combinations of trigonometric functions. We start with powers of sine and cosine.

EXAMPLE 1 Evaluate $\int \cos^3 x \, dx$.

SOLUTION Simply substituting $u = \cos x$ isn't helpful, since then $du = -\sin x \, dx$. In order to integrate powers of cosine, we would need an extra $\sin x$ factor. Similarly, a power of sine would require an extra $\cos x$ factor. Thus here we can separate one cosine factor and convert the remaining $\cos^2 x$ factor to an expression involving sine using the identity $\sin^2 x + \cos^2 x = 1$:

$$\cos^3 x = \cos^2 x \cdot \cos x = (1 - \sin^2 x) \cos x$$

We can then evaluate the integral by substituting $u = \sin x$, so $du = \cos x \, dx$ and

$$\begin{aligned}\int \cos^3 x \, dx &= \int \cos^2 x \cdot \cos x \, dx = \int (1 - \sin^2 x) \cos x \, dx \\ &= \int (1 - u^2) \, du = u - \tfrac{1}{3} u^3 + C \\ &= \sin x - \tfrac{1}{3} \sin^3 x + C\end{aligned}$$

■

In general, we try to write an integrand involving powers of sine and cosine in a form where we have only one sine factor (and the remainder of the expression in terms of cosine) or only one cosine factor (and the remainder of the expression in terms of sine). The identity $\sin^2 x + \cos^2 x = 1$ enables us to convert back and forth between even powers of sine and cosine.

EXAMPLE 2 Find $\int \sin^5 x \cos^2 x \, dx$.

SOLUTION We could convert $\cos^2 x$ to $1 - \sin^2 x$, but we would be left with an expression in terms of $\sin x$ with no extra $\cos x$ factor. Instead, we separate a single sine factor and rewrite the remaining $\sin^4 x$ factor in terms of $\cos x$:

$$\sin^5 x \cos^2 x = (\sin^2 x)^2 \cos^2 x \sin x = (1 - \cos^2 x)^2 \cos^2 x \sin x$$

Figure 1 shows the graphs of the integrand $\sin^5 x \cos^2 x$ in Example 2 and its indefinite integral (with $C = 0$). Which is which?

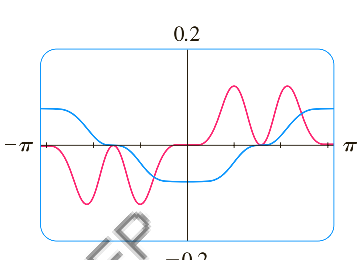


FIGURE 1

Substituting $u = \cos x$, we have $du = -\sin x \, dx$ and so

$$\begin{aligned}\int \sin^5 x \cos^2 x \, dx &= \int (\sin^2 x)^2 \cos^2 x \sin x \, dx \\ &= \int (1 - \cos^2 x)^2 \cos^2 x \sin x \, dx \\ &= \int (1 - u^2)^2 u^2 (-du) = -\int (u^2 - 2u^4 + u^6) \, du \\ &= -\left(\frac{u^3}{3} - 2\frac{u^5}{5} + \frac{u^7}{7} \right) + C \\ &= -\tfrac{1}{3} \cos^3 x + \tfrac{2}{5} \cos^5 x - \tfrac{1}{7} \cos^7 x + C\end{aligned}$$

■

In the preceding examples, an odd power of sine or cosine enabled us to separate a single factor and convert the remaining even power. If the integrand contains even powers of both sine and cosine, this strategy fails. In this case, we can take advantage of the following half-angle identities (see Equations 17b and 17a in Appendix D):

$$\sin^2 x = \tfrac{1}{2}(1 - \cos 2x) \qquad \text{and} \qquad \cos^2 x = \tfrac{1}{2}(1 + \cos 2x)$$

EXAMPLE 3 Evaluate $\int_0^{\pi} \sin^2 x\, dx$.

Example 3 shows that the area of the region shown in Figure 2 is $\pi/2$.

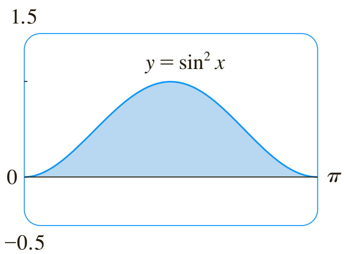


FIGURE 2

SOLUTION If we write $\sin^2 x = 1 - \cos^2 x$, the integral is no simpler to evaluate. Using the half-angle formula for $\sin^2 x$, however, we have

$$\begin{aligned}
\int_0^{\pi} \sin^2 x\, dx &= \tfrac{1}{2}\int_0^{\pi} (1 - \cos 2x)\, dx \\
&= \Big[\tfrac{1}{2}\big(x - \tfrac{1}{2}\sin 2x\big)\Big]_0^{\pi} \\
&= \tfrac{1}{2}\big(\pi - \tfrac{1}{2}\sin 2\pi\big) - \tfrac{1}{2}\big(0 - \tfrac{1}{2}\sin 0\big) = \tfrac{1}{2}\pi
\end{aligned}$$

Notice that we mentally made the substitution $u = 2x$ when integrating $\cos 2x$. Another method for evaluating this integral was given in Exercise 7.1.47. ■

EXAMPLE 4 Find $\int \sin^4 x\, dx$.

SOLUTION We could evaluate this integral using the reduction formula for $\int \sin^n x\, dx$ (Equation 7.1.7) together with Example 3 (as in Exercise 7.1.47), but a better method is to write $\sin^4 x = (\sin^2 x)^2$ and use a half-angle formula:

$$\begin{aligned}
\int \sin^4 x\, dx &= \int (\sin^2 x)^2\, dx \\
&= \int \left(\frac{1 - \cos 2x}{2}\right)^2 dx \\
&= \tfrac{1}{4}\int (1 - 2\cos 2x + \cos^2 2x)\, dx
\end{aligned}$$

Since $\cos^2 2x$ occurs, we must use another half-angle formula

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

This gives

$$\begin{aligned}
\int \sin^4 x\, dx &= \tfrac{1}{4}\int \Big[1 - 2\cos 2x + \tfrac{1}{2}(1 + \cos 4x)\Big]\, dx \\
&= \tfrac{1}{4}\int \big(\tfrac{3}{2} - 2\cos 2x + \tfrac{1}{2}\cos 4x\big)\, dx \\
&= \tfrac{1}{4}\big(\tfrac{3}{2}x - \sin 2x + \tfrac{1}{8}\sin 4x\big) + C
\end{aligned}$$ ■

To summarize, we list guidelines to follow when evaluating integrals of the form $\int \sin^m x \cos^n x\, dx$, where $m \geqslant 0$ and $n \geqslant 0$ are integers.

Strategy for Evaluating $\int \sin^m x \cos^n x\,dx$

(a) If the power of cosine is odd ($n = 2k + 1$), save one cosine factor and use $\cos^2 x = 1 - \sin^2 x$ to express the remaining factors in terms of sine:

$$\int \sin^m x \cos^{2k+1} x\,dx = \int \sin^m x\,(\cos^2 x)^k \cos x\,dx$$
$$= \int \sin^m x\,(1 - \sin^2 x)^k \cos x\,dx$$

Then substitute $u = \sin x$.

(b) If the power of sine is odd ($m = 2k + 1$), save one sine factor and use $\sin^2 x = 1 - \cos^2 x$ to express the remaining factors in terms of cosine:

$$\int \sin^{2k+1} x \cos^n x\,dx = \int (\sin^2 x)^k \cos^n x\,\sin x\,dx$$
$$= \int (1 - \cos^2 x)^k \cos^n x\,\sin x\,dx$$

Then substitute $u = \cos x$. [Note that if the powers of both sine and cosine are odd, either (a) or (b) can be used.]

(c) If the powers of both sine and cosine are even, use the half-angle identities

$$\sin^2 x = \tfrac{1}{2}(1 - \cos 2x) \qquad \cos^2 x = \tfrac{1}{2}(1 + \cos 2x)$$

It is sometimes helpful to use the identity

$$\sin x \cos x = \tfrac{1}{2}\sin 2x$$

We can use a similar strategy to evaluate integrals of the form $\int \tan^m x \sec^n x\,dx$. Since $(d/dx)\tan x = \sec^2 x$, we can separate a $\sec^2 x$ factor and convert the remaining (even) power of secant to an expression involving tangent using the identity $\sec^2 x = 1 + \tan^2 x$. Or, since $(d/dx)\sec x = \sec x \tan x$, we can separate a $\sec x \tan x$ factor and convert the remaining (even) power of tangent to secant.

EXAMPLE 5 Evaluate $\int \tan^6 x \sec^4 x\,dx$.

SOLUTION If we separate one $\sec^2 x$ factor, we can express the remaining $\sec^2 x$ factor in terms of tangent using the identity $\sec^2 x = 1 + \tan^2 x$. We can then evaluate the integral by substituting $u = \tan x$ so that $du = \sec^2 x\,dx$:

$$\int \tan^6 x \sec^4 x\,dx = \int \tan^6 x \sec^2 x \sec^2 x\,dx$$
$$= \int \tan^6 x\,(1 + \tan^2 x)\sec^2 x\,dx$$
$$= \int u^6(1 + u^2)\,du = \int (u^6 + u^8)\,du$$
$$= \frac{u^7}{7} + \frac{u^9}{9} + C$$
$$= \tfrac{1}{7}\tan^7 x + \tfrac{1}{9}\tan^9 x + C$$ ■

EXAMPLE 6 Find $\int \tan^5\theta \, \sec^7\theta \, d\theta$.

SOLUTION If we separate a $\sec^2\theta$ factor, as in the preceding example, we are left with a $\sec^5\theta$ factor, which isn't easily converted to tangent. However, if we separate a $\sec\theta \, \tan\theta$ factor, we can convert the remaining power of tangent to an expression involving only secant using the identity $\tan^2\theta = \sec^2\theta - 1$. We can then evaluate the integral by substituting $u = \sec\theta$, so $du = \sec\theta \, \tan\theta \, d\theta$:

$$\begin{aligned}
\int \tan^5\theta \, \sec^7\theta \, d\theta &= \int \tan^4\theta \, \sec^6\theta \, \sec\theta \, \tan\theta \, d\theta \\
&= \int (\sec^2\theta - 1)^2 \sec^6\theta \, \sec\theta \, \tan\theta \, d\theta \\
&= \int (u^2 - 1)^2 u^6 \, du \\
&= \int (u^{10} - 2u^8 + u^6) \, du \\
&= \frac{u^{11}}{11} - 2\frac{u^9}{9} + \frac{u^7}{7} + C \\
&= \tfrac{1}{11}\sec^{11}\theta - \tfrac{2}{9}\sec^9\theta + \tfrac{1}{7}\sec^7\theta + C
\end{aligned}$$

The preceding examples demonstrate strategies for evaluating integrals of the form $\int \tan^m x \, \sec^n x \, dx$ for two cases, which we summarize here.

Strategy for Evaluating $\int \tan^m x \, \sec^n x \, dx$

(a) If the power of secant is even ($n = 2k$, $k \geqslant 2$), save a factor of $\sec^2 x$ and use $\sec^2 x = 1 + \tan^2 x$ to express the remaining factors in terms of $\tan x$:

$$\begin{aligned}
\int \tan^m x \, \sec^{2k} x \, dx &= \int \tan^m x \, (\sec^2 x)^{k-1} \sec^2 x \, dx \\
&= \int \tan^m x \, (1 + \tan^2 x)^{k-1} \sec^2 x \, dx
\end{aligned}$$

Then substitute $u = \tan x$.

(b) If the power of tangent is odd ($m = 2k + 1$), save a factor of $\sec x \tan x$ and use $\tan^2 x = \sec^2 x - 1$ to express the remaining factors in terms of $\sec x$:

$$\begin{aligned}
\int \tan^{2k+1} x \, \sec^n x \, dx &= \int (\tan^2 x)^k \, \sec^{n-1} x \, \sec x \, \tan x \, dx \\
&= \int (\sec^2 x - 1)^k \, \sec^{n-1} x \, \sec x \, \tan x \, dx
\end{aligned}$$

Then substitute $u = \sec x$.

For other cases, the guidelines are not as clear-cut. We may need to use identities, integration by parts, and occasionally a little ingenuity. We will sometimes need to be able to integrate $\tan x$ by using the formula established in Chapter 6:

$$\boxed{\int \tan x \, dx = \ln |\sec x| + C}$$

We will also need the indefinite integral of secant:

Formula 1 was discovered by James Gregory in 1668. (See his biography on page 153.) Gregory used this formula to solve a problem in constructing nautical tables.

1
$$\boxed{\int \sec x\, dx = \ln|\sec x + \tan x| + C}$$

We could verify Formula 1 by differentiating the right side, or as follows. First we multiply numerator and denominator by $\sec x + \tan x$:

$$\int \sec x\, dx = \int \sec x\, \frac{\sec x + \tan x}{\sec x + \tan x}\, dx$$

$$= \int \frac{\sec^2 x + \sec x \tan x}{\sec x + \tan x}\, dx$$

If we substitute $u = \sec x + \tan x$, then $du = (\sec x \tan x + \sec^2 x)\, dx$, so the integral becomes $\int (1/u)\, du = \ln|u| + C$. Thus we have

$$\int \sec x\, dx = \ln|\sec x + \tan x| + C$$

EXAMPLE 7 Find $\int \tan^3 x\, dx$.

SOLUTION Here only $\tan x$ occurs, so we use $\tan^2 x = \sec^2 x - 1$ to rewrite a $\tan^2 x$ factor in terms of $\sec^2 x$:

$$\int \tan^3 x\, dx = \int \tan x \tan^2 x\, dx = \int \tan x\,(\sec^2 x - 1)\, dx$$

$$= \int \tan x \sec^2 x\, dx - \int \tan x\, dx$$

$$= \frac{\tan^2 x}{2} - \ln|\sec x| + C$$

In the first integral we mentally substituted $u = \tan x$ so that $du = \sec^2 x\, dx$. ■

If an even power of tangent appears with an odd power of secant, it is helpful to express the integrand completely in terms of $\sec x$. Powers of $\sec x$ may require integration by parts, as shown in the following example.

EXAMPLE 8 Find $\int \sec^3 x\, dx$.

SOLUTION Here we integrate by parts with

$$u = \sec x \qquad dv = \sec^2 x\, dx$$

$$du = \sec x \tan x\, dx \qquad v = \tan x$$

Then
$$\int \sec^3 x\, dx = \sec x \tan x - \int \sec x \tan^2 x\, dx$$

$$= \sec x \tan x - \int \sec x\,(\sec^2 x - 1)\, dx$$

$$= \sec x \tan x - \int \sec^3 x\, dx + \int \sec x\, dx$$

Using Formula 1 and solving for the required integral, we get

$$\int \sec^3 x\,dx = \tfrac{1}{2}\left(\sec x \tan x + \ln|\sec x + \tan x|\right) + C$$ ■

Integrals such as the one in the preceding example may seem very special but they occur frequently in applications of integration, as we will see in Chapter 8. Integrals of the form $\int \cot^m x \csc^n x\,dx$ can be found by similar methods because of the identity $1 + \cot^2 x = \csc^2 x$.

Finally, we can make use of another set of trigonometric identities:

These product identities are discussed in Appendix D.

2 To evaluate the integrals (a) $\int \sin mx \cos nx\,dx$, (b) $\int \sin mx \sin nx\,dx$, or (c) $\int \cos mx \cos nx\,dx$, use the corresponding identity:

$$\text{(a)}\quad \sin A \cos B = \tfrac{1}{2}[\sin(A - B) + \sin(A + B)]$$

$$\text{(b)}\quad \sin A \sin B = \tfrac{1}{2}[\cos(A - B) - \cos(A + B)]$$

$$\text{(c)}\quad \cos A \cos B = \tfrac{1}{2}[\cos(A - B) + \cos(A + B)]$$

EXAMPLE 9 Evaluate $\int \sin 4x \cos 5x\,dx$.

SOLUTION This integral could be evaluated using integration by parts, but it's easier to use the identity in Equation 2(a) as follows:

$$\begin{aligned}\int \sin 4x \cos 5x\,dx &= \int \tfrac{1}{2}[\sin(-x) + \sin 9x]\,dx \\ &= \tfrac{1}{2}\int(-\sin x + \sin 9x)\,dx \\ &= \tfrac{1}{2}\left(\cos x - \tfrac{1}{9}\cos 9x\right) + C\end{aligned}$$ ■

7.2 EXERCISES

1–49 Evaluate the integral.

1. $\int \sin^2 x \cos^3 x\,dx$
2. $\int \sin^3\theta \cos^4\theta\,d\theta$
3. $\int_0^{\pi/2} \sin^7\theta \cos^5\theta\,d\theta$
4. $\int_0^{\pi/2} \sin^5 x\,dx$
5. $\int \sin^5(2t)\cos^2(2t)\,dt$
6. $\int t\cos^5(t^2)\,dt$
7. $\int_0^{\pi/2} \cos^2\theta\,d\theta$
8. $\int_0^{2\pi} \sin^2\left(\tfrac{1}{3}\theta\right)d\theta$
9. $\int_0^{\pi} \cos^4(2t)\,dt$
10. $\int_0^{\pi} \sin^2 t \cos^4 t\,dt$
11. $\int_0^{\pi/2} \sin^2 x \cos^2 x\,dx$
12. $\int_0^{\pi/2} (2 - \sin\theta)^2\,d\theta$
13. $\int \sqrt{\cos\theta}\,\sin^3\theta\,d\theta$
14. $\int \dfrac{\sin^2(1/t)}{t^2}\,dt$
15. $\int \cot x \cos^2 x\,dx$
16. $\int \tan^2 x \cos^3 x\,dx$
17. $\int \sin^2 x \sin 2x\,dx$
18. $\int \sin x \cos\left(\tfrac{1}{2}x\right)dx$
19. $\int t\sin^2 t\,dt$
20. $\int x\sin^3 x\,dx$
21. $\int \tan x \sec^3 x\,dx$
22. $\int \tan^2\theta \sec^4\theta\,d\theta$
23. $\int \tan^2 x\,dx$
24. $\int (\tan^2 x + \tan^4 x)\,dx$
25. $\int \tan^4 x \sec^6 x\,dx$
26. $\int_0^{\pi/4} \sec^6\theta \tan^6\theta\,d\theta$
27. $\int \tan^3 x \sec x\,dx$
28. $\int \tan^5 x \sec^3 x\,dx$
29. $\int \tan^3 x \sec^6 x\,dx$
30. $\int_0^{\pi/4} \tan^4 t\,dt$

31. $\int \tan^5 x\, dx$

32. $\int \tan^2 x \sec x\, dx$

33. $\int x \sec x \tan x\, dx$

34. $\int \dfrac{\sin \phi}{\cos^3 \phi}\, d\phi$

35. $\int_{\pi/6}^{\pi/2} \cot^2 x\, dx$

36. $\int_{\pi/4}^{\pi/2} \cot^3 x\, dx$

37. $\int_{\pi/4}^{\pi/2} \cot^5 \phi \csc^3 \phi\, d\phi$

38. $\int_{\pi/4}^{\pi/2} \csc^4 \theta \cot^4 \theta\, d\theta$

39. $\int \csc x\, dx$

40. $\int_{\pi/6}^{\pi/3} \csc^3 x\, dx$

41. $\int \sin 8x \cos 5x\, dx$

42. $\int \sin 2\theta \sin 6\theta\, d\theta$

43. $\int_0^{\pi/2} \cos 5t \cos 10t\, dt$

44. $\int \sin x \sec^5 x\, dx$

45. $\int_0^{\pi/6} \sqrt{1 + \cos 2x}\, dx$

46. $\int_0^{\pi/4} \sqrt{1 - \cos 4\theta}\, d\theta$

47. $\int \dfrac{1 - \tan^2 x}{\sec^2 x}\, dx$

48. $\int \dfrac{dx}{\cos x - 1}$

49. $\int x \tan^2 x\, dx$

---

50. If $\int_0^{\pi/4} \tan^6 x \sec x\, dx = I$, express the value of $\int_0^{\pi/4} \tan^8 x \sec x\, dx$ in terms of I.

51–54 Evaluate the indefinite integral. Illustrate, and check that your answer is reasonable, by graphing both the integrand and its antiderivative (taking $C = 0$).

51. $\int x \sin^2(x^2)\, dx$

52. $\int \sin^5 x \cos^3 x\, dx$

53. $\int \sin 3x \sin 6x\, dx$

54. $\int \sec^4\left(\tfrac{1}{2}x\right) dx$

---

55. Find the average value of the function $f(x) = \sin^2 x \cos^3 x$ on the interval $[-\pi, \pi]$.

56. Evaluate $\int \sin x \cos x\, dx$ by four methods:
(a) the substitution $u = \cos x$
(b) the substitution $u = \sin x$
(c) the identity $\sin 2x = 2 \sin x \cos x$
(d) integration by parts
Explain the different appearances of the answers.

57–58 Find the area of the region bounded by the given curves.

57. $y = \sin^2 x, \quad y = \sin^3 x, \quad 0 \leqslant x \leqslant \pi$

58. $y = \tan x, \quad y = \tan^2 x, \quad 0 \leqslant x \leqslant \pi/4$

59–60 Use a graph of the integrand to guess the value of the integral. Then use the methods of this section to prove that your guess is correct.

59. $\int_0^{2\pi} \cos^3 x\, dx$

60. $\int_0^2 \sin 2\pi x \cos 5\pi x\, dx$

61–64 Find the volume obtained by rotating the region bounded by the curves about the given axis.

61. $y = \sin x,\ y = 0,\ \pi/2 \leqslant x \leqslant \pi$; about the x-axis

62. $y = \sin^2 x,\ y = 0,\ 0 \leqslant x \leqslant \pi$; about the x-axis

63. $y = \sin x,\ y = \cos x,\ 0 \leqslant x \leqslant \pi/4$; about $y = 1$

64. $y = \sec x,\ y = \cos x,\ 0 \leqslant x \leqslant \pi/3$; about $y = -1$

---

65. A particle moves on a straight line with velocity function $v(t) = \sin \omega t \cos^2 \omega t$. Find its position function $s = f(t)$ if $f(0) = 0$.

66. Household electricity is supplied in the form of alternating current that varies from 155 V to −155 V with a frequency of 60 cycles per second (Hz). The voltage is thus given by the equation

$$E(t) = 155 \sin(120\pi t)$$

where t is the time in seconds. Voltmeters read the RMS (root-mean-square) voltage, which is the square root of the average value of $[E(t)]^2$ over one cycle.
(a) Calculate the RMS voltage of household current.
(b) Many electric stoves require an RMS voltage of 220 V. Find the corresponding amplitude A needed for the voltage $E(t) = A \sin(120\pi t)$.

67–69 Prove the formula, where m and n are positive integers.

67. $\int_{-\pi}^{\pi} \sin mx \cos nx\, dx = 0$

68. $\int_{-\pi}^{\pi} \sin mx \sin nx\, dx = \begin{cases} 0 & \text{if } m \neq n \\ \pi & \text{if } m = n \end{cases}$

69. $\int_{-\pi}^{\pi} \cos mx \cos nx\, dx = \begin{cases} 0 & \text{if } m \neq n \\ \pi & \text{if } m = n \end{cases}$

---

70. A *finite Fourier series* is given by the sum

$$\begin{aligned} f(x) &= \sum_{n=1}^{N} a_n \sin nx \\ &= a_1 \sin x + a_2 \sin 2x + \cdots + a_N \sin Nx \end{aligned}$$

Show that the mth coefficient a_m is given by the formula

$$a_m = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin mx\, dx$$

7.3 Trigonometric Substitution

In finding the area of a circle or an ellipse, an integral of the form $\int \sqrt{a^2 - x^2}\, dx$ arises, where $a > 0$. If it were $\int x\sqrt{a^2 - x^2}\, dx$, the substitution $u = a^2 - x^2$ would be effective but, as it stands, $\int \sqrt{a^2 - x^2}\, dx$ is more difficult. If we change the variable from x to θ by the substitution $x = a \sin \theta$, then the identity $1 - \sin^2\theta = \cos^2\theta$ allows us to get rid of the root sign because

$$\sqrt{a^2 - x^2} = \sqrt{a^2 - a^2 \sin^2\theta} = \sqrt{a^2(1 - \sin^2\theta)} = \sqrt{a^2 \cos^2\theta} = a|\cos \theta|$$

Notice the difference between the substitution $u = a^2 - x^2$ (in which the new variable is a function of the old one) and the substitution $x = a \sin \theta$ (the old variable is a function of the new one).

In general, we can make a substitution of the form $x = g(t)$ by using the Substitution Rule in reverse. To make our calculations simpler, we assume that g has an inverse function; that is, g is one-to-one. In this case, if we replace u by x and x by t in the Substitution Rule (Equation 4.5.4), we obtain

$$\int f(x)\, dx = \int f(g(t))g'(t)\, dt$$

This kind of substitution is called *inverse substitution.*

We can make the inverse substitution $x = a \sin \theta$ provided that it defines a one-to-one function. This can be accomplished by restricting θ to lie in the interval $[-\pi/2, \pi/2]$.

In the following table we list trigonometric substitutions that are effective for the given radical expressions because of the specified trigonometric identities. In each case the restriction on θ is imposed to ensure that the function that defines the substitution is one-to-one. (These are the same intervals used in Section 6.6 in defining the inverse functions.)

Table of Trigonometric Substitutions

Expression	Substitution	Identity
$\sqrt{a^2 - x^2}$	$x = a \sin \theta, \quad -\frac{\pi}{2} \leqslant \theta \leqslant \frac{\pi}{2}$	$1 - \sin^2\theta = \cos^2\theta$
$\sqrt{a^2 + x^2}$	$x = a \tan \theta, \quad -\frac{\pi}{2} < \theta < \frac{\pi}{2}$	$1 + \tan^2\theta = \sec^2\theta$
$\sqrt{x^2 - a^2}$	$x = a \sec \theta, \quad 0 \leqslant \theta < \frac{\pi}{2}$ or $\pi \leqslant \theta < \frac{3\pi}{2}$	$\sec^2\theta - 1 = \tan^2\theta$

EXAMPLE 1 Evaluate $\displaystyle\int \frac{\sqrt{9 - x^2}}{x^2}\, dx$.

SOLUTION Let $x = 3 \sin \theta$, where $-\pi/2 \leqslant \theta \leqslant \pi/2$. Then $dx = 3 \cos \theta\, d\theta$ and

$$\sqrt{9 - x^2} = \sqrt{9 - 9 \sin^2\theta} = \sqrt{9 \cos^2\theta} = 3|\cos \theta| = 3 \cos \theta$$

(Note that $\cos\theta \geqslant 0$ because $-\pi/2 \leqslant \theta \leqslant \pi/2$.) Thus the Inverse Substitution Rule gives

$$\begin{aligned}\int \frac{\sqrt{9-x^2}}{x^2}\,dx &= \int \frac{3\cos\theta}{9\sin^2\theta}\,3\cos\theta\,d\theta \\ &= \int \frac{\cos^2\theta}{\sin^2\theta}\,d\theta = \int \cot^2\theta\,d\theta \\ &= \int (\csc^2\theta - 1)\,d\theta \\ &= -\cot\theta - \theta + C\end{aligned}$$

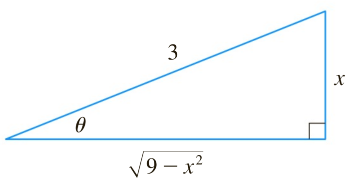


FIGURE 1

$\sin\theta = \dfrac{x}{3}$

Since this is an indefinite integral, we must return to the original variable x. This can be done either by using trigonometric identities to express $\cot\theta$ in terms of $\sin\theta = x/3$ or by drawing a diagram, as in Figure 1, where θ is interpreted as an angle of a right triangle. Since $\sin\theta = x/3$, we label the opposite side and the hypotenuse as having lengths x and 3. Then the Pythagorean Theorem gives the length of the adjacent side as $\sqrt{9-x^2}$, so we can simply read the value of $\cot\theta$ from the figure:

$$\cot\theta = \frac{\sqrt{9-x^2}}{x}$$

(Although $\theta > 0$ in the diagram, this expression for $\cot\theta$ is valid even when $\theta < 0$.) Since $\sin\theta = x/3$, we have $\theta = \sin^{-1}(x/3)$ and so

$$\int \frac{\sqrt{9-x^2}}{x^2}\,dx = -\frac{\sqrt{9-x^2}}{x} - \sin^{-1}\left(\frac{x}{3}\right) + C \qquad \blacksquare$$

EXAMPLE 2 Find the area enclosed by the ellipse

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$$

SOLUTION Solving the equation of the ellipse for y, we get

$$\frac{y^2}{b^2} = 1 - \frac{x^2}{a^2} = \frac{a^2 - x^2}{a^2} \qquad \text{or} \qquad y = \pm\frac{b}{a}\sqrt{a^2 - x^2}$$

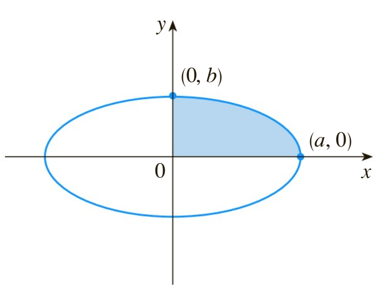


FIGURE 2

$\dfrac{x^2}{a^2} + \dfrac{y^2}{b^2} = 1$

Because the ellipse is symmetric with respect to both axes, the total area A is four times the area in the first quadrant (see Figure 2). The part of the ellipse in the first quadrant is given by the function

$$y = \frac{b}{a}\sqrt{a^2 - x^2} \qquad 0 \leqslant x \leqslant a$$

and so
$$\tfrac{1}{4}A = \int_0^a \frac{b}{a}\sqrt{a^2 - x^2}\,dx$$

To evaluate this integral we substitute $x = a\sin\theta$. Then $dx = a\cos\theta\,d\theta$. To change the limits of integration we note that when $x = 0$, $\sin\theta = 0$, so $\theta = 0$; when $x = a$, $\sin\theta = 1$, so $\theta = \pi/2$. Also

$$\sqrt{a^2 - x^2} = \sqrt{a^2 - a^2\sin^2\theta} = \sqrt{a^2\cos^2\theta} = a\,|\cos\theta| = a\cos\theta$$

since $0 \leqslant \theta \leqslant \pi/2$. Therefore

$$\begin{aligned} A &= 4\frac{b}{a}\int_0^a \sqrt{a^2 - x^2}\,dx = 4\frac{b}{a}\int_0^{\pi/2} a\cos\theta \cdot a\cos\theta\,d\theta \\ &= 4ab\int_0^{\pi/2}\cos^2\theta\,d\theta = 4ab\int_0^{\pi/2}\tfrac{1}{2}(1 + \cos 2\theta)\,d\theta \\ &= 2ab\Big[\theta + \tfrac{1}{2}\sin 2\theta\Big]_0^{\pi/2} = 2ab\left(\frac{\pi}{2} + 0 - 0\right) = \pi ab \end{aligned}$$

We have shown that the area of an ellipse with semiaxes a and b is πab. In particular, taking $a = b = r$, we have proved the famous formula that the area of a circle with radius r is πr^2. ■

NOTE Since the integral in Example 2 was a definite integral, we changed the limits of integration and did not have to convert back to the original variable x.

EXAMPLE 3 Find $\displaystyle\int \frac{1}{x^2\sqrt{x^2 + 4}}\,dx$.

SOLUTION Let $x = 2\tan\theta$, $-\pi/2 < \theta < \pi/2$. Then $dx = 2\sec^2\theta\,d\theta$ and

$$\sqrt{x^2 + 4} = \sqrt{4(\tan^2\theta + 1)} = \sqrt{4\sec^2\theta} = 2\,|\sec\theta| = 2\sec\theta$$

So we have

$$\int \frac{dx}{x^2\sqrt{x^2 + 4}} = \int \frac{2\sec^2\theta\,d\theta}{4\tan^2\theta \cdot 2\sec\theta} = \frac{1}{4}\int \frac{\sec\theta}{\tan^2\theta}\,d\theta$$

To evaluate this trigonometric integral we put everything in terms of $\sin\theta$ and $\cos\theta$:

$$\frac{\sec\theta}{\tan^2\theta} = \frac{1}{\cos\theta} \cdot \frac{\cos^2\theta}{\sin^2\theta} = \frac{\cos\theta}{\sin^2\theta}$$

Therefore, making the substitution $u = \sin\theta$, we have

$$\begin{aligned} \int \frac{dx}{x^2\sqrt{x^2 + 4}} &= \frac{1}{4}\int \frac{\cos\theta}{\sin^2\theta}\,d\theta = \frac{1}{4}\int \frac{du}{u^2} \\ &= \frac{1}{4}\left(-\frac{1}{u}\right) + C = -\frac{1}{4\sin\theta} + C \\ &= -\frac{\csc\theta}{4} + C \end{aligned}$$

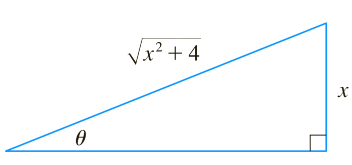


FIGURE 3

$\tan\theta = \dfrac{x}{2}$

We use Figure 3 to determine that $\csc\theta = \sqrt{x^2 + 4}/x$ and so

$$\int \frac{dx}{x^2\sqrt{x^2 + 4}} = -\frac{\sqrt{x^2 + 4}}{4x} + C$$ ■

EXAMPLE 4 Find $\displaystyle\int \frac{x}{\sqrt{x^2+4}}\,dx$.

SOLUTION It would be possible to use the trigonometric substitution $x = 2\tan\theta$ here (as in Example 3). But the direct substitution $u = x^2 + 4$ is simpler, because then $du = 2x\,dx$ and

$$\int \frac{x}{\sqrt{x^2+4}}\,dx = \frac{1}{2}\int \frac{du}{\sqrt{u}} = \sqrt{u} + C = \sqrt{x^2+4} + C$$ ■

NOTE Example 4 illustrates the fact that even when trigonometric substitutions are possible, they may not give the easiest solution. You should look for a simpler method first.

EXAMPLE 5 Evaluate $\displaystyle\int \frac{dx}{\sqrt{x^2-a^2}}$, where $a > 0$.

SOLUTION 1 We let $x = a\sec\theta$, where $0 < \theta < \pi/2$ or $\pi < \theta < 3\pi/2$. Then $dx = a\sec\theta\,\tan\theta\,d\theta$ and

$$\sqrt{x^2-a^2} = \sqrt{a^2(\sec^2\theta - 1)} = \sqrt{a^2\tan^2\theta} = a\,|\tan\theta| = a\tan\theta$$

Therefore

$$\int \frac{dx}{\sqrt{x^2-a^2}} = \int \frac{a\sec\theta\,\tan\theta}{a\tan\theta}\,d\theta = \int \sec\theta\,d\theta = \ln|\sec\theta + \tan\theta| + C$$

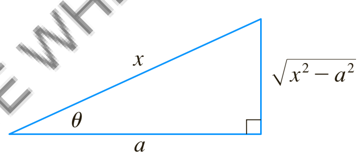


FIGURE 4

$\sec\theta = \dfrac{x}{a}$

The triangle in Figure 4 gives $\tan\theta = \sqrt{x^2-a^2}/a$, so we have

$$\int \frac{dx}{\sqrt{x^2-a^2}} = \ln\left|\frac{x}{a} + \frac{\sqrt{x^2-a^2}}{a}\right| + C$$

$$= \ln\left|x + \sqrt{x^2-a^2}\right| - \ln a + C$$

Writing $C_1 = C - \ln a$, we have

1
$$\int \frac{dx}{\sqrt{x^2-a^2}} = \ln\left|x + \sqrt{x^2-a^2}\right| + C_1$$

SOLUTION 2 For $x > 0$ the hyperbolic substitution $x = a\cosh t$ can also be used. Using the identity $\cosh^2 y - \sinh^2 y = 1$, we have

$$\sqrt{x^2-a^2} = \sqrt{a^2(\cosh^2 t - 1)} = \sqrt{a^2\sinh^2 t} = a\sinh t$$

Since $dx = a\sinh t\,dt$, we obtain

$$\int \frac{dx}{\sqrt{x^2-a^2}} = \int \frac{a\sinh t\,dt}{a\sinh t} = \int dt = t + C$$

Since $\cosh t = x/a$, we have $t = \cosh^{-1}(x/a)$ and

2
$$\int \frac{dx}{\sqrt{x^2-a^2}} = \cosh^{-1}\left(\frac{x}{a}\right) + C$$

Although Formulas 1 and 2 look quite different, they are actually equivalent by Formula 6.7.4. ■

NOTE As Example 5 illustrates, hyperbolic substitutions can be used in place of trigonometric substitutions and sometimes they lead to simpler answers. But we usually use trigonometric substitutions because trigonometric identities are more familiar than hyperbolic identities.

As Example 6 shows, trigonometric substitution is sometimes a good idea when $(x^2 + a^2)^{n/2}$ occurs in an integral, where n is any integer. The same is true when $(a^2 - x^2)^{n/2}$ or $(x^2 - a^2)^{n/2}$ occur.

EXAMPLE 6 Find $\displaystyle\int_0^{3\sqrt{3}/2} \frac{x^3}{(4x^2 + 9)^{3/2}}\,dx$.

SOLUTION First we note that $(4x^2 + 9)^{3/2} = (\sqrt{4x^2 + 9})^3$ so trigonometric substitution is appropriate. Although $\sqrt{4x^2 + 9}$ is not quite one of the expressions in the table of trigonometric substitutions, it becomes one of them if we make the preliminary substitution $u = 2x$. When we combine this with the tangent substitution, we have $x = \frac{3}{2}\tan\theta$, which gives $dx = \frac{3}{2}\sec^2\theta\,d\theta$ and

$$\sqrt{4x^2 + 9} = \sqrt{9\tan^2\theta + 9} = 3\sec\theta$$

When $x = 0$, $\tan\theta = 0$, so $\theta = 0$; when $x = 3\sqrt{3}/2$, $\tan\theta = \sqrt{3}$, so $\theta = \pi/3$.

$$\begin{aligned}
\int_0^{3\sqrt{3}/2} \frac{x^3}{(4x^2 + 9)^{3/2}}\,dx &= \int_0^{\pi/3} \frac{\frac{27}{8}\tan^3\theta}{27\sec^3\theta}\,\tfrac{3}{2}\sec^2\theta\,d\theta \\
&= \tfrac{3}{16}\int_0^{\pi/3} \frac{\tan^3\theta}{\sec\theta}\,d\theta = \tfrac{3}{16}\int_0^{\pi/3} \frac{\sin^3\theta}{\cos^2\theta}\,d\theta \\
&= \tfrac{3}{16}\int_0^{\pi/3} \frac{1 - \cos^2\theta}{\cos^2\theta}\sin\theta\,d\theta
\end{aligned}$$

Now we substitute $u = \cos\theta$ so that $du = -\sin\theta\,d\theta$. When $\theta = 0$, $u = 1$; when $\theta = \pi/3$, $u = \frac{1}{2}$. Therefore

$$\begin{aligned}
\int_0^{3\sqrt{3}/2} \frac{x^3}{(4x^2 + 9)^{3/2}}\,dx &= -\tfrac{3}{16}\int_1^{1/2} \frac{1 - u^2}{u^2}\,du \\
&= \tfrac{3}{16}\int_1^{1/2} (1 - u^{-2})\,du = \tfrac{3}{16}\left[u + \frac{1}{u}\right]_1^{1/2} \\
&= \tfrac{3}{16}\left[\left(\tfrac{1}{2} + 2\right) - (1 + 1)\right] = \frac{3}{32}
\end{aligned}$$

■

EXAMPLE 7 Evaluate $\displaystyle\int \frac{x}{\sqrt{3 - 2x - x^2}}\,dx$.

SOLUTION We can transform the integrand into a function for which trigonometric substitution is appropriate by first completing the square under the root sign:

$$\begin{aligned}
3 - 2x - x^2 &= 3 - (x^2 + 2x) = 3 + 1 - (x^2 + 2x + 1) \\
&= 4 - (x + 1)^2
\end{aligned}$$

This suggests that we make the substitution $u = x + 1$. Then $du = dx$ and $x = u - 1$, so

$$\int \frac{x}{\sqrt{3 - 2x - x^2}}\,dx = \int \frac{u - 1}{\sqrt{4 - u^2}}\,du$$

Figure 5 shows the graphs of the integrand in Example 7 and its indefinite integral (with $C = 0$). Which is which?

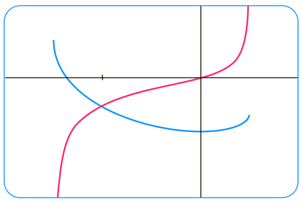


FIGURE 5

We now substitute $u = 2\sin\theta$, giving $du = 2\cos\theta\,d\theta$ and $\sqrt{4 - u^2} = 2\cos\theta$, so

$$\begin{aligned}
\int \frac{x}{\sqrt{3 - 2x - x^2}}\,dx &= \int \frac{2\sin\theta - 1}{2\cos\theta}\,2\cos\theta\,d\theta \\
&= \int (2\sin\theta - 1)\,d\theta \\
&= -2\cos\theta - \theta + C \\
&= -\sqrt{4 - u^2} - \sin^{-1}\left(\frac{u}{2}\right) + C \\
&= -\sqrt{3 - 2x - x^2} - \sin^{-1}\left(\frac{x + 1}{2}\right) + C
\end{aligned}$$

7.3 EXERCISES

1–3 Evaluate the integral using the indicated trigonometric substitution. Sketch and label the associated right triangle.

1. $\displaystyle\int \frac{dx}{x^2\sqrt{4 - x^2}}$ $x = 2\sin\theta$

2. $\displaystyle\int \frac{x^3}{\sqrt{x^2 + 4}}\,dx$ $x = 2\tan\theta$

3. $\displaystyle\int \frac{\sqrt{x^2 - 4}}{x}\,dx$ $x = 2\sec\theta$

4–30 Evaluate the integral.

4. $\displaystyle\int \frac{x^2}{\sqrt{9 - x^2}}\,dx$

5. $\displaystyle\int \frac{\sqrt{x^2 - 1}}{x^4}\,dx$

6. $\displaystyle\int_0^3 \frac{x}{\sqrt{36 - x^2}}\,dx$

7. $\displaystyle\int_0^a \frac{dx}{(a^2 + x^2)^{3/2}}$, $a > 0$

8. $\displaystyle\int \frac{dt}{t^2\sqrt{t^2 - 16}}$

9. $\displaystyle\int_2^3 \frac{dx}{(x^2 - 1)^{3/2}}$

10. $\displaystyle\int_0^{2/3} \sqrt{4 - 9x^2}\,dx$

11. $\displaystyle\int_0^{1/2} x\sqrt{1 - 4x^2}\,dx$

12. $\displaystyle\int_0^2 \frac{dt}{\sqrt{4 + t^2}}$

13. $\displaystyle\int \frac{\sqrt{x^2 - 9}}{x^3}\,dx$

14. $\displaystyle\int_0^1 \frac{dx}{(x^2 + 1)^2}$

15. $\displaystyle\int_0^a x^2\sqrt{a^2 - x^2}\,dx$

16. $\displaystyle\int_{\sqrt{2}/3}^{2/3} \frac{dx}{x^5\sqrt{9x^2 - 1}}$

17. $\displaystyle\int \frac{x}{\sqrt{x^2 - 7}}\,dx$

18. $\displaystyle\int \frac{dx}{[(ax)^2 - b^2]^{3/2}}$

19. $\displaystyle\int \frac{\sqrt{1 + x^2}}{x}\,dx$

20. $\displaystyle\int \frac{x}{\sqrt{1 + x^2}}\,dx$

21. $\displaystyle\int_0^{0.6} \frac{x^2}{\sqrt{9 - 25x^2}}\,dx$

22. $\displaystyle\int_0^1 \sqrt{x^2 + 1}\,dx$

23. $\displaystyle\int \frac{dx}{\sqrt{x^2 + 2x + 5}}$

24. $\displaystyle\int_0^1 \sqrt{x - x^2}\,dx$

25. $\displaystyle\int x^2\sqrt{3 + 2x - x^2}\,dx$

26. $\displaystyle\int \frac{x^2}{(3 + 4x - 4x^2)^{3/2}}\,dx$

27. $\displaystyle\int \sqrt{x^2 + 2x}\,dx$

28. $\displaystyle\int \frac{x^2 + 1}{(x^2 - 2x + 2)^2}\,dx$

29. $\displaystyle\int x\sqrt{1 - x^4}\,dx$

30. $\displaystyle\int_0^{\pi/2} \frac{\cos t}{\sqrt{1 + \sin^2 t}}\,dt$

31. (a) Use trigonometric substitution to show that

$$\int \frac{dx}{\sqrt{x^2 + a^2}} = \ln\left(x + \sqrt{x^2 + a^2}\right) + C$$

(b) Use the hyperbolic substitution $x = a\sinh t$ to show that

$$\int \frac{dx}{\sqrt{x^2 + a^2}} = \sinh^{-1}\left(\frac{x}{a}\right) + C$$

These formulas are connected by Formula 6.7.3.

32. Evaluate

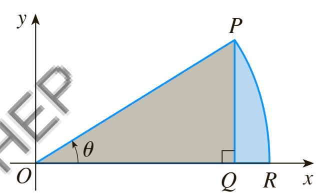
$$\int \frac{x^2}{(x^2+a^2)^{3/2}}\,dx$$

(a) by trigonometric substitution.
(b) by the hyperbolic substitution $x = a \sinh t$.

33. Find the average value of $f(x) = \sqrt{x^2-1}/x$, $1 \leqslant x \leqslant 7$.

34. Find the area of the region bounded by the hyperbola $9x^2 - 4y^2 = 36$ and the line $x = 3$.

35. Prove the formula $A = \frac{1}{2}r^2\theta$ for the area of a sector of a circle with radius r and central angle θ. [*Hint:* Assume $0 < \theta < \pi/2$ and place the center of the circle at the origin so it has the equation $x^2 + y^2 = r^2$. Then A is the sum of the area of the triangle POQ and the area of the region PQR in the figure.]



36. Evaluate the integral

$$\int \frac{dx}{x^4\sqrt{x^2-2}}$$

Graph the integrand and its indefinite integral on the same screen and check that your answer is reasonable.

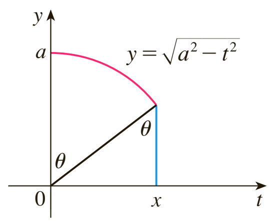
37. Find the volume of the solid obtained by rotating about the x-axis the region enclosed by the curves $y = 9/(x^2+9)$, $y = 0$, $x = 0$, and $x = 3$.

38. Find the volume of the solid obtained by rotating about the line $x = 1$ the region under the curve $y = x\sqrt{1-x^2}$, $0 \leqslant x \leqslant 1$.

39. (a) Use trigonometric substitution to verify that

$$\int_0^x \sqrt{a^2-t^2}\,dt = \tfrac{1}{2}a^2\sin^{-1}(x/a) + \tfrac{1}{2}x\sqrt{a^2-x^2}$$

(b) Use the figure to give trigonometric interpretations of both terms on the right side of the equation in part (a).



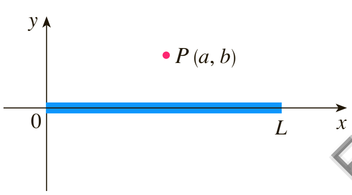
40. The parabola $y = \frac{1}{2}x^2$ divides the disk $x^2 + y^2 \leqslant 8$ into two parts. Find the areas of both parts.

41. A torus is generated by rotating the circle $x^2 + (y - R)^2 = r^2$ about the x-axis. Find the volume enclosed by the torus.

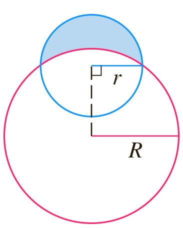
42. A charged rod of length L produces an electric field at point $P(a, b)$ given by

$$E(P) = \int_{-a}^{L-a} \frac{\lambda b}{4\pi\varepsilon_0(x^2+b^2)^{3/2}}\,dx$$

where λ is the charge density per unit length on the rod and ε_0 is the free space permittivity (see the figure). Evaluate the integral to determine an expression for the electric field $E(P)$.



43. Find the area of the crescent-shaped region (called a *lune*) bounded by arcs of circles with radii r and R. (See the figure.)



44. A water storage tank has the shape of a cylinder with diameter 10 ft. It is mounted so that the circular cross-sections are vertical. If the depth of the water is 7 ft, what percentage of the total capacity is being used?

7.4 Integration of Rational Functions by Partial Fractions

In this section we show how to integrate any rational function (a ratio of polynomials) by expressing it as a sum of simpler fractions, called *partial fractions,* that we already know how to integrate. To illustrate the method, observe that by taking the fractions $2/(x-1)$ and $1/(x+2)$ to a common denominator we obtain

$$\frac{2}{x-1}-\frac{1}{x+2}=\frac{2(x+2)-(x-1)}{(x-1)(x+2)}=\frac{x+5}{x^2+x-2}$$

If we now reverse the procedure, we see how to integrate the function on the right side of this equation:

$$\int \frac{x+5}{x^2+x-2}\,dx=\int\left(\frac{2}{x-1}-\frac{1}{x+2}\right)dx$$

$$=2\ln|x-1|-\ln|x+2|+C$$

To see how the method of partial fractions works in general, let's consider a rational function

$$f(x)=\frac{P(x)}{Q(x)}$$

where P and Q are polynomials. It's possible to express f as a sum of simpler fractions provided that the degree of P is less than the degree of Q. Such a rational function is called *proper*. Recall that if

$$P(x)=a_nx^n+a_{n-1}x^{n-1}+\cdots+a_1x+a_0$$

where $a_n\neq 0$, then the degree of P is n and we write $\deg(P)=n$.

If f is *improper*, that is, $\deg(P)\geqslant\deg(Q)$, then we must take the preliminary step of dividing Q into P (by long division) until a remainder $R(x)$ is obtained such that $\deg(R)<\deg(Q)$. The division statement is

$$\boxed{1}\qquad f(x)=\frac{P(x)}{Q(x)}=S(x)+\frac{R(x)}{Q(x)}$$

where S and R are also polynomials.

As the following example illustrates, sometimes this preliminary step is all that is required.

EXAMPLE 1 Find $\displaystyle\int\frac{x^3+x}{x-1}\,dx$.

$$\begin{array}{r} x^2+x+2 \\ x-1\,\overline{)\,x^3 \qquad +x} \\ \underline{x^3-x^2} \\ x^2+x \\ \underline{x^2-x} \\ 2x \\ \underline{2x-2} \\ 2 \end{array}$$

SOLUTION Since the degree of the numerator is greater than the degree of the denominator, we first perform the long division. This enables us to write

$$\int\frac{x^3+x}{x-1}\,dx=\int\left(x^2+x+2+\frac{2}{x-1}\right)dx$$

$$=\frac{x^3}{3}+\frac{x^2}{2}+2x+2\ln|x-1|+C \quad ■$$

In the case of an Equation 1 whose denominator is more complicated, the next step is to factor the denominator $Q(x)$ as far as possible. It can be shown that any polynomial Q can be factored as a product of linear factors (of the form $ax + b$) and irreducible quadratic factors (of the form $ax^2 + bx + c$, where $b^2 - 4ac < 0$). For instance, if $Q(x) = x^4 - 16$, we could factor it as

$$Q(x) = (x^2 - 4)(x^2 + 4) = (x - 2)(x + 2)(x^2 + 4)$$

The third step is to express the proper rational function $R(x)/Q(x)$ (from Equation 1) as a sum of **partial fractions** of the form

$$\frac{A}{(ax + b)^i} \quad \text{or} \quad \frac{Ax + B}{(ax^2 + bx + c)^j}$$

A theorem in algebra guarantees that it is always possible to do this. We explain the details for the four cases that occur.

CASE I The denominator $Q(x)$ is a product of distinct linear factors.
This means that we can write

$$Q(x) = (a_1x + b_1)(a_2x + b_2) \cdots (a_kx + b_k)$$

where no factor is repeated (and no factor is a constant multiple of another). In this case the partial fraction theorem states that there exist constants $A_1, A_2, \ldots, A_k$ such that

$$\boxed{2} \qquad \frac{R(x)}{Q(x)} = \frac{A_1}{a_1x + b_1} + \frac{A_2}{a_2x + b_2} + \cdots + \frac{A_k}{a_kx + b_k}$$

These constants can be determined as in the following example.

EXAMPLE 2 Evaluate $\displaystyle\int \frac{x^2 + 2x - 1}{2x^3 + 3x^2 - 2x}\,dx$.

SOLUTION Since the degree of the numerator is less than the degree of the denominator, we don't need to divide. We factor the denominator as

$$2x^3 + 3x^2 - 2x = x(2x^2 + 3x - 2) = x(2x - 1)(x + 2)$$

Since the denominator has three distinct linear factors, the partial fraction decomposition of the integrand (2) has the form

$$\boxed{3} \qquad \frac{x^2 + 2x - 1}{x(2x - 1)(x + 2)} = \frac{A}{x} + \frac{B}{2x - 1} + \frac{C}{x + 2}$$

Another method for finding A, B, and C is given in the note after this example.

To determine the values of A, B, and C, we multiply both sides of this equation by the product of the denominators, $x(2x - 1)(x + 2)$, obtaining

$$\boxed{4} \qquad x^2 + 2x - 1 = A(2x - 1)(x + 2) + Bx(x + 2) + Cx(2x - 1)$$

Expanding the right side of Equation 4 and writing it in the standard form for polynomials, we get

$$\boxed{5} \qquad x^2 + 2x - 1 = (2A + B + 2C)x^2 + (3A + 2B - C)x - 2A$$

The polynomials in Equation 5 are identical, so their coefficients must be equal. The coefficient of x^2 on the right side, $2A + B + 2C$, must equal the coefficient of x^2 on the left side—namely, 1. Likewise, the coefficients of x are equal and the constant terms are equal. This gives the following system of equations for A, B, and C:

$$\begin{aligned} 2A + B + 2C &= 1 \\ 3A + 2B - C &= 2 \\ -2A &= -1 \end{aligned}$$

Solving, we get $A = \frac{1}{2}$, $B = \frac{1}{5}$, and $C = -\frac{1}{10}$, and so

We could check our work by taking the terms to a common denominator and adding them.

$$\int \frac{x^2 + 2x - 1}{2x^3 + 3x^2 - 2x}\,dx = \int \left(\frac{1}{2}\,\frac{1}{x} + \frac{1}{5}\,\frac{1}{2x - 1} - \frac{1}{10}\,\frac{1}{x + 2}\right) dx$$

$$= \tfrac{1}{2}\ln|x| + \tfrac{1}{10}\ln|2x - 1| - \tfrac{1}{10}\ln|x + 2| + K$$

Figure 1 shows the graphs of the integrand in Example 2 and its indefinite integral (with $K = 0$). Which is which?

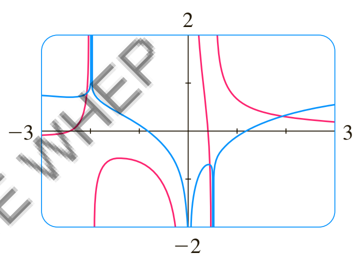


FIGURE 1

In integrating the middle term we have made the mental substitution $u = 2x - 1$, which gives $du = 2\,dx$ and $dx = \frac{1}{2}\,du$. ■

NOTE We can use an alternative method to find the coefficients A, B, and C in Example 2. Equation 4 is an identity; it is true for every value of x. Let's choose values of x that simplify the equation. If we put $x = 0$ in Equation 4, then the second and third terms on the right side vanish and the equation then becomes $-2A = -1$, or $A = \frac{1}{2}$. Likewise, $x = \frac{1}{2}$ gives $5B/4 = \frac{1}{4}$ and $x = -2$ gives $10C = -1$, so $B = \frac{1}{5}$ and $C = -\frac{1}{10}$. (You may object that Equation 3 is not valid for $x = 0, \frac{1}{2}$, or -2, so why should Equation 4 be valid for those values? In fact, Equation 4 is true for all values of x, even $x = 0, \frac{1}{2}$, and -2. See Exercise 73 for the reason.)

EXAMPLE 3 Find $\displaystyle\int \frac{dx}{x^2 - a^2}$, where $a \neq 0$.

SOLUTION The method of partial fractions gives

$$\frac{1}{x^2 - a^2} = \frac{1}{(x - a)(x + a)} = \frac{A}{x - a} + \frac{B}{x + a}$$

and therefore

$$A(x + a) + B(x - a) = 1$$

Using the method of the preceding note, we put $x = a$ in this equation and get $A(2a) = 1$, so $A = 1/(2a)$. If we put $x = -a$, we get $B(-2a) = 1$, so $B = -1/(2a)$. Thus

$$\int \frac{dx}{x^2 - a^2} = \frac{1}{2a}\int \left(\frac{1}{x - a} - \frac{1}{x + a}\right) dx$$

$$= \frac{1}{2a}\bigl(\ln|x - a| - \ln|x + a|\bigr) + C$$

Since $\ln x - \ln y = \ln(x/y)$, we can write the integral as

$$\boxed{6} \qquad \int \frac{dx}{x^2 - a^2} = \frac{1}{2a} \ln \left| \frac{x-a}{x+a} \right| + C$$

See Exercises 57–58 for ways of using Formula 6. ■

CASE II $Q(x)$ **is a product of linear factors, some of which are repeated.**

Suppose the first linear factor $(a_1x + b_1)$ is repeated r times; that is, $(a_1x + b_1)^r$ occurs in the factorization of $Q(x)$. Then instead of the single term $A_1/(a_1x + b_1)$ in Equation 2, we would use

$$\boxed{7} \qquad \frac{A_1}{a_1x + b_1} + \frac{A_2}{(a_1x + b_1)^2} + \cdots + \frac{A_r}{(a_1x + b_1)^r}$$

By way of illustration, we could write

$$\frac{x^3 - x + 1}{x^2(x-1)^3} = \frac{A}{x} + \frac{B}{x^2} + \frac{C}{x-1} + \frac{D}{(x-1)^2} + \frac{E}{(x-1)^3}$$

but we prefer to work out in detail a simpler example.

EXAMPLE 4 Find $\displaystyle\int \frac{x^4 - 2x^2 + 4x + 1}{x^3 - x^2 - x + 1}\,dx$.

SOLUTION The first step is to divide. The result of long division is

$$\frac{x^4 - 2x^2 + 4x + 1}{x^3 - x^2 - x + 1} = x + 1 + \frac{4x}{x^3 - x^2 - x + 1}$$

The second step is to factor the denominator $Q(x) = x^3 - x^2 - x + 1$. Since $Q(1) = 0$, we know that $x - 1$ is a factor and we obtain

$$\begin{aligned} x^3 - x^2 - x + 1 &= (x-1)(x^2-1) = (x-1)(x-1)(x+1) \\ &= (x-1)^2(x+1) \end{aligned}$$

Since the linear factor $x - 1$ occurs twice, the partial fraction decomposition is

$$\frac{4x}{(x-1)^2(x+1)} = \frac{A}{x-1} + \frac{B}{(x-1)^2} + \frac{C}{x+1}$$

Multiplying by the least common denominator, $(x-1)^2(x+1)$, we get

$$\boxed{8} \qquad \begin{aligned} 4x &= A(x-1)(x+1) + B(x+1) + C(x-1)^2 \\ &= (A + C)x^2 + (B - 2C)x + (-A + B + C) \end{aligned}$$

Another method for finding the coefficients:
Put $x = 1$ in (8): $B = 2$.
Put $x = -1$: $C = -1$.
Put $x = 0$: $A = B + C = 1$.

Now we equate coefficients:

$$\begin{aligned} A \qquad + \quad C &= 0 \\ B - 2C &= 4 \\ -A + B + \quad C &= 0 \end{aligned}$$

Solving, we obtain $A = 1$, $B = 2$, and $C = -1$, so

$$\int \frac{x^4 - 2x^2 + 4x + 1}{x^3 - x^2 - x + 1}\,dx = \int \left[x + 1 + \frac{1}{x-1} + \frac{2}{(x-1)^2} - \frac{1}{x+1} \right] dx$$

$$= \frac{x^2}{2} + x + \ln|x-1| - \frac{2}{x-1} - \ln|x+1| + K$$

$$= \frac{x^2}{2} + x - \frac{2}{x-1} + \ln\left|\frac{x-1}{x+1}\right| + K \qquad \blacksquare$$

CASE III $Q(x)$ contains irreducible quadratic factors, none of which is repeated.
If $Q(x)$ has the factor $ax^2 + bx + c$, where $b^2 - 4ac < 0$, then, in addition to the partial fractions in Equations 2 and 7, the expression for $R(x)/Q(x)$ will have a term of the form

9 $$\frac{Ax + B}{ax^2 + bx + c}$$

where A and B are constants to be determined. For instance, the function given by $f(x) = x/[(x-2)(x^2+1)(x^2+4)]$ has a partial fraction decomposition of the form

$$\frac{x}{(x-2)(x^2+1)(x^2+4)} = \frac{A}{x-2} + \frac{Bx + C}{x^2+1} + \frac{Dx + E}{x^2+4}$$

The term given in (9) can be integrated by completing the square (if necessary) and using the formula

10 $$\boxed{\int \frac{dx}{x^2 + a^2} = \frac{1}{a}\tan^{-1}\left(\frac{x}{a}\right) + C}$$

EXAMPLE 5 Evaluate $\displaystyle\int \frac{2x^2 - x + 4}{x^3 + 4x}\,dx$.

SOLUTION Since $x^3 + 4x = x(x^2 + 4)$ can't be factored further, we write

$$\frac{2x^2 - x + 4}{x(x^2+4)} = \frac{A}{x} + \frac{Bx + C}{x^2 + 4}$$

Multiplying by $x(x^2 + 4)$, we have

$$2x^2 - x + 4 = A(x^2 + 4) + (Bx + C)x$$

$$= (A + B)x^2 + Cx + 4A$$

Equating coefficients, we obtain

$$A + B = 2 \qquad C = -1 \qquad 4A = 4$$

Therefore $A = 1$, $B = 1$, and $C = -1$ and so

$$\int \frac{2x^2 - x + 4}{x^3 + 4x}\,dx = \int \left(\frac{1}{x} + \frac{x - 1}{x^2 + 4} \right) dx$$

In order to integrate the second term we split it into two parts:

$$\int \frac{x-1}{x^2+4}\,dx = \int \frac{x}{x^2+4}\,dx - \int \frac{1}{x^2+4}\,dx$$

We make the substitution $u = x^2 + 4$ in the first of these integrals so that $du = 2x\,dx$. We evaluate the second integral by means of Formula 10 with $a = 2$:

$$\begin{aligned}\int \frac{2x^2 - x + 4}{x(x^2+4)}\,dx &= \int \frac{1}{x}\,dx + \int \frac{x}{x^2+4}\,dx - \int \frac{1}{x^2+4}\,dx \\ &= \ln|x| + \tfrac{1}{2}\ln(x^2+4) - \tfrac{1}{2}\tan^{-1}(x/2) + K \qquad \blacksquare\end{aligned}$$

EXAMPLE 6 Evaluate $\displaystyle\int \frac{4x^2 - 3x + 2}{4x^2 - 4x + 3}\,dx$.

SOLUTION Since the degree of the numerator is *not less than* the degree of the denominator, we first divide and obtain

$$\frac{4x^2 - 3x + 2}{4x^2 - 4x + 3} = 1 + \frac{x-1}{4x^2 - 4x + 3}$$

Notice that the quadratic $4x^2 - 4x + 3$ is irreducible because its discriminant is $b^2 - 4ac = -32 < 0$. This means it can't be factored, so we don't need to use the partial fraction technique.

To integrate the given function we complete the square in the denominator:

$$4x^2 - 4x + 3 = (2x-1)^2 + 2$$

This suggests that we make the substitution $u = 2x - 1$. Then $du = 2\,dx$ and $x = \frac{1}{2}(u+1)$, so

$$\begin{aligned}\int \frac{4x^2 - 3x + 2}{4x^2 - 4x + 3}\,dx &= \int \left(1 + \frac{x-1}{4x^2 - 4x + 3}\right) dx \\ &= x + \tfrac{1}{2}\int \frac{\frac{1}{2}(u+1) - 1}{u^2+2}\,du = x + \tfrac{1}{4}\int \frac{u-1}{u^2+2}\,du \\ &= x + \tfrac{1}{4}\int \frac{u}{u^2+2}\,du - \tfrac{1}{4}\int \frac{1}{u^2+2}\,du \\ &= x + \tfrac{1}{8}\ln(u^2+2) - \frac{1}{4}\cdot\frac{1}{\sqrt{2}}\tan^{-1}\left(\frac{u}{\sqrt{2}}\right) + C \\ &= x + \tfrac{1}{8}\ln(4x^2 - 4x + 3) - \frac{1}{4\sqrt{2}}\tan^{-1}\left(\frac{2x-1}{\sqrt{2}}\right) + C \qquad \blacksquare\end{aligned}$$

NOTE Example 6 illustrates the general procedure for integrating a partial fraction of the form

$$\frac{Ax + B}{ax^2 + bx + c} \qquad \text{where } b^2 - 4ac < 0$$

We complete the square in the denominator and then make a substitution that brings the integral into the form

$$\int \frac{Cu + D}{u^2 + a^2}\,du = C\int \frac{u}{u^2 + a^2}\,du + D\int \frac{1}{u^2 + a^2}\,du$$

Then the first integral is a logarithm and the second is expressed in terms of $\tan^{-1}$.

CASE IV ***$Q(x)$* contains a repeated irreducible quadratic factor.**
If $Q(x)$ has the factor $(ax^2 + bx + c)^r$, where $b^2 - 4ac < 0$, then instead of the single partial fraction (9), the sum

$$\boxed{11} \qquad \frac{A_1x + B_1}{ax^2 + bx + c} + \frac{A_2x + B_2}{(ax^2 + bx + c)^2} + \cdots + \frac{A_rx + B_r}{(ax^2 + bx + c)^r}$$

occurs in the partial fraction decomposition of $R(x)/Q(x)$. Each of the terms in (11) can be integrated by using a substitution or by first completing the square if necessary.

It would be extremely tedious to work out by hand the numerical values of the coefficients in Example 7. Most computer algebra systems, however, can find the numerical values very quickly. For instance, the Maple command

```
convert(f, parfrac, x)
```

or the Mathematica command

```
Apart[f]
```

gives the following values:

$$A = -1, \quad B = \tfrac{1}{8}, \quad C = D = -1,$$
$$E = \tfrac{15}{8}, \quad F = -\tfrac{1}{8}, \quad G = H = \tfrac{3}{4},$$
$$I = -\tfrac{1}{2}, \quad J = \tfrac{1}{2}$$

EXAMPLE 7 Write out the form of the partial fraction decomposition of the function

$$\frac{x^3 + x^2 + 1}{x(x - 1)(x^2 + x + 1)(x^2 + 1)^3}$$

SOLUTION

$$\frac{x^3 + x^2 + 1}{x(x - 1)(x^2 + x + 1)(x^2 + 1)^3}$$
$$= \frac{A}{x} + \frac{B}{x - 1} + \frac{Cx + D}{x^2 + x + 1} + \frac{Ex + F}{x^2 + 1} + \frac{Gx + H}{(x^2 + 1)^2} + \frac{Ix + J}{(x^2 + 1)^3}$$ ■

EXAMPLE 8 Evaluate $\displaystyle\int \frac{1 - x + 2x^2 - x^3}{x(x^2 + 1)^2}\,dx$.

SOLUTION The form of the partial fraction decomposition is

$$\frac{1 - x + 2x^2 - x^3}{x(x^2 + 1)^2} = \frac{A}{x} + \frac{Bx + C}{x^2 + 1} + \frac{Dx + E}{(x^2 + 1)^2}$$

Multiplying by $x(x^2 + 1)^2$, we have

$$\begin{aligned}
-x^3 + 2x^2 - x + 1 &= A(x^2 + 1)^2 + (Bx + C)x(x^2 + 1) + (Dx + E)x \\
&= A(x^4 + 2x^2 + 1) + B(x^4 + x^2) + C(x^3 + x) + Dx^2 + Ex \\
&= (A + B)x^4 + Cx^3 + (2A + B + D)x^2 + (C + E)x + A
\end{aligned}$$

If we equate coefficients, we get the system

$$A + B = 0 \qquad C = -1 \qquad 2A + B + D = 2 \qquad C + E = -1 \qquad A = 1$$

which has the solution $A = 1$, $B = -1$, $C = -1$, $D = 1$, and $E = 0$. Thus

$$\begin{aligned}\int \frac{1 - x + 2x^2 - x^3}{x(x^2 + 1)^2}\,dx &= \int \left(\frac{1}{x} - \frac{x + 1}{x^2 + 1} + \frac{x}{(x^2 + 1)^2}\right) dx \\ &= \int \frac{dx}{x} - \int \frac{x}{x^2 + 1}\,dx - \int \frac{dx}{x^2 + 1} + \int \frac{x\,dx}{(x^2 + 1)^2} \\ &= \ln|x| - \tfrac{1}{2}\ln(x^2 + 1) - \tan^{-1}x - \frac{1}{2(x^2 + 1)} + K\end{aligned}$$

In the second and fourth terms we made the mental substitution $u = x^2 + 1$.

NOTE Example 8 worked out rather nicely because the coefficient E turned out to be 0. In general, we might get a term of the form $1/(x^2 + 1)^2$. One way to integrate such a term is to make the substitution $x = \tan\theta$. Another method is to use the formula in Exercise 72.

Sometimes partial fractions can be avoided when integrating a rational function. For instance, although the integral

$$\int \frac{x^2 + 1}{x(x^2 + 3)}\,dx$$

could be evaluated by using the method of Case III, it's much easier to observe that if $u = x(x^2 + 3) = x^3 + 3x$, then $du = (3x^2 + 3)\,dx$ and so

$$\int \frac{x^2 + 1}{x(x^2 + 3)}\,dx = \tfrac{1}{3}\ln|x^3 + 3x| + C$$

Rationalizing Substitutions

Some nonrational functions can be changed into rational functions by means of appropriate substitutions. In particular, when an integrand contains an expression of the form $\sqrt[n]{g(x)}$, then the substitution $u = \sqrt[n]{g(x)}$ may be effective. Other instances appear in the exercises.

EXAMPLE 9 Evaluate $\displaystyle\int \frac{\sqrt{x + 4}}{x}\,dx$.

SOLUTION Let $u = \sqrt{x + 4}$. Then $u^2 = x + 4$, so $x = u^2 - 4$ and $dx = 2u\,du$. Therefore

$$\int \frac{\sqrt{x + 4}}{x}\,dx = \int \frac{u}{u^2 - 4}\,2u\,du = 2\int \frac{u^2}{u^2 - 4}\,du = 2\int \left(1 + \frac{4}{u^2 - 4}\right) du$$

We can evaluate this integral either by factoring $u^2 - 4$ as $(u - 2)(u + 2)$ and using partial fractions or by using Formula 6 with $a = 2$:

$$\begin{aligned}\int \frac{\sqrt{x + 4}}{x}\,dx &= 2\int du + 8\int \frac{du}{u^2 - 4} \\ &= 2u + 8 \cdot \frac{1}{2 \cdot 2}\ln\left|\frac{u - 2}{u + 2}\right| + C \\ &= 2\sqrt{x + 4} + 2\ln\left|\frac{\sqrt{x + 4} - 2}{\sqrt{x + 4} + 2}\right| + C\end{aligned}$$

7.4 EXERCISES

1–6 Write out the form of the partial fraction decomposition of the function (as in Example 7). Do not determine the numerical values of the coefficients.

1. (a) $\dfrac{4+x}{(1+2x)(3-x)}$ (b) $\dfrac{1-x}{x^3+x^4}$

2. (a) $\dfrac{x-6}{x^2+x-6}$ (b) $\dfrac{x^2}{x^2+x+6}$

3. (a) $\dfrac{1}{x^2+x^4}$ (b) $\dfrac{x^3+1}{x^3-3x^2+2x}$

4. (a) $\dfrac{x^4-2x^3+x^2+2x-1}{x^2-2x+1}$ (b) $\dfrac{x^2-1}{x^3+x^2+x}$

5. (a) $\dfrac{x^6}{x^2-4}$ (b) $\dfrac{x^4}{(x^2-x+1)(x^2+2)^2}$

6. (a) $\dfrac{t^6+1}{t^6+t^3}$ (b) $\dfrac{x^5+1}{(x^2-x)(x^4+2x^2+1)}$

7–38 Evaluate the integral.

7. $\displaystyle\int \frac{x^4}{x-1}\,dx$

8. $\displaystyle\int \frac{3t-2}{t+1}\,dt$

9. $\displaystyle\int \frac{5x+1}{(2x+1)(x-1)}\,dx$

10. $\displaystyle\int \frac{y}{(y+4)(2y-1)}\,dy$

11. $\displaystyle\int_0^1 \frac{2}{2x^2+3x+1}\,dx$

12. $\displaystyle\int_0^1 \frac{x-4}{x^2-5x+6}\,dx$

13. $\displaystyle\int \frac{ax}{x^2-bx}\,dx$

14. $\displaystyle\int \frac{1}{(x+a)(x+b)}\,dx$

15. $\displaystyle\int_{-1}^0 \frac{x^3-4x+1}{x^2-3x+2}\,dx$

16. $\displaystyle\int_1^2 \frac{x^3+4x^2+x-1}{x^3+x^2}\,dx$

17. $\displaystyle\int_1^2 \frac{4y^2-7y-12}{y(y+2)(y-3)}\,dy$

18. $\displaystyle\int_1^2 \frac{3x^2+6x+2}{x^2+3x+2}\,dx$

19. $\displaystyle\int_0^1 \frac{x^2+x+1}{(x+1)^2(x+2)}\,dx$

20. $\displaystyle\int_2^3 \frac{x(3-5x)}{(3x-1)(x-1)^2}\,dx$

21. $\displaystyle\int \frac{dt}{(t^2-1)^2}$

22. $\displaystyle\int \frac{x^4+9x^2+x+2}{x^2+9}\,dx$

23. $\displaystyle\int \frac{10}{(x-1)(x^2+9)}\,dx$

24. $\displaystyle\int \frac{x^2-x+6}{x^3+3x}\,dx$

25. $\displaystyle\int \frac{4x}{x^3+x^2+x+1}\,dx$

26. $\displaystyle\int \frac{x^2+x+1}{(x^2+1)^2}\,dx$

27. $\displaystyle\int \frac{x^3+4x+3}{x^4+5x^2+4}\,dx$

28. $\displaystyle\int \frac{x^3+6x-2}{x^4+6x^2}\,dx$

29. $\displaystyle\int \frac{x+4}{x^2+2x+5}\,dx$

30. $\displaystyle\int \frac{x^3-2x^2+2x-5}{x^4+4x^2+3}\,dx$

31. $\displaystyle\int \frac{1}{x^3-1}\,dx$

32. $\displaystyle\int_0^1 \frac{x}{x^2+4x+13}\,dx$

33. $\displaystyle\int_0^1 \frac{x^3+2x}{x^4+4x^2+3}\,dx$

34. $\displaystyle\int \frac{x^5+x-1}{x^3+1}\,dx$

35. $\displaystyle\int \frac{5x^4+7x^2+x+2}{x(x^2+1)^2}\,dx$

36. $\displaystyle\int \frac{x^4+3x^2+1}{x^5+5x^3+5x}\,dx$

37. $\displaystyle\int \frac{x^2-3x+7}{(x^2-4x+6)^2}\,dx$

38. $\displaystyle\int \frac{x^3+2x^2+3x-2}{(x^2+2x+2)^2}\,dx$

39–52 Make a substitution to express the integrand as a rational function and then evaluate the integral.

39. $\displaystyle\int \frac{dx}{x\sqrt{x-1}}$

40. $\displaystyle\int \frac{dx}{2\sqrt{x+3}+x}$

41. $\displaystyle\int \frac{dx}{x^2+x\sqrt{x}}$

42. $\displaystyle\int_0^1 \frac{1}{1+\sqrt[3]{x}}\,dx$

43. $\displaystyle\int \frac{x^3}{\sqrt[3]{x^2+1}}\,dx$

44. $\displaystyle\int \frac{dx}{(1+\sqrt{x})^2}$

45. $\displaystyle\int \frac{1}{\sqrt{x}-\sqrt[3]{x}}\,dx$ [*Hint:* Substitute $u=\sqrt[6]{x}$.]

46. $\displaystyle\int \frac{\sqrt{1+\sqrt{x}}}{x}\,dx$

47. $\displaystyle\int \frac{e^{2x}}{e^{2x}+3e^x+2}\,dx$

48. $\displaystyle\int \frac{\sin x}{\cos^2 x-3\cos x}\,dx$

49. $\displaystyle\int \frac{\sec^2 t}{\tan^2 t+3\tan t+2}\,dt$

50. $\displaystyle\int \frac{e^x}{(e^x-2)(e^{2x}+1)}\,dx$

51. $\displaystyle\int \frac{dx}{1+e^x}$

52. $\displaystyle\int \frac{\cosh t}{\sinh^2 t+\sinh^4 t}\,dt$

53–54 Use integration by parts, together with the techniques of this section, to evaluate the integral.

53. $\displaystyle\int \ln(x^2-x+2)\,dx$

54. $\displaystyle\int x\tan^{-1}x\,dx$

55. Use a graph of $f(x)=1/(x^2-2x-3)$ to decide whether $\int_0^2 f(x)\,dx$ is positive or negative. Use the graph to give a rough estimate of the value of the integral and then use partial fractions to find the exact value.

56. Evaluate

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

by considering several cases for the constant k.

57–58 Evaluate the integral by completing the square and using Formula 6.

57. $\displaystyle\int \frac{dx}{x^2 - 2x}$

58. $\displaystyle\int \frac{2x + 1}{4x^2 + 12x - 7}\,dx$

59. The German mathematician Karl Weierstrass (1815–1897) noticed that the substitution $t = \tan(x/2)$ will convert any rational function of $\sin x$ and $\cos x$ into an ordinary rational function of t.

(a) If $t = \tan(x/2)$, $-\pi < x < \pi$, sketch a right triangle or use trigonometric identities to show that

$$\cos\left(\frac{x}{2}\right) = \frac{1}{\sqrt{1 + t^2}} \quad \text{and} \quad \sin\left(\frac{x}{2}\right) = \frac{t}{\sqrt{1 + t^2}}$$

(b) Show that

$$\cos x = \frac{1 - t^2}{1 + t^2} \quad \text{and} \quad \sin x = \frac{2t}{1 + t^2}$$

(c) Show that

$$dx = \frac{2}{1 + t^2}\,dt$$

60–63 Use the substitution in Exercise 59 to transform the integrand into a rational function of t and then evaluate the integral.

60. $\displaystyle\int \frac{dx}{1 - \cos x}$

61. $\displaystyle\int \frac{1}{3\sin x - 4\cos x}\,dx$

62. $\displaystyle\int_{\pi/3}^{\pi/2} \frac{1}{1 + \sin x - \cos x}\,dx$

63. $\displaystyle\int_0^{\pi/2} \frac{\sin 2x}{2 + \cos x}\,dx$

64–65 Find the area of the region under the given curve from 1 to 2.

64. $y = \dfrac{1}{x^3 + x}$

65. $y = \dfrac{x^2 + 1}{3x - x^2}$

66. Find the volume of the resulting solid if the region under the curve $y = 1/(x^2 + 3x + 2)$ from $x = 0$ to $x = 1$ is rotated about (a) the x-axis and (b) the y-axis.

67. One method of slowing the growth of an insect population without using pesticides is to introduce into the population a number of sterile males that mate with fertile females but produce no offspring. (The photo shows a screw-worm fly, the first pest effectively eliminated from a region by this method.)


USDA

Let P represent the number of female insects in a population and S the number of sterile males introduced each generation. Let r be the per capita rate of production of females by females, provided their chosen mate is not sterile. Then the female population is related to time t by

$$t = \int \frac{P + S}{P[(r - 1)P - S]}\,dP$$

Suppose an insect population with 10,000 females grows at a rate of $r = 1.1$ and 900 sterile males are added initially. Evaluate the integral to give an equation relating the female population to time. (Note that the resulting equation can't be solved explicitly for P.)

68. Factor $x^4 + 1$ as a difference of squares by first adding and subtracting the same quantity. Use this factorization to evaluate $\int 1/(x^4 + 1)\,dx$.

69. (a) Use a computer algebra system to find the partial fraction decomposition of the function

$$f(x) = \frac{4x^3 - 27x^2 + 5x - 32}{30x^5 - 13x^4 + 50x^3 - 286x^2 - 299x - 70}$$

(b) Use part (a) to find $\int f(x)\,dx$ (by hand) and compare with the result of using the CAS to integrate f directly. Comment on any discrepancy.

CAS **70.** (a) Find the partial fraction decomposition of the function

$$f(x) = \frac{12x^5 - 7x^3 - 13x^2 + 8}{100x^6 - 80x^5 + 116x^4 - 80x^3 + 41x^2 - 20x + 4}$$

(b) Use part (a) to find $\int f(x)\,dx$ and graph f and its indefinite integral on the same screen.

(c) Use the graph of f to discover the main features of the graph of $\int f(x)\,dx$.

71. The rational number $\frac{22}{7}$ has been used as an approximation to the number π since the time of Archimedes. Show that

$$\int_0^1 \frac{x^4(1 - x)^4}{1 + x^2}\,dx = \frac{22}{7} - \pi$$

72. (a) Use integration by parts to show that, for any positive integer n,

$$\int \frac{dx}{(x^2 + a^2)^n} = \frac{x}{2a^2(n - 1)(x^2 + a^2)^{n-1}} + \frac{2n - 3}{2a^2(n - 1)}\int \frac{dx}{(x^2 + a^2)^{n-1}}$$

(b) Use part (a) to evaluate

$$\int \frac{dx}{(x^2 + 1)^2} \quad \text{and} \quad \int \frac{dx}{(x^2 + 1)^3}$$

73. Suppose that F, G, and Q are polynomials and

$$\frac{F(x)}{Q(x)} = \frac{G(x)}{Q(x)}$$

for all x except when $Q(x) = 0$. Prove that $F(x) = G(x)$ for all x. [*Hint:* Use continuity.]

74. If f is a quadratic function such that $f(0) = 1$ and

$$\int \frac{f(x)}{x^2(x+1)^3}\,dx$$

is a rational function, find the value of $f'(0)$.

75. If $a \neq 0$ and n is a positive integer, find the partial fraction decomposition of

$$f(x) = \frac{1}{x^n(x-a)}$$

[*Hint:* First find the coefficient of $1/(x-a)$. Then subtract the resulting term and simplify what is left.]

7.5 Strategy for Integration

As we have seen, integration is more challenging than differentiation. In finding the derivative of a function it is obvious which differentiation formula we should apply. But it may not be obvious which technique we should use to integrate a given function.

Until now individual techniques have been applied in each section. For instance, we usually used substitution in Exercises 4.5, integration by parts in Exercises 7.1, and partial fractions in Exercises 7.4. But in this section we present a collection of miscellaneous integrals in random order and the main challenge is to recognize which technique or formula to use. No hard and fast rules can be given as to which method applies in a given situation, but we give some advice on strategy that you may find useful.

A prerequisite for applying a strategy is a knowledge of the basic integration formulas. In the following table we have collected the integrals from our previous list together with several additional formulas that we have learned in this chapter.

Table of Integration Formulas Constants of integration have been omitted.

1. $\displaystyle\int x^n\,dx = \frac{x^{n+1}}{n+1} \quad (n \neq -1)$	**2.** $\displaystyle\int \frac{1}{x}\,dx = \ln\lvert x\rvert$
3. $\displaystyle\int e^x\,dx = e^x$	**4.** $\displaystyle\int b^x\,dx = \frac{b^x}{\ln b}$
5. $\displaystyle\int \sin x\,dx = -\cos x$	**6.** $\displaystyle\int \cos x\,dx = \sin x$
7. $\displaystyle\int \sec^2 x\,dx = \tan x$	**8.** $\displaystyle\int \csc^2 x\,dx = -\cot x$
9. $\displaystyle\int \sec x \tan x\,dx = \sec x$	**10.** $\displaystyle\int \csc x \cot x\,dx = -\csc x$
11. $\displaystyle\int \sec x\,dx = \ln\lvert \sec x + \tan x\rvert$	**12.** $\displaystyle\int \csc x\,dx = \ln\lvert \csc x - \cot x\rvert$
13. $\displaystyle\int \tan x\,dx = \ln\lvert \sec x\rvert$	**14.** $\displaystyle\int \cot x\,dx = \ln\lvert \sin x\rvert$
15. $\displaystyle\int \sinh x\,dx = \cosh x$	**16.** $\displaystyle\int \cosh x\,dx = \sinh x$
17. $\displaystyle\int \frac{dx}{x^2+a^2} = \frac{1}{a}\tan^{-1}\left(\frac{x}{a}\right)$	**18.** $\displaystyle\int \frac{dx}{\sqrt{a^2-x^2}} = \sin^{-1}\left(\frac{x}{a}\right), \quad a > 0$
***19.** $\displaystyle\int \frac{dx}{x^2-a^2} = \frac{1}{2a}\ln\left\lvert\frac{x-a}{x+a}\right\rvert$	***20.** $\displaystyle\int \frac{dx}{\sqrt{x^2 \pm a^2}} = \ln\left\lvert x + \sqrt{x^2 \pm a^2}\right\rvert$

Most of these formulas should be memorized. It is useful to know them all, but the ones marked with an asterisk need not be memorized since they are easily derived. Formula 19 can be avoided by using partial fractions, and trigonometric substitutions can be used in place of Formula 20.

Once you are armed with these basic integration formulas, if you don't immediately see how to attack a given integral, you might try the following four-step strategy.

1. Simplify the Integrand if Possible Sometimes the use of algebraic manipulation or trigonometric identities will simplify the integrand and make the method of integration obvious. Here are some examples:

$$\int \sqrt{x}\,(1 + \sqrt{x})\,dx = \int (\sqrt{x} + x)\,dx$$

$$\int \frac{\tan\theta}{\sec^2\theta}\,d\theta = \int \frac{\sin\theta}{\cos\theta}\cos^2\theta\,d\theta$$

$$= \int \sin\theta\,\cos\theta\,d\theta = \tfrac{1}{2}\int \sin 2\theta\,d\theta$$

$$\int (\sin x + \cos x)^2\,dx = \int (\sin^2 x + 2\sin x\cos x + \cos^2 x)\,dx$$

$$= \int (1 + 2\sin x\cos x)\,dx$$

2. Look for an Obvious Substitution Try to find some function $u = g(x)$ in the integrand whose differential $du = g'(x)\,dx$ also occurs, apart from a constant factor. For instance, in the integral

$$\int \frac{x}{x^2 - 1}\,dx$$

we notice that if $u = x^2 - 1$, then $du = 2x\,dx$. Therefore we use the substitution $u = x^2 - 1$ instead of the method of partial fractions.

3. Classify the Integrand According to Its Form If Steps 1 and 2 have not led to the solution, then we take a look at the form of the integrand $f(x)$.

(a) *Trigonometric functions.* If $f(x)$ is a product of powers of $\sin x$ and $\cos x$, of $\tan x$ and $\sec x$, or of $\cot x$ and $\csc x$, then we use the substitutions recommended in Section 7.2.

(b) *Rational functions.* If f is a rational function, we use the procedure of Section 7.4 involving partial fractions.

(c) *Integration by parts.* If $f(x)$ is a product of a power of x (or a polynomial) and a transcendental function (such as a trigonometric, exponential, or logarithmic function), then we try integration by parts, choosing u and dv according to the advice given in Section 7.1. If you look at the functions in Exercises 7.1, you will see that most of them are the type just described.

(d) *Radicals.* Particular kinds of substitutions are recommended when certain radicals appear.

(i) If $\sqrt{\pm x^2 \pm a^2}$ occurs, we use a trigonometric substitution according to the table in Section 7.3.

(ii) If $\sqrt[n]{ax + b}$ occurs, we use the rationalizing substitution $u = \sqrt[n]{ax + b}$. More generally, this sometimes works for $\sqrt[n]{g(x)}$.

4. Try Again If the first three steps have not produced the answer, remember that there are basically only two methods of integration: substitution and parts.

(a) *Try substitution.* Even if no substitution is obvious (Step 2), some inspiration or ingenuity (or even desperation) may suggest an appropriate substitution.

(b) *Try parts.* Although integration by parts is used most of the time on products of the form described in Step 3(c), it is sometimes effective on single functions. Looking at Section 7.1, we see that it works on $\tan^{-1}x$, $\sin^{-1}x$, and $\ln x$, and these are all inverse functions.

(c) *Manipulate the integrand.* Algebraic manipulations (perhaps rationalizing the denominator or using trigonometric identities) may be useful in transforming the integral into an easier form. These manipulations may be more substantial than in Step 1 and may involve some ingenuity. Here is an example:

$$\int \frac{dx}{1-\cos x} = \int \frac{1}{1-\cos x}\cdot\frac{1+\cos x}{1+\cos x}\,dx = \int \frac{1+\cos x}{1-\cos^2 x}\,dx$$

$$= \int \frac{1+\cos x}{\sin^2 x}\,dx = \int \left(\csc^2 x + \frac{\cos x}{\sin^2 x}\right) dx$$

(d) *Relate the problem to previous problems.* When you have built up some experience in integration, you may be able to use a method on a given integral that is similar to a method you have already used on a previous integral. Or you may even be able to express the given integral in terms of a previous one. For instance, $\int \tan^2 x \sec x\,dx$ is a challenging integral, but if we make use of the identity $\tan^2 x = \sec^2 x - 1$, we can write

$$\int \tan^2 x \sec x\,dx = \int \sec^3 x\,dx - \int \sec x\,dx$$

and if $\int \sec^3 x\,dx$ has previously been evaluated (see Example 7.2.8), then that calculation can be used in the present problem.

(e) *Use several methods.* Sometimes two or three methods are required to evaluate an integral. The evaluation could involve several successive substitutions of different types, or it might combine integration by parts with one or more substitutions.

In the following examples we indicate a method of attack but do not fully work out the integral.

EXAMPLE 1 $\displaystyle\int \frac{\tan^3 x}{\cos^3 x}\,dx$

In Step 1 we rewrite the integral:

$$\int \frac{\tan^3 x}{\cos^3 x}\,dx = \int \tan^3 x \sec^3 x\,dx$$

The integral is now of the form $\int \tan^m x \sec^n x\,dx$ with m odd, so we can use the advice in Section 7.2.

Alternatively, if in Step 1 we had written

$$\int \frac{\tan^3 x}{\cos^3 x}\,dx = \int \frac{\sin^3 x}{\cos^3 x}\,\frac{1}{\cos^3 x}\,dx = \int \frac{\sin^3 x}{\cos^6 x}\,dx$$

then we could have continued as follows with the substitution $u = \cos x$:

$$\int \frac{\sin^3 x}{\cos^6 x}\,dx = \int \frac{1 - \cos^2 x}{\cos^6 x}\sin x\,dx = \int \frac{1 - u^2}{u^6}(-du)$$

$$= \int \frac{u^2 - 1}{u^6}\,du = \int (u^{-4} - u^{-6})\,du$$ ■

EXAMPLE 2 $\int e^{\sqrt{x}}\,dx$

According to (ii) in Step 3(d), we substitute $u = \sqrt{x}$. Then $x = u^2$, so $dx = 2u\,du$ and

$$\int e^{\sqrt{x}}\,dx = 2\int ue^u\,du$$

The integrand is now a product of u and the transcendental function e^u so it can be integrated by parts. ■

EXAMPLE 3 $\int \frac{x^5 + 1}{x^3 - 3x^2 - 10x}\,dx$

No algebraic simplification or substitution is obvious, so Steps 1 and 2 don't apply here. The integrand is a rational function so we apply the procedure of Section 7.4, remembering that the first step is to divide. ■

EXAMPLE 4 $\int \frac{dx}{x\sqrt{\ln x}}$

Here Step 2 is all that is needed. We substitute $u = \ln x$ because its differential is $du = dx/x$, which occurs in the integral. ■

EXAMPLE 5 $\int \sqrt{\frac{1 - x}{1 + x}}\,dx$

Although the rationalizing substitution

$$u = \sqrt{\frac{1 - x}{1 + x}}$$

works here [(ii) in Step 3(d)], it leads to a very complicated rational function. An easier method is to do some algebraic manipulation [either as Step 1 or as Step 4(c)]. Multiplying numerator and denominator by $\sqrt{1 - x}$, we have

$$\int \sqrt{\frac{1 - x}{1 + x}}\,dx = \int \frac{1 - x}{\sqrt{1 - x^2}}\,dx$$

$$= \int \frac{1}{\sqrt{1 - x^2}}\,dx - \int \frac{x}{\sqrt{1 - x^2}}\,dx$$

$$= \sin^{-1}x + \sqrt{1 - x^2} + C$$ ■

■ Can We Integrate All Continuous Functions?

The question arises: Will our strategy for integration enable us to find the integral of every continuous function? For example, can we use it to evaluate $\int e^{x^2}\,dx$? The answer is No, at least not in terms of the functions that we are familiar with.

The functions that we have been dealing with in this book are called **elementary functions**. These are the polynomials, rational functions, power functions (x^n), exponential functions (b^x), logarithmic functions, trigonometric and inverse trigonometric functions, hyperbolic and inverse hyperbolic functions, and all functions that can be obtained from these by the five operations of addition, subtraction, multiplication, division, and composition. For instance, the function

$$f(x) = \sqrt{\frac{x^2 - 1}{x^3 + 2x - 1}} + \ln(\cosh x) - xe^{\sin 2x}$$

is an elementary function.

If f is an elementary function, then f' is an elementary function but $\int f(x)\,dx$ need not be an elementary function. Consider $f(x) = e^{x^2}$. Since f is continuous, its integral exists, and if we define the function F by

$$F(x) = \int_0^x e^{t^2}\,dt$$

then we know from Part 1 of the Fundamental Theorem of Calculus that

$$F'(x) = e^{x^2}$$

Thus $f(x) = e^{x^2}$ has an antiderivative F, but it has been proved that F is not an elementary function. This means that no matter how hard we try, we will never succeed in evaluating $\int e^{x^2}\,dx$ in terms of the functions we know. (In Chapter 11, however, we will see how to express $\int e^{x^2}\,dx$ as an infinite series.) The same can be said of the following integrals:

$$\int \frac{e^x}{x}\,dx \qquad \int \sin(x^2)\,dx \qquad \int \cos(e^x)\,dx$$

$$\int \sqrt{x^3 + 1}\,dx \qquad \int \frac{1}{\ln x}\,dx \qquad \int \frac{\sin x}{x}\,dx$$

In fact, the majority of elementary functions don't have elementary antiderivatives. You may be assured, though, that the integrals in the following exercises are all elementary functions.

7.5 EXERCISES

1–82 Evaluate the integral.

1. $\displaystyle\int \frac{\cos x}{1 - \sin x}\,dx$

2. $\displaystyle\int_0^1 (3x + 1)^{\sqrt{2}}\,dx$

3. $\displaystyle\int_1^4 \sqrt{y}\,\ln y\,dy$

4. $\displaystyle\int \frac{\sin^3 x}{\cos x}\,dx$

5. $\displaystyle\int \frac{t}{t^4 + 2}\,dt$

6. $\displaystyle\int_0^1 \frac{x}{(2x + 1)^3}\,dx$

7. $\displaystyle\int_{-1}^1 \frac{e^{\arctan y}}{1 + y^2}\,dy$

8. $\displaystyle\int t \sin t \cos t\,dt$

9. $\displaystyle\int_2^4 \frac{x + 2}{x^2 + 3x - 4}\,dx$

10. $\displaystyle\int \frac{\cos(1/x)}{x^3}\,dx$

11. $\displaystyle\int \frac{1}{x^3\sqrt{x^2 - 1}}\,dx$

12. $\displaystyle\int \frac{2x - 3}{x^3 + 3x}\,dx$

13. $\displaystyle\int \sin^5 t \cos^4 t\,dt$

14. $\displaystyle\int \ln(1 + x^2)\,dx$

15. $\displaystyle\int x \sec x \tan x\,dx$

16. $\displaystyle\int_0^{\sqrt{2}/2} \frac{x^2}{\sqrt{1 - x^2}}\,dx$

17. $\displaystyle\int_0^{\pi} t \cos^2 t\,dt$

18. $\displaystyle\int_1^4 \frac{e^{\sqrt{t}}}{\sqrt{t}}\,dt$

19. $\displaystyle\int e^{x + e^x}\,dx$

20. $\displaystyle\int e^2\,dx$

21. $\displaystyle\int \arctan\sqrt{x}\,dx$

22. $\displaystyle\int \frac{\ln x}{x\sqrt{1 + (\ln x)^2}}\,dx$

23. $\int_0^1 (1+\sqrt{x})^8\,dx$

24. $\int (1+\tan x)^2 \sec x\,dx$

25. $\int_0^1 \frac{1+12t}{1+3t}\,dt$

26. $\int_0^1 \frac{3x^2+1}{x^3+x^2+x+1}\,dx$

27. $\int \frac{dx}{1+e^x}$

28. $\int \sin\sqrt{at}\,dt$

29. $\int \ln\left(x+\sqrt{x^2-1}\right)dx$

30. $\int_{-1}^{2} |\,e^x-1\,|\,dx$

31. $\int \sqrt{\frac{1+x}{1-x}}\,dx$

32. $\int_1^3 \frac{e^{3/x}}{x^2}\,dx$

33. $\int \sqrt{3-2x-x^2}\,dx$

34. $\int_{\pi/4}^{\pi/2} \frac{1+4\cot x}{4-\cot x}\,dx$

35. $\int_{-\pi/2}^{\pi/2} \frac{x}{1+\cos^2 x}\,dx$

36. $\int \frac{1+\sin x}{1+\cos x}\,dx$

37. $\int_0^{\pi/4} \tan^3\theta\,\sec^2\theta\,d\theta$

38. $\int_{\pi/6}^{\pi/3} \frac{\sin\theta\,\cot\theta}{\sec\theta}\,d\theta$

39. $\int \frac{\sec\theta\,\tan\theta}{\sec^2\theta-\sec\theta}\,d\theta$

40. $\int_0^{\pi} \sin 6x\cos 3x\,dx$

41. $\int \theta\tan^2\theta\,d\theta$

42. $\int \frac{\tan^{-1}x}{x^2}\,dx$

43. $\int \frac{\sqrt{x}}{1+x^3}\,dx$

44. $\int \sqrt{1+e^x}\,dx$

45. $\int x^5 e^{-x^3}\,dx$

46. $\int \frac{(x-1)e^x}{x^2}\,dx$

47. $\int x^3(x-1)^{-4}\,dx$

48. $\int_0^1 x\sqrt{2-\sqrt{1-x^2}}\,dx$

49. $\int \frac{1}{x\sqrt{4x+1}}\,dx$

50. $\int \frac{1}{x^2\sqrt{4x+1}}\,dx$

51. $\int \frac{1}{x\sqrt{4x^2+1}}\,dx$

52. $\int \frac{dx}{x(x^4+1)}$

53. $\int x^2\sinh mx\,dx$

54. $\int (x+\sin x)^2\,dx$

55. $\int \frac{dx}{x+x\sqrt{x}}$

56. $\int \frac{dx}{\sqrt{x}+x\sqrt{x}}$

57. $\int x\sqrt[3]{x+c}\,dx$

58. $\int \frac{x\ln x}{\sqrt{x^2-1}}\,dx$

59. $\int \frac{dx}{x^4-16}$

60. $\int \frac{dx}{x^2\sqrt{4x^2-1}}$

61. $\int \frac{d\theta}{1+\cos\theta}$

62. $\int \frac{d\theta}{1+\cos^2\theta}$

63. $\int \sqrt{x}\,e^{\sqrt{x}}\,dx$

64. $\int \frac{1}{\sqrt{\sqrt{x}+1}}\,dx$

65. $\int \frac{\sin 2x}{1+\cos^4 x}\,dx$

66. $\int_{\pi/4}^{\pi/3} \frac{\ln(\tan x)}{\sin x\cos x}\,dx$

67. $\int \frac{1}{\sqrt{x+1}+\sqrt{x}}\,dx$

68. $\int \frac{x^2}{x^6+3x^3+2}\,dx$

69. $\int_1^{\sqrt{3}} \frac{\sqrt{1+x^2}}{x^2}\,dx$

70. $\int \frac{1}{1+2e^x-e^{-x}}\,dx$

71. $\int \frac{e^{2x}}{1+e^x}\,dx$

72. $\int \frac{\ln(x+1)}{x^2}\,dx$

73. $\int \frac{x+\arcsin x}{\sqrt{1-x^2}}\,dx$

74. $\int \frac{4^x+10^x}{2^x}\,dx$

75. $\int \frac{dx}{x\ln x-x}$

76. $\int \frac{x^2}{\sqrt{x^2+1}}\,dx$

77. $\int \frac{xe^x}{\sqrt{1+e^x}}\,dx$

78. $\int \frac{1+\sin x}{1-\sin x}\,dx$

79. $\int x\sin^2 x\cos x\,dx$

80. $\int \frac{\sec x\cos 2x}{\sin x+\sec x}\,dx$

81. $\int \sqrt{1-\sin x}\,dx$

82. $\int \frac{\sin x\cos x}{\sin^4 x+\cos^4 x}\,dx$

---

83. The functions $y=e^{x^2}$ and $y=x^2e^{x^2}$ don't have elementary antiderivatives, but $y=(2x^2+1)e^{x^2}$ does. Evaluate $\int (2x^2+1)e^{x^2}\,dx$.

84. We know that $F(x)=\int_0^x e^{e^t}\,dt$ is a continuous function by FTC1, though it is not an elementary function. The functions

$$\int \frac{e^x}{x}\,dx \qquad \text{and} \qquad \int \frac{1}{\ln x}\,dx$$

are not elementary either, but they can be expressed in terms of F. Evaluate the following integrals in terms of F.

(a) $\int_1^2 \frac{e^x}{x}\,dx$ (b) $\int_2^3 \frac{1}{\ln x}\,dx$

7.6 Integration Using Tables and Computer Algebra Systems

In this section we describe how to use tables and computer algebra systems to integrate functions that have elementary antiderivatives. You should bear in mind, though, that even the most powerful computer algebra systems can't find explicit formulas for the antiderivatives of functions like e^{x^2} or the other functions described at the end of Section 7.5.

Tables of Integrals

Tables of indefinite integrals are very useful when we are confronted by an integral that is difficult to evaluate by hand and we don't have access to a computer algebra system. A relatively brief table of 120 integrals, categorized by form, is provided on the Reference Pages at the back of the book. More extensive tables are available in the *CRC Standard Mathematical Tables and Formulae*, 31st ed. by Daniel Zwillinger (Boca Raton, FL, 2002) (709 entries) or in Gradshteyn and Ryzhik's *Table of Integrals, Series, and Products,* 7e (San Diego, 2007), which contains hundreds of pages of integrals. It should be remembered, however, that integrals do not often occur in exactly the form listed in a table. Usually we need to use the Substitution Rule or algebraic manipulation to transform a given integral into one of the forms in the table.

EXAMPLE 1 The region bounded by the curves $y = \arctan x$, $y = 0$, and $x = 1$ is rotated about the y-axis. Find the volume of the resulting solid.

SOLUTION Using the method of cylindrical shells, we see that the volume is

$$V = \int_0^1 2\pi x \arctan x\, dx$$

The Table of Integrals appears on Reference Pages 6–10 at the back of the book.

In the section of the Table of Integrals titled *Inverse Trigonometric Forms* we locate Formula 92:

$$\int u \tan^{-1}u\, du = \frac{u^2 + 1}{2} \tan^{-1}u - \frac{u}{2} + C$$

So the volume is

$$V = 2\pi \int_0^1 x \tan^{-1}x\, dx = 2\pi \left[\frac{x^2 + 1}{2} \tan^{-1}x - \frac{x}{2} \right]_0^1$$

$$= \pi \Big[(x^2 + 1) \tan^{-1}x - x \Big]_0^1 = \pi (2 \tan^{-1}1 - 1)$$

$$= \pi [2(\pi/4) - 1] = \tfrac{1}{2}\pi^2 - \pi$$

■

EXAMPLE 2 Use the Table of Integrals to find $\displaystyle\int \frac{x^2}{\sqrt{5 - 4x^2}}\, dx$.

SOLUTION If we look at the section of the table titled *Forms Involving* $\sqrt{a^2 - u^2}$, we see that the closest entry is number 34:

$$\int \frac{u^2}{\sqrt{a^2 - u^2}}\, du = -\frac{u}{2}\sqrt{a^2 - u^2} + \frac{a^2}{2} \sin^{-1}\left(\frac{u}{a}\right) + C$$

This is not exactly what we have, but we will be able to use it if we first make the substitution $u = 2x$:

$$\int \frac{x^2}{\sqrt{5 - 4x^2}}\, dx = \int \frac{(u/2)^2}{\sqrt{5 - u^2}} \frac{du}{2} = \frac{1}{8} \int \frac{u^2}{\sqrt{5 - u^2}}\, du$$

Then we use Formula 34 with $a^2 = 5$ (so $a = \sqrt{5}$):

$$\int \frac{x^2}{\sqrt{5-4x^2}}\,dx = \frac{1}{8}\int \frac{u^2}{\sqrt{5-u^2}}\,du = \frac{1}{8}\left(-\frac{u}{2}\sqrt{5-u^2} + \frac{5}{2}\sin^{-1}\frac{u}{\sqrt{5}}\right) + C$$

$$= -\frac{x}{8}\sqrt{5-4x^2} + \frac{5}{16}\sin^{-1}\left(\frac{2x}{\sqrt{5}}\right) + C$$

EXAMPLE 3 Use the Table of Integrals to evaluate $\int x^3 \sin x\,dx$.

SOLUTION If we look in the section called *Trigonometric Forms*, we see that none of the entries explicitly includes a u^3 factor. However, we can use the reduction formula in entry 84 with $n = 3$:

$$\int x^3 \sin x\,dx = -x^3\cos x + 3\int x^2\cos x\,dx$$

85. $\int u^n \cos u\,du = u^n \sin u - n\int u^{n-1}\sin u\,du$

We now need to evaluate $\int x^2\cos x\,dx$. We can use the reduction formula in entry 85 with $n = 2$, followed by entry 82:

$$\int x^2\cos x\,dx = x^2\sin x - 2\int x\sin x\,dx$$

$$= x^2\sin x - 2(\sin x - x\cos x) + K$$

Combining these calculations, we get

$$\int x^3\sin x\,dx = -x^3\cos x + 3x^2\sin x + 6x\cos x - 6\sin x + C$$

where $C = 3K$.

EXAMPLE 4 Use the Table of Integrals to find $\int x\sqrt{x^2+2x+4}\,dx$.

SOLUTION Since the table gives forms involving $\sqrt{a^2+x^2}$, $\sqrt{a^2-x^2}$, and $\sqrt{x^2-a^2}$, but not $\sqrt{ax^2+bx+c}$, we first complete the square:

$$x^2 + 2x + 4 = (x+1)^2 + 3$$

If we make the substitution $u = x + 1$ (so $x = u - 1$), the integrand will involve the pattern $\sqrt{a^2+u^2}$:

$$\int x\sqrt{x^2+2x+4}\,dx = \int (u-1)\sqrt{u^2+3}\,du$$

$$= \int u\sqrt{u^2+3}\,du - \int \sqrt{u^2+3}\,du$$

The first integral is evaluated using the substitution $t = u^2 + 3$:

$$\int u\sqrt{u^2+3}\,du = \tfrac{1}{2}\int \sqrt{t}\,dt = \tfrac{1}{2}\cdot\tfrac{2}{3}t^{3/2} = \tfrac{1}{3}(u^2+3)^{3/2}$$

21. $\int \sqrt{a^2+u^2}\,du = \frac{u}{2}\sqrt{a^2+u^2} + \frac{a^2}{2}\ln\left(u+\sqrt{a^2+u^2}\right) + C$

For the second integral we use Formula 21 with $a = \sqrt{3}$:

$$\int \sqrt{u^2+3}\,du = \frac{u}{2}\sqrt{u^2+3} + \tfrac{3}{2}\ln\left(u+\sqrt{u^2+3}\right)$$

Therefore

$$\int x\sqrt{x^2 + 2x + 4}\, dx$$

$$= \tfrac{1}{3}(x^2 + 2x + 4)^{3/2} - \frac{x+1}{2}\sqrt{x^2 + 2x + 4} - \tfrac{3}{2}\ln\left(x + 1 + \sqrt{x^2 + 2x + 4}\right) + C$$

Computer Algebra Systems

We have seen that the use of tables involves matching the form of the given integrand with the forms of the integrands in the tables. Computers are particularly good at matching patterns. And just as we used substitutions in conjunction with tables, a CAS can perform substitutions that transform a given integral into one that occurs in its stored formulas. So it isn't surprising that computer algebra systems excel at integration. That doesn't mean that integration by hand is an obsolete skill. We will see that a hand computation sometimes produces an indefinite integral in a form that is more convenient than a machine answer.

To begin, let's see what happens when we ask a machine to integrate the relatively simple function $y = 1/(3x - 2)$. Using the substitution $u = 3x - 2$, an easy calculation by hand gives

$$\int \frac{1}{3x-2}\, dx = \tfrac{1}{3}\ln|3x - 2| + C$$

whereas Mathematica and Maple both return the answer

$$\tfrac{1}{3}\ln(3x - 2)$$

The first thing to notice is that computer algebra systems omit the constant of integration. In other words, they produce a *particular* antiderivative, not the most general one. Therefore, when making use of a machine integration, we might have to add a constant. Second, the absolute value signs are omitted in the machine answer. That is fine if our problem is concerned only with values of x greater than $\frac{2}{3}$. But if we are interested in other values of x, then we need to insert the absolute value symbol.

In the next example we reconsider the integral of Example 4, but this time we ask a machine for the answer.

EXAMPLE 5 Use a computer algebra system to find $\int x\sqrt{x^2 + 2x + 4}\, dx$.

SOLUTION Maple responds with the answer

$$\tfrac{1}{3}(x^2 + 2x + 4)^{3/2} - \tfrac{1}{4}(2x + 2)\sqrt{x^2 + 2x + 4} - \frac{3}{2}\operatorname{arcsinh}\frac{\sqrt{3}}{3}(1 + x)$$

This looks different from the answer we found in Example 4, but it is equivalent because the third term can be rewritten using the identity

This is equation 6.7.3.

$$\operatorname{arcsinh} x = \ln\left(x + \sqrt{x^2 + 1}\right)$$

Thus

$$\operatorname{arcsinh}\frac{\sqrt{3}}{3}(1 + x) = \ln\left[\frac{\sqrt{3}}{3}(1 + x) + \sqrt{\tfrac{1}{3}(1 + x)^2 + 1}\right]$$

$$= \ln\frac{1}{\sqrt{3}}\left[1 + x + \sqrt{(1 + x)^2 + 3}\right]$$

$$= \ln\frac{1}{\sqrt{3}} + \ln\left(x + 1 + \sqrt{x^2 + 2x + 4}\right)$$

The resulting extra term $-\frac{3}{2}\ln(1/\sqrt{3})$ can be absorbed into the constant of integration.

Mathematica gives the answer

$$\left(\frac{5}{6}+\frac{x}{6}+\frac{x^2}{3}\right)\sqrt{x^2+2x+4}-\frac{3}{2}\operatorname{arcsinh}\left(\frac{1+x}{\sqrt{3}}\right)$$

Mathematica combined the first two terms of Example 4 (and the Maple result) into a single term by factoring. ■

EXAMPLE 6 Use a CAS to evaluate $\int x(x^2+5)^8\,dx$.

SOLUTION Maple and Mathematica give the same answer:

$$\tfrac{1}{18}x^{18}+\tfrac{5}{2}x^{16}+50x^{14}+\tfrac{1750}{3}x^{12}+4375x^{10}+21875x^8+\tfrac{218750}{3}x^6+156250x^4+\tfrac{390625}{2}x^2$$

It's clear that both systems must have expanded $(x^2+5)^8$ by the Binomial Theorem and then integrated each term.

If we integrate by hand instead, using the substitution $u = x^2+5$, we get

The TI-89 also produces this answer.

$$\int x(x^2+5)^8\,dx = \tfrac{1}{18}(x^2+5)^9 + C$$

For most purposes, this is a more convenient form of the answer. ■

EXAMPLE 7 Use a CAS to find $\int \sin^5 x\cos^2 x\,dx$.

SOLUTION In Example 7.2.2 we found that

$$\int \sin^5 x\cos^2 x\,dx = -\tfrac{1}{3}\cos^3 x+\tfrac{2}{5}\cos^5 x-\tfrac{1}{7}\cos^7 x + C \tag{1}$$

Maple and the TI-89 report the answer

$$-\tfrac{1}{7}\sin^4 x\cos^3 x-\tfrac{4}{35}\sin^2 x\cos^3 x-\tfrac{8}{105}\cos^3 x$$

whereas Mathematica produces

$$-\tfrac{5}{64}\cos x-\tfrac{1}{192}\cos 3x+\tfrac{3}{320}\cos 5x-\tfrac{1}{448}\cos 7x$$

We suspect that there are trigonometric identities which show that these three answers are equivalent. Indeed, if we ask Maple and Mathematica to simplify their expressions using trigonometric identities, they ultimately produce the same form of the answer as in Equation 1. ■

7.6 EXERCISES

1–4 Use the indicated entry in the Table of Integrals on the Reference Pages to evaluate the integral.

1. $\int_0^{\pi/2}\cos 5x\cos 2x\,dx$; entry 80

2. $\int_0^1\sqrt{x-x^2}\,dx$; entry 113

3. $\int_1^2\sqrt{4x^2-3}\,dx$; entry 39

4. $\int_0^1\tan^3(\pi x/6)\,dx$; entry 69

5–32 Use the Table of Integrals on Reference Pages 6–10 to evaluate the integral.

5. $\displaystyle\int_0^{\pi/8} \arctan 2x\, dx$

6. $\displaystyle\int_0^2 x^2\sqrt{4 - x^2}\, dx$

7. $\displaystyle\int \frac{\cos x}{\sin^2 x - 9}\, dx$

8. $\displaystyle\int \frac{e^x}{4 - e^{2x}}\, dx$

9. $\displaystyle\int \frac{\sqrt{9x^2 + 4}}{x^2}\, dx$

10. $\displaystyle\int \frac{\sqrt{2y^2 - 3}}{y^2}\, dy$

11. $\displaystyle\int_0^{\pi} \cos^6\theta\, d\theta$

12. $\displaystyle\int x\sqrt{2 + x^4}\, dx$

13. $\displaystyle\int \frac{\arctan\sqrt{x}}{\sqrt{x}}\, dx$

14. $\displaystyle\int_0^{\pi} x^3 \sin x\, dx$

15. $\displaystyle\int \frac{\coth(1/y)}{y^2}\, dy$

16. $\displaystyle\int \frac{e^{3t}}{\sqrt{e^{2t} - 1}}\, dt$

17. $\displaystyle\int y\sqrt{6 + 4y - 4y^2}\, dy$

18. $\displaystyle\int \frac{dx}{2x^3 - 3x^2}$

19. $\displaystyle\int \sin^2 x\, \cos x\, \ln(\sin x)\, dx$

20. $\displaystyle\int \frac{\sin 2\theta}{\sqrt{5 - \sin\theta}}\, d\theta$

21. $\displaystyle\int \frac{e^x}{3 - e^{2x}}\, dx$

22. $\displaystyle\int_0^2 x^3\sqrt{4x^2 - x^4}\, dx$

23. $\displaystyle\int \sec^5 x\, dx$

24. $\displaystyle\int x^3 \arcsin(x^2)\, dx$

25. $\displaystyle\int \frac{\sqrt{4 + (\ln x)^2}}{x}\, dx$

26. $\displaystyle\int_0^1 x^4 e^{-x}\, dx$

27. $\displaystyle\int \frac{\cos^{-1}(x^{-2})}{x^3}\, dx$

28. $\displaystyle\int \frac{dx}{\sqrt{1 - e^{2x}}}$

29. $\displaystyle\int \sqrt{e^{2x} - 1}\, dx$

30. $\displaystyle\int e^t \sin(\alpha t - 3)\, dt$

31. $\displaystyle\int \frac{x^4\, dx}{\sqrt{x^{10} - 2}}$

32. $\displaystyle\int \frac{\sec^2\theta\, \tan^2\theta}{\sqrt{9 - \tan^2\theta}}\, d\theta$

33. The region under the curve $y = \sin^2 x$ from 0 to π is rotated about the x-axis. Find the volume of the resulting solid.

34. Find the volume of the solid obtained when the region under the curve $y = \arcsin x$, $x \geqslant 0$, is rotated about the y-axis.

35. Verify Formula 53 in the Table of Integrals (a) by differentiation and (b) by using the substitution $t = a + bu$.

36. Verify Formula 31 (a) by differentiation and (b) by substituting $u = a \sin\theta$.

CAS **37–44** Use a computer algebra system to evaluate the integral. Compare the answer with the result of using tables. If the answers are not the same, show that they are equivalent.

37. $\displaystyle\int \sec^4 x\, dx$

38. $\displaystyle\int \csc^5 x\, dx$

39. $\displaystyle\int x^2\sqrt{x^2 + 4}\, dx$

40. $\displaystyle\int \frac{dx}{e^x(3e^x + 2)}$

41. $\displaystyle\int \cos^4 x\, dx$

42. $\displaystyle\int x^2\sqrt{1 - x^2}\, dx$

43. $\displaystyle\int \tan^5 x\, dx$

44. $\displaystyle\int \frac{1}{\sqrt{1 + \sqrt[3]{x}}}\, dx$

CAS **45.** (a) Use the table of integrals to evaluate $F(x) = \int f(x)\, dx$, where

$$f(x) = \frac{1}{x\sqrt{1 - x^2}}$$

What is the domain of f and F?

(b) Use a CAS to evaluate $F(x)$. What is the domain of the function F that the CAS produces? Is there a discrepancy between this domain and the domain of the function F that you found in part (a)?

CAS **46.** Computer algebra systems sometimes need a helping hand from human beings. Try to evaluate

$$\int (1 + \ln x)\sqrt{1 + (x \ln x)^2}\, dx$$

with a computer algebra system. If it doesn't return an answer, make a substitution that changes the integral into one that the CAS *can* evaluate.

DISCOVERY PROJECT CAS PATTERNS IN INTEGRALS

In this project a computer algebra system is used to investigate indefinite integrals of families of functions. By observing the patterns that occur in the integrals of several members of the family, you will first guess, and then prove, a general formula for the integral of any member of the family.

1. (a) Use a computer algebra system to evaluate the following integrals.

(i) $\displaystyle\int \frac{1}{(x + 2)(x + 3)}\, dx$

(ii) $\displaystyle\int \frac{1}{(x + 1)(x + 5)}\, dx$

(iii) $\displaystyle\int \frac{1}{(x + 2)(x - 5)}\, dx$

(iv) $\displaystyle\int \frac{1}{(x + 2)^2}\, dx$

(b) Based on the pattern of your responses in part (a), guess the value of the integral

$$\int \frac{1}{(x+a)(x+b)}\,dx$$

if $a \neq b$. What if $a = b$?

(c) Check your guess by asking your CAS to evaluate the integral in part (b). Then prove it using partial fractions.

2. (a) Use a computer algebra system to evaluate the following integrals.

(i) $\int \sin x \cos 2x\,dx$ (ii) $\int \sin 3x \cos 7x\,dx$ (iii) $\int \sin 8x \cos 3x\,dx$

(b) Based on the pattern of your responses in part (a), guess the value of the integral

$$\int \sin ax \cos bx\,dx$$

(c) Check your guess with a CAS. Then prove it using the techniques of Section 7.2. For what values of a and b is it valid?

3. (a) Use a computer algebra system to evaluate the following integrals.

(i) $\int \ln x\,dx$ (ii) $\int x \ln x\,dx$ (iii) $\int x^2 \ln x\,dx$

(iv) $\int x^3 \ln x\,dx$ (v) $\int x^7 \ln x\,dx$

(b) Based on the pattern of your responses in part (a), guess the value of

$$\int x^n \ln x\,dx$$

(c) Use integration by parts to prove the conjecture that you made in part (b). For what values of n is it valid?

4. (a) Use a computer algebra system to evaluate the following integrals.

(i) $\int xe^x\,dx$ (ii) $\int x^2e^x\,dx$ (iii) $\int x^3e^x\,dx$

(iv) $\int x^4e^x\,dx$ (v) $\int x^5e^x\,dx$

(b) Based on the pattern of your responses in part (a), guess the value of $\int x^6e^x\,dx$. Then use your CAS to check your guess.

(c) Based on the patterns in parts (a) and (b), make a conjecture as to the value of the integral

$$\int x^ne^x\,dx$$

when n is a positive integer.

(d) Use mathematical induction to prove the conjecture you made in part (c).

7.7 Approximate Integration

There are two situations in which it is impossible to find the exact value of a definite integral.

The first situation arises from the fact that in order to evaluate $\int_a^b f(x)\,dx$ using the Fundamental Theorem of Calculus we need to know an antiderivative of f. Sometimes, however, it is difficult, or even impossible, to find an antiderivative (see Section 7.5). For example, it is impossible to evaluate the following integrals exactly:

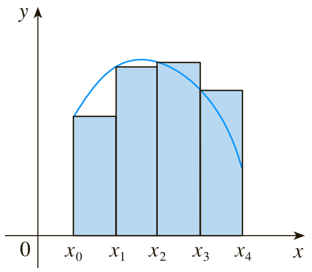
$$\int_0^1 e^{x^2}\,dx \qquad \int_{-1}^1 \sqrt{1 + x^3}\,dx$$

The second situation arises when the function is determined from a scientific experiment through instrument readings or collected data. There may be no formula for the function (see Example 5).

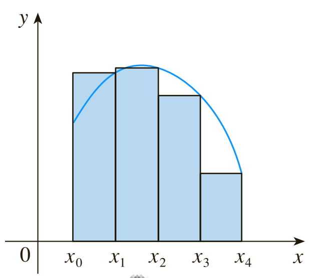
In both cases we need to find approximate values of definite integrals. We already know one such method. Recall that the definite integral is defined as a limit of Riemann sums, so any Riemann sum could be used as an approximation to the integral: If we divide $[a, b]$ into n subintervals of equal length $\Delta x = (b - a)/n$, then we have

$$\int_a^b f(x)\,dx \approx \sum_{i=1}^{n} f(x_i^*)\,\Delta x$$

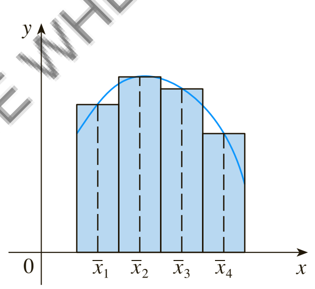
where x_i^* is any point in the ith subinterval $[x_{i-1}, x_i]$. If x_i^* is chosen to be the left endpoint of the interval, then $x_i^* = x_{i-1}$ and we have



(a) Left endpoint approximation



(b) Right endpoint approximation



(c) Midpoint approximation

FIGURE 1

$$\boxed{1} \qquad \int_a^b f(x)\,dx \approx L_n = \sum_{i=1}^{n} f(x_{i-1})\,\Delta x$$

If $f(x) \geqslant 0$, then the integral represents an area and (1) represents an approximation of this area by the rectangles shown in Figure 1(a). If we choose x_i^* to be the right endpoint, then $x_i^* = x_i$ and we have

$$\boxed{2} \qquad \int_a^b f(x)\,dx \approx R_n = \sum_{i=1}^{n} f(x_i)\,\Delta x$$

[See Figure 1(b).] The approximations L_n and R_n defined by Equations 1 and 2 are called the **left endpoint approximation** and **right endpoint approximation**, respectively.

In Section 4.2 we also considered the case where x_i^* is chosen to be the midpoint $\bar{x}_i$ of the subinterval $[x_{i-1}, x_i]$. Figure 1(c) shows the midpoint approximation M_n, which appears to be better than either L_n or R_n.

Midpoint Rule

$$\int_a^b f(x)\,dx \approx M_n = \Delta x\,[f(\bar{x}_1) + f(\bar{x}_2) + \cdots + f(\bar{x}_n)]$$

where $\qquad \Delta x = \dfrac{b - a}{n}$

and $\qquad \bar{x}_i = \frac{1}{2}(x_{i-1} + x_i) = \text{midpoint of } [x_{i-1}, x_i]$

Another approximation, called the Trapezoidal Rule, results from averaging the approximations in Equations 1 and 2:

$$\int_a^b f(x)\,dx \approx \frac{1}{2}\left[\sum_{i=1}^{n} f(x_{i-1})\,\Delta x + \sum_{i=1}^{n} f(x_i)\,\Delta x\right] = \frac{\Delta x}{2}\left[\sum_{i=1}^{n} \big(f(x_{i-1}) + f(x_i)\big)\right]$$

$$= \frac{\Delta x}{2}\Big[\big(f(x_0) + f(x_1)\big) + \big(f(x_1) + f(x_2)\big) + \cdots + \big(f(x_{n-1}) + f(x_n)\big)\Big]$$

$$= \frac{\Delta x}{2}\,[f(x_0) + 2f(x_1) + 2f(x_2) + \cdots + 2f(x_{n-1}) + f(x_n)]$$

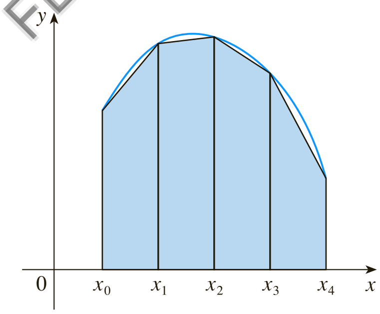


FIGURE 2
Trapezoidal approximation

Trapezoidal Rule

$$\int_a^b f(x)\,dx \approx T_n = \frac{\Delta x}{2}\left[f(x_0) + 2f(x_1) + 2f(x_2) + \cdots + 2f(x_{n-1}) + f(x_n)\right]$$

where $\Delta x = (b - a)/n$ and $x_i = a + i\,\Delta x$.

The reason for the name Trapezoidal Rule can be seen from Figure 2, which illustrates the case with $f(x) \geqslant 0$ and $n = 4$. The area of the trapezoid that lies above the ith subinterval is

$$\Delta x \left(\frac{f(x_{i-1}) + f(x_i)}{2}\right) = \frac{\Delta x}{2}\left[f(x_{i-1}) + f(x_i)\right]$$

and if we add the areas of all these trapezoids, we get the right side of the Trapezoidal Rule.

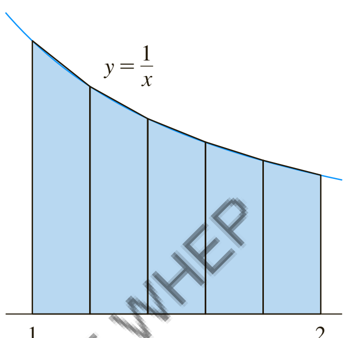


FIGURE 3

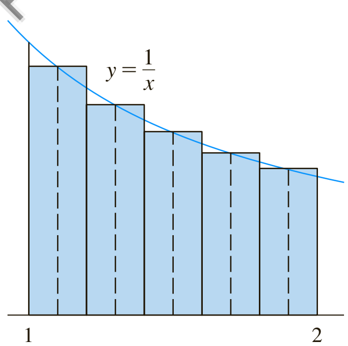


FIGURE 4

EXAMPLE 1 Use (a) the Trapezoidal Rule and (b) the Midpoint Rule with $n = 5$ to approximate the integral $\int_1^2 (1/x)\,dx$.

SOLUTION

(a) With $n = 5$, $a = 1$, and $b = 2$, we have $\Delta x = (2 - 1)/5 = 0.2$, and so the Trapezoidal Rule gives

$$\begin{aligned}\int_1^2 \frac{1}{x}\,dx \approx T_5 &= \frac{0.2}{2}\left[f(1) + 2f(1.2) + 2f(1.4) + 2f(1.6) + 2f(1.8) + f(2)\right]\\ &= 0.1\left(\frac{1}{1} + \frac{2}{1.2} + \frac{2}{1.4} + \frac{2}{1.6} + \frac{2}{1.8} + \frac{1}{2}\right)\\ &\approx 0.695635\end{aligned}$$

This approximation is illustrated in Figure 3.

(b) The midpoints of the five subintervals are 1.1, 1.3, 1.5, 1.7, and 1.9, so the Midpoint Rule gives

$$\begin{aligned}\int_1^2 \frac{1}{x}\,dx &\approx \Delta x\left[f(1.1) + f(1.3) + f(1.5) + f(1.7) + f(1.9)\right]\\ &= \frac{1}{5}\left(\frac{1}{1.1} + \frac{1}{1.3} + \frac{1}{1.5} + \frac{1}{1.7} + \frac{1}{1.9}\right)\\ &\approx 0.691908\end{aligned}$$

This approximation is illustrated in Figure 4. ■

In Example 1 we deliberately chose an integral whose value can be computed explicitly so that we can see how accurate the Trapezoidal and Midpoint Rules are. By the Fundamental Theorem of Calculus,

$$\int_1^2 \frac{1}{x}\,dx = \ln x\Big]_1^2 = \ln 2 = 0.693147\ldots$$

$\int_a^b f(x)\,dx = \text{approximation} + \text{error}$

The **error** in using an approximation is defined to be the amount that needs to be added to the approximation to make it exact. From the values in Example 1 we see that the errors in the Trapezoidal and Midpoint Rule approximations for $n = 5$ are

$$E_T \approx -0.002488 \qquad \text{and} \qquad E_M \approx 0.001239$$

In general, we have

$$E_T = \int_a^b f(x)\,dx - T_n \qquad \text{and} \qquad E_M = \int_a^b f(x)\,dx - M_n$$

TEC Module 4.2/7.7 allows you to compare approximation methods.

The following tables show the results of calculations similar to those in Example 1, but for $n = 5$, 10, and 20 and for the left and right endpoint approximations as well as the Trapezoidal and Midpoint Rules.

Approximations to $\int_1^2 \frac{1}{x}\,dx$

n	L_n	R_n	T_n	M_n
5	0.745635	0.645635	0.695635	0.691908
10	0.718771	0.668771	0.693771	0.692835
20	0.705803	0.680803	0.693303	0.693069

Corresponding errors

n	E_L	E_R	E_T	E_M
5	-0.052488	0.047512	-0.002488	0.001239
10	-0.025624	0.024376	-0.000624	0.000312
20	-0.012656	0.012344	-0.000156	0.000078

It turns out that these observations are true in most cases.

We can make several observations from these tables:

1. In all of the methods we get more accurate approximations when we increase the value of n. (But very large values of n result in so many arithmetic operations that we have to beware of accumulated round-off error.)
2. The errors in the left and right endpoint approximations are opposite in sign and appear to decrease by a factor of about 2 when we double the value of n.
3. The Trapezoidal and Midpoint Rules are much more accurate than the endpoint approximations.
4. The errors in the Trapezoidal and Midpoint Rules are opposite in sign and appear to decrease by a factor of about 4 when we double the value of n.
5. The size of the error in the Midpoint Rule is about half the size of the error in the Trapezoidal Rule.

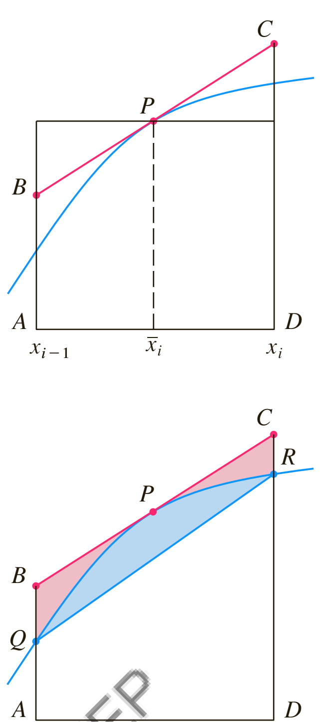


FIGURE 5

Figure 5 shows why we can usually expect the Midpoint Rule to be more accurate than the Trapezoidal Rule. The area of a typical rectangle in the Midpoint Rule is the same as the area of the trapezoid $ABCD$ whose upper side is tangent to the graph at P. The area of this trapezoid is closer to the area under the graph than is the area of the trapezoid $AQRD$ used in the Trapezoidal Rule. [The midpoint error (shaded red) is smaller than the trapezoidal error (shaded blue).]

These observations are corroborated in the following error estimates, which are proved in books on numerical analysis. Notice that Observation 4 corresponds to the n^2 in each denominator because $(2n)^2 = 4n^2$. The fact that the estimates depend on the size of the second derivative is not surprising if you look at Figure 5, because $f''(x)$ measures how much the graph is curved. [Recall that $f''(x)$ measures how fast the slope of $y = f(x)$ changes.]

3 Error Bounds Suppose $|f''(x)| \leqslant K$ for $a \leqslant x \leqslant b$. If E_T and E_M are the errors in the Trapezoidal and Midpoint Rules, then

$$|E_T| \leqslant \frac{K(b-a)^3}{12n^2} \qquad \text{and} \qquad |E_M| \leqslant \frac{K(b-a)^3}{24n^2}$$

Let's apply this error estimate to the Trapezoidal Rule approximation in Example 1. If $f(x) = 1/x$, then $f'(x) = -1/x^2$ and $f''(x) = 2/x^3$. Because $1 \leqslant x \leqslant 2$, we have $1/x \leqslant 1$, so

$$|f''(x)| = \left|\frac{2}{x^3}\right| \leqslant \frac{2}{1^3} = 2$$

Therefore, taking $K = 2$, $a = 1$, $b = 2$, and $n = 5$ in the error estimate (3), we see that

K can be any number larger than all the values of $|f''(x)|$, but smaller values of *K* give better error bounds.

$$|E_T| \leqslant \frac{2(2-1)^3}{12(5)^2} = \frac{1}{150} \approx 0.006667$$

Comparing this error estimate of 0.006667 with the actual error of about 0.002488, we see that it can happen that the actual error is substantially less than the upper bound for the error given by (3).

EXAMPLE 2 How large should we take n in order to guarantee that the Trapezoidal and Midpoint Rule approximations for $\int_1^2 (1/x)\,dx$ are accurate to within 0.0001?

SOLUTION We saw in the preceding calculation that $|f''(x)| \leqslant 2$ for $1 \leqslant x \leqslant 2$, so we can take $K = 2$, $a = 1$, and $b = 2$ in (3). Accuracy to within 0.0001 means that the size of the error should be less than 0.0001. Therefore we choose n so that

$$\frac{2(1)^3}{12n^2} < 0.0001$$

Solving the inequality for n, we get

$$n^2 > \frac{2}{12(0.0001)}$$

It's quite possible that a lower value for *n* would suffice, but 41 is the smallest value for which the error bound formula can *guarantee* us accuracy to within 0.0001.

or

$$n > \frac{1}{\sqrt{0.0006}} \approx 40.8$$

Thus $n = 41$ will ensure the desired accuracy.

For the same accuracy with the Midpoint Rule we choose n so that

$$\frac{2(1)^3}{24n^2} < 0.0001 \qquad \text{and so} \qquad n > \frac{1}{\sqrt{0.0012}} \approx 29$$ ■

EXAMPLE 3

(a) Use the Midpoint Rule with $n = 10$ to approximate the integral $\int_0^1 e^{x^2}\,dx$.
(b) Give an upper bound for the error involved in this approximation.

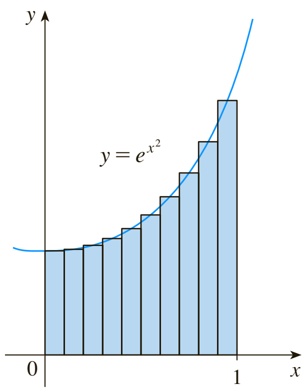


FIGURE 6

SOLUTION

(a) Since $a = 0$, $b = 1$, and $n = 10$, the Midpoint Rule gives

$$\begin{aligned}\int_0^1 e^{x^2}\,dx &\approx \Delta x\,[f(0.05) + f(0.15) + \cdots + f(0.85) + f(0.95)]\\ &= 0.1[e^{0.0025} + e^{0.0225} + e^{0.0625} + e^{0.1225} + e^{0.2025} + e^{0.3025}\\ &\qquad + e^{0.4225} + e^{0.5625} + e^{0.7225} + e^{0.9025}]\\ &\approx 1.460393\end{aligned}$$

Figure 6 illustrates this approximation.

(b) Since $f(x) = e^{x^2}$, we have $f'(x) = 2xe^{x^2}$ and $f''(x) = (2 + 4x^2)e^{x^2}$. Also, since $0 \leqslant x \leqslant 1$, we have $x^2 \leqslant 1$ and so

$$0 \leqslant f''(x) = (2 + 4x^2)e^{x^2} \leqslant 6e$$

Error estimates give upper bounds for the error. They are theoretical, worst-case scenarios. The actual error in this case turns out to be about 0.0023.

Taking $K = 6e$, $a = 0$, $b = 1$, and $n = 10$ in the error estimate (3), we see that an upper bound for the error is

$$\frac{6e(1)^3}{24(10)^2} = \frac{e}{400} \approx 0.007$$

■

Simpson's Rule

Another rule for approximate integration results from using parabolas instead of straight line segments to approximate a curve. As before, we divide $[a, b]$ into n subintervals of equal length $h = \Delta x = (b - a)/n$, but this time we assume that n is an *even* number. Then on each consecutive pair of intervals we approximate the curve $y = f(x) \geqslant 0$ by a parabola as shown in Figure 7. If $y_i = f(x_i)$, then $P_i(x_i, y_i)$ is the point on the curve lying above x_i. A typical parabola passes through three consecutive points P_i, P_{i+1}, and P_{i+2}.

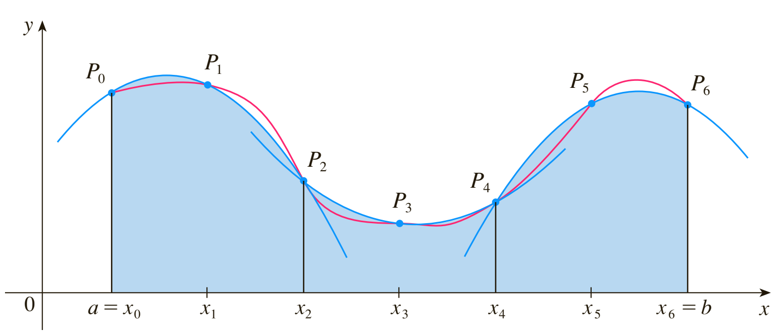


FIGURE 7

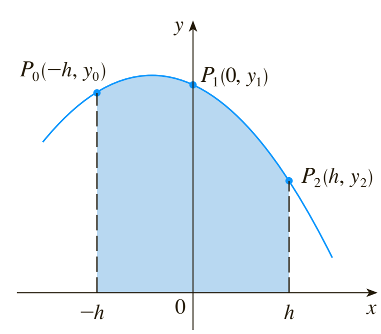


FIGURE 8

To simplify our calculations, we first consider the case where $x_0 = -h$, $x_1 = 0$, and $x_2 = h$. (See Figure 8.) We know that the equation of the parabola through P_0, P_1, and

Here we have used Theorem 4.5.6. Notice that $Ax^2 + C$ is even and Bx is odd.

P_2 is of the form $y = Ax^2 + Bx + C$ and so the area under the parabola from $x = -h$ to $x = h$ is

$$\int_{-h}^{h} (Ax^2 + Bx + C)\,dx = 2\int_0^h (Ax^2 + C)\,dx = 2\left[A\frac{x^3}{3} + Cx\right]_0^h$$

$$= 2\left(A\frac{h^3}{3} + Ch\right) = \frac{h}{3}(2Ah^2 + 6C)$$

But, since the parabola passes through $P_0(-h, y_0)$, $P_1(0, y_1)$, and $P_2(h, y_2)$, we have

$$y_0 = A(-h)^2 + B(-h) + C = Ah^2 - Bh + C$$

$$y_1 = C$$

$$y_2 = Ah^2 + Bh + C$$

and therefore $\qquad y_0 + 4y_1 + y_2 = 2Ah^2 + 6C$

Thus we can rewrite the area under the parabola as

$$\frac{h}{3}(y_0 + 4y_1 + y_2)$$

Now by shifting this parabola horizontally we do not change the area under it. This means that the area under the parabola through P_0, P_1, and P_2 from $x = x_0$ to $x = x_2$ in Figure 7 is still

$$\frac{h}{3}(y_0 + 4y_1 + y_2)$$

Similarly, the area under the parabola through P_2, P_3, and P_4 from $x = x_2$ to $x = x_4$ is

$$\frac{h}{3}(y_2 + 4y_3 + y_4)$$

If we compute the areas under all the parabolas in this manner and add the results, we get

$$\int_a^b f(x)\,dx \approx \frac{h}{3}(y_0 + 4y_1 + y_2) + \frac{h}{3}(y_2 + 4y_3 + y_4) + \cdots + \frac{h}{3}(y_{n-2} + 4y_{n-1} + y_n)$$

$$= \frac{h}{3}(y_0 + 4y_1 + 2y_2 + 4y_3 + 2y_4 + \cdots + 2y_{n-2} + 4y_{n-1} + y_n)$$

Although we have derived this approximation for the case in which $f(x) \geqslant 0$, it is a reasonable approximation for any continuous function f and is called Simpson's Rule after the English mathematician Thomas Simpson (1710–1761). Note the pattern of coefficients: 1, 4, 2, 4, 2, 4, 2, . . . , 4, 2, 4, 1.

Simpson

Thomas Simpson was a weaver who taught himself mathematics and went on to become one of the best English mathematicians of the 18th century. What we call Simpson's Rule was actually known to Cavalieri and Gregory in the 17th century, but Simpson popularized it in his book *Mathematical Dissertations* (1743).

Simpson's Rule

$$\int_a^b f(x)\,dx \approx S_n = \frac{\Delta x}{3}[f(x_0) + 4f(x_1) + 2f(x_2) + 4f(x_3) + \cdots$$

$$+ 2f(x_{n-2}) + 4f(x_{n-1}) + f(x_n)]$$

where n is even and $\Delta x = (b - a)/n$.

EXAMPLE 4 Use Simpson's Rule with $n = 10$ to approximate $\int_1^2 (1/x)\,dx$.

SOLUTION Putting $f(x) = 1/x$, $n = 10$, and $\Delta x = 0.1$ in Simpson's Rule, we obtain

$$\begin{aligned}\int_1^2 \frac{1}{x}\,dx &\approx S_{10} \\ &= \frac{\Delta x}{3}[f(1) + 4f(1.1) + 2f(1.2) + 4f(1.3) + \cdots + 2f(1.8) + 4f(1.9) + f(2)] \\ &= \frac{0.1}{3}\left(\frac{1}{1} + \frac{4}{1.1} + \frac{2}{1.2} + \frac{4}{1.3} + \frac{2}{1.4} + \frac{4}{1.5} + \frac{2}{1.6} + \frac{4}{1.7} + \frac{2}{1.8} + \frac{4}{1.9} + \frac{1}{2}\right) \\ &\approx 0.693150\end{aligned}$$

Notice that, in Example 4, Simpson's Rule gives us a *much* better approximation ($S_{10} \approx 0.693150$) to the true value of the integral ($\ln 2 \approx 0.693147\ldots$) than does the Trapezoidal Rule ($T_{10} \approx 0.693771$) or the Midpoint Rule ($M_{10} \approx 0.692835$). It turns out (see Exercise 50) that the approximations in Simpson's Rule are weighted averages of those in the Trapezoidal and Midpoint Rules:

$$S_{2n} = \tfrac{1}{3}T_n + \tfrac{2}{3}M_n$$

(Recall that E_T and E_M usually have opposite signs and $|E_M|$ is about half the size of $|E_T|$.)

In many applications of calculus we need to evaluate an integral even if no explicit formula is known for y as a function of x. A function may be given graphically or as a table of values of collected data. If there is evidence that the values are not changing rapidly, then the Trapezoidal Rule or Simpson's Rule can still be used to find an approximate value for $\int_a^b y\,dx$, the integral of y with respect to x.

EXAMPLE 5 Figure 9 shows data traffic on the link from the United States to SWITCH, the Swiss academic and research network, on February 10, 1998. $D(t)$ is the data throughput, measured in megabits per second (Mb/s). Use Simpson's Rule to estimate the total amount of data transmitted on the link from midnight to noon on that day.

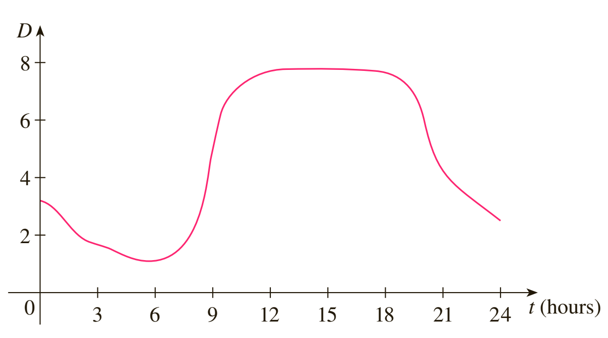


FIGURE 9

SOLUTION Because we want the units to be consistent and $D(t)$ is measured in megabits per second, we convert the units for t from hours to seconds. If we let $A(t)$ be the amount of data (in megabits) transmitted by time t, where t is measured in seconds, then $A'(t) = D(t)$. So, by the Net Change Theorem (see Section 4.4), the total amount of data transmitted by noon (when $t = 12 \times 60^2 = 43{,}200$) is

$$A(43{,}200) = \int_0^{43{,}200} D(t)\,dt$$

We estimate the values of $D(t)$ at hourly intervals from the graph and compile them in the table.

t (hours)	t (seconds)	$D(t)$	t (hours)	t (seconds)	$D(t)$
0	0	3.2	7	25,200	1.3
1	3,600	2.7	8	28,800	2.8
2	7,200	1.9	9	32,400	5.7
3	10,800	1.7	10	36,000	7.1
4	14,400	1.3	11	39,600	7.7
5	18,000	1.0	12	43,200	7.9
6	21,600	1.1			

Then we use Simpson's Rule with $n = 12$ and $\Delta t = 3600$ to estimate the integral:

$$\begin{aligned}\int_0^{43{,}200} A(t)\,dt &\approx \frac{\Delta t}{3}[D(0) + 4D(3600) + 2D(7200) + \cdots + 4D(39{,}600) + D(43{,}200)]\\ &\approx \frac{3600}{3}[3.2 + 4(2.7) + 2(1.9) + 4(1.7) + 2(1.3) + 4(1.0)\\ &\qquad + 2(1.1) + 4(1.3) + 2(2.8) + 4(5.7) + 2(7.1) + 4(7.7) + 7.9]\\ &= 143{,}880\end{aligned}$$

Thus the total amount of data transmitted from midnight to noon is about 144,000 megabits, or 144 gigabits. ■

n	M_n	S_n
4	0.69121989	0.69315453
8	0.69266055	0.69314765
16	0.69302521	0.69314721

n	E_M	E_S
4	0.00192729	−0.00000735
8	0.00048663	−0.00000047
16	0.00012197	−0.00000003

The table in the margin shows how Simpson's Rule compares with the Midpoint Rule for the integral $\int_1^2 (1/x)\,dx$, whose value is about 0.69314718. The second table shows how the error E_S in Simpson's Rule decreases by a factor of about 16 when n is doubled. (In Exercises 27 and 28 you are asked to verify this for two additional integrals.) That is consistent with the appearance of n^4 in the denominator of the following error estimate for Simpson's Rule. It is similar to the estimates given in (3) for the Trapezoidal and Midpoint Rules, but it uses the fourth derivative of f.

4 Error Bound for Simpson's Rule Suppose that $|f^{(4)}(x)| \leqslant K$ for $a \leqslant x \leqslant b$. If E_S is the error involved in using Simpson's Rule, then

$$|E_S| \leqslant \frac{K(b-a)^5}{180n^4}$$

EXAMPLE 6 How large should we take n in order to guarantee that the Simpson's Rule approximation for $\int_1^2 (1/x)\,dx$ is accurate to within 0.0001?

SOLUTION If $f(x) = 1/x$, then $f^{(4)}(x) = 24/x^5$. Since $x \geqslant 1$, we have $1/x \leqslant 1$ and so

$$|f^{(4)}(x)| = \left|\frac{24}{x^5}\right| \leqslant 24$$

Many calculators and computer algebra systems have a built-in algorithm that computes an approximation of a definite integral. Some of these machines use Simpson's Rule; others use more sophisticated techniques such as *adaptive* numerical integration. This means that if a function fluctuates much more on a certain part of the interval than it does elsewhere, then that part gets divided into more subintervals. This strategy reduces the number of calculations required to achieve a prescribed accuracy.

Therefore we can take $K = 24$ in (4). Thus, for an error less than 0.0001, we should choose n so that

$$\frac{24(1)^5}{180n^4} < 0.0001$$

This gives
$$n^4 > \frac{24}{180(0.0001)}$$

or
$$n > \frac{1}{\sqrt[4]{0.00075}} \approx 6.04$$

Therefore $n = 8$ (n must be even) gives the desired accuracy. (Compare this with Example 2, where we obtained $n = 41$ for the Trapezoidal Rule and $n = 29$ for the Midpoint Rule.) ■

EXAMPLE 7

(a) Use Simpson's Rule with $n = 10$ to approximate the integral $\int_0^1 e^{x^2}\,dx$.

(b) Estimate the error involved in this approximation.

SOLUTION

(a) If $n = 10$, then $\Delta x = 0.1$ and Simpson's Rule gives

$$\begin{aligned}\int_0^1 e^{x^2}\,dx &\approx \frac{\Delta x}{3}[f(0) + 4f(0.1) + 2f(0.2) + \cdots + 2f(0.8) + 4f(0.9) + f(1)]\\ &= \frac{0.1}{3}[e^0 + 4e^{0.01} + 2e^{0.04} + 4e^{0.09} + 2e^{0.16} + 4e^{0.25} + 2e^{0.36}\\ &\qquad + 4e^{0.49} + 2e^{0.64} + 4e^{0.81} + e^1]\\ &\approx 1.462681\end{aligned}$$

Figure 10 illustrates the calculation in Example 7. Notice that the parabolic arcs are so close to the graph of $y = e^{x^2}$ that they are practically indistinguishable from it.

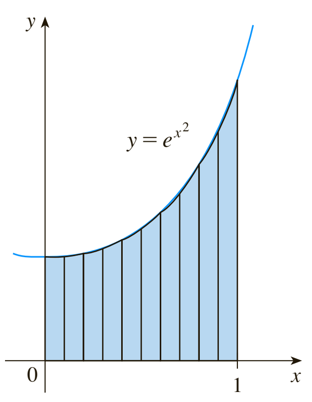


FIGURE 10

(b) The fourth derivative of $f(x) = e^{x^2}$ is

$$f^{(4)}(x) = (12 + 48x^2 + 16x^4)e^{x^2}$$

and so, since $0 \leqslant x \leqslant 1$, we have

$$0 \leqslant f^{(4)}(x) \leqslant (12 + 48 + 16)e^1 = 76e$$

Therefore, putting $K = 76e$, $a = 0$, $b = 1$, and $n = 10$ in (4), we see that the error is at most

$$\frac{76e(1)^5}{180(10)^4} \approx 0.000115$$

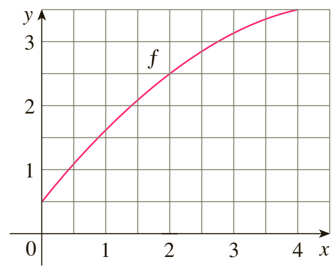
(Compare this with Example 3.) Thus, correct to three decimal places, we have

$$\int_0^1 e^{x^2}\,dx \approx 1.463$$ ■

7.7 EXERCISES

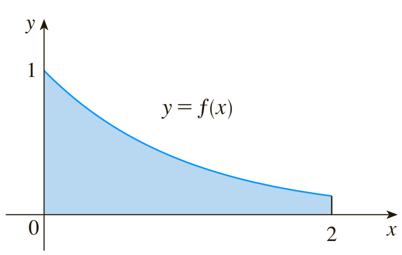
1. Let $I = \int_0^4 f(x)\,dx$, where f is the function whose graph is shown.

(a) Use the graph to find L_2, R_2, and M_2.
(b) Are these underestimates or overestimates of I?
(c) Use the graph to find T_2. How does it compare with I?
(d) For any value of n, list the numbers L_n, R_n, M_n, T_n, and I in increasing order.



2. The left, right, Trapezoidal, and Midpoint Rule approximations were used to estimate $\int_0^2 f(x)\,dx$, where f is the function whose graph is shown. The estimates were 0.7811, 0.8675, 0.8632, and 0.9540, and the same number of subintervals were used in each case.

(a) Which rule produced which estimate?
(b) Between which two approximations does the true value of $\int_0^2 f(x)\,dx$ lie?



3. Estimate $\int_0^1 \cos(x^2)\,dx$ using (a) the Trapezoidal Rule and (b) the Midpoint Rule, each with $n = 4$. From a graph of the integrand, decide whether your answers are underestimates or overestimates. What can you conclude about the true value of the integral?

4. Draw the graph of $f(x) = \sin\left(\frac{1}{2}x^2\right)$ in the viewing rectangle $[0, 1]$ by $[0, 0.5]$ and let $I = \int_0^1 f(x)\,dx$.

(a) Use the graph to decide whether L_2, R_2, M_2, and T_2 underestimate or overestimate I.
(b) For any value of n, list the numbers L_n, R_n, M_n, T_n, and I in increasing order.
(c) Compute L_5, R_5, M_5, and T_5. From the graph, which do you think gives the best estimate of I?

5–6 Use (a) the Midpoint Rule and (b) Simpson's Rule to approximate the given integral with the specified value of n. (Round your answers to six decimal places.) Compare your results to the actual value to determine the error in each approximation.

5. $\displaystyle\int_0^2 \frac{x}{1 + x^2}\,dx, \quad n = 10$

6. $\displaystyle\int_0^\pi x\cos x\,dx, \quad n = 4$

7–18 Use (a) the Trapezoidal Rule, (b) the Midpoint Rule, and (c) Simpson's Rule to approximate the given integral with the specified value of n. (Round your answers to six decimal places.)

7. $\displaystyle\int_1^2 \sqrt{x^3 - 1}\,dx, \quad n = 10$

8. $\displaystyle\int_0^2 \frac{1}{1 + x^6}\,dx, \quad n = 8$

9. $\displaystyle\int_0^2 \frac{e^x}{1 + x^2}\,dx, \quad n = 10$

10. $\displaystyle\int_0^{\pi/2} \sqrt[3]{1 + \cos x}\,dx, \quad n = 4$

11. $\displaystyle\int_0^4 x^3 \sin x\,dx, \quad n = 8$

12. $\displaystyle\int_1^3 e^{1/x}\,dx, \quad n = 8$

13. $\displaystyle\int_0^4 \sqrt{y}\cos y\,dy, \quad n = 8$

14. $\displaystyle\int_2^3 \frac{1}{\ln t}\,dt, \quad n = 10$

15. $\displaystyle\int_0^1 \frac{x^2}{1 + x^4}\,dx, \quad n = 10$

16. $\displaystyle\int_1^3 \frac{\sin t}{t}\,dt, \quad n = 4$

17. $\displaystyle\int_0^4 \ln(1 + e^x)\,dx, \quad n = 8$

18. $\displaystyle\int_0^1 \sqrt{x + x^3}\,dx, \quad n = 10$

19. (a) Find the approximations T_8 and M_8 for the integral $\int_0^1 \cos(x^2)\,dx$.
(b) Estimate the errors in the approximations of part (a).
(c) How large do we have to choose n so that the approximations T_n and M_n to the integral in part (a) are accurate to within 0.0001?

20. (a) Find the approximations T_{10} and M_{10} for $\int_1^2 e^{1/x}\,dx$.
(b) Estimate the errors in the approximations of part (a).
(c) How large do we have to choose n so that the approximations T_n and M_n to the integral in part (a) are accurate to within 0.0001?

21. (a) Find the approximations T_{10}, M_{10}, and S_{10} for $\int_0^\pi \sin x\,dx$ and the corresponding errors E_T, E_M, and E_S.
(b) Compare the actual errors in part (a) with the error estimates given by (3) and (4).
(c) How large do we have to choose n so that the approximations T_n, M_n, and S_n to the integral in part (a) are accurate to within 0.00001?

22. How large should n be to guarantee that the Simpson's Rule approximation to $\int_0^1 e^{x^2}\,dx$ is accurate to within 0.00001?

CAS **23.** The trouble with the error estimates is that it is often very difficult to compute four derivatives and obtain a good upper bound K for $|f^{(4)}(x)|$ by hand. But computer algebra systems have no problem computing $f^{(4)}$ and graphing it, so we can easily find a value for K from a machine graph. This exercise deals with approximations to the integral $I = \int_0^{2\pi} f(x)\,dx$, where $f(x) = e^{\cos x}$.

(a) Use a graph to get a good upper bound for $|f''(x)|$.
(b) Use M_{10} to approximate I.
(c) Use part (a) to estimate the error in part (b).
(d) Use the built-in numerical integration capability of your CAS to approximate I.
(e) How does the actual error compare with the error estimate in part (c)?
(f) Use a graph to get a good upper bound for $|f^{(4)}(x)|$.
(g) Use S_{10} to approximate I.
(h) Use part (f) to estimate the error in part (g).
(i) How does the actual error compare with the error estimate in part (h)?
(j) How large should n be to guarantee that the size of the error in using S_n is less than 0.0001?

CAS **24.** Repeat Exercise 23 for the integral $\int_{-1}^{1} \sqrt{4 - x^3}\,dx$.

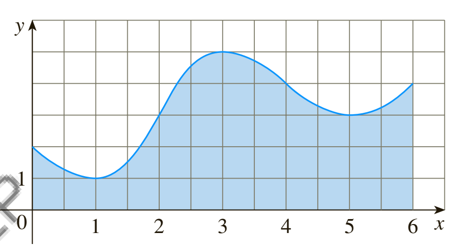
25–26 Find the approximations L_n, R_n, T_n, and M_n for $n = 5$, 10, and 20. Then compute the corresponding errors E_L, E_R, E_T, and E_M. (Round your answers to six decimal places. You may wish to use the sum command on a computer algebra system.) What observations can you make? In particular, what happens to the errors when n is doubled?

25. $\int_0^1 xe^x\,dx$ **26.** $\int_1^2 \frac{1}{x^2}\,dx$

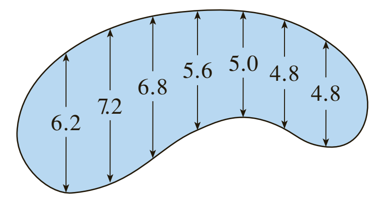
27–28 Find the approximations T_n, M_n, and S_n for $n = 6$ and 12. Then compute the corresponding errors E_T, E_M, and E_S. (Round your answers to six decimal places. You may wish to use the sum command on a computer algebra system.) What observations can you make? In particular, what happens to the errors when n is doubled?

27. $\int_0^2 x^4\,dx$ **28.** $\int_1^4 \frac{1}{\sqrt{x}}\,dx$

29. Estimate the area under the graph in the figure by using (a) the Trapezoidal Rule, (b) the Midpoint Rule, and (c) Simpson's Rule, each with $n = 6$.



30. The widths (in meters) of a kidney-shaped swimming pool were measured at 2-meter intervals as indicated in the figure. Use Simpson's Rule to estimate the area of the pool.



31. (a) Use the Midpoint Rule and the given data to estimate the value of the integral $\int_1^5 f(x)\,dx$.

x	$f(x)$	x	$f(x)$
1.0	2.4	3.5	4.0
1.5	2.9	4.0	4.1
2.0	3.3	4.5	3.9
2.5	3.6	5.0	3.5
3.0	3.8		

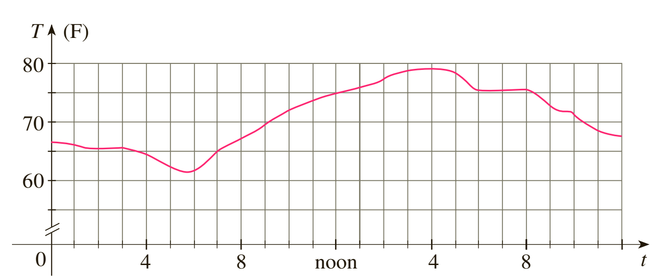
(b) If it is known that $-2 \leqslant f''(x) \leqslant 3$ for all x, estimate the error involved in the approximation in part (a).

32. (a) A table of values of a function g is given. Use Simpson's Rule to estimate $\int_0^{1.6} g(x)\,dx$.

x	$g(x)$	x	$g(x)$
0.0	12.1	1.0	12.2
0.2	11.6	1.2	12.6
0.4	11.3	1.4	13.0
0.6	11.1	1.6	13.2
0.8	11.7		

(b) If $-5 \leqslant g^{(4)}(x) \leqslant 2$ for $0 \leqslant x \leqslant 1.6$, estimate the error involved in the approximation in part (a).

33. A graph of the temperature in Boston on August 11, 2013, is shown. Use Simpson's Rule with $n = 12$ to estimate the average temperature on that day.



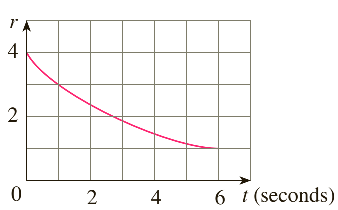
34. A radar gun was used to record the speed of a runner during the first 5 seconds of a race (see the table). Use Simpson's

Rule to estimate the distance the runner covered during those 5 seconds.

t (s)	v (m/s)	t (s)	v (m/s)
0	0	3.0	10.51
0.5	4.67	3.5	10.67
1.0	7.34	4.0	10.76
1.5	8.86	4.5	10.81
2.0	9.73	5.0	10.81
2.5	10.22		

35. The graph of the acceleration $a(t)$ of a car measured in ft/s^2 is shown. Use Simpson's Rule to estimate the increase in the velocity of the car during the 6-second time interval.

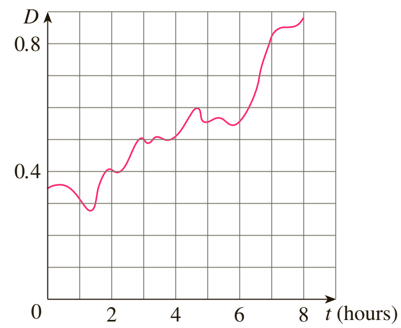
36. Water leaked from a tank at a rate of $r(t)$ liters per hour, where the graph of r is as shown. Use Simpson's Rule to estimate the total amount of water that leaked out during the first 6 hours.



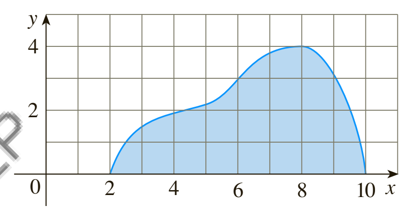
37. The table (supplied by San Diego Gas and Electric) gives the power consumption P in megawatts in San Diego County from midnight to 6:00 AM on a day in December. Use Simpson's Rule to estimate the energy used during that time period. (Use the fact that power is the derivative of energy.)

t	P	t	P
0:00	1814	3:30	1611
0:30	1735	4:00	1621
1:00	1686	4:30	1666
1:30	1646	5:00	1745
2:00	1637	5:30	1886
2:30	1609	6:00	2052
3:00	1604		

38. Shown is the graph of traffic on an Internet service provider's T1 data line from midnight to 8:00 AM. D is the data throughput, measured in megabits per second. Use Simpson's Rule to estimate the total amount of data transmitted during that time period.



39. Use Simpson's Rule with $n = 8$ to estimate the volume of the solid obtained by rotating the region shown in the figure about (a) the x-axis and (b) the y-axis.



40. The table shows values of a force function $f(x)$, where x is measured in meters and $f(x)$ in newtons. Use Simpson's Rule to estimate the work done by the force in moving an object a distance of 18 m.

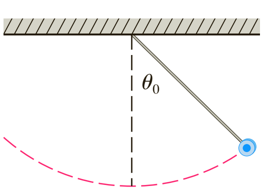
x	0	3	6	9	12	15	18
$f(x)$	9.8	9.1	8.5	8.0	7.7	7.5	7.4

41. The region bounded by the curve $y = 1/(1 + e^{-x})$, the x- and y-axes, and the line $x = 10$ is rotated about the x-axis. Use Simpson's Rule with $n = 10$ to estimate the volume of the resulting solid.

CAS **42.** The figure shows a pendulum with length L that makes a maximum angle θ_0 with the vertical. Using Newton's Second Law, it can be shown that the period T (the time for one complete swing) is given by

$$T = 4\sqrt{\frac{L}{g}} \int_0^{\pi/2} \frac{dx}{\sqrt{1 - k^2 \sin^2 x}}$$

where $k = \sin\left(\frac{1}{2}\theta_0\right)$ and g is the acceleration due to gravity. If $L = 1$ m and $\theta_0 = 42°$, use Simpson's Rule with $n = 10$ to find the period.



43. The intensity of light with wavelength λ traveling through a diffraction grating with N slits at an angle θ is given by $I(\theta) = N^2 \sin^2 k/k^2$, where $k = (\pi N d \sin\theta)/\lambda$ and d is the distance between adjacent slits. A helium-neon laser with wavelength $\lambda = 632.8 \times 10^{-9}$ m is emitting a narrow band of light, given by $-10^{-6} < \theta < 10^{-6}$, through a grating with 10,000 slits spaced 10^{-4} m apart. Use the Midpoint Rule with $n = 10$ to estimate the total light intensity $\int_{-10^{-6}}^{10^{-6}} I(\theta)\,d\theta$ emerging from the grating.

44. Use the Trapezoidal Rule with $n = 10$ to approximate $\int_0^{20} \cos(\pi x)\,dx$. Compare your result to the actual value. Can you explain the discrepancy?

45. Sketch the graph of a continuous function on $[0, 2]$ for which the Trapezoidal Rule with $n = 2$ is more accurate than the Midpoint Rule.

46. Sketch the graph of a continuous function on $[0, 2]$ for which the right endpoint approximation with $n = 2$ is more accurate than Simpson's Rule.

47. If f is a positive function and $f''(x) < 0$ for $a \leqslant x \leqslant b$, show that

$$T_n < \int_a^b f(x)\,dx < M_n$$

48. Show that if f is a polynomial of degree 3 or lower, then Simpson's Rule gives the exact value of $\int_a^b f(x)\,dx$.

49. Show that $\frac{1}{2}(T_n + M_n) = T_{2n}$.

50. Show that $\frac{1}{3}T_n + \frac{2}{3}M_n = S_{2n}$.

7.8 Improper Integrals

In defining a definite integral $\int_a^b f(x)\,dx$ we dealt with a function f defined on a finite interval $[a, b]$ and we assumed that f does not have an infinite discontinuity (see Section 4.2). In this section we extend the concept of a definite integral to the case where the interval is infinite and also to the case where f has an infinite discontinuity in $[a, b]$. In either case the integral is called an *improper* integral. One of the most important applications of this idea, probability distributions, will be studied in Section 8.5.

Type 1: Infinite Intervals

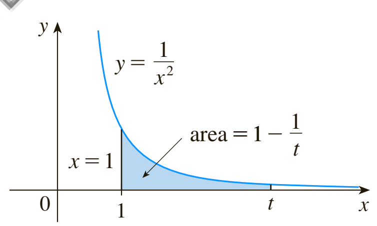


FIGURE 1

Consider the infinite region S that lies under the curve $y = 1/x^2$, above the x-axis, and to the right of the line $x = 1$. You might think that, since S is infinite in extent, its area must be infinite, but let's take a closer look. The area of the part of S that lies to the left of the line $x = t$ (shaded in Figure 1) is

$$A(t) = \int_1^t \frac{1}{x^2}\,dx = -\frac{1}{x}\bigg]_1^t = 1 - \frac{1}{t}$$

Notice that $A(t) < 1$ no matter how large t is chosen.

We also observe that

$$\lim_{t\to\infty} A(t) = \lim_{t\to\infty}\left(1 - \frac{1}{t}\right) = 1$$

The area of the shaded region approaches 1 as $t \to \infty$ (see Figure 2), so we say that the area of the infinite region S is equal to 1 and we write

$$\int_1^\infty \frac{1}{x^2}\,dx = \lim_{t\to\infty}\int_1^t \frac{1}{x^2}\,dx = 1$$

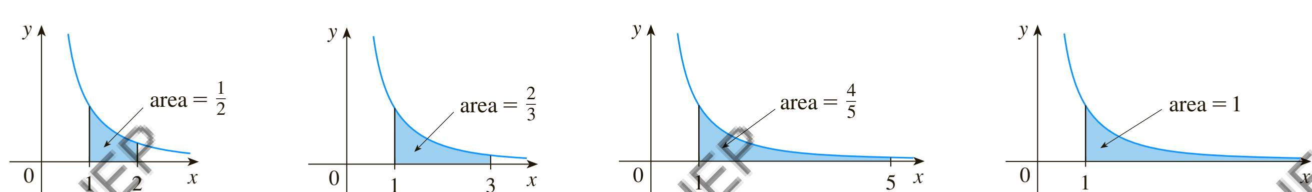


FIGURE 2

Using this example as a guide, we define the integral of f (not necessarily a positive function) over an infinite interval as the limit of integrals over finite intervals.

1 Definition of an Improper Integral of Type 1

(a) If $\int_a^t f(x)\,dx$ exists for every number $t \geqslant a$, then

$$\int_a^\infty f(x)\,dx = \lim_{t\to\infty} \int_a^t f(x)\,dx$$

provided this limit exists (as a finite number).

(b) If $\int_t^b f(x)\,dx$ exists for every number $t \leqslant b$, then

$$\int_{-\infty}^b f(x)\,dx = \lim_{t\to-\infty} \int_t^b f(x)\,dx$$

provided this limit exists (as a finite number).

The improper integrals $\int_a^\infty f(x)\,dx$ and $\int_{-\infty}^b f(x)\,dx$ are called **convergent** if the corresponding limit exists and **divergent** if the limit does not exist.

(c) If both $\int_a^\infty f(x)\,dx$ and $\int_{-\infty}^a f(x)\,dx$ are convergent, then we define

$$\int_{-\infty}^\infty f(x)\,dx = \int_{-\infty}^a f(x)\,dx + \int_a^\infty f(x)\,dx$$

In part (c) any real number a can be used (see Exercise 76).

Any of the improper integrals in Definition 1 can be interpreted as an area provided that f is a positive function. For instance, in case (a) if $f(x) \geqslant 0$ and the integral $\int_a^\infty f(x)\,dx$ is convergent, then we define the area of the region $S = \{(x, y) \mid x \geqslant a,\, 0 \leqslant y \leqslant f(x)\}$ in Figure 3 to be

$$A(S) = \int_a^\infty f(x)\,dx$$

This is appropriate because $\int_a^\infty f(x)\,dx$ is the limit as $t \to \infty$ of the area under the graph of f from a to t.

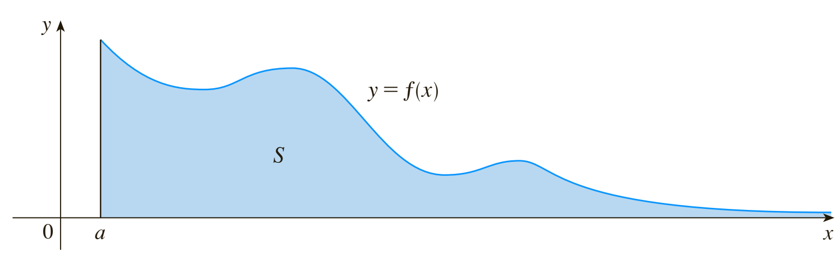


FIGURE 3

EXAMPLE 1 Determine whether the integral $\int_1^\infty (1/x)\,dx$ is convergent or divergent.

SOLUTION According to part (a) of Definition 1, we have

$$\int_1^\infty \frac{1}{x}\,dx = \lim_{t\to\infty} \int_1^t \frac{1}{x}\,dx = \lim_{t\to\infty} \ln|x|\Big]_1^t$$

$$= \lim_{t\to\infty} (\ln t - \ln 1) = \lim_{t\to\infty} \ln t = \infty$$

The limit does not exist as a finite number and so the improper integral $\int_1^\infty (1/x)\,dx$ is divergent. ■

Let's compare the result of Example 1 with the example given at the beginning of this section:

$$\int_1^\infty \frac{1}{x^2}\,dx \text{ converges} \qquad \int_1^\infty \frac{1}{x}\,dx \text{ diverges}$$

Geometrically, this says that although the curves $y = 1/x^2$ and $y = 1/x$ look very similar for $x > 0$, the region under $y = 1/x^2$ to the right of $x = 1$ (the shaded region in Figure 4) has finite area whereas the corresponding region under $y = 1/x$ (in Figure 5) has infinite area. Note that both $1/x^2$ and $1/x$ approach 0 as $x \to \infty$ but $1/x^2$ approaches 0 faster than $1/x$. The values of $1/x$ don't decrease fast enough for its integral to have a finite value.

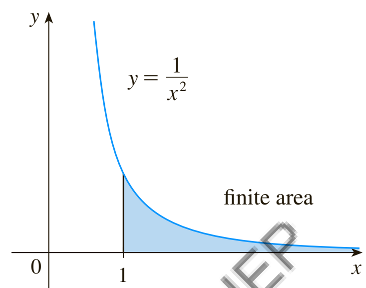


FIGURE 4
$\int_1^\infty (1/x^2)\,dx$ converges

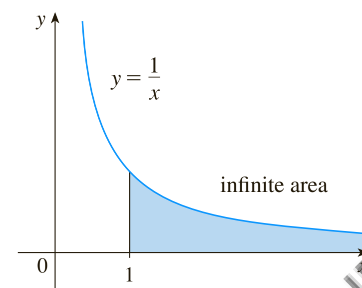


FIGURE 5
$\int_1^\infty (1/x)\,dx$ diverges

EXAMPLE 2 Evaluate $\int_{-\infty}^0 xe^x\,dx$.

SOLUTION Using part (b) of Definition 1, we have

$$\int_{-\infty}^0 xe^x\,dx = \lim_{t\to-\infty} \int_t^0 xe^x\,dx$$

We integrate by parts with $u = x$, $dv = e^x\,dx$ so that $du = dx$, $v = e^x$:

$$\int_t^0 xe^x\,dx = xe^x\Big]_t^0 - \int_t^0 e^x\,dx$$

$$= -te^t - 1 + e^t$$

TEC In Module 7.8 you can investigate visually and numerically whether several improper integrals are convergent or divergent.

We know that $e^t \to 0$ as $t \to -\infty$, and by l'Hospital's Rule we have

$$\lim_{t\to-\infty} te^t = \lim_{t\to-\infty} \frac{t}{e^{-t}} = \lim_{t\to-\infty} \frac{1}{-e^{-t}}$$

$$= \lim_{t\to-\infty} (-e^t) = 0$$

Therefore

$$\int_{-\infty}^0 xe^x\,dx = \lim_{t\to-\infty} (-te^t - 1 + e^t)$$

$$= -0 - 1 + 0 = -1$$ ■

EXAMPLE 3 Evaluate $\displaystyle\int_{-\infty}^{\infty} \frac{1}{1 + x^2}\,dx$.

SOLUTION It's convenient to choose $a = 0$ in Definition 1(c):

$$\int_{-\infty}^{\infty} \frac{1}{1 + x^2}\,dx = \int_{-\infty}^{0} \frac{1}{1 + x^2}\,dx + \int_{0}^{\infty} \frac{1}{1 + x^2}\,dx$$

We must now evaluate the integrals on the right side separately:

$$\int_{0}^{\infty} \frac{1}{1 + x^2}\,dx = \lim_{t \to \infty} \int_{0}^{t} \frac{dx}{1 + x^2} = \lim_{t \to \infty} \tan^{-1}x\Big]_0^t$$

$$= \lim_{t \to \infty} (\tan^{-1}t - \tan^{-1}0) = \lim_{t \to \infty} \tan^{-1}t = \frac{\pi}{2}$$

$$\int_{-\infty}^{0} \frac{1}{1 + x^2}\,dx = \lim_{t \to -\infty} \int_{t}^{0} \frac{dx}{1 + x^2} = \lim_{t \to -\infty} \tan^{-1}x\Big]_t^0$$

$$= \lim_{t \to -\infty} (\tan^{-1}0 - \tan^{-1}t) = 0 - \left(-\frac{\pi}{2}\right) = \frac{\pi}{2}$$

Since both of these integrals are convergent, the given integral is convergent and

$$\int_{-\infty}^{\infty} \frac{1}{1 + x^2}\,dx = \frac{\pi}{2} + \frac{\pi}{2} = \pi$$

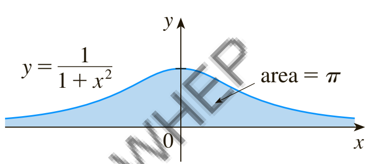


FIGURE 6

Since $1/(1 + x^2) > 0$, the given improper integral can be interpreted as the area of the infinite region that lies under the curve $y = 1/(1 + x^2)$ and above the x-axis (see Figure 6). ■

EXAMPLE 4 For what values of p is the integral

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

convergent?

SOLUTION We know from Example 1 that if $p = 1$, then the integral is divergent, so let's assume that $p \neq 1$. Then

$$\int_{1}^{\infty} \frac{1}{x^p}\,dx = \lim_{t \to \infty} \int_{1}^{t} x^{-p}\,dx = \lim_{t \to \infty} \frac{x^{-p+1}}{-p + 1}\Bigg]_{x=1}^{x=t}$$

$$= \lim_{t \to \infty} \frac{1}{1 - p}\left[\frac{1}{t^{p-1}} - 1\right]$$

If $p > 1$, then $p - 1 > 0$, so as $t \to \infty$, $t^{p-1} \to \infty$ and $1/t^{p-1} \to 0$. Therefore

$$\int_{1}^{\infty} \frac{1}{x^p}\,dx = \frac{1}{p - 1} \qquad \text{if } p > 1$$

and so the integral converges. But if $p < 1$, then $p - 1 < 0$ and so

$$\frac{1}{t^{p-1}} = t^{1-p} \to \infty \qquad \text{as } t \to \infty$$

and the integral diverges. ■

We summarize the result of Example 4 for future reference:

2 $\displaystyle\int_1^\infty \frac{1}{x^p}\,dx$ is convergent if $p > 1$ and divergent if $p \leqslant 1$.

Type 2: Discontinuous Integrands

Suppose that f is a positive continuous function defined on a finite interval $[a, b)$ but has a vertical asymptote at b. Let S be the unbounded region under the graph of f and above the x-axis between a and b. (For Type 1 integrals, the regions extended indefinitely in a horizontal direction. Here the region is infinite in a vertical direction.) The area of the part of S between a and t (the shaded region in Figure 7) is

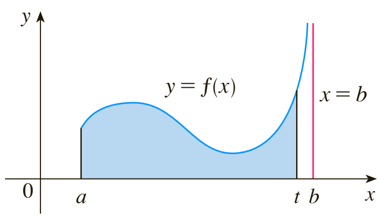


FIGURE 7

$$A(t) = \int_a^t f(x)\,dx$$

If it happens that $A(t)$ approaches a definite number A as $t \to b^-$, then we say that the area of the region S is A and we write

$$\int_a^b f(x)\,dx = \lim_{t \to b^-} \int_a^t f(x)\,dx$$

We use this equation to define an improper integral of Type 2 even when f is not a positive function, no matter what type of discontinuity f has at b.

Parts (b) and (c) of Definition 3 are illustrated in Figures 8 and 9 for the case where $f(x) \geqslant 0$ and f has vertical asymptotes at a and c, respectively.

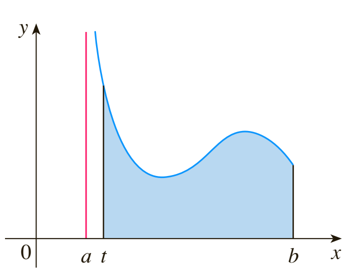


FIGURE 8

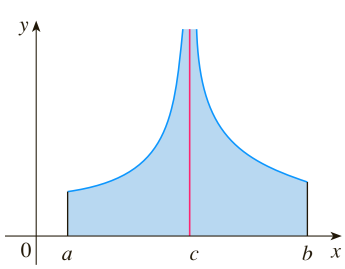


FIGURE 9

3 Definition of an Improper Integral of Type 2

(a) If f is continuous on $[a, b)$ and is discontinuous at b, then

$$\int_a^b f(x)\,dx = \lim_{t \to b^-} \int_a^t f(x)\,dx$$

if this limit exists (as a finite number).

(b) If f is continuous on $(a, b]$ and is discontinuous at a, then

$$\int_a^b f(x)\,dx = \lim_{t \to a^+} \int_t^b f(x)\,dx$$

if this limit exists (as a finite number).

The improper integral $\int_a^b f(x)\,dx$ is called **convergent** if the corresponding limit exists and **divergent** if the limit does not exist.

(c) If f has a discontinuity at c, where $a < c < b$, and both $\int_a^c f(x)\,dx$ and $\int_c^b f(x)\,dx$ are convergent, then we define

$$\int_a^b f(x)\,dx = \int_a^c f(x)\,dx + \int_c^b f(x)\,dx$$

EXAMPLE 5 Find $\displaystyle\int_2^5 \frac{1}{\sqrt{x-2}}\,dx$.

SOLUTION We note first that the given integral is improper because $f(x) = 1/\sqrt{x-2}$ has the vertical asymptote $x = 2$. Since the infinite discontinuity occurs at the left

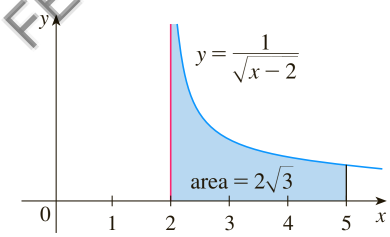


FIGURE 10

endpoint of $[2, 5]$, we use part (b) of Definition 3:

$$\int_2^5 \frac{dx}{\sqrt{x-2}} = \lim_{t\to 2^+} \int_t^5 \frac{dx}{\sqrt{x-2}} = \lim_{t\to 2^+} 2\sqrt{x-2}\,\Big]_t^5$$

$$= \lim_{t\to 2^+} 2\left(\sqrt{3} - \sqrt{t-2}\right) = 2\sqrt{3}$$

Thus the given improper integral is convergent and, since the integrand is positive, we can interpret the value of the integral as the area of the shaded region in Figure 10. ■

EXAMPLE 6 Determine whether $\int_0^{\pi/2} \sec x\, dx$ converges or diverges.

SOLUTION Note that the given integral is improper because $\lim_{x\to(\pi/2)^-} \sec x = \infty$. Using part (a) of Definition 3 and Formula 14 from the Table of Integrals, we have

$$\int_0^{\pi/2} \sec x\, dx = \lim_{t\to(\pi/2)^-} \int_0^t \sec x\, dx = \lim_{t\to(\pi/2)^-} \ln|\sec x + \tan x|\,\Big]_0^t$$

$$= \lim_{t\to(\pi/2)^-} [\ln(\sec t + \tan t) - \ln 1] = \infty$$

because $\sec t \to \infty$ and $\tan t \to \infty$ as $t \to (\pi/2)^-$. Thus the given improper integral is divergent. ■

EXAMPLE 7 Evaluate $\int_0^3 \frac{dx}{x-1}$ if possible.

SOLUTION Observe that the line $x = 1$ is a vertical asymptote of the integrand. Since it occurs in the middle of the interval $[0, 3]$, we must use part (c) of Definition 3 with $c = 1$:

$$\int_0^3 \frac{dx}{x-1} = \int_0^1 \frac{dx}{x-1} + \int_1^3 \frac{dx}{x-1}$$

where

$$\int_0^1 \frac{dx}{x-1} = \lim_{t\to 1^-} \int_0^t \frac{dx}{x-1} = \lim_{t\to 1^-} \ln|x-1|\,\Big]_0^t$$

$$= \lim_{t\to 1^-} \left(\ln|t-1| - \ln|-1|\right) = \lim_{t\to 1^-} \ln(1-t) = -\infty$$

because $1 - t \to 0^+$ as $t \to 1^-$. Thus $\int_0^1 dx/(x-1)$ is divergent. This implies that $\int_0^3 dx/(x-1)$ is divergent. [We do not need to evaluate $\int_1^3 dx/(x-1)$.] ■

WARNING If we had not noticed the asymptote $x = 1$ in Example 7 and had instead confused the integral with an ordinary integral, then we might have made the following erroneous calculation:

$$\int_0^3 \frac{dx}{x-1} = \ln|x-1|\,\Big]_0^3 = \ln 2 - \ln 1 = \ln 2$$

This is wrong because the integral is improper and must be calculated in terms of limits.

From now on, whenever you meet the symbol $\int_a^b f(x)\, dx$ you must decide, by looking at the function f on $[a, b]$, whether it is an ordinary definite integral or an improper integral.

EXAMPLE 8 $\int_0^1 \ln x\, dx$.

SOLUTION We know that the function $f(x) = \ln x$ has a vertical asymptote at 0 since

$\lim_{x\to 0^+} \ln x = -\infty$. Thus the given integral is improper and we have

$$\int_0^1 \ln x\,dx = \lim_{t\to 0^+} \int_t^1 \ln x\,dx$$

Now we integrate by parts with $u = \ln x$, $dv = dx$, $du = dx/x$, and $v = x$:

$$\int_t^1 \ln x\,dx = x\ln x\Big]_t^1 - \int_t^1 dx$$

$$= 1\ln 1 - t\ln t - (1 - t) = -t\ln t - 1 + t$$

To find the limit of the first term we use l'Hospital's Rule:

$$\lim_{t\to 0^+} t\ln t = \lim_{t\to 0^+} \frac{\ln t}{1/t} = \lim_{t\to 0^+} \frac{1/t}{-1/t^2} = \lim_{t\to 0^+} (-t) = 0$$

Therefore $$\int_0^1 \ln x\,dx = \lim_{t\to 0^+} (-t\ln t - 1 + t) = -0 - 1 + 0 = -1$$

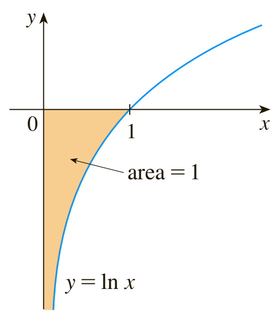


FIGURE 11

Figure 11 shows the geometric interpretation of this result. The area of the shaded region above $y = \ln x$ and below the x-axis is 1. ■

■ A Comparison Test for Improper Integrals

Sometimes it is impossible to find the exact value of an improper integral and yet it is important to know whether it is convergent or divergent. In such cases the following theorem is useful. Although we state it for Type 1 integrals, a similar theorem is true for Type 2 integrals.

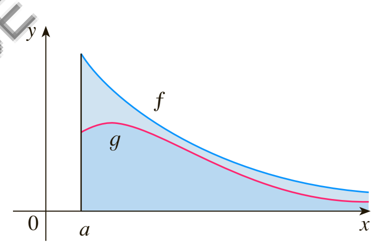


FIGURE 12

> **Comparison Theorem** Suppose that f and g are continuous functions with $f(x) \geqslant g(x) \geqslant 0$ for $x \geqslant a$.
>
> (a) If $\int_a^\infty f(x)\,dx$ is convergent, then $\int_a^\infty g(x)\,dx$ is convergent.
>
> (b) If $\int_a^\infty g(x)\,dx$ is divergent, then $\int_a^\infty f(x)\,dx$ is divergent.

We omit the proof of the Comparison Theorem, but Figure 12 makes it seem plausible. If the area under the top curve $y = f(x)$ is finite, then so is the area under the bottom curve $y = g(x)$. And if the area under $y = g(x)$ is infinite, then so is the area under $y = f(x)$. [Note that the reverse is not necessarily true: If $\int_a^\infty g(x)\,dx$ is convergent, $\int_a^\infty f(x)\,dx$ may or may not be convergent, and if $\int_a^\infty f(x)\,dx$ is divergent, $\int_a^\infty g(x)\,dx$ may or may not be divergent.]

EXAMPLE 9 Show that $\int_0^\infty e^{-x^2}dx$ is convergent.

SOLUTION We can't evaluate the integral directly because the antiderivative of e^{-x^2} is not an elementary function (as explained in Section 7.5). We write

$$\int_0^\infty e^{-x^2}dx = \int_0^1 e^{-x^2}dx + \int_1^\infty e^{-x^2}dx$$

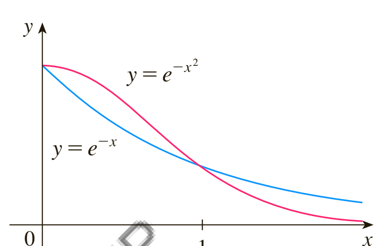


FIGURE 13

and observe that the first integral on the right-hand side is just an ordinary definite integral. In the second integral we use the fact that for $x \geqslant 1$ we have $x^2 \geqslant x$, so $-x^2 \leqslant -x$ and therefore $e^{-x^2} \leqslant e^{-x}$. (See Figure 13.) The integral of e^{-x} is easy to evaluate:

$$\int_1^\infty e^{-x}dx = \lim_{t\to\infty} \int_1^t e^{-x}dx = \lim_{t\to\infty} (e^{-1} - e^{-t}) = e^{-1}$$

Table 1

t	$\int_0^t e^{-x^2}\,dx$
1	0.7468241328
2	0.8820813908
3	0.8862073483
4	0.8862269118
5	0.8862269255
6	0.8862269255

Table 2

t	$\int_1^t [(1 + e^{-x})/x]\,dx$
2	0.8636306042
5	1.8276735512
10	2.5219648704
100	4.8245541204
1000	7.1271392134
10000	9.4297243064

Therefore, taking $f(x) = e^{-x}$ and $g(x) = e^{-x^2}$ in the Comparison Theorem, we see that $\int_1^\infty e^{-x^2}\,dx$ is convergent. It follows that $\int_0^\infty e^{-x^2}\,dx$ is convergent. ■

In Example 9 we showed that $\int_0^\infty e^{-x^2}\,dx$ is convergent without computing its value. In Exercise 72 we indicate how to show that its value is approximately 0.8862. In probability theory it is important to know the exact value of this improper integral, as we will see in Section 8.5; using the methods of multivariable calculus it can be shown that the exact value is $\sqrt{\pi}/2$. Table 1 illustrates the definition of an improper integral by showing how the (computer-generated) values of $\int_0^t e^{-x^2}\,dx$ approach $\sqrt{\pi}/2$ as t becomes large. In fact, these values converge quite quickly because $e^{-x^2} \to 0$ very rapidly as $x \to \infty$.

EXAMPLE 10 The integral $\displaystyle\int_1^\infty \frac{1 + e^{-x}}{x}\,dx$ is divergent by the Comparison Theorem because

$$\frac{1 + e^{-x}}{x} > \frac{1}{x}$$

and $\int_1^\infty (1/x)\,dx$ is divergent by Example 1 [or by (2) with $p = 1$]. ■

Table 2 illustrates the divergence of the integral in Example 10. It appears that the values are not approaching any fixed number.

7.8 EXERCISES

1. Explain why each of the following integrals is improper.

(a) $\displaystyle\int_1^2 \frac{x}{x-1}\,dx$ (b) $\displaystyle\int_0^\infty \frac{1}{1+x^3}\,dx$

(c) $\displaystyle\int_{-\infty}^\infty x^2 e^{-x^2}\,dx$ (d) $\displaystyle\int_0^{\pi/4} \cot x\,dx$

2. Which of the following integrals are improper? Why?

(a) $\displaystyle\int_0^{\pi/4} \tan x\,dx$ (b) $\displaystyle\int_0^\pi \tan x\,dx$

(c) $\displaystyle\int_{-1}^1 \frac{dx}{x^2 - x - 2}$ (d) $\displaystyle\int_0^\infty e^{-x^3}\,dx$

3. Find the area under the curve $y = 1/x^3$ from $x = 1$ to $x = t$ and evaluate it for $t = 10$, 100, and 1000. Then find the total area under this curve for $x \geqslant 1$.

4. (a) Graph the functions $f(x) = 1/x^{1.1}$ and $g(x) = 1/x^{0.9}$ in the viewing rectangles $[0, 10]$ by $[0, 1]$ and $[0, 100]$ by $[0, 1]$.
(b) Find the areas under the graphs of f and g from $x = 1$ to $x = t$ and evaluate for $t = 10$, 100, 10^4, 10^6, 10^{10}, and 10^{20}.
(c) Find the total area under each curve for $x \geqslant 1$, if it exists.

5–40 Determine whether each integral is convergent or divergent. Evaluate those that are convergent.

5. $\displaystyle\int_3^\infty \frac{1}{(x-2)^{3/2}}\,dx$

6. $\displaystyle\int_0^\infty \frac{1}{\sqrt[4]{1+x}}\,dx$

7. $\displaystyle\int_{-\infty}^0 \frac{1}{3-4x}\,dx$

8. $\displaystyle\int_1^\infty \frac{1}{(2x+1)^3}\,dx$

9. $\displaystyle\int_2^\infty e^{-5p}\,dp$

10. $\displaystyle\int_{-\infty}^0 2^r\,dr$

11. $\displaystyle\int_0^\infty \frac{x^2}{\sqrt{1+x^3}}\,dx$

12. $\displaystyle\int_{-\infty}^\infty (y^3 - 3y^2)\,dy$

13. $\displaystyle\int_{-\infty}^\infty x e^{-x^2}\,dx$

14. $\displaystyle\int_1^\infty \frac{e^{-1/x}}{x^2}\,dx$

15. $\displaystyle\int_0^\infty \sin^2\alpha\,d\alpha$

16. $\displaystyle\int_0^\infty \sin\theta\, e^{\cos\theta}\,d\theta$

17. $\displaystyle\int_1^\infty \frac{1}{x^2 + x}\,dx$

18. $\displaystyle\int_2^\infty \frac{dv}{v^2 + 2v - 3}$

19. $\displaystyle\int_{-\infty}^0 z e^{2z}\,dz$

20. $\displaystyle\int_2^\infty y e^{-3y}\,dy$

21. $\displaystyle\int_1^\infty \frac{\ln x}{x}\,dx$

22. $\displaystyle\int_1^\infty \frac{\ln x}{x^2}\,dx$

23. $\displaystyle\int_{-\infty}^0 \frac{z}{z^4 + 4}\,dz$

24. $\displaystyle\int_e^\infty \frac{1}{x(\ln x)^2}\,dx$

25. $\displaystyle\int_0^\infty e^{-\sqrt{y}}\,dy$

26. $\displaystyle\int_1^\infty \frac{dx}{\sqrt{x} + x\sqrt{x}}$

27. $\displaystyle\int_0^1 \frac{1}{x}\,dx$

28. $\displaystyle\int_0^5 \frac{1}{\sqrt[3]{5-x}}\,dx$

29. $\displaystyle\int_{-2}^{14} \frac{dx}{\sqrt[4]{x+2}}$

30. $\displaystyle\int_{-1}^2 \frac{x}{(x+1)^2}\,dx$

31. $\displaystyle\int_{-2}^3 \frac{1}{x^4}\,dx$

32. $\displaystyle\int_0^1 \frac{dx}{\sqrt{1-x^2}}$

33. $\displaystyle\int_0^9 \frac{1}{\sqrt[3]{x-1}}\,dx$

34. $\displaystyle\int_0^5 \frac{w}{w-2}\,dw$

35. $\displaystyle\int_0^{\pi/2} \tan^2\theta\,d\theta$

36. $\displaystyle\int_0^4 \frac{dx}{x^2-x-2}$

37. $\displaystyle\int_0^1 r\ln r\,dr$

38. $\displaystyle\int_0^{\pi/2} \frac{\cos\theta}{\sqrt{\sin\theta}}\,d\theta$

39. $\displaystyle\int_{-1}^0 \frac{e^{1/x}}{x^3}\,dx$

40. $\displaystyle\int_0^1 \frac{e^{1/x}}{x^3}\,dx$

41–46 Sketch the region and find its area (if the area is finite).

41. $S = \{(x, y) \mid x \geqslant 1,\ 0 \leqslant y \leqslant e^{-x}\}$

42. $S = \{(x, y) \mid x \leqslant 0,\ 0 \leqslant y \leqslant e^{x}\}$

43. $S = \{(x, y) \mid x \geqslant 1,\ 0 \leqslant y \leqslant 1/(x^3+x)\}$

44. $S = \{(x, y) \mid x \geqslant 0,\ 0 \leqslant y \leqslant xe^{-x}\}$

45. $S = \{(x, y) \mid 0 \leqslant x < \pi/2,\ 0 \leqslant y \leqslant \sec^2 x\}$

46. $S = \left\{(x, y) \mid -2 < x \leqslant 0,\ 0 \leqslant y \leqslant 1/\sqrt{x+2}\right\}$

47. (a) If $g(x) = (\sin^2 x)/x^2$, use your calculator or computer to make a table of approximate values of $\int_1^t g(x)\,dx$ for $t = 2$, 5, 10, 100, 1000, and 10,000. Does it appear that $\int_1^\infty g(x)\,dx$ is convergent?
(b) Use the Comparison Theorem with $f(x) = 1/x^2$ to show that $\int_1^\infty g(x)\,dx$ is convergent.
(c) Illustrate part (b) by graphing f and g on the same screen for $1 \leqslant x \leqslant 10$. Use your graph to explain intuitively why $\int_1^\infty g(x)\,dx$ is convergent.

48. (a) If $g(x) = 1/(\sqrt{x}-1)$, use your calculator or computer to make a table of approximate values of $\int_2^t g(x)\,dx$ for $t = 5$, 10, 100, 1000, and 10,000. Does it appear that $\int_2^\infty g(x)\,dx$ is convergent or divergent?
(b) Use the Comparison Theorem with $f(x) = 1/\sqrt{x}$ to show that $\int_2^\infty g(x)\,dx$ is divergent.
(c) Illustrate part (b) by graphing f and g on the same screen for $2 \leqslant x \leqslant 20$. Use your graph to explain intuitively why $\int_2^\infty g(x)\,dx$ is divergent.

49–54 Use the Comparison Theorem to determine whether the integral is convergent or divergent.

49. $\displaystyle\int_0^\infty \frac{x}{x^3+1}\,dx$

50. $\displaystyle\int_1^\infty \frac{1+\sin^2 x}{\sqrt{x}}\,dx$

51. $\displaystyle\int_1^\infty \frac{x+1}{\sqrt{x^4-x}}\,dx$

52. $\displaystyle\int_0^\infty \frac{\arctan x}{2+e^x}\,dx$

53. $\displaystyle\int_0^1 \frac{\sec^2 x}{x\sqrt{x}}\,dx$

54. $\displaystyle\int_0^\pi \frac{\sin^2 x}{\sqrt{x}}\,dx$

55. The integral

$$\int_0^\infty \frac{1}{\sqrt{x}\,(1+x)}\,dx$$

is improper for two reasons: The interval $[0, \infty)$ is infinite and the integrand has an infinite discontinuity at 0. Evaluate it by expressing it as a sum of improper integrals of Type 2 and Type 1 as follows:

$$\int_0^\infty \frac{1}{\sqrt{x}\,(1+x)}\,dx = \int_0^1 \frac{1}{\sqrt{x}\,(1+x)}\,dx + \int_1^\infty \frac{1}{\sqrt{x}\,(1+x)}\,dx$$

56. Evaluate

$$\int_2^\infty \frac{1}{x\sqrt{x^2-4}}\,dx$$

by the same method as in Exercise 55.

57–59 Find the values of p for which the integral converges and evaluate the integral for those values of p.

57. $\displaystyle\int_0^1 \frac{1}{x^p}\,dx$

58. $\displaystyle\int_e^\infty \frac{1}{x(\ln x)^p}\,dx$

59. $\displaystyle\int_0^1 x^p \ln x\,dx$

60. (a) Evaluate the integral $\int_0^\infty x^n e^{-x}\,dx$ for $n = 0$, 1, 2, and 3.
(b) Guess the value of $\int_0^\infty x^n e^{-x}\,dx$ when n is an arbitrary positive integer.
(c) Prove your guess using mathematical induction.

61. (a) Show that $\int_{-\infty}^\infty x\,dx$ is divergent.
(b) Show that

$$\lim_{t\to\infty} \int_{-t}^t x\,dx = 0$$

This shows that we can't define

$$\int_{-\infty}^\infty f(x)\,dx = \lim_{t\to\infty} \int_{-t}^t f(x)\,dx$$

62. The *average speed* of molecules in an ideal gas is

$$\bar{v} = \frac{4}{\sqrt{\pi}}\left(\frac{M}{2RT}\right)^{3/2} \int_0^\infty v^3 e^{-Mv^2/(2RT)}\,dv$$

where M is the molecular weight of the gas, R is the gas constant, T is the gas temperature, and v is the molecular speed. Show that

$$\bar{v} = \sqrt{\frac{8RT}{\pi M}}$$

63. We know from Example 1 that the region $\mathcal{R} = \{(x, y) \mid x \geqslant 1,\ 0 \leqslant y \leqslant 1/x\}$ has infinite area. Show that by rotating $\mathcal{R}$ about the x-axis we obtain a solid with finite volume.

64. Use the information and data in Exercise 5.4.33 to find the work required to propel a 1000-kg space vehicle out of the earth's gravitational field.

65. Find the *escape velocity* v_0 that is needed to propel a rocket of mass m out of the gravitational field of a planet with mass M and radius R. Use Newton's Law of Gravitation (see Exercise 5.4.33) and the fact that the initial kinetic energy of $\frac{1}{2}mv_0^2$ supplies the needed work.

66. Astronomers use a technique called *stellar stereography* to determine the density of stars in a star cluster from the observed (two-dimensional) density that can be analyzed from a photograph. Suppose that in a spherical cluster of radius R the density of stars depends only on the distance r from the center of the cluster. If the perceived star density is given by $y(s)$, where s is the observed planar distance from the center of the cluster, and $x(r)$ is the actual density, it can be shown that

$$y(s) = \int_s^R \frac{2r}{\sqrt{r^2 - s^2}}\, x(r)\, dr$$

If the actual density of stars in a cluster is $x(r) = \frac{1}{2}(R - r)^2$, find the perceived density $y(s)$.

67. A manufacturer of lightbulbs wants to produce bulbs that last about 700 hours but, of course, some bulbs burn out faster than others. Let $F(t)$ be the fraction of the company's bulbs that burn out before t hours, so $F(t)$ always lies between 0 and 1.

(a) Make a rough sketch of what you think the graph of F might look like.
(b) What is the meaning of the derivative $r(t) = F'(t)$?
(c) What is the value of $\int_0^\infty r(t)\, dt$? Why?

68. As we saw in Section 6.5, a radioactive substance decays exponentially: The mass at time t is $m(t) = m(0)e^{kt}$, where $m(0)$ is the initial mass and k is a negative constant. The *mean life* M of an atom in the substance is

$$M = -k \int_0^\infty t e^{kt}\, dt$$

For the radioactive carbon isotope, ^{14}C, used in radiocarbon dating, the value of k is -0.000121. Find the mean life of a ^{14}C atom.

69. In a study of the spread of illicit drug use from an enthusiastic user to a population of N users, the authors model the number of expected new users by the equation

$$\gamma = \int_0^\infty \frac{cN(1 - e^{-kt})}{k}\, e^{-\lambda t}\, dt$$

where c, k and λ are positive constants. Evaluate this integral to express γ in terms of c, N, k, and λ.

Source: F. Hoppensteadt et al., "Threshold Analysis of a Drug Use Epidemic Model," *Mathematical Biosciences* 53 (1981): 79–87.

70. Dialysis treatment removes urea and other waste products from a patient's blood by diverting some of the bloodflow externally through a machine called a dialyzer. The rate at which urea is removed from the blood (in mg/min) is often well described by the equation

$$u(t) = \frac{r}{V}\, C_0 e^{-rt/V}$$

where r is the rate of flow of blood through the dialyzer (in mL/min), V is the volume of the patient's blood (in mL), and C_0 is the amount of urea in the blood (in mg) at time $t = 0$. Evaluate the integral $\int_0^\infty u(t)$ and interpret it.

71. Determine how large the number a has to be so that

$$\int_a^\infty \frac{1}{x^2 + 1}\, dx < 0.001$$

72. Estimate the numerical value of $\int_0^\infty e^{-x^2}\, dx$ by writing it as the sum of $\int_0^4 e^{-x^2}\, dx$ and $\int_4^\infty e^{-x^2}\, dx$. Approximate the first integral by using Simpson's Rule with $n = 8$ and show that the second integral is smaller than $\int_4^\infty e^{-4x}\, dx$, which is less than 0.0000001.

73. If $f(t)$ is continuous for $t \geqslant 0$, the *Laplace transform* of f is the function F defined by

$$F(s) = \int_0^\infty f(t) e^{-st}\, dt$$

and the domain of F is the set consisting of all numbers s for which the integral converges. Find the Laplace transforms of the following functions.

(a) $f(t) = 1$ (b) $f(t) = e^t$ (c) $f(t) = t$

74. Show that if $0 \leqslant f(t) \leqslant Me^{at}$ for $t \geqslant 0$, where M and a are constants, then the Laplace transform $F(s)$ exists for $s > a$.

75. Suppose that $0 \leqslant f(t) \leqslant Me^{at}$ and $0 \leqslant f'(t) \leqslant Ke^{at}$ for $t \geqslant 0$, where f' is continuous. If the Laplace transform of $f(t)$ is $F(s)$ and the Laplace transform of $f'(t)$ is $G(s)$, show that

$$G(s) = sF(s) - f(0) \qquad s > a$$

76. If $\int_{-\infty}^\infty f(x)\, dx$ is convergent and a and b are real numbers, show that

$$\int_{-\infty}^a f(x)\, dx + \int_a^\infty f(x)\, dx = \int_{-\infty}^b f(x)\, dx + \int_b^\infty f(x)\, dx$$

77. Show that $\int_0^\infty x^2 e^{-x^2}\, dx = \frac{1}{2} \int_0^\infty e^{-x^2}\, dx$.

78. Show that $\int_0^\infty e^{-x^2}\, dx = \int_0^1 \sqrt{-\ln y}\, dy$ by interpreting the integrals as areas.

79. Find the value of the constant C for which the integral

$$\int_0^\infty \left(\frac{1}{\sqrt{x^2 + 4}} - \frac{C}{x + 2} \right) dx$$

converges. Evaluate the integral for this value of C.

80. Find the value of the constant C for which the integral

$$\int_0^\infty \left(\frac{x}{x^2 + 1} - \frac{C}{3x + 1} \right) dx$$

converges. Evaluate the integral for this value of C.

81. Suppose f is continuous on $[0, \infty)$ and $\lim_{x \to \infty} f(x) = 1$. Is it possible that $\int_0^\infty f(x)\, dx$ is convergent?

82. Show that if $a > -1$ and $b > a + 1$, then the following integral is convergent.

$$\int_0^\infty \frac{x^a}{1 + x^b}\, dx$$

7 REVIEW

CONCEPT CHECK

Answers to the Concept Check can be found on the back endpapers.

1. State the rule for integration by parts. In practice, how do you use it?

2. How do you evaluate $\int \sin^m x \cos^n x \, dx$ if m is odd? What if n is odd? What if m and n are both even?

3. If the expression $\sqrt{a^2 - x^2}$ occurs in an integral, what substitution might you try? What if $\sqrt{a^2 + x^2}$ occurs? What if $\sqrt{x^2 - a^2}$ occurs?

4. What is the form of the partial fraction decomposition of a rational function $P(x)/Q(x)$ if the degree of P is less than the degree of Q and $Q(x)$ has only distinct linear factors? What if a linear factor is repeated? What if $Q(x)$ has an irreducible quadratic factor (not repeated)? What if the quadratic factor is repeated?

5. State the rules for approximating the definite integral $\int_a^b f(x)\,dx$ with the Midpoint Rule, the Trapezoidal Rule, and Simpson's Rule. Which would you expect to give the best estimate? How do you approximate the error for each rule?

6. Define the following improper integrals.

(a) $\displaystyle\int_a^\infty f(x)\,dx$ (b) $\displaystyle\int_{-\infty}^b f(x)\,dx$ (c) $\displaystyle\int_{-\infty}^\infty f(x)\,dx$

7. Define the improper integral $\int_a^b f(x)\,dx$ for each of the following cases.

(a) f has an infinite discontinuity at a.
(b) f has an infinite discontinuity at b.
(c) f has an infinite discontinuity at c, where $a < c < b$.

8. State the Comparison Theorem for improper integrals.

TRUE-FALSE QUIZ

Determine whether the statement is true or false. If it is true, explain why. If it is false, explain why or give an example that disproves the statement.

1. $\dfrac{x(x^2+4)}{x^2-4}$ can be put in the form $\dfrac{A}{x+2} + \dfrac{B}{x-2}$.

2. $\dfrac{x^2+4}{x(x^2-4)}$ can be put in the form $\dfrac{A}{x} + \dfrac{B}{x+2} + \dfrac{C}{x-2}$.

3. $\dfrac{x^2+4}{x^2(x-4)}$ can be put in the form $\dfrac{A}{x^2} + \dfrac{B}{x-4}$.

4. $\dfrac{x^2-4}{x(x^2+4)}$ can be put in the form $\dfrac{A}{x} + \dfrac{B}{x^2+4}$.

5. $\displaystyle\int_0^4 \frac{x}{x^2-1}\,dx = \tfrac{1}{2}\ln 15$

6. $\displaystyle\int_1^\infty \frac{1}{x^{\sqrt{2}}}\,dx$ is convergent.

7. If f is continuous, then $\int_{-\infty}^\infty f(x)\,dx = \lim_{t\to\infty}\int_{-t}^t f(x)\,dx$.

8. The Midpoint Rule is always more accurate than the Trapezoidal Rule.

9. (a) Every elementary function has an elementary derivative.
(b) Every elementary function has an elementary antiderivative.

10. If f is continuous on $[0, \infty)$ and $\int_1^\infty f(x)\,dx$ is convergent, then $\int_0^\infty f(x)\,dx$ is convergent.

11. If f is a continuous, decreasing function on $[1, \infty)$ and $\lim_{x\to\infty} f(x) = 0$, then $\int_1^\infty f(x)\,dx$ is convergent.

12. If $\int_a^\infty f(x)\,dx$ and $\int_a^\infty g(x)\,dx$ are both convergent, then $\int_a^\infty [f(x) + g(x)]\,dx$ is convergent.

13. If $\int_a^\infty f(x)\,dx$ and $\int_a^\infty g(x)\,dx$ are both divergent, then $\int_a^\infty [f(x) + g(x)]\,dx$ is divergent.

14. If $f(x) \leqslant g(x)$ and $\int_0^\infty g(x)\,dx$ diverges, then $\int_0^\infty f(x)\,dx$ also diverges.

EXERCISES

Note: Additional practice in techniques of integration is provided in Exercises 7.5.

1–40 Evaluate the integral.

1. $\displaystyle\int_1^2 \frac{(x+1)^2}{x}\,dx$

2. $\displaystyle\int_1^2 \frac{x}{(x+1)^2}\,dx$

3. $\displaystyle\int \frac{e^{\sin x}}{\sec x}\,dx$

4. $\displaystyle\int_0^{\pi/6} t\sin 2t\,dt$

5. $\displaystyle\int \frac{dt}{2t^2+3t+1}$

6. $\displaystyle\int_1^2 x^5 \ln x\,dx$

7. $\displaystyle\int_0^{\pi/2} \sin^3\theta\,\cos^2\theta\,d\theta$

8. $\displaystyle\int \frac{dx}{\sqrt{e^x - 1}}$

9. $\displaystyle\int \frac{\sin(\ln t)}{t}\,dt$

10. $\displaystyle\int_0^1 \frac{\sqrt{\arctan x}}{1+x^2}\,dx$

11. $\displaystyle\int_1^2 \frac{\sqrt{x^2-1}}{x}\,dx$

12. $\displaystyle\int \frac{e^{2x}}{1+e^{4x}}\,dx$

13. $\displaystyle\int e^{\sqrt[3]{x}}\,dx$

14. $\displaystyle\int \frac{x^2+2}{x+2}\,dx$

15. $\displaystyle\int \frac{x-1}{x^2+2x}\,dx$

16. $\displaystyle\int \frac{\sec^6\theta}{\tan^2\theta}\,d\theta$

17. $\displaystyle\int x\cosh x\,dx$

18. $\displaystyle\int \frac{x^2+8x-3}{x^3+3x^2}\,dx$

19. $\displaystyle\int \frac{x+1}{9x^2+6x+5}\,dx$

20. $\displaystyle\int \tan^5\theta\,\sec^3\theta\,d\theta$

21. $\displaystyle\int \frac{dx}{\sqrt{x^2-4x}}$

22. $\displaystyle\int \cos\sqrt{t}\,dt$

23. $\displaystyle\int \frac{dx}{x\sqrt{x^2+1}}$

24. $\displaystyle\int e^x\cos x\,dx$

25. $\displaystyle\int \frac{3x^3-x^2+6x-4}{(x^2+1)(x^2+2)}\,dx$

26. $\displaystyle\int x\sin x\cos x\,dx$

27. $\displaystyle\int_0^{\pi/2} \cos^3 x\,\sin 2x\,dx$

28. $\displaystyle\int \frac{\sqrt[3]{x}+1}{\sqrt[3]{x}-1}\,dx$

29. $\displaystyle\int_{-3}^3 \frac{x}{1+|x|}\,dx$

30. $\displaystyle\int \frac{dx}{e^x\sqrt{1-e^{-2x}}}$

31. $\displaystyle\int_0^{\ln 10} \frac{e^x\sqrt{e^x-1}}{e^x+8}\,dx$

32. $\displaystyle\int_0^{\pi/4} \frac{x\sin x}{\cos^3 x}\,dx$

33. $\displaystyle\int \frac{x^2}{(4-x^2)^{3/2}}\,dx$

34. $\displaystyle\int (\arcsin x)^2\,dx$

35. $\displaystyle\int \frac{1}{\sqrt{x+x^{3/2}}}\,dx$

36. $\displaystyle\int \frac{1-\tan\theta}{1+\tan\theta}\,d\theta$

37. $\displaystyle\int (\cos x+\sin x)^2\cos 2x\,dx$

38. $\displaystyle\int \frac{2^{\sqrt{x}}}{\sqrt{x}}\,dx$

39. $\displaystyle\int_0^{1/2} \frac{xe^{2x}}{(1+2x)^2}\,dx$

40. $\displaystyle\int_{\pi/4}^{\pi/3} \frac{\sqrt{\tan\theta}}{\sin 2\theta}\,d\theta$

41–50 Evaluate the integral or show that it is divergent.

41. $\displaystyle\int_1^\infty \frac{1}{(2x+1)^3}\,dx$

42. $\displaystyle\int_1^\infty \frac{\ln x}{x^4}\,dx$

43. $\displaystyle\int_2^\infty \frac{dx}{x\ln x}$

44. $\displaystyle\int_2^6 \frac{y}{\sqrt{y-2}}\,dy$

45. $\displaystyle\int_0^4 \frac{\ln x}{\sqrt{x}}\,dx$

46. $\displaystyle\int_0^1 \frac{1}{2-3x}\,dx$

47. $\displaystyle\int_0^1 \frac{x-1}{\sqrt{x}}\,dx$

48. $\displaystyle\int_{-1}^1 \frac{dx}{x^2-2x}$

49. $\displaystyle\int_{-\infty}^\infty \frac{dx}{4x^2+4x+5}$

50. $\displaystyle\int_1^\infty \frac{\tan^{-1}x}{x^2}\,dx$

51–52 Evaluate the indefinite integral. Illustrate and check that your answer is reasonable by graphing both the function and its antiderivative (take $C=0$).

51. $\displaystyle\int \ln(x^2+2x+2)\,dx$

52. $\displaystyle\int \frac{x^3}{\sqrt{x^2+1}}\,dx$

53. Graph the function $f(x)=\cos^2 x\,\sin^3 x$ and use the graph to guess the value of the integral $\int_0^{2\pi} f(x)\,dx$. Then evaluate the integral to confirm your guess.

CAS **54.** (a) How would you evaluate $\int x^5e^{-2x}\,dx$ by hand? (Don't actually carry out the integration.)
(b) How would you evaluate $\int x^5e^{-2x}\,dx$ using tables? (Don't actually do it.)
(c) Use a CAS to evaluate $\int x^5e^{-2x}\,dx$.
(d) Graph the integrand and the indefinite integral on the same screen.

55–58 Use the Table of Integrals on the Reference Pages to evaluate the integral.

55. $\displaystyle\int \sqrt{4x^2-4x-3}\,dx$

56. $\displaystyle\int \csc^5 t\,dt$

57. $\displaystyle\int \cos x\sqrt{4+\sin^2 x}\,dx$

58. $\displaystyle\int \frac{\cot x}{\sqrt{1+2\sin x}}\,dx$

59. Verify Formula 33 in the Table of Integrals (a) by differentiation and (b) by using a trigonometric substitution.

60. Verify Formula 62 in the Table of Integrals.

61. Is it possible to find a number n such that $\int_0^\infty x^n\,dx$ is convergent?

62. For what values of a is $\int_0^\infty e^{ax}\cos x\,dx$ convergent? Evaluate the integral for those values of a.

63–64 Use (a) the Trapezoidal Rule, (b) the Midpoint Rule, and (c) Simpson's Rule with $n=10$ to approximate the given integral. Round your answers to six decimal places.

63. $\displaystyle\int_2^4 \frac{1}{\ln x}\,dx$

64. $\displaystyle\int_1^4 \sqrt{x}\cos x\,dx$

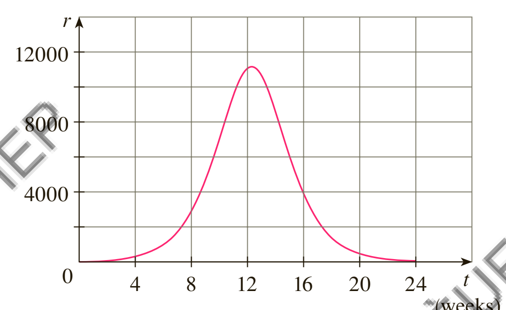
65. Estimate the errors involved in Exercise 63, parts (a) and (b). How large should n be in each case to guarantee an error of less than 0.00001?

66. Use Simpson's Rule with $n=6$ to estimate the area under the curve $y=e^x/x$ from $x=1$ to $x=4$.

67. The speedometer reading (v) on a car was observed at 1-minute intervals and recorded in the chart. Use Simpson's Rule to estimate the distance traveled by the car.

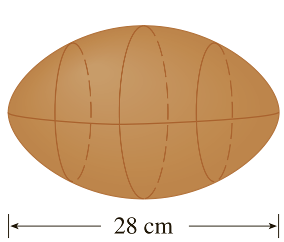
t (min)	v (mi/h)	t (min)	v (mi/h)
0	40	6	56
1	42	7	57
2	45	8	57
3	49	9	55
4	52	10	56
5	54		

68. A population of honeybees increased at a rate of $r(t)$ bees per week, where the graph of r is as shown. Use Simpson's Rule with six subintervals to estimate the increase in the bee population during the first 24 weeks.



69. (a) If $f(x) = \sin(\sin x)$, use a graph to find an upper bound for $|f^{(4)}(x)|$.
(b) Use Simpson's Rule with $n = 10$ to approximate $\int_0^\pi f(x)\,dx$ and use part (a) to estimate the error.
(c) How large should n be to guarantee that the size of the error in using S_n is less than 0.00001?

70. Suppose you are asked to estimate the volume of a football. You measure and find that a football is 28 cm long. You use a piece of string and measure the circumference at its widest point to be 53 cm. The circumference 7 cm from each end is 45 cm. Use Simpson's Rule to make your estimate.



71. Use the Comparison Theorem to determine whether the integral is convergent or divergent.

(a) $\displaystyle\int_1^\infty \frac{2 + \sin x}{\sqrt{x}}\,dx$ (b) $\displaystyle\int_1^\infty \frac{1}{\sqrt{1 + x^4}}\,dx$

72. Find the area of the region bounded by the hyperbola $y^2 - x^2 = 1$ and the line $y = 3$.

73. Find the area bounded by the curves $y = \cos x$ and $y = \cos^2 x$ between $x = 0$ and $x = \pi$.

74. Find the area of the region bounded by the curves $y = 1/(2 + \sqrt{x})$, $y = 1/(2 - \sqrt{x})$, and $x = 1$.

75. The region under the curve $y = \cos^2 x$, $0 \leqslant x \leqslant \pi/2$, is rotated about the x-axis. Find the volume of the resulting solid.

76. The region in Exercise 75 is rotated about the y-axis. Find the volume of the resulting solid.

77. If f' is continuous on $[0, \infty)$ and $\lim_{x\to\infty} f(x) = 0$, show that

$$\int_0^\infty f'(x)\,dx = -f(0)$$

78. We can extend our definition of average value of a continuous function to an infinite interval by defining the average value of f on the interval $[a, \infty)$ to be

$$\lim_{t\to\infty} \frac{1}{t - a}\int_a^t f(x)\,dx$$

(a) Find the average value of $y = \tan^{-1}x$ on the interval $[0, \infty)$.
(b) If $f(x) \geqslant 0$ and $\int_a^\infty f(x)\,dx$ is divergent, show that the average value of f on the interval $[a, \infty)$ is $\lim_{x\to\infty} f(x)$, if this limit exists.
(c) If $\int_a^\infty f(x)\,dx$ is convergent, what is the average value of f on the interval $[a, \infty)$?
(d) Find the average value of $y = \sin x$ on the interval $[0, \infty)$.

79. Use the substitution $u = 1/x$ to show that

$$\int_0^\infty \frac{\ln x}{1 + x^2}\,dx = 0$$

80. The magnitude of the repulsive force between two point charges with the same sign, one of size 1 and the other of size q, is

$$F = \frac{q}{4\pi\varepsilon_0 r^2}$$

where r is the distance between the charges and ε_0 is a constant. The *potential* V at a point P due to the charge q is defined to be the work expended in bringing a unit charge to P from infinity along the straight line that joins q and P. Find a formula for V.

Problems Plus

Cover up the solution to the example and try it yourself first.

EXAMPLE

(a) Prove that if f is a continuous function, then

$$\int_0^a f(x)\,dx = \int_0^a f(a-x)\,dx$$

(b) Use part (a) to show that

$$\int_0^{\pi/2} \frac{\sin^n x}{\sin^n x + \cos^n x}\,dx = \frac{\pi}{4}$$

for all positive numbers n.

SOLUTION

PS The principles of problem solving are discussed on page 98.

(a) At first sight, the given equation may appear somewhat baffling. How is it possible to connect the left side to the right side? Connections can often be made through one of the principles of problem solving: *introduce something extra*. Here the extra ingredient is a new variable. We often think of introducing a new variable when we use the Substitution Rule to integrate a specific function. But that technique is still useful in the present circumstance in which we have a general function f.

Once we think of making a substitution, the form of the right side suggests that it should be $u = a - x$. Then $du = -dx$. When $x = 0$, $u = a$; when $x = a$, $u = 0$. So

$$\int_0^a f(a-x)\,dx = -\int_a^0 f(u)\,du = \int_0^a f(u)\,du$$

But this integral on the right side is just another way of writing $\int_0^a f(x)\,dx$. So the given equation is proved.

(b) If we let the given integral be I and apply part (a) with $a = \pi/2$, we get

$$I = \int_0^{\pi/2} \frac{\sin^n x}{\sin^n x + \cos^n x}\,dx = \int_0^{\pi/2} \frac{\sin^n(\pi/2 - x)}{\sin^n(\pi/2 - x) + \cos^n(\pi/2 - x)}\,dx$$

A well-known trigonometric identity tells us that $\sin(\pi/2 - x) = \cos x$ and $\cos(\pi/2 - x) = \sin x$, so we get

$$I = \int_0^{\pi/2} \frac{\cos^n x}{\cos^n x + \sin^n x}\,dx$$

The computer graphs in Figure 1 make it seem plausible that all of the integrals in the example have the same value. The graph of each integrand is labeled with the corresponding value of n.

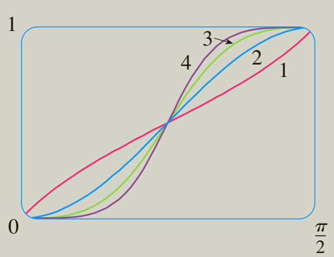


FIGURE 1

Notice that the two expressions for I are very similar. In fact, the integrands have the same denominator. This suggests that we should add the two expressions. If we do so, we get

$$2I = \int_0^{\pi/2} \frac{\sin^n x + \cos^n x}{\sin^n x + \cos^n x}\,dx = \int_0^{\pi/2} 1\,dx = \frac{\pi}{2}$$

Therefore $I = \pi/4$. ■

Problems

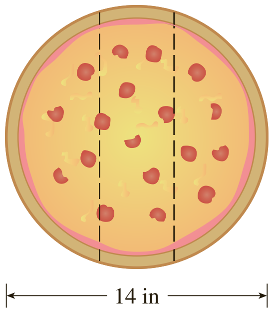


FIGURE FOR PROBLEM 1

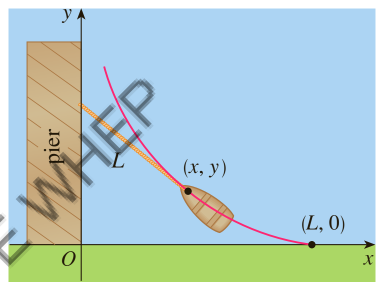


FIGURE FOR PROBLEM 6

1. Three mathematics students have ordered a 14-inch pizza. Instead of slicing it in the traditional way, they decide to slice it by parallel cuts, as shown in the figure. Being mathematics majors, they are able to determine where to slice so that each gets the same amount of pizza. Where are the cuts made?

2. Evaluate

$$\int \frac{1}{x^7 - x}\,dx$$

The straightforward approach would be to start with partial fractions, but that would be brutal. Try a substitution.

3. Evaluate $\int_0^1 \left(\sqrt[3]{1 - x^7} - \sqrt[7]{1 - x^3}\right) dx$.

4. The centers of two disks with radius 1 are one unit apart. Find the area of the union of the two disks.

5. An ellipse is cut out of a circle with radius a. The major axis of the ellipse coincides with a diameter of the circle and the minor axis has length $2b$. Prove that the area of the remaining part of the circle is the same as the area of an ellipse with semiaxes a and $a - b$.

6. A man initially standing at the point O walks along a pier pulling a rowboat by a rope of length L. The man keeps the rope straight and taut. The path followed by the boat is a curve called a *tractrix* and it has the property that the rope is always tangent to the curve (see the figure).

(a) Show that if the path followed by the boat is the graph of the function $y = f(x)$, then

$$f'(x) = \frac{dy}{dx} = \frac{-\sqrt{L^2 - x^2}}{x}$$

(b) Determine the function $y = f(x)$.

7. A function f is defined by

$$f(x) = \int_0^{\pi} \cos t \cos(x - t)\,dt \qquad 0 \leqslant x \leqslant 2\pi$$

Find the minimum value of f.

8. If n is a positive integer, prove that

$$\int_0^1 (\ln x)^n\,dx = (-1)^n n!$$

9. Show that

$$\int_0^1 (1 - x^2)^n\,dx = \frac{2^{2n}(n!)^2}{(2n + 1)!}$$

Hint: Start by showing that if I_n denotes the integral, then

$$I_{k+1} = \frac{2k + 2}{2k + 3} I_k$$

10. Suppose that f is a positive function such that f' is continuous.

(a) How is the graph of $y = f(x) \sin nx$ related to the graph of $y = f(x)$? What happens as $n \to \infty$?

(b) Make a guess as to the value of the limit

$$\lim_{n\to\infty}\int_0^1 f(x)\sin nx\,dx$$

based on graphs of the integrand.

(c) Using integration by parts, confirm the guess that you made in part (b). [Use the fact that, since f' is continuous, there is a constant M such that $|f'(x)| \leqslant M$ for $0 \leqslant x \leqslant 1$.]

11. If $0 < a < b$, find

$$\lim_{t\to 0}\left\{\int_0^1 [bx + a(1 - x)]^t\,dx\right\}^{1/t}$$

12. Graph $f(x) = \sin(e^x)$ and use the graph to estimate the value of t such that $\int_t^{t+1} f(x)\,dx$ is a maximum. Then find the exact value of t that maximizes this integral.

13. Evaluate $\displaystyle\int_{-1}^{\infty}\left(\frac{x^4}{1 + x^6}\right)^2 dx$.

14. Evaluate $\displaystyle\int \sqrt{\tan x}\,dx$.

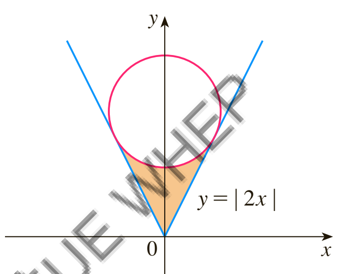


FIGURE FOR PROBLEM 15

15. The circle with radius 1 shown in the figure touches the curve $y = |2x|$ twice. Find the area of the region that lies between the two curves.

16. A rocket is fired straight up, burning fuel at the constant rate of b kilograms per second. Let $v = v(t)$ be the velocity of the rocket at time t and suppose that the velocity u of the exhaust gas is constant. Let $M = M(t)$ be the mass of the rocket at time t and note that M decreases as the fuel burns. If we neglect air resistance, it follows from Newton's Second Law that

$$F = M\frac{dv}{dt} - ub$$

where the force $F = -Mg$. Thus

$$\boxed{1} \qquad M\frac{dv}{dt} - ub = -Mg$$

Let M_1 be the mass of the rocket without fuel, M_2 the initial mass of the fuel, and $M_0 = M_1 + M_2$. Then, until the fuel runs out at time $t = M_2/b$, the mass is $M = M_0 - bt$.

(a) Substitute $M = M_0 - bt$ into Equation 1 and solve the resulting equation for v. Use the initial condition $v(0) = 0$ to evaluate the constant.

(b) Determine the velocity of the rocket at time $t = M_2/b$. This is called the *burnout velocity*.

(c) Determine the height of the rocket $y = y(t)$ at the burnout time.

(d) Find the height of the rocket at any time t.

8 Further Applications of Integration

The Gateway Arch in St. Louis, Missouri, stands 630 feet high and was completed in 1965. The arch was designed by Eero Saarinen using an equation involving the hyperbolic cosine function. In Exercise 8.1.42 you are asked to compute the length of the curve that he used.

© planet5D LLC / Shutterstock.com

WE LOOKED AT SOME APPLICATIONS of integrals in Chapter 5: areas, volumes, work, and average values. Here we explore some of the many other geometric applications of integration — the length of a curve, the area of a surface—as well as quantities of interest in physics, engineering, biology, economics, and statistics. For instance, we will investigate the center of gravity of a plate, the force exerted by water pressure on a dam, the flow of blood from the human heart, and the average time spent on hold during a customer support telephone call.

8.1 Arc Length

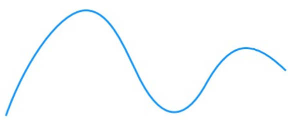


FIGURE 1

What do we mean by the length of a curve? We might think of fitting a piece of string to the curve in Figure 1 and then measuring the string against a ruler. But that might be difficult to do with much accuracy if we have a complicated curve. We need a precise definition for the length of an arc of a curve, in the same spirit as the definitions we developed for the concepts of area and volume.

If the curve is a polygon, we can easily find its length; we just add the lengths of the line segments that form the polygon. (We can use the distance formula to find the distance between the endpoints of each segment.) We are going to define the length of a general curve by first approximating it by a polygon and then taking a limit as the number of segments of the polygon is increased. This process is familiar for the case of a circle, where the circumference is the limit of lengths of inscribed polygons (see Figure 2).

TEC Visual 8.1 shows an animation of Figure 2.

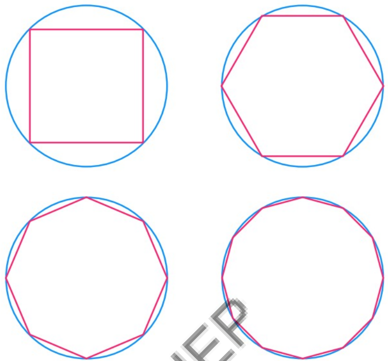


FIGURE 2

Now suppose that a curve C is defined by the equation $y = f(x)$, where f is continuous and $a \leqslant x \leqslant b$. We obtain a polygonal approximation to C by dividing the interval $[a, b]$ into n subintervals with endpoints $x_0, x_1, \ldots, x_n$ and equal width Δx. If $y_i = f(x_i)$, then the point $P_i(x_i, y_i)$ lies on C and the polygon with vertices $P_0, P_1, \ldots, P_n$, illustrated in Figure 3, is an approximation to C.

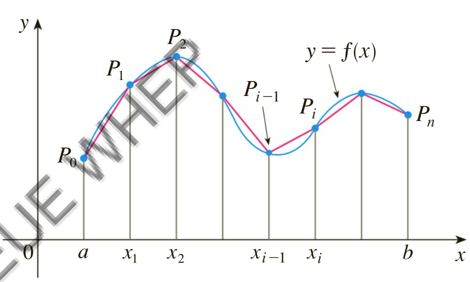


FIGURE 3

The length L of C is approximately the length of this polygon and the approximation gets better as we let n increase. (See Figure 4, where the arc of the curve between P_{i-1} and P_i has been magnified and approximations with successively smaller values of Δx are shown.) Therefore we define the **length** L of the curve C with equation $y = f(x)$, $a \leqslant x \leqslant b$, as the limit of the lengths of these inscribed polygons (if the limit exists):

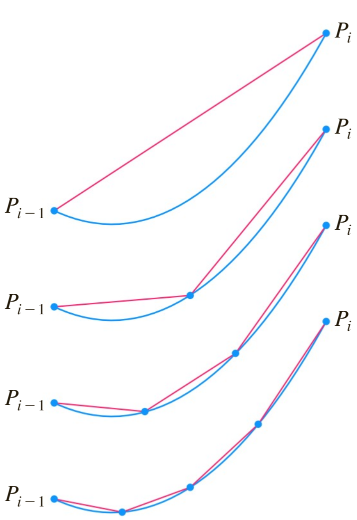


FIGURE 4

1
$$\boxed{L = \lim_{n \to \infty} \sum_{i=1}^{n} |P_{i-1}P_i|}$$

Notice that the procedure for defining arc length is very similar to the procedure we used for defining area and volume: We divided the curve into a large number of small parts. We then found the approximate lengths of the small parts and added them. Finally, we took the limit as $n \to \infty$.

The definition of arc length given by Equation 1 is not very convenient for computational purposes, but we can derive an integral formula for L in the case where f has a continuous derivative. [Such a function f is called **smooth** because a small change in x produces a small change in $f'(x)$.]

If we let $\Delta y_i = y_i - y_{i-1}$, then

$$|P_{i-1}P_i| = \sqrt{(x_i - x_{i-1})^2 + (y_i - y_{i-1})^2} = \sqrt{(\Delta x)^2 + (\Delta y_i)^2}$$

By applying the Mean Value Theorem to f on the interval $[x_{i-1}, x_i]$, we find that there is a number x_i^* between x_{i-1} and x_i such that

$$f(x_i) - f(x_{i-1}) = f'(x_i^*)(x_i - x_{i-1})$$

that is, $$\Delta y_i = f'(x_i^*)\,\Delta x$$

Thus we have

$$\begin{aligned}|P_{i-1}P_i| &= \sqrt{(\Delta x)^2 + (\Delta y_i)^2} = \sqrt{(\Delta x)^2 + [f'(x_i^*)\,\Delta x]^2} \\ &= \sqrt{1 + [f'(x_i^*)]^2}\,\sqrt{(\Delta x)^2} = \sqrt{1 + [f'(x_i^*)]^2}\,\Delta x \qquad (\text{since } \Delta x > 0)\end{aligned}$$

Therefore, by Definition 1,

$$L = \lim_{n\to\infty} \sum_{i=1}^{n} |P_{i-1}P_i| = \lim_{n\to\infty} \sum_{i=1}^{n} \sqrt{1 + [f'(x_i^*)]^2}\,\Delta x$$

We recognize this expression as being equal to

$$\int_a^b \sqrt{1 + [f'(x)]^2}\,dx$$

by the definition of a definite integral. We know that this integral exists because the function $g(x) = \sqrt{1 + [f'(x)]^2}$ is continuous. Thus we have proved the following theorem:

2 **The Arc Length Formula** If f' is continuous on $[a, b]$, then the length of the curve $y = f(x)$, $a \leqslant x \leqslant b$, is

$$L = \int_a^b \sqrt{1 + [f'(x)]^2}\,dx$$

If we use Leibniz notation for derivatives, we can write the arc length formula as follows:

3 $$L = \int_a^b \sqrt{1 + \left(\frac{dy}{dx}\right)^2}\,dx$$

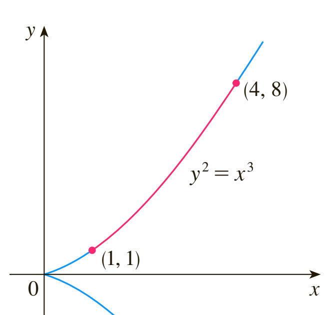


FIGURE 5

EXAMPLE 1 Find the length of the arc of the semicubical parabola $y^2 = x^3$ between the points (1, 1) and (4, 8). (See Figure 5.)

SOLUTION For the top half of the curve we have

$$y = x^{3/2} \qquad \frac{dy}{dx} = \tfrac{3}{2}x^{1/2}$$

and so the arc length formula gives

$$L = \int_1^4 \sqrt{1 + \left(\frac{dy}{dx}\right)^2}\,dx = \int_1^4 \sqrt{1 + \tfrac{9}{4}x}\,dx$$

If we substitute $u = 1 + \frac{9}{4}x$, then $du = \frac{9}{4}\,dx$. When $x = 1$, $u = \frac{13}{4}$; when $x = 4$, $u = 10$.

As a check on our answer to Example 1, notice from Figure 5 that the arc length ought to be slightly larger than the distance from (1, 1) to (4, 8), which is

$$\sqrt{58} \approx 7.615773$$

According to our calculation in Example 1, we have

$$L = \tfrac{1}{27}\left(80\sqrt{10} - 13\sqrt{13}\right) \approx 7.633705$$

Sure enough, this is a bit greater than the length of the line segment.

Therefore

$$L = \tfrac{4}{9}\int_{13/4}^{10} \sqrt{u}\, du = \tfrac{4}{9} \cdot \tfrac{2}{3} u^{3/2}\Big]_{13/4}^{10}$$

$$= \tfrac{8}{27}\left[10^{3/2} - \left(\tfrac{13}{4}\right)^{3/2}\right] = \tfrac{1}{27}\left(80\sqrt{10} - 13\sqrt{13}\right) \quad \blacksquare$$

If a curve has the equation $x = g(y)$, $c \leqslant y \leqslant d$, and $g'(y)$ is continuous, then by interchanging the roles of x and y in Formula 2 or Equation 3, we obtain the following formula for its length:

4

$$L = \int_c^d \sqrt{1 + [g'(y)]^2}\, dy = \int_c^d \sqrt{1 + \left(\frac{dx}{dy}\right)^2}\, dy$$

EXAMPLE 2 Find the length of the arc of the parabola $y^2 = x$ from (0, 0) to (1, 1).

SOLUTION Since $x = y^2$, we have $dx/dy = 2y$, and Formula 4 gives

$$L = \int_0^1 \sqrt{1 + \left(\frac{dx}{dy}\right)^2}\, dy = \int_0^1 \sqrt{1 + 4y^2}\, dy$$

We make the trigonometric substitution $y = \frac{1}{2}\tan\theta$, which gives $dy = \frac{1}{2}\sec^2\theta\, d\theta$ and $\sqrt{1 + 4y^2} = \sqrt{1 + \tan^2\theta} = \sec\theta$. When $y = 0$, $\tan\theta = 0$, so $\theta = 0$; when $y = 1$, $\tan\theta = 2$, so $\theta = \tan^{-1} 2 = \alpha$, say. Thus

$$L = \int_0^\alpha \sec\theta \cdot \tfrac{1}{2}\sec^2\theta\, d\theta = \tfrac{1}{2}\int_0^\alpha \sec^3\theta\, d\theta$$

$$= \tfrac{1}{2} \cdot \tfrac{1}{2}\Big[\sec\theta\, \tan\theta + \ln|\sec\theta + \tan\theta|\Big]_0^\alpha \qquad \text{(from Example 7.2.8)}$$

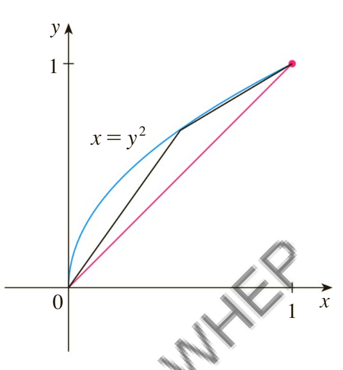
$$= \tfrac{1}{4}\left(\sec\alpha\, \tan\alpha + \ln|\sec\alpha + \tan\alpha|\right)$$

(We could have used Formula 21 in the Table of Integrals.) Since $\tan\alpha = 2$, we have $\sec^2\alpha = 1 + \tan^2\alpha = 5$, so $\sec\alpha = \sqrt{5}$ and

$$L = \frac{\sqrt{5}}{2} + \frac{\ln\left(\sqrt{5} + 2\right)}{4} \quad \blacksquare$$

Figure 6 shows the arc of the parabola whose length is computed in Example 2, together with polygonal approximations having $n = 1$ and $n = 2$ line segments, respectively. For $n = 1$ the approximate length is $L_1 = \sqrt{2}$, the diagonal of a square. The table shows the approximations L_n that we get by dividing [0, 1] into n equal subintervals. Notice that each time we double the number of sides of the polygon, we get closer to the exact length, which is

$$L = \frac{\sqrt{5}}{2} + \frac{\ln\left(\sqrt{5} + 2\right)}{4} \approx 1.478943$$



n	L_n
1	1.414
2	1.445
4	1.464
8	1.472
16	1.476
32	1.478
64	1.479

FIGURE 6

Because of the presence of the square root sign in Formulas 2 and 4, the calculation of an arc length often leads to an integral that is very difficult or even impossible to evaluate explicitly. Thus we sometimes have to be content with finding an approximation to the length of a curve, as in the following example.

EXAMPLE 3
(a) Set up an integral for the length of the arc of the hyperbola $xy = 1$ from the point $(1, 1)$ to the point $\left(2, \frac{1}{2}\right)$.
(b) Use Simpson's Rule with $n = 10$ to estimate the arc length.

SOLUTION
(a) We have

$$y = \frac{1}{x} \qquad \frac{dy}{dx} = -\frac{1}{x^2}$$

and so the arc length is

$$L = \int_1^2 \sqrt{1 + \left(\frac{dy}{dx}\right)^2}\,dx = \int_1^2 \sqrt{1 + \frac{1}{x^4}}\,dx = \int_1^2 \frac{\sqrt{x^4 + 1}}{x^2}\,dx$$

(b) Using Simpson's Rule (see Section 7.7) with $a = 1$, $b = 2$, $n = 10$, $\Delta x = 0.1$, and $f(x) = \sqrt{1 + 1/x^4}$, we have

Checking the value of the definite integral with a more accurate approximation produced by a computing device, we see that the approximation using Simpson's Rule is accurate to four decimal places.

$$\begin{aligned} L &= \int_1^2 \sqrt{1 + \frac{1}{x^4}}\,dx \\ &\approx \frac{\Delta x}{3}[f(1) + 4f(1.1) + 2f(1.2) + 4f(1.3) + \cdots + 2f(1.8) + 4f(1.9) + f(2)] \\ &\approx 1.1321 \end{aligned}$$

The Arc Length Function

We will find it useful to have a function that measures the arc length of a curve from a particular starting point to any other point on the curve. Thus if a smooth curve C has the equation $y = f(x)$, $a \leqslant x \leqslant b$, let $s(x)$ be the distance along C from the initial point $P_0(a, f(a))$ to the point $Q(x, f(x))$. Then s is a function, called the **arc length function**, and, by Formula 2,

$$\boxed{5} \qquad s(x) = \int_a^x \sqrt{1 + [f'(t)]^2}\,dt$$

(We have replaced the variable of integration by t so that x does not have two meanings.) We can use Part 1 of the Fundamental Theorem of Calculus to differentiate Equation 5 (since the integrand is continuous):

$$\boxed{6} \qquad \frac{ds}{dx} = \sqrt{1 + [f'(x)]^2} = \sqrt{1 + \left(\frac{dy}{dx}\right)^2}$$

Equation 6 shows that the rate of change of s with respect to x is always at least 1 and is equal to 1 when $f'(x)$, the slope of the curve, is 0. The differential of arc length is

$$\boxed{7} \qquad ds = \sqrt{1 + \left(\frac{dy}{dx}\right)^2}\,dx$$

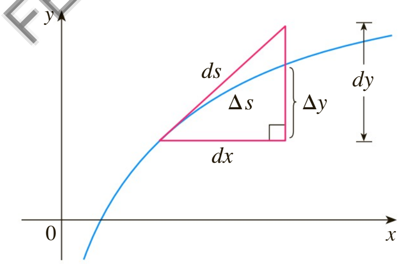


FIGURE 7

and this equation is sometimes written in the symmetric form

$$\boxed{8} \qquad (ds)^2 = (dx)^2 + (dy)^2$$

The geometric interpretation of Equation 8 is shown in Figure 7. It can be used as a mnemonic device for remembering both of the Formulas 3 and 4. If we write $L = \int ds$, then from Equation 8 either we can solve to get (7), which gives (3), or we can solve to get

$$ds = \sqrt{1 + \left(\frac{dx}{dy}\right)^2}\, dy$$

which gives (4).

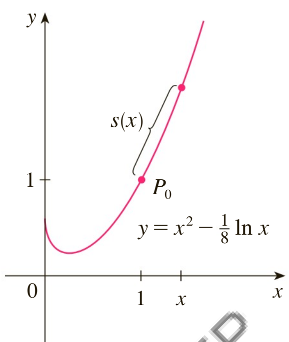


FIGURE 8

Figure 8 shows the interpretation of the arc length function in Example 4. Figure 9 shows the graph of this arc length function. Why is $s(x)$ negative when x is less than 1?

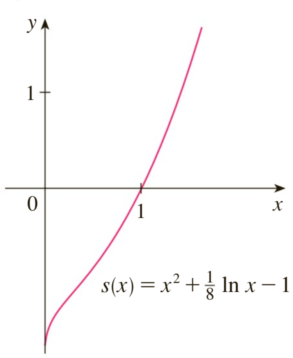


FIGURE 9

EXAMPLE 4 Find the arc length function for the curve $y = x^2 - \frac{1}{8}\ln x$ taking $P_0(1, 1)$ as the starting point.

SOLUTION If $f(x) = x^2 - \frac{1}{8}\ln x$, then

$$f'(x) = 2x - \frac{1}{8x}$$

$$1 + [f'(x)]^2 = 1 + \left(2x - \frac{1}{8x}\right)^2 = 1 + 4x^2 - \frac{1}{2} + \frac{1}{64x^2}$$

$$= 4x^2 + \frac{1}{2} + \frac{1}{64x^2} = \left(2x + \frac{1}{8x}\right)^2$$

$$\sqrt{1 + [f'(x)]^2} = 2x + \frac{1}{8x} \qquad (\text{since } x > 0)$$

Thus the arc length function is given by

$$s(x) = \int_1^x \sqrt{1 + [f'(t)]^2}\, dt$$

$$= \int_1^x \left(2t + \frac{1}{8t}\right) dt = t^2 + \tfrac{1}{8}\ln t\Big]_1^x$$

$$= x^2 + \tfrac{1}{8}\ln x - 1$$

For instance, the arc length along the curve from (1, 1) to $(3, f(3))$ is

$$s(3) = 3^2 + \tfrac{1}{8}\ln 3 - 1 = 8 + \frac{\ln 3}{8} \approx 8.1373$$ ■

8.1 EXERCISES

1. Use the arc length formula (3) to find the length of the curve $y = 2x - 5$, $-1 \leqslant x \leqslant 3$. Check your answer by noting that the curve is a line segment and calculating its length by the distance formula.

2. Use the arc length formula to find the length of the curve $y = \sqrt{2 - x^2}$, $0 \leqslant x \leqslant 1$. Check your answer by noting that the curve is part of a circle.

3–8 Set up an integral that represents the length of the curve. Then use your calculator to find the length correct to four decimal places.

3. $y = \sin x,\ 0 \leqslant x \leqslant \pi$

4. $y = xe^{-x},\ 0 \leqslant x \leqslant 2$

5. $y = x - \ln x,\ 1 \leqslant x \leqslant 4$

6. $x = y^2 - 2y,\ 0 \leqslant y \leqslant 2$

7. $x = \sqrt{y} - y,\ 1 \leqslant y \leqslant 4$

8. $y^2 = \ln x,\ -1 \leqslant y \leqslant 1$

9–20 Find the exact length of the curve.

9. $y = 1 + 6x^{3/2},\quad 0 \leqslant x \leqslant 1$

10. $36y^2 = (x^2 - 4)^3,\quad 2 \leqslant x \leqslant 3,\quad y \geqslant 0$

11. $y = \dfrac{x^3}{3} + \dfrac{1}{4x},\quad 1 \leqslant x \leqslant 2$

12. $x = \dfrac{y^4}{8} + \dfrac{1}{4y^2},\quad 1 \leqslant y \leqslant 2$

13. $x = \frac{1}{3}\sqrt{y}\,(y - 3),\quad 1 \leqslant y \leqslant 9$

14. $y = \ln(\cos x),\quad 0 \leqslant x \leqslant \pi/3$

15. $y = \ln(\sec x),\quad 0 \leqslant x \leqslant \pi/4$

16. $y = 3 + \frac{1}{2}\cosh 2x,\quad 0 \leqslant x \leqslant 1$

17. $y = \frac{1}{4}x^2 - \frac{1}{2}\ln x,\quad 1 \leqslant x \leqslant 2$

18. $y = \sqrt{x - x^2} + \sin^{-1}\left(\sqrt{x}\right)$

19. $y = \ln(1 - x^2),\quad 0 \leqslant x \leqslant \frac{1}{2}$

20. $y = 1 - e^{-x},\quad 0 \leqslant x \leqslant 2$

21–22 Find the length of the arc of the curve from point P to point Q.

21. $y = \frac{1}{2}x^2,\quad P\left(-1, \frac{1}{2}\right),\quad Q\left(1, \frac{1}{2}\right)$

22. $x^2 = (y - 4)^3,\quad P(1, 5),\quad Q(8, 8)$

23–24 Graph the curve and visually estimate its length. Then use your calculator to find the length correct to four decimal places.

23. $y = x^2 + x^3,\quad 1 \leqslant x \leqslant 2$

24. $y = x + \cos x,\quad 0 \leqslant x \leqslant \pi/2$

25–28 Use Simpson's Rule with $n = 10$ to estimate the arc length of the curve. Compare your answer with the value of the integral produced by a calculator.

25. $y = x \sin x,\ 0 \leqslant x \leqslant 2\pi$

26. $y = \sqrt[3]{x},\ 1 \leqslant x \leqslant 6$

27. $y = \ln(1 + x^3),\ 0 \leqslant x \leqslant 5$

28. $y = e^{-x^2},\ 0 \leqslant x \leqslant 2$

29. (a) Graph the curve $y = x\sqrt[3]{4 - x},\ 0 \leqslant x \leqslant 4$.
(b) Compute the lengths of inscribed polygons with $n = 1$, 2, and 4 sides. (Divide the interval into equal subintervals.) Illustrate by sketching these polygons (as in Figure 6).
(c) Set up an integral for the length of the curve.
(d) Use your calculator to find the length of the curve to four decimal places. Compare with the approximations in part (b).

30. Repeat Exercise 29 for the curve

$$y = x + \sin x \qquad 0 \leqslant x \leqslant 2\pi$$

CAS **31.** Use either a computer algebra system or a table of integrals to find the *exact* length of the arc of the curve $y = e^x$ that lies between the points $(0, 1)$ and $(2, e^2)$.

CAS **32.** Use either a computer algebra system or a table of integrals to find the *exact* length of the arc of the curve $y = x^{4/3}$ that lies between the points $(0, 0)$ and $(1, 1)$. If your CAS has trouble evaluating the integral, make a substitution that changes the integral into one that the CAS can evaluate.

33. Sketch the curve with equation $x^{2/3} + y^{2/3} = 1$ and use symmetry to find its length.

34. (a) Sketch the curve $y^3 = x^2$.
(b) Use Formulas 3 and 4 to set up two integrals for the arc length from $(0, 0)$ to $(1, 1)$. Observe that one of these is an improper integral and evaluate both of them.
(c) Find the length of the arc of this curve from $(-1, 1)$ to $(8, 4)$.

35. Find the arc length function for the curve $y = 2x^{3/2}$ with starting point $P_0(1, 2)$.

36. (a) Find the arc length function for the curve $y = \ln(\sin x)$, $0 < x < \pi$, with starting point $(\pi/2, 0)$.
(b) Graph both the curve and its arc length function on the same screen.

37. Find the arc length function for the curve $y = \sin^{-1}x + \sqrt{1 - x^2}$ with starting point $(0, 1)$.

38. The arc length function for a curve $y = f(x)$, where f is an increasing function, is $s(x) = \int_0^x \sqrt{3t + 5}\, dt$.
(a) If f has y-intercept 2, find an equation for f.
(b) What point on the graph of f is 3 units along the curve from the y-intercept? State your answer rounded to 3 decimal places.

39. For the function $f(x) = \frac{1}{4}e^x + e^{-x}$, prove that the arc length on any interval has the same value as the area under the curve.

40. A steady wind blows a kite due west. The kite's height above ground from horizontal position $x = 0$ to $x = 80$ ft is given by $y = 150 - \frac{1}{40}(x - 50)^2$. Find the distance traveled by the kite.

41. A hawk flying at 15 m/s at an altitude of 180 m accidentally drops its prey. The parabolic trajectory of the falling prey is described by the equation

$$y = 180 - \frac{x^2}{45}$$

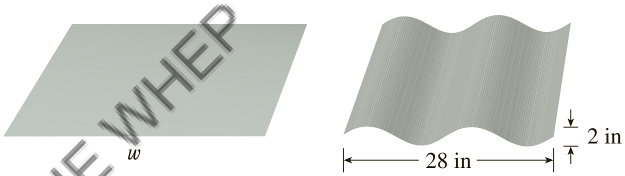
until it hits the ground, where y is its height above the ground and x is the horizontal distance traveled in meters. Calculate the distance traveled by the prey from the time it is dropped until the time it hits the ground. Express your answer correct to the nearest tenth of a meter.

42. The Gateway Arch in St. Louis (see the photo on page 583) was constructed using the equation

$$y = 211.49 - 20.96 \cosh 0.03291765x$$

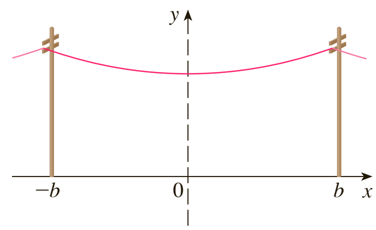
for the central curve of the arch, where x and y are measured in meters and $|x| \leqslant 91.20$. Set up an integral for the length of the arch and use your calculator to estimate the length correct to the nearest meter.

43. A manufacturer of corrugated metal roofing wants to produce panels that are 28 in. wide and 2 in. high by processing flat sheets of metal as shown in the figure. The profile of the roofing takes the shape of a sine wave. Verify that the sine curve has equation $y = \sin(\pi x/7)$ and find the width w of a flat metal sheet that is needed to make a 28-inch panel. (Use your calculator to evaluate the integral correct to four significant digits.)



44. (a) The figure shows a telephone wire hanging between two poles at $x = -b$ and $x = b$. It takes the shape of a catenary with equation $y = c + a\cosh(x/a)$. Find the length of the wire.

(b) Suppose two telephone poles are 50 ft apart and the length of the wire between the poles is 51 ft. If the lowest point of the wire must be 20 ft above the ground, how high up on each pole should the wire be attached?



45. Find the length of the curve

$$y = \int_1^x \sqrt{t^3 - 1}\, dt \qquad 1 \leqslant x \leqslant 4$$

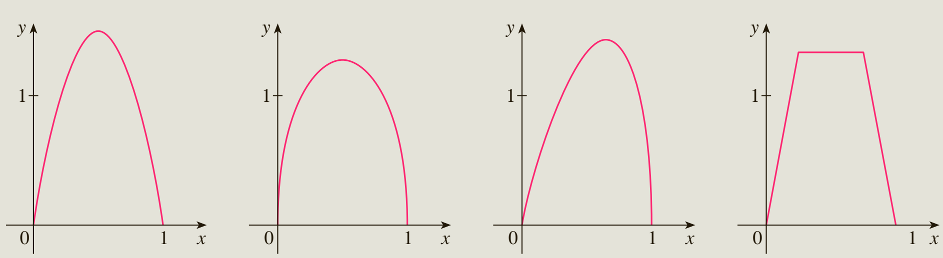
46. The curves with equations $x^n + y^n = 1$, $n = 4, 6, 8, \ldots$, are called **fat circles**. Graph the curves with $n = 2, 4, 6, 8$, and 10 to see why. Set up an integral for the length L_{2k} of the fat circle with $n = 2k$. Without attempting to evaluate this integral, state the value of $\lim_{k \to \infty} L_{2k}$.

DISCOVERY PROJECT ARC LENGTH CONTEST

The curves shown are all examples of graphs of continuous functions f that have the following properties.

1. $f(0) = 0$ and $f(1) = 0$.
2. $f(x) \geqslant 0$ for $0 \leqslant x \leqslant 1$.
3. The area under the graph of f from 0 to 1 is equal to 1.

The lengths L of these curves, however, are different.



$L \approx 3.249$ $L \approx 2.919$ $L \approx 3.152$ $L \approx 3.213$

Try to discover formulas for two functions that satisfy the given conditions 1, 2, and 3. (Your graphs might be similar to the ones shown or could look quite different.) Then calculate the arc length of each graph. The winning entry will be the one with the smallest arc length.

8.2 Area of a Surface of Revolution

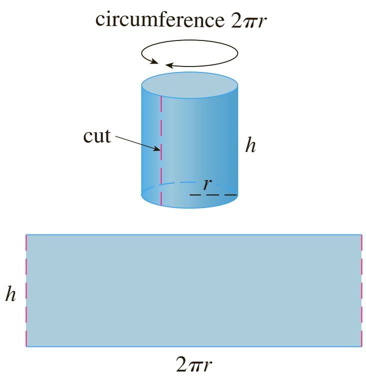


FIGURE 1

A surface of revolution is formed when a curve is rotated about a line. Such a surface is the lateral boundary of a solid of revolution of the type discussed in Sections 5.2 and 5.3.

We want to define the area of a surface of revolution in such a way that it corresponds to our intuition. If the surface area is A, we can imagine that painting the surface would require the same amount of paint as does a flat region with area A.

Let's start with some simple surfaces. The lateral surface area of a circular cylinder with radius r and height h is taken to be $A = 2\pi rh$ because we can imagine cutting the cylinder and unrolling it (as in Figure 1) to obtain a rectangle with dimensions $2\pi r$ and h.

Likewise, we can take a circular cone with base radius r and slant height l, cut it along the dashed line in Figure 2, and flatten it to form a sector of a circle with radius l and central angle $\theta = 2\pi r/l$. We know that, in general, the area of a sector of a circle with radius l and angle θ is $\frac{1}{2}l^2\theta$ (see Exercise 7.3.35) and so in this case the area is

$$A = \tfrac{1}{2}l^2\theta = \tfrac{1}{2}l^2\left(\frac{2\pi r}{l}\right) = \pi rl$$

Therefore we define the lateral surface area of a cone to be $A = \pi rl$.

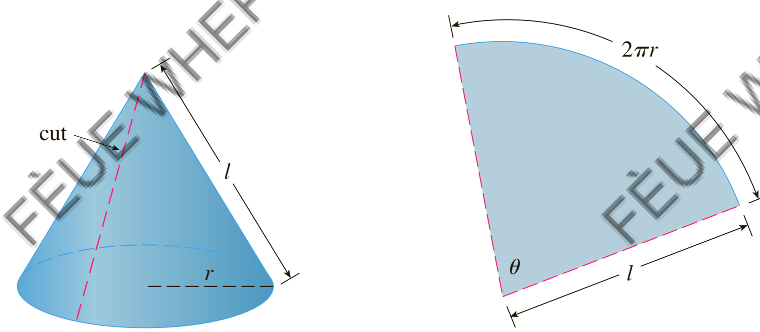


FIGURE 2

What about more complicated surfaces of revolution? If we follow the strategy we used with arc length, we can approximate the original curve by a polygon. When this polygon is rotated about an axis, it creates a simpler surface whose surface area approximates the actual surface area. By taking a limit, we can determine the exact surface area.

The approximating surface, then, consists of a number of *bands,* each formed by rotating a line segment about an axis. To find the surface area, each of these bands can be considered a portion of a circular cone, as shown in Figure 3. The area of the band (or frustum of a cone) with slant height l and upper and lower radii r_1 and r_2 is found by subtracting the areas of two cones:

$$\boxed{1} \qquad A = \pi r_2(l_1 + l) - \pi r_1 l_1 = \pi[(r_2 - r_1)l_1 + r_2 l]$$

From similar triangles we have

$$\frac{l_1}{r_1} = \frac{l_1 + l}{r_2}$$

which gives

$$r_2 l_1 = r_1 l_1 + r_1 l \qquad \text{or} \qquad (r_2 - r_1)l_1 = r_1 l$$

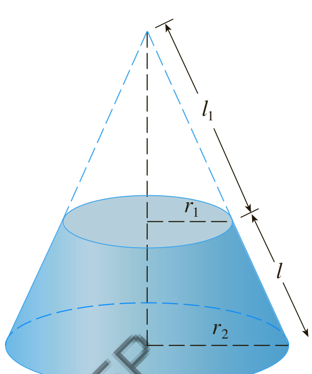


FIGURE 3

Putting this in Equation 1, we get

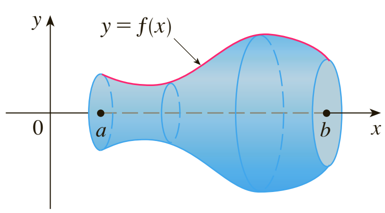
$$A = \pi(r_1 l + r_2 l)$$

or

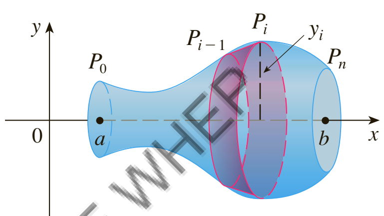
2
$$\boxed{A = 2\pi r l}$$

where $r = \frac{1}{2}(r_1 + r_2)$ is the average radius of the band.

Now we apply this formula to our strategy. Consider the surface shown in Figure 4, which is obtained by rotating the curve $y = f(x)$, $a \leqslant x \leqslant b$, about the x-axis, where f is positive and has a continuous derivative. In order to define its surface area, we divide the interval $[a, b]$ into n subintervals with endpoints $x_0, x_1, \ldots, x_n$ and equal width Δx, as we did in determining arc length. If $y_i = f(x_i)$, then the point $P_i(x_i, y_i)$ lies on the curve. The part of the surface between x_{i-1} and x_i is approximated by taking the line segment $P_{i-1}P_i$ and rotating it about the x-axis. The result is a band with slant height $l = |P_{i-1}P_i|$ and average radius $r = \frac{1}{2}(y_{i-1} + y_i)$ so, by Formula 2, its surface area is



(a) Surface of revolution



(b) Approximating band

FIGURE 4

$$2\pi \frac{y_{i-1} + y_i}{2} |P_{i-1}P_i|$$

As in the proof of Theorem 8.1.2, we have

$$|P_{i-1}P_i| = \sqrt{1 + [f'(x_i^*)]^2}\, \Delta x$$

where x_i^* is some number in $[x_{i-1}, x_i]$. When Δx is small, we have $y_i = f(x_i) \approx f(x_i^*)$ and also $y_{i-1} = f(x_{i-1}) \approx f(x_i^*)$, since f is continuous. Therefore

$$2\pi \frac{y_{i-1} + y_i}{2} |P_{i-1}P_i| \approx 2\pi f(x_i^*) \sqrt{1 + [f'(x_i^*)]^2}\, \Delta x$$

and so an approximation to what we think of as the area of the complete surface of revolution is

3
$$\sum_{i=1}^{n} 2\pi f(x_i^*) \sqrt{1 + [f'(x_i^*)]^2}\, \Delta x$$

This approximation appears to become better as $n \to \infty$ and, recognizing (3) as a Riemann sum for the function $g(x) = 2\pi f(x) \sqrt{1 + [f'(x)]^2}$, we have

$$\lim_{n \to \infty} \sum_{i=1}^{n} 2\pi f(x_i^*) \sqrt{1 + [f'(x_i^*)]^2}\, \Delta x = \int_a^b 2\pi f(x) \sqrt{1 + [f'(x)]^2}\, dx$$

Therefore, in the case where f is positive and has a continuous derivative, we define the **surface area** of the surface obtained by rotating the curve $y = f(x)$, $a \leqslant x \leqslant b$, about the x-axis as

4
$$\boxed{S = \int_a^b 2\pi f(x) \sqrt{1 + [f'(x)]^2}\, dx}$$

With the Leibniz notation for derivatives, this formula becomes

5
$$S = \int_a^b 2\pi y \sqrt{1 + \left(\frac{dy}{dx}\right)^2}\, dx$$

If the curve is described as $x = g(y)$, $c \leqslant y \leqslant d$, then the formula for surface area becomes

6
$$S = \int_c^d 2\pi y \sqrt{1 + \left(\frac{dx}{dy}\right)^2}\, dy$$

and both Formulas 5 and 6 can be summarized symbolically, using the notation for arc length given in Section 8.1, as

7
$$S = \int 2\pi y\, ds$$

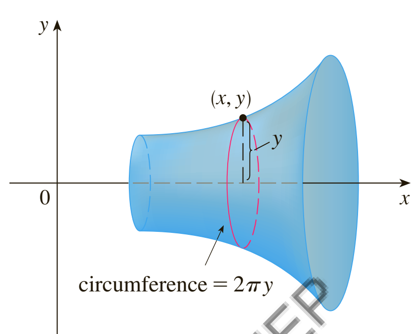
For rotation about the y-axis, the surface area formula becomes

8
$$S = \int 2\pi x\, ds$$

where, as before, we can use either

$$ds = \sqrt{1 + \left(\frac{dy}{dx}\right)^2}\, dx \qquad \text{or} \qquad ds = \sqrt{1 + \left(\frac{dx}{dy}\right)^2}\, dy$$

These formulas can be remembered by thinking of $2\pi y$ or $2\pi x$ as the circumference of a circle traced out by the point (x, y) on the curve as it is rotated about the x-axis or y-axis, respectively (see Figure 5).



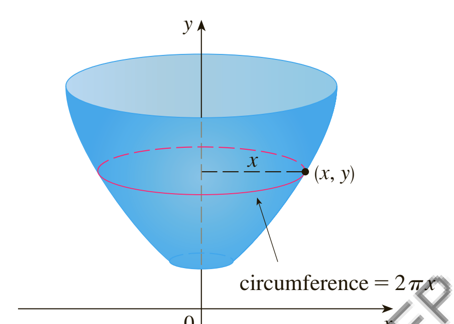


FIGURE 5 (a) Rotation about x-axis: $S = \int 2\pi y\, ds$ (b) Rotation about y-axis: $S = \int 2\pi x\, ds$

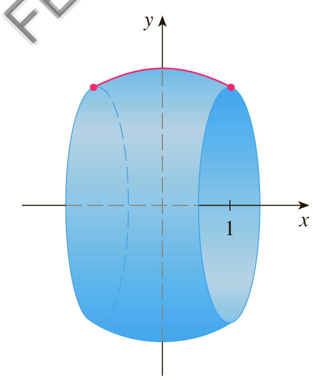


FIGURE 6

Figure 6 shows the portion of the sphere whose surface area is computed in Example 1.

EXAMPLE 1 The curve $y = \sqrt{4 - x^2}$, $-1 \leqslant x \leqslant 1$, is an arc of the circle $x^2 + y^2 = 4$. Find the area of the surface obtained by rotating this arc about the x-axis. (The surface is a portion of a sphere of radius 2. See Figure 6.)

SOLUTION We have

$$\frac{dy}{dx} = \tfrac{1}{2}(4 - x^2)^{-1/2}(-2x) = \frac{-x}{\sqrt{4 - x^2}}$$

and so, by Formula 5, the surface area is

$$S = \int_{-1}^{1} 2\pi y \sqrt{1 + \left(\frac{dy}{dx}\right)^2}\, dx$$

$$= 2\pi \int_{-1}^{1} \sqrt{4 - x^2} \sqrt{1 + \frac{x^2}{4 - x^2}}\, dx$$

$$= 2\pi \int_{-1}^{1} \sqrt{4 - x^2} \sqrt{\frac{4 - x^2 + x^2}{4 - x^2}}\, dx$$

$$= 2\pi \int_{-1}^{1} \sqrt{4 - x^2} \frac{2}{\sqrt{4 - x^2}}\, dx = 4\pi \int_{-1}^{1} 1\, dx = 4\pi(2) = 8\pi$$ ■

Figure 7 shows the surface of revolution whose area is computed in Example 2.

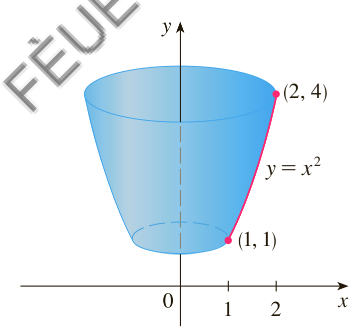


FIGURE 7

EXAMPLE 2 The arc of the parabola $y = x^2$ from $(1, 1)$ to $(2, 4)$ is rotated about the y-axis. Find the area of the resulting surface.

SOLUTION 1 Using

$$y = x^2 \qquad \text{and} \qquad \frac{dy}{dx} = 2x$$

we have, from Formula 8,

$$S = \int 2\pi x\, ds$$

$$= \int_{1}^{2} 2\pi x \sqrt{1 + \left(\frac{dy}{dx}\right)^2}\, dx$$

$$= 2\pi \int_{1}^{2} x\sqrt{1 + 4x^2}\, dx$$

Substituting $u = 1 + 4x^2$, we have $du = 8x\, dx$. Remembering to change the limits of integration, we have

$$S = 2\pi \int_{5}^{17} \sqrt{u} \cdot \tfrac{1}{8}\, du$$

$$= \frac{\pi}{4} \int_{5}^{17} u^{1/2}\, du = \frac{\pi}{4}\left[\tfrac{2}{3}u^{3/2}\right]_5^{17}$$

$$= \frac{\pi}{6}\left(17\sqrt{17} - 5\sqrt{5}\right)$$

SOLUTION 2 Using

$$x = \sqrt{y} \qquad \text{and} \qquad \frac{dx}{dy} = \frac{1}{2\sqrt{y}}$$

As a check on our answer to Example 2, notice from Figure 7 that the surface area should be close to that of a circular cylinder with the same height and radius halfway between the upper and lower radius of the surface: $2\pi(1.5)(3) \approx 28.27$. We computed that the surface area was

$$\frac{\pi}{6}\left(17\sqrt{17} - 5\sqrt{5}\right) \approx 30.85$$

which seems reasonable. Alternatively, the surface area should be slightly larger than the area of a frustum of a cone with the same top and bottom edges. From Equation 2, this is $2\pi(1.5)(\sqrt{10}) \approx 29.80$.

we have

$$\begin{aligned} S &= \int 2\pi x\, ds = \int_1^4 2\pi x \sqrt{1 + \left(\frac{dx}{dy}\right)^2}\, dy \\ &= 2\pi \int_1^4 \sqrt{y}\sqrt{1 + \frac{1}{4y}}\, dy = 2\pi \int_1^4 \sqrt{y + \tfrac{1}{4}}\, dy = \pi \int_1^4 \sqrt{4y + 1}\, dy \\ &= \frac{\pi}{4}\int_5^{17} \sqrt{u}\, du \qquad \text{(where } u = 1 + 4y\text{)} \\ &= \frac{\pi}{6}\left(17\sqrt{17} - 5\sqrt{5}\right) \qquad \text{(as in Solution 1)} \end{aligned}$$

■

EXAMPLE 3 Find the area of the surface generated by rotating the curve $y = e^x$, $0 \leqslant x \leqslant 1$, about the x-axis.

SOLUTION Using Formula 5 with

$$y = e^x \qquad \text{and} \qquad \frac{dy}{dx} = e^x$$

Another method: Use Formula 6 with $x = \ln y$.

we have

$$\begin{aligned} S &= \int_0^1 2\pi y \sqrt{1 + \left(\frac{dy}{dx}\right)^2}\, dx = 2\pi \int_0^1 e^x \sqrt{1 + e^{2x}}\, dx \\ &= 2\pi \int_1^e \sqrt{1 + u^2}\, du \qquad \text{(where } u = e^x\text{)} \\ &= 2\pi \int_{\pi/4}^{\alpha} \sec^3\theta\, d\theta \qquad \text{(where } u = \tan\theta \text{ and } \alpha = \tan^{-1}e\text{)} \\ &= 2\pi \cdot \tfrac{1}{2}\Big[\sec\theta\,\tan\theta + \ln|\sec\theta + \tan\theta|\Big]_{\pi/4}^{\alpha} \qquad \text{(by Example 7.2.8)} \\ &= \pi\left[\sec\alpha\,\tan\alpha + \ln(\sec\alpha + \tan\alpha) - \sqrt{2} - \ln\left(\sqrt{2} + 1\right)\right] \end{aligned}$$

Or use Formula 21 in the Table of Integrals.

Since $\tan\alpha = e$, we have $\sec^2\alpha = 1 + \tan^2\alpha = 1 + e^2$ and

$$S = \pi\left[e\sqrt{1 + e^2} + \ln\left(e + \sqrt{1 + e^2}\right) - \sqrt{2} - \ln\left(\sqrt{2} + 1\right)\right]$$

■

8.2 EXERCISES

1–6

(a) Set up an integral for the area of the surface obtained by rotating the curve about (i) the x-axis and (ii) the y-axis.

(b) Use the numerical integration capability of a calculator to evaluate the surface areas correct to four decimal places.

1. $y = \tan x,\ 0 \leqslant x \leqslant \pi/3$

2. $y = x^{-2},\ 1 \leqslant x \leqslant 2$

3. $y = e^{-x^2},\ -1 \leqslant x \leqslant 1$

4. $x = \ln(2y + 1),\ 0 \leqslant y \leqslant 1$

5. $x = y + y^3,\ 0 \leqslant y \leqslant 1$

6. $y = \tan^{-1}x,\ 0 \leqslant x \leqslant 2$

7–14 Find the exact area of the surface obtained by rotating the curve about the x-axis.

7. $y = x^3,\ 0 \leqslant x \leqslant 2$

8. $y = \sqrt{5 - x},\ 3 \leqslant x \leqslant 5$

9. $y^2 = x + 1,\ 0 \leqslant x \leqslant 3$

10. $y = \sqrt{1 + e^x},\ 0 \leqslant x \leqslant 1$

11. $y = \cos\left(\tfrac{1}{2}x\right),\ 0 \leqslant x \leqslant \pi$

12. $y = \dfrac{x^3}{6} + \dfrac{1}{2x},\ \tfrac{1}{2} \leqslant x \leqslant 1$

13. $x = \tfrac{1}{3}(y^2 + 2)^{3/2},\ 1 \leqslant y \leqslant 2$

14. $x = 1 + 2y^2,\ 1 \leqslant y \leqslant 2$

15–18 The given curve is rotated about the y-axis. Find the area of the resulting surface.

15. $y = \frac{1}{3}x^{3/2},\ 0 \leqslant x \leqslant 12$

16. $x^{2/3} + y^{2/3} = 1,\ 0 \leqslant y \leqslant 1$

17. $x = \sqrt{a^2 - y^2},\ 0 \leqslant y \leqslant a/2$

18. $y = \frac{1}{4}x^2 - \frac{1}{2}\ln x,\ 1 \leqslant x \leqslant 2$

19–22 Use Simpson's Rule with $n = 10$ to approximate the area of the surface obtained by rotating the curve about the x-axis. Compare your answer with the value of the integral produced by a calculator.

19. $y = \frac{1}{5}x^5,\ 0 \leqslant x \leqslant 5$

20. $y = x + x^2,\ 0 \leqslant x \leqslant 1$

21. $y = xe^x,\ 0 \leqslant x \leqslant 1$

22. $y = x\ln x,\ 1 \leqslant x \leqslant 2$

CAS **23–24** Use either a CAS or a table of integrals to find the exact area of the surface obtained by rotating the given curve about the x-axis.

23. $y = 1/x,\quad 1 \leqslant x \leqslant 2$

24. $y = \sqrt{x^2 + 1},\quad 0 \leqslant x \leqslant 3$

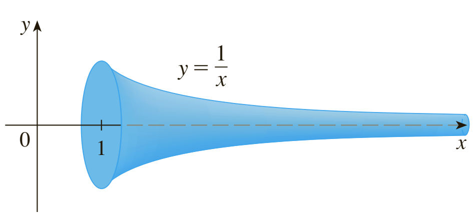
CAS **25–26** Use a CAS to find the exact area of the surface obtained by rotating the curve about the y-axis. If your CAS has trouble evaluating the integral, express the surface area as an integral in the other variable.

25. $y = x^3,\ 0 \leqslant y \leqslant 1$

26. $y = \ln(x + 1),\ 0 \leqslant x \leqslant 1$

---

27. If the region $\mathcal{R} = \{(x, y) \mid x \geqslant 1,\ 0 \leqslant y \leqslant 1/x\}$ is rotated about the x-axis, the volume of the resulting solid is finite (see Exercise 7.8.63). Show that the surface area is infinite. (The surface is shown in the figure and is known as **Gabriel's horn**.)



28. If the infinite curve $y = e^{-x}$, $x \geqslant 0$, is rotated about the x-axis, find the area of the resulting surface.

29. (a) If $a > 0$, find the area of the surface generated by rotating the loop of the curve $3ay^2 = x(a - x)^2$ about the x-axis.
(b) Find the surface area if the loop is rotated about the y-axis.

30. A group of engineers is building a parabolic satellite dish whose shape will be formed by rotating the curve $y = ax^2$ about the y-axis. If the dish is to have a 10-ft diameter and a maximum depth of 2 ft, find the value of a and the surface area of the dish.

31. (a) The ellipse

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1 \qquad a > b$$

is rotated about the x-axis to form a surface called an *ellipsoid,* or *prolate spheroid.* Find the surface area of this ellipsoid.
(b) If the ellipse in part (a) is rotated about its minor axis (the y-axis), the resulting ellipsoid is called an *oblate spheroid.* Find the surface area of this ellipsoid.

32. Find the surface area of the torus in Exercise 5.2.63.

33. If the curve $y = f(x)$, $a \leqslant x \leqslant b$, is rotated about the horizontal line $y = c$, where $f(x) \leqslant c$, find a formula for the area of the resulting surface.

CAS **34.** Use the result of Exercise 33 to set up an integral to find the area of the surface generated by rotating the curve $y = \sqrt{x}$, $0 \leqslant x \leqslant 4$, about the line $y = 4$. Then use a CAS to evaluate the integral.

35. Find the area of the surface obtained by rotating the circle $x^2 + y^2 = r^2$ about the line $y = r$.

36. (a) Show that the surface area of a zone of a sphere that lies between two parallel planes is $S = 2\pi Rh$, where R is the radius of the sphere and h is the distance between the planes. (Notice that S depends only on the distance between the planes and not on their location, provided that both planes intersect the sphere.)
(b) Show that the surface area of a zone of a *cylinder* with radius R and height h is the same as the surface area of the zone of a *sphere* in part (a).

37. Show that if we rotate the curve $y = e^{x/2} + e^{-x/2}$ about the x-axis, the area of the resulting surface is the same value as the enclosed volume for any interval $a \leqslant x \leqslant b$.

38. Let L be the length of the curve $y = f(x)$, $a \leqslant x \leqslant b$, where f is positive and has a continuous derivative. Let S_f be the surface area generated by rotating the curve about the x-axis. If c is a positive constant, define $g(x) = f(x) + c$ and let S_g be the corresponding surface area generated by the curve $y = g(x)$, $a \leqslant x \leqslant b$. Express S_g in terms of S_f and L.

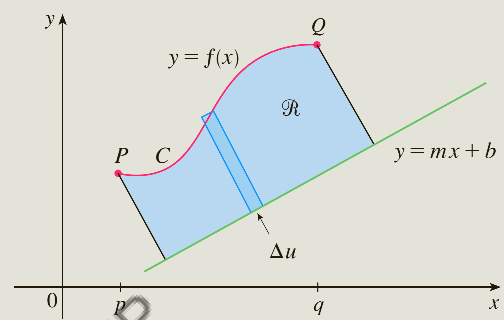
39. Formula 4 is valid only when $f(x) \geqslant 0$. Show that when $f(x)$ is not necessarily positive, the formula for surface area becomes

$$S = \int_a^b 2\pi\,|\,f(x)\,|\sqrt{1 + [f'(x)]^2}\,dx$$

DISCOVERY PROJECT ROTATING ON A SLANT

We know how to find the volume of a solid of revolution obtained by rotating a region about a horizontal or vertical line (see Section 5.2). We also know how to find the surface area of a surface of revolution if we rotate a curve about a horizontal or vertical line (see Section 8.2). But what if we rotate about a slanted line, that is, a line that is neither horizontal nor vertical? In this project you are asked to discover formulas for the volume of a solid of revolution and for the area of a surface of revolution when the axis of rotation is a slanted line.

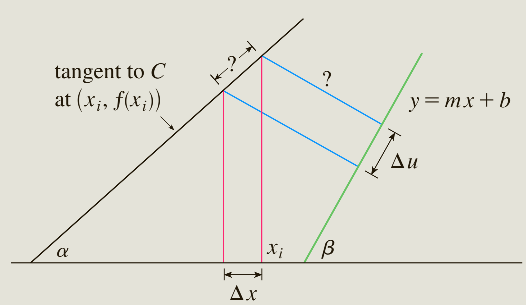
Let C be the arc of the curve $y = f(x)$ between the points $P(p, f(p))$ and $Q(q, f(q))$ and let $\mathcal{R}$ be the region bounded by C, by the line $y = mx + b$ (which lies entirely below C), and by the perpendiculars to the line from P and Q.

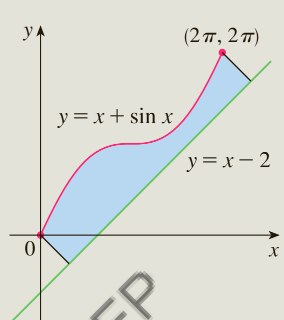


1. Show that the area of $\mathcal{R}$ is

$$\frac{1}{1 + m^2} \int_p^q [f(x) - mx - b][1 + mf'(x)]\, dx$$

[*Hint:* This formula can be verified by subtracting areas, but it will be helpful throughout the project to derive it by first approximating the area using rectangles perpendicular to the line, as shown in the following figure. Use the figure to help express Δu in terms of Δx.]





2. Find the area of the region shown in the figure at the left.

3. Find a formula (similar to the one in Problem 1) for the volume of the solid obtained by rotating $\mathcal{R}$ about the line $y = mx + b$.

4. Find the volume of the solid obtained by rotating the region of Problem 2 about the line $y = x - 2$.

5. Find a formula for the area of the surface obtained by rotating C about the line $y = mx + b$.

CAS **6.** Use a computer algebra system to find the exact area of the surface obtained by rotating the curve $y = \sqrt{x}$, $0 \leqslant x \leqslant 4$, about the line $y = \frac{1}{2}x$. Then approximate your result to three decimal places.

8.3 Applications to Physics and Engineering

Among the many applications of integral calculus to physics and engineering, we consider two here: force due to water pressure and centers of mass. As with our previous applications to geometry (areas, volumes, and lengths) and to work, our strategy is to break up the physical quantity into a large number of small parts, approximate each small part, add the results (giving a Riemann sum), take the limit, and then evaluate the resulting integral.

Hydrostatic Pressure and Force

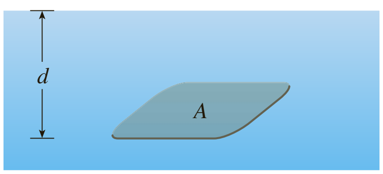


FIGURE 1

Deep-sea divers realize that water pressure increases as they dive deeper. This is because the weight of the water above them increases.

In general, suppose that a thin horizontal plate with area A square meters is submerged in a fluid of density ρ kilograms per cubic meter at a depth d meters below the surface of the fluid as in Figure 1. The fluid directly above the plate (think of a column of liquid) has volume $V = Ad$, so its mass is $m = \rho V = \rho Ad$. The force exerted by the fluid on the plate is therefore

$$F = mg = \rho gAd$$

where g is the acceleration due to gravity. The **pressure** P on the plate is defined to be the force per unit area:

$$P = \frac{F}{A} = \rho gd$$

The SI unit for measuring pressure is a newton per square meter, which is called a pascal (abbreviation: $1 \text{ N/m}^2 = 1 \text{ Pa}$). Since this is a small unit, the kilopascal (kPa) is often used. For instance, because the density of water is $\rho = 1000 \text{ kg/m}^3$, the pressure at the bottom of a swimming pool 2 m deep is

$$P = \rho gd = 1000 \text{ kg/m}^3 \times 9.8 \text{ m/s}^2 \times 2 \text{ m}$$

$$= 19{,}600 \text{ Pa} = 19.6 \text{ kPa}$$

When using US Customary units, we write $P = \rho gd = \delta d$, where $\delta = \rho g$ is the *weight density* (as opposed to ρ, which is the *mass density*). For instance, the weight density of water is $\delta = 62.5 \text{ lb/ft}^3$.

An important principle of fluid pressure is the experimentally verified fact that *at any point in a liquid the pressure is the same in all directions.* (A diver feels the same pressure on nose and both ears.) Thus the pressure in *any* direction at a depth d in a fluid with mass density ρ is given by

1 $$P = \rho gd = \delta d$$

This helps us determine the hydrostatic force (the force exerted by a fluid at rest) against a *vertical* plate or wall or dam. This is not a straightforward problem because the pressure is not constant but increases as the depth increases.

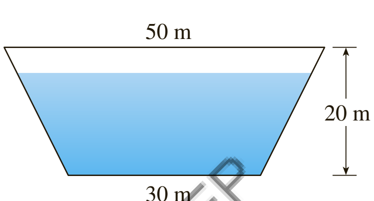


FIGURE 2

EXAMPLE 1 A dam has the shape of the trapezoid shown in Figure 2. The height is 20 m and the width is 50 m at the top and 30 m at the bottom. Find the force on the dam due to hydrostatic pressure if the water level is 4 m from the top of the dam.

SOLUTION We choose a vertical x-axis with origin at the surface of the water and directed downward as in Figure 3(a). The depth of the water is 16 m, so we divide the

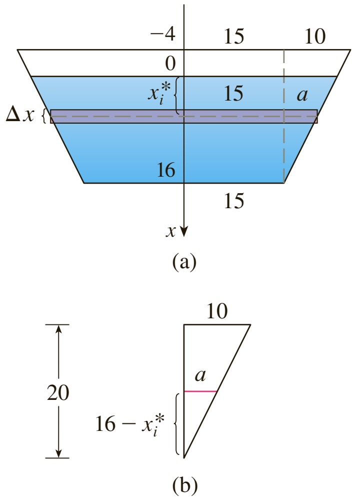


FIGURE 3

interval $[0, 16]$ into subintervals of equal length with endpoints x_i and we choose $x_i^* \in [x_{i-1}, x_i]$. The ith horizontal strip of the dam is approximated by a rectangle with height Δx and width w_i, where, from similar triangles in Figure 3(b),

$$\frac{a}{16 - x_i^*} = \frac{10}{20} \qquad \text{or} \qquad a = \frac{16 - x_i^*}{2} = 8 - \frac{x_i^*}{2}$$

and so
$$w_i = 2(15 + a) = 2\left(15 + 8 - \tfrac{1}{2}x_i^*\right) = 46 - x_i^*$$

If A_i is the area of the ith strip, then

$$A_i \approx w_i\,\Delta x = (46 - x_i^*)\,\Delta x$$

If Δx is small, then the pressure P_i on the ith strip is almost constant and we can use Equation 1 to write

$$P_i \approx 1000 g x_i^*$$

The hydrostatic force F_i acting on the ith strip is the product of the pressure and the area:

$$F_i = P_i A_i \approx 1000 g x_i^*(46 - x_i^*)\,\Delta x$$

Adding these forces and taking the limit as $n \to \infty$, we obtain the total hydrostatic force on the dam:

$$\begin{aligned} F &= \lim_{n\to\infty} \sum_{i=1}^{n} 1000 g x_i^*(46 - x_i^*)\,\Delta x = \int_0^{16} 1000 g x(46 - x)\,dx \\ &= 1000(9.8)\int_0^{16} (46x - x^2)\,dx = 9800\left[23x^2 - \frac{x^3}{3}\right]_0^{16} \\ &\approx 4.43 \times 10^7 \text{ N} \end{aligned}$$

■

EXAMPLE 2 Find the hydrostatic force on one end of a cylindrical drum with radius 3 ft if the drum is submerged in water 10 ft deep.

SOLUTION In this example it is convenient to choose the axes as in Figure 4 so that the origin is placed at the center of the drum. Then the circle has a simple equation, $x^2 + y^2 = 9$. As in Example 1 we divide the circular region into horizontal strips of equal width. From the equation of the circle, we see that the length of the ith strip is $2\sqrt{9 - (y_i^*)^2}$ and so its area is

$$A_i = 2\sqrt{9 - (y_i^*)^2}\;\Delta y$$

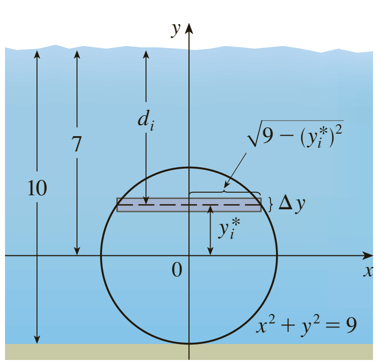


FIGURE 4

Because the weight density of water is $\delta = 62.5 \text{ lb/ft}^3$, the pressure on this strip is approximately

$$\delta d_i = 62.5(7 - y_i^*)$$

and so the force on the strip is approximately

$$\delta d_i A_i = 62.5(7 - y_i^*)\,2\sqrt{9 - (y_i^*)^2}\;\Delta y$$

The total force is obtained by adding the forces on all the strips and taking the limit:

$$F = \lim_{n\to\infty} \sum_{i=1}^{n} 62.5(7 - y_i^*)\, 2\sqrt{9 - (y_i^*)^2}\, \Delta y$$

$$= 125 \int_{-3}^{3} (7 - y)\sqrt{9 - y^2}\, dy$$

$$= 125 \cdot 7 \int_{-3}^{3} \sqrt{9 - y^2}\, dy - 125 \int_{-3}^{3} y\sqrt{9 - y^2}\, dy$$

The second integral is 0 because the integrand is an odd function (see Theorem 4.5.6). The first integral can be evaluated using the trigonometric substitution $y = 3\sin\theta$, but it's simpler to observe that it is the area of a semicircular disk with radius 3. Thus

$$F = 875 \int_{-3}^{3} \sqrt{9 - y^2}\, dy = 875 \cdot \tfrac{1}{2}\pi(3)^2$$

$$= \frac{7875\pi}{2} \approx 12{,}370 \text{ lb}$$

Moments and Centers of Mass

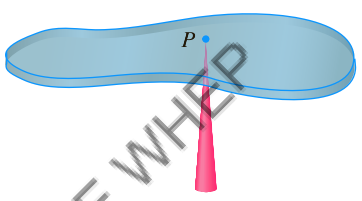


FIGURE 5

Our main objective here is to find the point P on which a thin plate of any given shape balances horizontally as in Figure 5. This point is called the **center of mass** (or center of gravity) of the plate.

We first consider the simpler situation illustrated in Figure 6, where two masses m_1 and m_2 are attached to a rod of negligible mass on opposite sides of a fulcrum and at distances d_1 and d_2 from the fulcrum. The rod will balance if

$$\boxed{2} \qquad m_1 d_1 = m_2 d_2$$

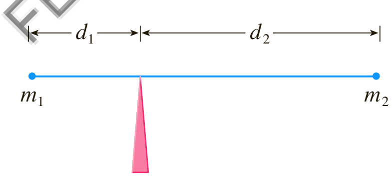


FIGURE 6

This is an experimental fact discovered by Archimedes and called the Law of the Lever. (Think of a lighter person balancing a heavier one on a seesaw by sitting farther away from the center.)

Now suppose that the rod lies along the x-axis with m_1 at x_1 and m_2 at x_2 and the center of mass at $\bar{x}$. If we compare Figures 6 and 7, we see that $d_1 = \bar{x} - x_1$ and $d_2 = x_2 - \bar{x}$ and so Equation 2 gives

$$m_1(\bar{x} - x_1) = m_2(x_2 - \bar{x})$$

$$m_1\bar{x} + m_2\bar{x} = m_1x_1 + m_2x_2$$

$$\boxed{3} \qquad \bar{x} = \frac{m_1x_1 + m_2x_2}{m_1 + m_2}$$

The numbers m_1x_1 and m_2x_2 are called the **moments** of the masses m_1 and m_2 (with respect to the origin), and Equation 3 says that the center of mass $\bar{x}$ is obtained by adding the moments of the masses and dividing by the total mass $m = m_1 + m_2$.

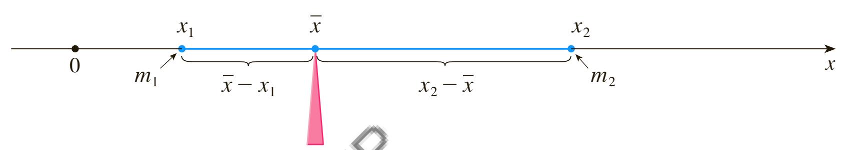


FIGURE 7

In general, if we have a system of n particles with masses $m_1, m_2, \ldots, m_n$ located at the points $x_1, x_2, \ldots, x_n$ on the x-axis, it can be shown similarly that the center of mass of the system is located at

$$\boxed{4} \qquad \bar{x} = \frac{\sum_{i=1}^{n} m_i x_i}{\sum_{i=1}^{n} m_i} = \frac{\sum_{i=1}^{n} m_i x_i}{m}$$

where $m = \Sigma m_i$ is the total mass of the system, and the sum of the individual moments

$$M = \sum_{i=1}^{n} m_i x_i$$

is called the **moment of the system about the origin**. Then Equation 4 could be rewritten as $m\bar{x} = M$, which says that if the total mass were considered as being concentrated at the center of mass $\bar{x}$, then its moment would be the same as the moment of the system.

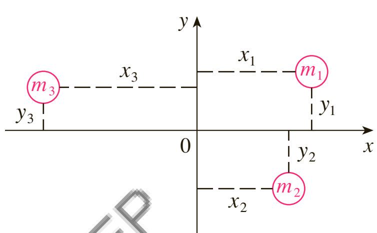


FIGURE 8

Now we consider a system of n particles with masses $m_1, m_2, \ldots, m_n$ located at the points $(x_1, y_1), (x_2, y_2), \ldots, (x_n, y_n)$ in the xy-plane as shown in Figure 8. By analogy with the one-dimensional case, we define the **moment of the system about the *y*-axis** to be

$$\boxed{5} \qquad M_y = \sum_{i=1}^{n} m_i x_i$$

and the **moment of the system about the *x*-axis** as

$$\boxed{6} \qquad M_x = \sum_{i=1}^{n} m_i y_i$$

Then M_y measures the tendency of the system to rotate about the y-axis and M_x measures the tendency to rotate about the x-axis.

As in the one-dimensional case, the coordinates $(\bar{x}, \bar{y})$ of the center of mass are given in terms of the moments by the formulas

$$\boxed{7} \qquad \bar{x} = \frac{M_y}{m} \qquad \bar{y} = \frac{M_x}{m}$$

where $m = \Sigma m_i$ is the total mass. Since $m\bar{x} = M_y$ and $m\bar{y} = M_x$, the center of mass $(\bar{x}, \bar{y})$ is the point where a single particle of mass m would have the same moments as the system.

EXAMPLE 3 Find the moments and center of mass of the system of objects that have masses 3, 4, and 8 at the points $(-1, 1)$, $(2, -1)$, and $(3, 2)$, respectively.

SOLUTION We use Equations 5 and 6 to compute the moments:

$$M_y = 3(-1) + 4(2) + 8(3) = 29$$

$$M_x = 3(1) + 4(-1) + 8(2) = 15$$

Since $m = 3 + 4 + 8 = 15$, we use Equations 7 to obtain

$$\bar{x} = \frac{M_y}{m} = \frac{29}{15} \qquad \bar{y} = \frac{M_x}{m} = \frac{15}{15} = 1$$

Thus the center of mass is $\left(1\frac{14}{15}, 1\right)$. (See Figure 9.) ■

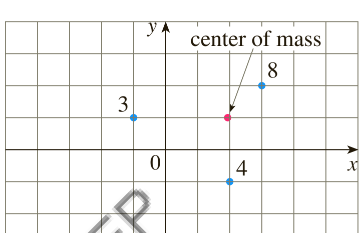


FIGURE 9

Next we consider a flat plate (called a *lamina*) with uniform density ρ that occupies a region $\mathcal{R}$ of the plane. We wish to locate the center of mass of the plate, which is called the **centroid** of $\mathcal{R}$. In doing so we use the following physical principles: The **symmetry principle** says that if $\mathcal{R}$ is symmetric about a line l, then the centroid of $\mathcal{R}$ lies on l. (If $\mathcal{R}$ is reflected about l, then $\mathcal{R}$ remains the same so its centroid remains fixed. But the only fixed points lie on l.) Thus the centroid of a rectangle is its center. Moments should be defined so that if the entire mass of a region is concentrated at the center of mass, then its moments remain unchanged. Also, the moment of the union of two nonoverlapping regions should be the sum of the moments of the individual regions.

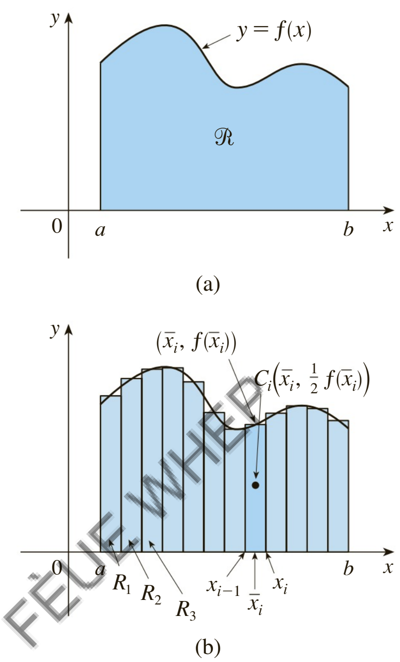


FIGURE 10

Suppose that the region $\mathcal{R}$ is of the type shown in Figure 10(a); that is, $\mathcal{R}$ lies between the lines $x = a$ and $x = b$, above the x-axis, and beneath the graph of f, where f is a continuous function. We divide the interval $[a, b]$ into n subintervals with endpoints x_0, $x_1, \ldots, x_n$ and equal width Δx. We choose the sample point x_i^* to be the midpoint $\bar{x}_i$ of the ith subinterval, that is, $\bar{x}_i = (x_{i-1} + x_i)/2$. This determines the polygonal approximation to $\mathcal{R}$ shown in Figure 10(b). The centroid of the ith approximating rectangle R_i is its center $C_i\left(\bar{x}_i, \frac{1}{2}f(\bar{x}_i)\right)$. Its area is $f(\bar{x}_i)\,\Delta x$, so its mass is

$$\rho f(\bar{x}_i)\,\Delta x$$

The moment of R_i about the y-axis is the product of its mass and the distance from C_i to the y-axis, which is $\bar{x}_i$. Thus

$$M_y(R_i) = [\rho f(\bar{x}_i)\,\Delta x]\,\bar{x}_i = \rho\,\bar{x}_i f(\bar{x}_i)\,\Delta x$$

Adding these moments, we obtain the moment of the polygonal approximation to $\mathcal{R}$, and then by taking the limit as $n \to \infty$ we obtain the moment of $\mathcal{R}$ itself about the y-axis:

$$\boxed{M_y = \lim_{n\to\infty} \sum_{i=1}^{n} \rho\bar{x}_i f(\bar{x}_i)\,\Delta x = \rho \int_a^b x f(x)\,dx}$$

In a similar fashion we compute the moment of R_i about the x-axis as the product of its mass and the distance from C_i to the x-axis (which is half the height of R_i):

$$M_x(R_i) = [\rho f(\bar{x}_i)\,\Delta x]\,\tfrac{1}{2}f(\bar{x}_i) = \rho \cdot \tfrac{1}{2}[f(\bar{x}_i)]^2\,\Delta x$$

Again we add these moments and take the limit to obtain the moment of $\mathcal{R}$ about the x-axis:

$$\boxed{M_x = \lim_{n\to\infty} \sum_{i=1}^{n} \rho \cdot \tfrac{1}{2}[f(\bar{x}_i)]^2\,\Delta x = \rho \int_a^b \tfrac{1}{2}[f(x)]^2\,dx}$$

Just as for systems of particles, the center of mass of the plate is defined so that $m\bar{x} = M_y$ and $m\bar{y} = M_x$. But the mass of the plate is the product of its density and its area:

$$m = \rho A = \rho \int_a^b f(x)\,dx$$

and so

$$\bar{x} = \frac{M_y}{m} = \frac{\rho \int_a^b xf(x)\,dx}{\rho \int_a^b f(x)\,dx} = \frac{\int_a^b xf(x)\,dx}{\int_a^b f(x)\,dx}$$

$$\bar{y} = \frac{M_x}{m} = \frac{\rho \int_a^b \frac{1}{2}[f(x)]^2\,dx}{\rho \int_a^b f(x)\,dx} = \frac{\int_a^b \frac{1}{2}[f(x)]^2\,dx}{\int_a^b f(x)\,dx}$$

Notice the cancellation of the ρ's. The location of the center of mass is independent of the density.

In summary, the center of mass of the plate (or the centroid of $\mathcal{R}$) is located at the point $(\bar{x}, \bar{y})$, where

8 $$\bar{x} = \frac{1}{A}\int_a^b xf(x)\,dx \qquad \bar{y} = \frac{1}{A}\int_a^b \frac{1}{2}[f(x)]^2\,dx$$

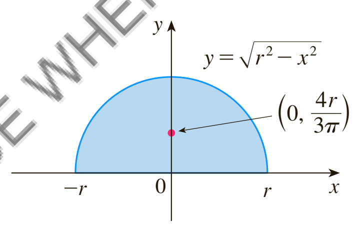


FIGURE 11

EXAMPLE 4 Find the center of mass of a semicircular plate of radius r.

SOLUTION In order to use (8) we place the semicircle as in Figure 11 so that $f(x) = \sqrt{r^2 - x^2}$ and $a = -r$, $b = r$. Here there is no need to use the formula to calculate $\bar{x}$ because, by the symmetry principle, the center of mass must lie on the y-axis, so $\bar{x} = 0$. The area of the semicircle is $A = \frac{1}{2}\pi r^2$, so

$$\begin{aligned}
\bar{y} &= \frac{1}{A}\int_{-r}^{r} \frac{1}{2}[f(x)]^2\,dx \\
&= \frac{1}{\frac{1}{2}\pi r^2} \cdot \frac{1}{2}\int_{-r}^{r} \left(\sqrt{r^2 - x^2}\right)^2 dx \\
&= \frac{2}{\pi r^2}\int_0^r (r^2 - x^2)\,dx \qquad \text{(since the integrand is even)} \\
&= \frac{2}{\pi r^2}\left[r^2 x - \frac{x^3}{3}\right]_0^r \\
&= \frac{2}{\pi r^2}\,\frac{2r^3}{3} = \frac{4r}{3\pi}
\end{aligned}$$

The center of mass is located at the point $(0, 4r/(3\pi))$. ■

EXAMPLE 5 Find the centroid of the region bounded by the curves $y = \cos x$, $y = 0$, $x = 0$, and $x = \pi/2$.

SOLUTION The area of the region is

$$A = \int_0^{\pi/2} \cos x\,dx = \sin x\Big]_0^{\pi/2} = 1$$

so Formulas 8 give

$$\bar{x} = \frac{1}{A}\int_0^{\pi/2} xf(x)\,dx = \int_0^{\pi/2} x\cos x\,dx$$

$$= x\sin x\Big]_0^{\pi/2} - \int_0^{\pi/2}\sin x\,dx \qquad \text{(by integration by parts)}$$

$$= \frac{\pi}{2} - 1$$

$$\bar{y} = \frac{1}{A}\int_0^{\pi/2} \tfrac{1}{2}[f(x)]^2\,dx = \tfrac{1}{2}\int_0^{\pi/2}\cos^2 x\,dx$$

$$= \tfrac{1}{4}\int_0^{\pi/2}(1 + \cos 2x)\,dx = \tfrac{1}{4}\Big[x + \tfrac{1}{2}\sin 2x\Big]_0^{\pi/2} = \frac{\pi}{8}$$

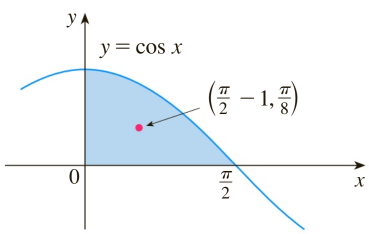


FIGURE 12

The centroid is $\left(\frac{1}{2}\pi - 1, \frac{1}{8}\pi\right)$ and is shown in Figure 12. ■

If the region $\mathcal{R}$ lies between two curves $y = f(x)$ and $y = g(x)$, where $f(x) \geqslant g(x)$, as illustrated in Figure 13, then the same sort of argument that led to Formulas 8 can be used to show that the centroid of $\mathcal{R}$ is $(\bar{x}, \bar{y})$, where

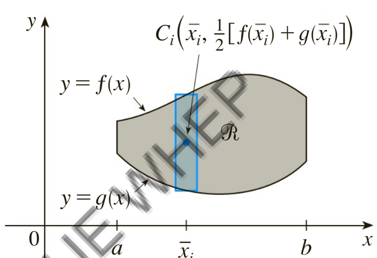


FIGURE 13

9

$$\bar{x} = \frac{1}{A}\int_a^b x[f(x) - g(x)]\,dx$$

$$\bar{y} = \frac{1}{A}\int_a^b \tfrac{1}{2}\{[f(x)]^2 - [g(x)]^2\}\,dx$$

(See Exercise 51.)

EXAMPLE 6 Find the centroid of the region bounded by the line $y = x$ and the parabola $y = x^2$.

SOLUTION The region is sketched in Figure 14. We take $f(x) = x$, $g(x) = x^2$, $a = 0$, and $b = 1$ in Formulas 9. First we note that the area of the region is

$$A = \int_0^1 (x - x^2)\,dx = \frac{x^2}{2} - \frac{x^3}{3}\Big]_0^1 = \frac{1}{6}$$

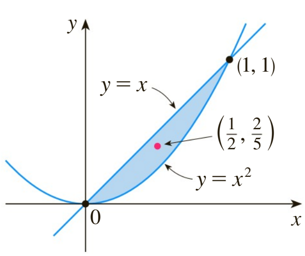


FIGURE 14

Therefore

$$\bar{x} = \frac{1}{A}\int_0^1 x[f(x) - g(x)]\,dx = \frac{1}{\frac{1}{6}}\int_0^1 x(x - x^2)\,dx$$

$$= 6\int_0^1 (x^2 - x^3)\,dx = 6\left[\frac{x^3}{3} - \frac{x^4}{4}\right]_0^1 = \frac{1}{2}$$

$$\bar{y} = \frac{1}{A}\int_0^1 \tfrac{1}{2}\{[f(x)]^2 - [g(x)]^2\}\,dx = \frac{1}{\frac{1}{6}}\int_0^1 \tfrac{1}{2}(x^2 - x^4)\,dx$$

$$= 3\left[\frac{x^3}{3} - \frac{x^5}{5}\right]_0^1 = \frac{2}{5}$$

The centroid is $\left(\frac{1}{2}, \frac{2}{5}\right)$. ■

We end this section by showing a surprising connection between centroids and volumes of revolution.

This theorem is named after the Greek mathematician Pappus of Alexandria, who lived in the fourth century AD.

Theorem of Pappus Let $\mathcal{R}$ be a plane region that lies entirely on one side of a line l in the plane. If $\mathcal{R}$ is rotated about l, then the volume of the resulting solid is the product of the area A of $\mathcal{R}$ and the distance d traveled by the centroid of $\mathcal{R}$.

PROOF We give the proof for the special case in which the region lies between $y = f(x)$ and $y = g(x)$ as in Figure 13 and the line l is the y-axis. Using the method of cylindrical shells (see Section 5.3), we have

$$\begin{aligned} V &= \int_a^b 2\pi x[f(x) - g(x)]\,dx \\ &= 2\pi \int_a^b x[f(x) - g(x)]\,dx \\ &= 2\pi(\bar{x}A) \qquad \text{(by Formulas 9)} \\ &= (2\pi\bar{x})A = Ad \end{aligned}$$

where $d = 2\pi\bar{x}$ is the distance traveled by the centroid during one rotation about the y-axis. ■

EXAMPLE 7 A torus is formed by rotating a circle of radius r about a line in the plane of the circle that is a distance R ($> r$) from the center of the circle. Find the volume of the torus.

SOLUTION The circle has area $A = \pi r^2$. By the symmetry principle, its centroid is its center and so the distance traveled by the centroid during a rotation is $d = 2\pi R$. Therefore, by the Theorem of Pappus, the volume of the torus is

$$V = Ad = (2\pi R)(\pi r^2) = 2\pi^2 r^2 R$$ ■

The method of Example 7 should be compared with the method of Exercise 5.2.63.

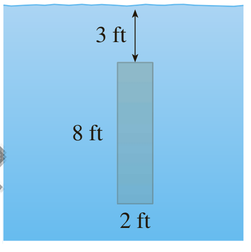
8.3 EXERCISES

1. An aquarium 5 ft long, 2 ft wide, and 3 ft deep is full of water. Find (a) the hydrostatic pressure on the bottom of the aquarium, (b) the hydrostatic force on the bottom, and (c) the hydrostatic force on one end of the aquarium.

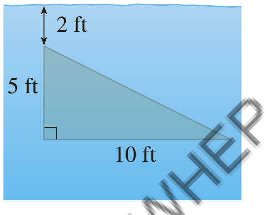
2. A tank is 8 m long, 4 m wide, 2 m high, and contains kerosene with density 820 kg/m^3 to a depth of 1.5 m. Find (a) the hydrostatic pressure on the bottom of the tank, (b) the hydrostatic force on the bottom, and (c) the hydrostatic force on one end of the tank.

3–11 A vertical plate is submerged (or partially submerged) in water and has the indicated shape. Explain how to approximate the hydrostatic force against one side of the plate by a Riemann sum. Then express the force as an integral and evaluate it.

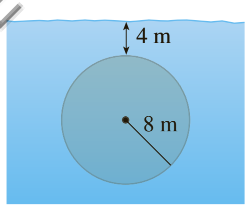
3.



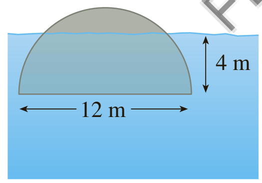
4.



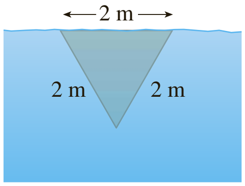
5.



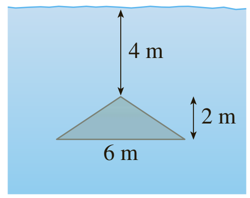
6.



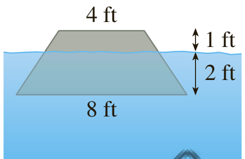
7.



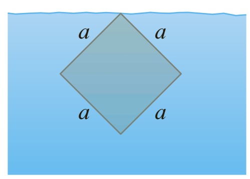
8.



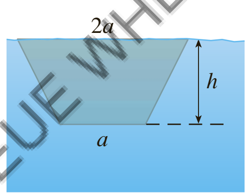
9.



10.



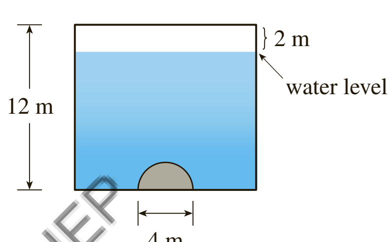
11.



12. A milk truck carries milk with density 64.6 lb/ft^3 in a horizontal cylindrical tank with diameter 6 ft.
(a) Find the force exerted by the milk on one end of the tank when the tank is full.
(b) What if the tank is half full?

13. A trough is filled with a liquid of density 840 kg/m^3. The ends of the trough are equilateral triangles with sides 8 m long and vertex at the bottom. Find the hydrostatic force on one end of the trough.

14. A vertical dam has a semicircular gate as shown in the figure. Find the hydrostatic force against the gate.



15. A cube with 20-cm-long sides is sitting on the bottom of an aquarium in which the water is one meter deep. Find the hydrostatic force on (a) the top of the cube and (b) one of the sides of the cube.

16. A dam is inclined at an angle of 30° from the vertical and has the shape of an isosceles trapezoid 100 ft wide at the top and 50 ft wide at the bottom and with a slant height of 70 ft. Find the hydrostatic force on the dam when it is full of water.

17. A swimming pool is 20 ft wide and 40 ft long and its bottom is an inclined plane, the shallow end having a depth of 3 ft and the deep end, 9 ft. If the pool is full of water, find the hydrostatic force on (a) the shallow end, (b) the deep end, (c) one of the sides, and (d) the bottom of the pool.

18. Suppose that a plate is immersed vertically in a fluid with density ρ and the width of the plate is $w(x)$ at a depth of x meters beneath the surface of the fluid. If the top of the plate is at depth a and the bottom is at depth b, show that the hydrostatic force on one side of the plate is

$$F = \int_a^b \rho g x\, w(x)\, dx$$

19. A metal plate was found submerged vertically in seawater, which has density 64 lb/ft^3. Measurements of the width of the plate were taken at the indicated depths. Use Simpson's Rule to estimate the force of the water against the plate.

Depth (ft)	7.0	7.4	7.8	8.2	8.6	9.0	9.4
Plate width (ft)	1.2	1.8	2.9	3.8	3.6	4.2	4.4

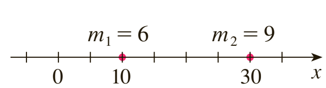
20. (a) Use the formula of Exercise 18 to show that

$$F = (\rho g \bar{x})A$$

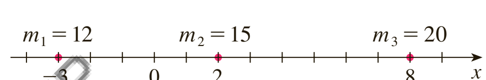
where $\bar{x}$ is the x-coordinate of the centroid of the plate and A is its area. This equation shows that the hydrostatic force against a vertical plane region is the same as if the region were horizontal at the depth of the centroid of the region.
(b) Use the result of part (a) to give another solution to Exercise 10.

21–22 Point-masses m_i are located on the x-axis as shown. Find the moment M of the system about the origin and the center of mass $\bar{x}$.

21.



22.



23–24 The masses m_i are located at the points P_i. Find the moments M_x and M_y and the center of mass of the system.

23. $m_1 = 4,\ m_2 = 2,\ m_3 = 4;$
$P_1(2, -3),\ P_2(-3, 1),\ P_3(3, 5)$

24. $m_1 = 5,\ m_2 = 4,\ m_3 = 3,\ m_4 = 6;$
$P_1(-4, 2),\ P_2(0, 5),\ P_3(3, 2),\ P_4(1, -2)$

25–28 Sketch the region bounded by the curves, and visually estimate the location of the centroid. Then find the exact coordinates of the centroid.

25. $y = 2x, \quad y = 0, \quad x = 1$

26. $y = \sqrt{x}, \quad y = 0, \quad x = 4$

27. $y = e^x, \quad y = 0, \quad x = 0, \quad x = 1$

28. $y = \sin x, \quad y = 0, \quad 0 \leqslant x \leqslant \pi$

29–33 Find the centroid of the region bounded by the given curves.

29. $y = x^2, \quad x = y^2$

30. $y = 2 - x^2, \quad y = x$

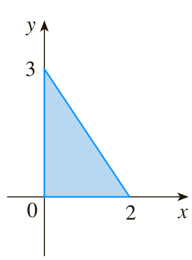
31. $y = \sin x, \quad y = \cos x, \quad x = 0, \quad x = \pi/4$

32. $y = x^3, \quad x + y = 2, \quad y = 0$

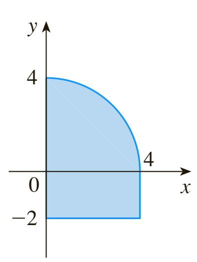
33. $x + y = 2, \quad x = y^2$

34–35 Calculate the moments M_x and M_y and the center of mass of a lamina with the given density and shape.

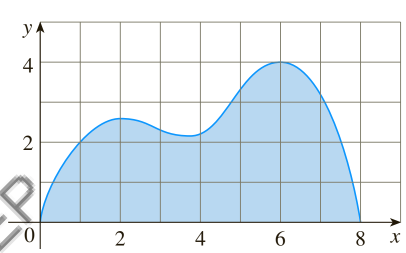
34. $\rho = 4$



35. $\rho = 6$



36. Use Simpson's Rule to estimate the centroid of the region shown.



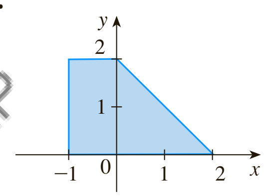
37. Find the centroid of the region bounded by the curves $y = x^3 - x$ and $y = x^2 - 1$. Sketch the region and plot the centroid to see if your answer is reasonable.

38. Use a graph to find approximate x-coordinates of the points of intersection of the curves $y = e^x$ and $y = 2 - x^2$. Then find (approximately) the centroid of the region bounded by these curves.

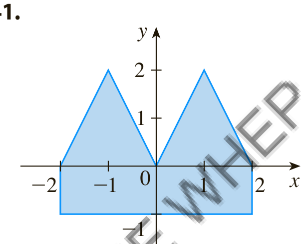
39. Prove that the centroid of any triangle is located at the point of intersection of the medians. [*Hints*: Place the axes so that the vertices are $(a, 0)$, $(0, b)$, and $(c, 0)$. Recall that a median is a line segment from a vertex to the midpoint of the opposite side. Recall also that the medians intersect at a point two-thirds of the way from each vertex (along the median) to the opposite side.]

40–41 Find the centroid of the region shown, not by integration, but by locating the centroids of the rectangles and triangles (from Exercise 39) and using additivity of moments.

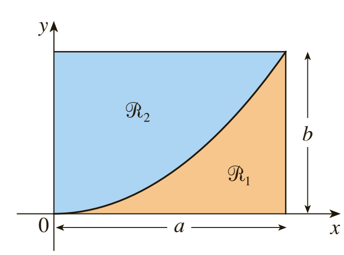
40.



41.



42. A rectangle $\mathcal{R}$ with sides a and b is divided into two parts $\mathcal{R}_1$ and $\mathcal{R}_2$ by an arc of a parabola that has its vertex at one corner of $\mathcal{R}$ and passes through the opposite corner. Find the centroids of both $\mathcal{R}_1$ and $\mathcal{R}_2$.



43. If $\bar{x}$ is the x-coordinate of the centroid of the region that lies under the graph of a continuous function f, where $a \leqslant x \leqslant b$, show that

$$\int_a^b (cx + d)f(x)\,dx = (c\bar{x} + d)\int_a^b f(x)\,dx$$

44–46 Use the Theorem of Pappus to find the volume of the given solid.

44. A sphere of radius r (Use Example 4.)

45. A cone with height h and base radius r

46. The solid obtained by rotating the triangle with vertices $(2, 3)$, $(2, 5)$, and $(5, 4)$ about the x-axis

---

47. The centroid of a *curve* can be found by a process similar to the one we used for finding the centroid of a region. If C is a curve with length L, then the centroid is $(\bar{x}, \bar{y})$ where $\bar{x} = (1/L)\int x\,ds$ and $\bar{y} = (1/L)\int y\,ds$. Here we assign appropriate limits of integration, and ds is as defined in Sections 8.1 and 8.2. (The centroid often doesn't lie on the curve itself. If the curve were made of wire and placed on a weightless board, the centroid would be the balance point on the board.) Find the centroid of the quarter-circle $y = \sqrt{16 - x^2}$, $0 \leqslant x \leqslant 4$.

48. The *Second Theorem of Pappus* is in the same spirit as Pappus's Theorem on page 605, but for surface area rather than volume: Let C be a curve that lies entirely on one side of a line l in the plane. If C is rotated about l, then the area of the resulting surface is the product of the arc length of C and the distance traveled by the centroid of C (see Exercise 47).

(a) Prove the Second Theorem of Pappus for the case where C is given by $y = f(x)$, $f(x) \geqslant 0$, and C is rotated about the x-axis.

(b) Use the Second Theorem of Pappus to compute the surface area of the half-sphere obtained by rotating the curve from Exercise 47 about the x-axis. Does your answer agree with the one given by geometric formulas?

49. Use the Second Theorem of Pappus described in Exercise 48 to find the surface area of the torus in Example 7.

50. Let $\mathcal{R}$ be the region that lies between the curves

$$y = x^m \qquad y = x^n \qquad 0 \leqslant x \leqslant 1$$

where m and n are integers with $0 \leqslant n < m$.

(a) Sketch the region $\mathcal{R}$.

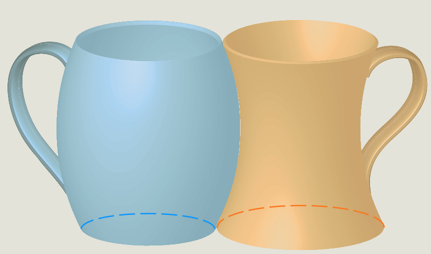
(b) Find the coordinates of the centroid of $\mathcal{R}$.

(c) Try to find values of m and n such that the centroid lies *outside* $\mathcal{R}$.

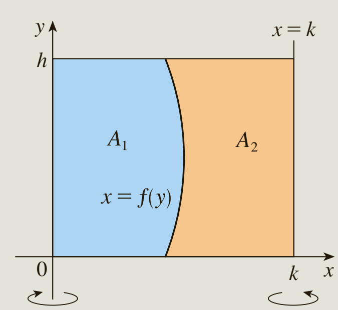
51. Prove Formulas 9.

DISCOVERY PROJECT COMPLEMENTARY COFFEE CUPS

Suppose you have a choice of two coffee cups of the type shown, one that bends outward and one inward, and you notice that they have the same height and their shapes fit together snugly. You wonder which cup holds more coffee. Of course you could fill one cup with water and pour it into the other one but, being a calculus student, you decide on a more mathematical approach. Ignoring the handles, you observe that both cups are surfaces of revolution, so you can think of the coffee as a volume of revolution.



Cup A Cup B



1. Suppose the cups have height h, cup A is formed by rotating the curve $x = f(y)$ about the y-axis, and cup B is formed by rotating the same curve about the line $x = k$. Find the value of k such that the two cups hold the same amount of coffee.

2. What does your result from Problem 1 say about the areas A_1 and A_2 shown in the figure?

3. Use Pappus's Theorem to explain your result in Problems 1 and 2.

4. Based on your own measurements and observations, suggest a value for h and an equation for $x = f(y)$ and calculate the amount of coffee that each cup holds.

8.4 Applications to Economics and Biology

In this section we consider some applications of integration to economics (consumer surplus) and biology (blood flow, cardiac output). Others are described in the exercises.

Consumer Surplus

Recall from Section 3.7 that the demand function $p(x)$ is the price that a company has to charge in order to sell x units of a commodity. Usually, selling larger quantities requires lowering prices, so the demand function is a decreasing function. The graph of a typical demand function, called a **demand curve**, is shown in Figure 1. If X is the amount of the commodity that can currently be sold, then $P = p(X)$ is the current selling price.

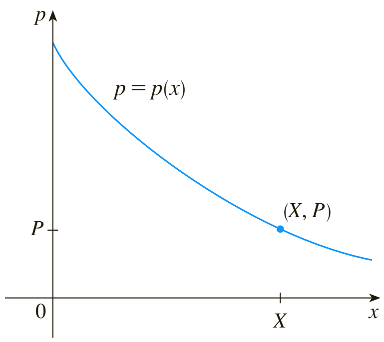


FIGURE 1
A typical demand curve

At a given price, some consumers who buy a good would be willing to pay more; they benefit by not having to. The difference between what a consumer is willing to pay and what the consumer actually pays for a good is called the *consumer surplus*. By finding the total consumer surplus among all purchasers of a good, economists can assess the overall benefit of a market to society.

To determine the total consumer surplus, we look at the demand curve and divide the interval $[0, X]$ into n subintervals, each of length $\Delta x = X/n$, and let $x_i^* = x_i$ be the right endpoint of the ith subinterval, as in Figure 2. According to the demand curve, x_{i-1} units would be purchased at a price of $p(x_{i-1})$ dollars per unit. To increase sales to x_i units, the price would have to be lowered to $p(x_i)$ dollars. In this case, an additional Δx units would be sold (but no more). In general, the consumers who would have paid $p(x_i)$ dollars placed a high value on the product; they would have paid what it was worth to them. So in paying only P dollars they have saved an amount of

$$(\text{savings per unit})(\text{number of units}) = [p(x_i) - P]\,\Delta x$$

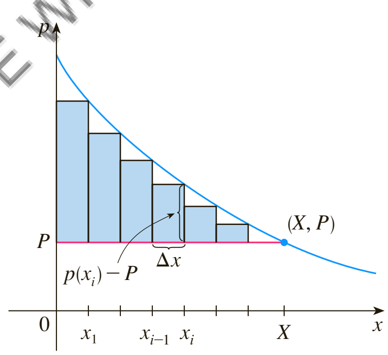


FIGURE 2

Considering similar groups of willing consumers for each of the subintervals and adding the savings, we get the total savings:

$$\sum_{i=1}^{n} [p(x_i) - P]\,\Delta x$$

(This sum corresponds to the area enclosed by the rectangles in Figure 2.) If we let $n \to \infty$, this Riemann sum approaches the integral

$$\boxed{1} \qquad \int_0^X [p(x) - P]\,dx$$

which economists call the **consumer surplus** for the commodity.

The consumer surplus represents the amount of money saved by consumers in purchasing the commodity at price P, corresponding to an amount demanded of X. Figure 3 shows the interpretation of the consumer surplus as the area under the demand curve and above the line $p = P$.

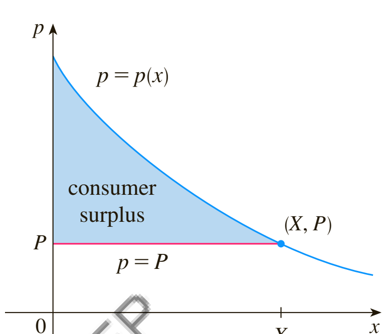


FIGURE 3

EXAMPLE 1 The demand for a product, in dollars, is

$$p = 1200 - 0.2x - 0.0001x^2$$

Find the consumer surplus when the sales level is 500.

SOLUTION Since the number of products sold is $X = 500$, the corresponding price is

$$P = 1200 - (0.2)(500) - (0.0001)(500)^2 = 1075$$

Therefore, from Definition 1, the consumer surplus is

$$\int_0^{500} [p(x) - P]\,dx = \int_0^{500} (1200 - 0.2x - 0.0001x^2 - 1075)\,dx$$

$$= \int_0^{500} (125 - 0.2x - 0.0001x^2)\,dx$$

$$= 125x - 0.1x^2 - (0.0001)\left(\frac{x^3}{3}\right)\Bigg]_0^{500}$$

$$= (125)(500) - (0.1)(500)^2 - \frac{(0.0001)(500)^3}{3}$$

$$= \$33{,}333.33$$

Blood Flow

In Example 2.7.7 we discussed the law of laminar flow:

$$v(r) = \frac{P}{4\eta l}(R^2 - r^2)$$

which gives the velocity v of blood that flows along a blood vessel with radius R and length l at a distance r from the central axis, where P is the pressure difference between the ends of the vessel and η is the viscosity of the blood. Now, in order to compute the rate of blood flow, or *flux* (volume per unit time), we consider smaller, equally spaced radii $r_1, r_2, \ldots$. The approximate area of the ring (or washer) with inner radius r_{i-1} and outer radius r_i is

$$2\pi r_i\,\Delta r \qquad \text{where} \qquad \Delta r = r_i - r_{i-1}$$

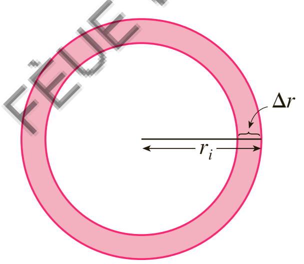


FIGURE 4

(See Figure 4.) If Δr is small, then the velocity is almost constant throughout this ring and can be approximated by $v(r_i)$. Thus the volume of blood per unit time that flows across the ring is approximately

$$(2\pi r_i\,\Delta r)\,v(r_i) = 2\pi r_i\,v(r_i)\,\Delta r$$

and the total volume of blood that flows across a cross-section per unit time is about

$$\sum_{i=1}^{n} 2\pi r_i\,v(r_i)\,\Delta r$$

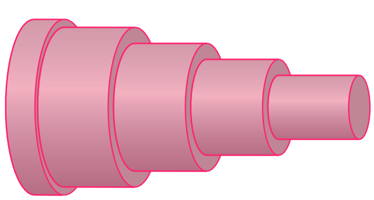


FIGURE 5

This approximation is illustrated in Figure 5. Notice that the velocity (and hence the volume per unit time) increases toward the center of the blood vessel. The approximation gets better as n increases. When we take the limit we get the exact value of the **flux** (or *discharge*), which is the volume of blood that passes a cross-section per unit time:

$$F = \lim_{n \to \infty} \sum_{i=1}^{n} 2\pi r_i\,v(r_i)\,\Delta r = \int_0^R 2\pi r\,v(r)\,dr$$

$$= \int_0^R 2\pi r\,\frac{P}{4\eta l}(R^2 - r^2)\,dr$$

$$= \frac{\pi P}{2\eta l}\int_0^R (R^2 r - r^3)\,dr = \frac{\pi P}{2\eta l}\left[R^2\frac{r^2}{2} - \frac{r^4}{4}\right]_{r=0}^{r=R}$$

$$= \frac{\pi P}{2\eta l}\left[\frac{R^4}{2} - \frac{R^4}{4}\right] = \frac{\pi P R^4}{8\eta l}$$

The resulting equation

$$\boxed{2} \qquad F = \frac{\pi P R^4}{8\eta l}$$

is called **Poiseuille's Law**; it shows that the flux is proportional to the fourth power of the radius of the blood vessel.

Cardiac Output

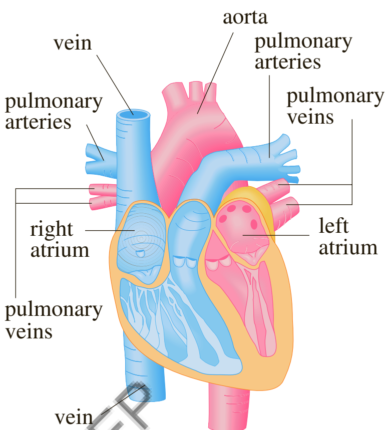


FIGURE 6

Figure 6 shows the human cardiovascular system. Blood returns from the body through the veins, enters the right atrium of the heart, and is pumped to the lungs through the pulmonary arteries for oxygenation. It then flows back into the left atrium through the pulmonary veins and then out to the rest of the body through the aorta. The **cardiac output** of the heart is the volume of blood pumped by the heart per unit time, that is, the rate of flow into the aorta.

The *dye dilution method* is used to measure the cardiac output. Dye is injected into the right atrium and flows through the heart into the aorta. A probe inserted into the aorta measures the concentration of the dye leaving the heart at equally spaced times over a time interval $[0, T]$ until the dye has cleared. Let $c(t)$ be the concentration of the dye at time t. If we divide $[0, T]$ into subintervals of equal length Δt, then the amount of dye that flows past the measuring point during the subinterval from $t = t_{i-1}$ to $t = t_i$ is approximately

$$(\text{concentration})(\text{volume}) = c(t_i)(F\,\Delta t)$$

where F is the rate of flow that we are trying to determine. Thus the total amount of dye is approximately

$$\sum_{i=1}^{n} c(t_i) F\,\Delta t = F \sum_{i=1}^{n} c(t_i)\,\Delta t$$

and, letting $n \to \infty$, we find that the amount of dye is

$$A = F \int_0^T c(t)\,dt$$

Thus the cardiac output is given by

$$\boxed{3} \qquad F = \frac{A}{\displaystyle\int_0^T c(t)\,dt}$$

where the amount of dye A is known and the integral can be approximated from the concentration readings.

t	$c(t)$	t	$c(t)$
0	0	6	6.1
1	0.4	7	4.0
2	2.8	8	2.3
3	6.5	9	1.1
4	9.8	10	0
5	8.9		

EXAMPLE 2 A 5-mg bolus of dye is injected into a right atrium. The concentration of the dye (in milligrams per liter) is measured in the aorta at one-second intervals as shown in the table. Estimate the cardiac output.

SOLUTION Here $A = 5$, $\Delta t = 1$, and $T = 10$. We use Simpson's Rule to approximate the integral of the concentration:

$$\begin{aligned}\int_0^{10} c(t)\,dt &\approx \tfrac{1}{3}[0 + 4(0.4) + 2(2.8) + 4(6.5) + 2(9.8) + 4(8.9) \\ &\quad + 2(6.1) + 4(4.0) + 2(2.3) + 4(1.1) + 0] \\ &\approx 41.87\end{aligned}$$

Thus Formula 3 gives the cardiac output to be

$$F = \frac{A}{\int_0^{10} c(t)\,dt} \approx \frac{5}{41.87} \approx 0.12 \text{ L/s} = 7.2 \text{ L/min}$$

8.4 EXERCISES

1. The marginal cost function $C'(x)$ was defined to be the derivative of the cost function. (See Sections 2.7 and 3.7.) The marginal cost of producing x gallons of orange juice is

$$C'(x) = 0.82 - 0.00003x + 0.000000003x^2$$

(measured in dollars per gallon). The fixed start-up cost is $C(0) = \$18{,}000$. Use the Net Change Theorem to find the cost of producing the first 4000 gallons of juice.

2. A company estimates that the marginal revenue (in dollars per unit) realized by selling x units of a product is $48 - 0.0012x$. Assuming the estimate is accurate, find the increase in revenue if sales increase from 5000 units to 10,000 units.

3. A mining company estimates that the marginal cost of extracting x tons of copper ore from a mine is $0.6 + 0.008x$, measured in thousands of dollars per ton. Start-up costs are \$100,000. What is the cost of extracting the first 50 tons of copper? What about the next 50 tons?

4. The demand function for a particular vacation package is $p(x) = 2000 - 46\sqrt{x}$. Find the consumer surplus when the sales level for the packages is 400. Illustrate by drawing the demand curve and identifying the consumer surplus as an area.

5. A demand curve is given by $p = 450/(x + 8)$. Find the consumer surplus when the selling price is \$10.

6. The **supply function** $p_S(x)$ for a commodity gives the relation between the selling price and the number of units that manufacturers will produce at that price. For a higher price, manufacturers will produce more units, so p_S is an increasing function of x. Let X be the amount of the commodity currently produced and let $P = p_S(X)$ be the current price. Some producers would be willing to make and sell the commodity for a lower selling price and are therefore receiving more than their minimal price. The excess is called the **producer surplus**. An argument similar to that for consumer surplus shows that the surplus is given by the integral

$$\int_0^X [P - p_S(x)]\,dx$$

Calculate the producer surplus for the supply function $p_S(x) = 3 + 0.01x^2$ at the sales level $X = 10$. Illustrate by drawing the supply curve and identifying the producer surplus as an area.

7. If a supply curve is modeled by the equation $p = 125 + 0.002x^2$, find the producer surplus when the selling price is \$625.

8. In a purely competitive market, the price of a good is naturally driven to the value where the quantity demanded by consumers matches the quantity made by producers, and the market is said to be in *equilibrium*. These values are the coordinates of the point of intersection of the supply and demand curves.

(a) Given the demand curve $p = 50 - \frac{1}{20}x$ and the supply curve $p = 20 + \frac{1}{10}x$ for a good, at what quantity and price is the market for the good in equilibrium?

(b) Find the consumer surplus and the producer surplus when the market is in equilibrium. Illustrate by sketching the supply and demand curves and identifying the surpluses as areas.

9. The sum of consumer surplus and producer surplus is called the *total surplus*; it is one measure economists use as an indicator of the economic health of a society. Total surplus is maximized when the market for a good is in equilibrium.

(a) The demand function for an electronics company's car stereos is $p(x) = 228.4 - 18x$ and the supply function is $p_S(x) = 27x + 57.4$, where x is measured in thousands. At what quantity is the market for the stereos in equilibrium?

(b) Compute the maximum total surplus for the stereos.

10. A camera company estimates that the demand function for its new digital camera is $p(x) = 312e^{-0.14x}$ and the supply function is estimated to be $p_S(x) = 26e^{0.2x}$, where x is measured in thousands. Compute the maximum total surplus.

11. A company modeled the demand curve for its product (in dollars) by the equation

$$p = \frac{800{,}000e^{-x/5000}}{x + 20{,}000}$$

Use a graph to estimate the sales level when the selling price is \$16. Then find (approximately) the consumer surplus for this sales level.

12. A movie theater has been charging \$10.00 per person and selling about 500 tickets on a typical weeknight. After surveying their customers, the theater management estimates that for every 50 cents that they lower the price, the number of moviegoers will increase by 50 per night. Find the demand function and calculate the consumer surplus when the tickets are priced at \$8.00.

13. If the amount of capital that a company has at time t is $f(t)$, then the derivative, $f'(t)$, is called the *net investment flow.* Suppose that the net investment flow is $\sqrt{t}$ million dollars per year (where t is measured in years). Find the increase in capital (the *capital formation*) from the fourth year to the eighth year.

14. If revenue flows into a company at a rate of $f(t) = 9000\sqrt{1 + 2t}$, where t is measured in years and $f(t)$ is measured in dollars per year, find the total revenue obtained in the first four years.

15. If income is continuously collected at a rate of $f(t)$ dollars per year and will be invested at a constant interest rate r (compounded continuously) for a period of T years, then the *future value* of the income is given by $\int_0^T f(t)\, e^{r(T-t)}\, dt$. Compute the future value after 6 years for income received at a rate of $f(t) = 8000\, e^{0.04t}$ dollars per year and invested at 6.2% interest.

16. The *present value* of an income stream is the amount that would need to be invested now to match the future value as described in Exercise 15 and is given by $\int_0^T f(t)\, e^{-rt}\, dt$. Find the present value of the income stream in Exercise 15.

17. *Pareto's Law of Income* states that the number of people with incomes between $x = a$ and $x = b$ is $N = \int_a^b Ax^{-k}\, dx$, where A and k are constants with $A > 0$ and $k > 1$. The average income of these people is

$$\bar{x} = \frac{1}{N} \int_a^b Ax^{1-k}\, dx$$

Calculate $\bar{x}$.

18. A hot, wet summer is causing a mosquito population explosion in a lake resort area. The number of mosquitoes is increasing at an estimated rate of $2200 + 10e^{0.8t}$ per week (where t is measured in weeks). By how much does the mosquito population increase between the fifth and ninth weeks of summer?

19. Use Poiseuille's Law to calculate the rate of flow in a small human artery where we can take $\eta = 0.027$, $R = 0.008$ cm, $l = 2$ cm, and $P = 4000$ dynes/cm^2.

20. High blood pressure results from constriction of the arteries. To maintain a normal flow rate (flux), the heart has to pump harder, thus increasing the blood pressure. Use Poiseuille's Law to show that if R_0 and P_0 are normal values of the radius and pressure in an artery and the constricted values are R and P, then for the flux to remain constant, P and R are related by the equation

$$\frac{P}{P_0} = \left(\frac{R_0}{R}\right)^4$$

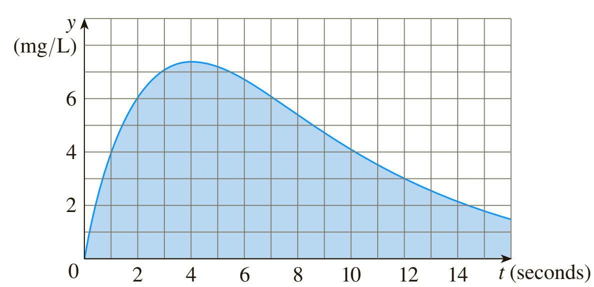
Deduce that if the radius of an artery is reduced to three-fourths of its former value, then the pressure is more than tripled.

21. The dye dilution method is used to measure cardiac output with 6 mg of dye. The dye concentrations, in mg/L, are modeled by $c(t) = 20te^{-0.6t}$, $0 \leqslant t \leqslant 10$, where t is measured in seconds. Find the cardiac output.

22. After a 5.5-mg injection of dye, the readings of dye concentration, in mg/L, at two-second intervals are as shown in the table. Use Simpson's Rule to estimate the cardiac output.

t	$c(t)$	t	$c(t)$
0	0.0	10	4.3
2	4.1	12	2.5
4	8.9	14	1.2
6	8.5	16	0.2
8	6.7		

23. The graph of the concentration function $c(t)$ is shown after a 7-mg injection of dye into a heart. Use Simpson's Rule to estimate the cardiac output.



8.5 Probability

Calculus plays a role in the analysis of random behavior. Suppose we consider the cholesterol level of a person chosen at random from a certain age group, or the height of an adult female chosen at random, or the lifetime of a randomly chosen battery of a certain type. Such quantities are called **continuous random variables** because their values actually range over an interval of real numbers, although they might be measured or recorded only to the nearest integer. We might want to know the probability that a blood cholesterol level is greater than 250, or the probability that the height of an adult female is between 60 and 70 inches, or the probability that the battery we are buying lasts between 100 and 200 hours. If X represents the lifetime of that type of battery, we denote this last probability as follows:

$$P(100 \leqslant X \leqslant 200)$$

According to the frequency interpretation of probability, this number is the long-run proportion of all batteries of the specified type whose lifetimes are between 100 and 200 hours. Since it represents a proportion, the probability naturally falls between 0 and 1.

Note that we always use *intervals* of values when working with probability density functions. We wouldn't, for instance, use a density function to find the probability that X *equals* a.

Every continuous random variable X has a **probability density function** f. This means that the probability that X lies between a and b is found by integrating f from a to b:

$$\boxed{1} \qquad P(a \leqslant X \leqslant b) = \int_a^b f(x)\,dx$$

For example, Figure 1 shows the graph of a model for the probability density function f for a random variable X defined to be the height in inches of an adult female in the United States (according to data from the National Health Survey). The probability that the height of a woman chosen at random from this population is between 60 and 70 inches is equal to the area under the graph of f from 60 to 70.

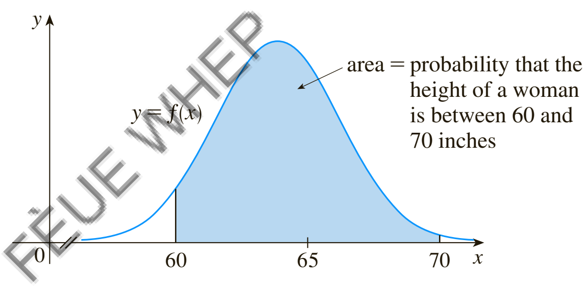


FIGURE 1
Probability density function for the height of an adult female

In general, the probability density function f of a random variable X satisfies the condition $f(x) \geqslant 0$ for all x. Because probabilities are measured on a scale from 0 to 1, it follows that

$$\boxed{2} \qquad \int_{-\infty}^{\infty} f(x)\,dx = 1$$

EXAMPLE 1 Let $f(x) = 0.006x(10 - x)$ for $0 \leqslant x \leqslant 10$ and $f(x) = 0$ for all other values of x.
(a) Verify that f is a probability density function.
(b) Find $P(4 \leqslant X \leqslant 8)$.

SOLUTION
(a) For $0 \leqslant x \leqslant 10$ we have $0.006x(10 - x) \geqslant 0$, so $f(x) \geqslant 0$ for all x. We also need to check that Equation 2 is satisfied:

$$\int_{-\infty}^{\infty} f(x)\,dx = \int_0^{10} 0.006x(10 - x)\,dx = 0.006 \int_0^{10} (10x - x^2)\,dx$$

$$= 0.006\Big[5x^2 - \tfrac{1}{3}x^3\Big]_0^{10} = 0.006\big(500 - \tfrac{1000}{3}\big) = 1$$

Therefore f is a probability density function.

(b) The probability that X lies between 4 and 8 is

$$P(4 \leqslant X \leqslant 8) = \int_4^8 f(x)\,dx = 0.006 \int_4^8 (10x - x^2)\,dx$$

$$= 0.006\Big[5x^2 - \tfrac{1}{3}x^3\Big]_4^8 = 0.544$$

EXAMPLE 2 Phenomena such as waiting times and equipment failure times are commonly modeled by exponentially decreasing probability density functions. Find the exact form of such a function.

SOLUTION Think of the random variable as being the time you wait on hold before an agent of a company you're telephoning answers your call. So instead of x, let's use t to represent time, in minutes. If f is the probability density function and you call at time $t = 0$, then, from Definition 1, $\int_0^2 f(t)\,dt$ represents the probability that an agent answers within the first two minutes and $\int_4^5 f(t)\,dt$ is the probability that your call is answered during the fifth minute.

It's clear that $f(t) = 0$ for $t < 0$ (the agent can't answer before you place the call). For $t > 0$ we are told to use an exponentially decreasing function, that is, a function of the form $f(t) = Ae^{-ct}$, where A and c are positive constants. Thus

$$f(t) = \begin{cases} 0 & \text{if } t < 0 \\ Ae^{-ct} & \text{if } t \geqslant 0 \end{cases}$$

We use Equation 2 to determine the value of A:

$$1 = \int_{-\infty}^{\infty} f(t)\,dt = \int_{-\infty}^{0} f(t)\,dt + \int_0^{\infty} f(t)\,dt$$

$$= \int_0^{\infty} Ae^{-ct}dt = \lim_{x\to\infty} \int_0^x Ae^{-ct}\,dt$$

$$= \lim_{x\to\infty} \left[-\frac{A}{c}\,e^{-ct}\right]_0^x = \lim_{x\to\infty} \frac{A}{c}(1 - e^{-cx})$$

$$= \frac{A}{c}$$

Therefore $A/c = 1$ and so $A = c$. Thus every exponential density function has the form

$$f(t) = \begin{cases} 0 & \text{if } t < 0 \\ ce^{-ct} & \text{if } t \geqslant 0 \end{cases}$$

A typical graph is shown in Figure 2.

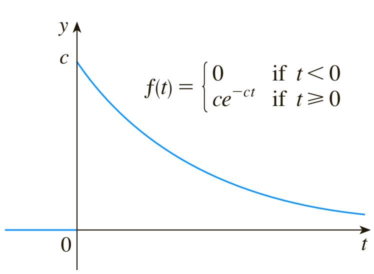


FIGURE 2
An exponential density function

Average Values

Suppose you're waiting for a company to answer your phone call and you wonder how long, on average, you can expect to wait. Let $f(t)$ be the corresponding density function, where t is measured in minutes, and think of a sample of N people who have called this company. Most likely, none of them had to wait more than an hour, so let's restrict our attention to the interval $0 \leqslant t \leqslant 60$. Let's divide that interval into n intervals of length

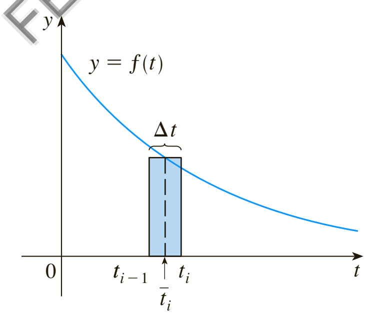


FIGURE 3

Δt and endpoints $0, t_1, t_2, \ldots, t_n = 60$. (Think of Δt as lasting a minute, or half a minute, or 10 seconds, or even a second.) The probability that somebody's call gets answered during the time period from t_{i-1} to t_i is the area under the curve $y = f(t)$ from t_{i-1} to t_i, which is approximately equal to $f(\bar{t}_i)\,\Delta t$. (This is the area of the approximating rectangle in Figure 3, where $\bar{t}_i$ is the midpoint of the interval.)

Since the long-run proportion of calls that get answered in the time period from t_{i-1} to t_i is $f(\bar{t}_i)\,\Delta t$, we expect that, out of our sample of N callers, the number whose call was answered in that time period is approximately $Nf(\bar{t}_i)\,\Delta t$ and the time that each waited is about $\bar{t}_i$. Therefore the total time they waited is the product of these numbers: approximately $\bar{t}_i[Nf(\bar{t}_i)\,\Delta t]$. Adding over all such intervals, we get the approximate total of everybody's waiting times:

$$\sum_{i=1}^{n} N\bar{t}_i\, f(\bar{t}_i)\,\Delta t$$

If we now divide by the number of callers N, we get the approximate *average* waiting time:

$$\sum_{i=1}^{n} \bar{t}_i\, f(\bar{t}_i)\,\Delta t$$

We recognize this as a Riemann sum for the function $t\,f(t)$. As the time interval shrinks (that is, $\Delta t \to 0$ and $n \to \infty$), this Riemann sum approaches the integral

$$\int_0^{60} t\,f(t)\,dt$$

This integral is called the *mean waiting time*.

In general, the **mean** of any probability density function f is defined to be

It is traditional to denote the mean by the Greek letter μ (mu).

$$\mu = \int_{-\infty}^{\infty} x\,f(x)\,dx$$

The mean can be interpreted as the long-run average value of the random variable X. It can also be interpreted as a measure of centrality of the probability density function.

The expression for the mean resembles an integral we have seen before. If $\mathcal{R}$ is the region that lies under the graph of f, we know from Formula 8.3.8 that the x-coordinate of the centroid of $\mathcal{R}$ is

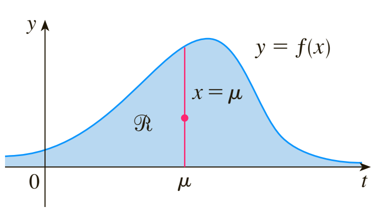


FIGURE 4
$\mathcal{R}$ balances at a point on the line $x = \mu$

$$\bar{x} = \frac{\displaystyle\int_{-\infty}^{\infty} x\,f(x)\,dx}{\displaystyle\int_{-\infty}^{\infty} f(x)\,dx} = \int_{-\infty}^{\infty} x\,f(x)\,dx = \mu$$

because of Equation 2. So a thin plate in the shape of $\mathcal{R}$ balances at a point on the vertical line $x = \mu$. (See Figure 4.)

EXAMPLE 3 Find the mean of the exponential distribution of Example 2:

$$f(t) = \begin{cases} 0 & \text{if } t < 0 \\ ce^{-ct} & \text{if } t \geqslant 0 \end{cases}$$

SOLUTION According to the definition of a mean, we have

$$\mu = \int_{-\infty}^{\infty} t\,f(t)\,dt = \int_0^{\infty} tce^{-ct}\,dt$$

To evaluate this integral we use integration by parts, with $u = t$ and $dv = ce^{-ct}\,dt$, so $du = dt$ and $v = -e^{-ct}$:

$$\int_0^\infty tce^{-ct}\,dt = \lim_{x\to\infty}\int_0^x tce^{-ct}\,dt = \lim_{x\to\infty}\left(-te^{-ct}\Big]_0^x + \int_0^x e^{-ct}\,dt\right)$$

The limit of the first term is 0 by l'Hospital's Rule.

$$= \lim_{x\to\infty}\left(-xe^{-cx} + \frac{1}{c} - \frac{e^{-cx}}{c}\right) = \frac{1}{c}$$

The mean is $\mu = 1/c$, so we can rewrite the probability density function as

$$f(t) = \begin{cases} 0 & \text{if } t < 0 \\ \mu^{-1}e^{-t/\mu} & \text{if } t \geqslant 0 \end{cases}$$

■

EXAMPLE 4 Suppose the average waiting time for a customer's call to be answered by a company representative is five minutes.
(a) Find the probability that a call is answered during the first minute, assuming that an exponential distribution is appropriate.
(b) Find the probability that a customer waits more than five minutes to be answered.

SOLUTION
(a) We are given that the mean of the exponential distribution is $\mu = 5$ min and so, from the result of Example 3, we know that the probability density function is

$$f(t) = \begin{cases} 0 & \text{if } t < 0 \\ 0.2e^{-t/5} & \text{if } t \geqslant 0 \end{cases}$$

where t is measured in minutes. Thus the probability that a call is answered during the first minute is

$$P(0 \leqslant T \leqslant 1) = \int_0^1 f(t)\,dt$$

$$= \int_0^1 0.2e^{-t/5}\,dt = 0.2(-5)e^{-t/5}\Big]_0^1$$

$$= 1 - e^{-1/5} \approx 0.1813$$

So about 18% of customers' calls are answered during the first minute.

(b) The probability that a customer waits more than five minutes is

$$P(T > 5) = \int_5^\infty f(t)\,dt = \int_5^\infty 0.2e^{-t/5}\,dt$$

$$= \lim_{x\to\infty}\int_5^x 0.2e^{-t/5}\,dt = \lim_{x\to\infty}\left(e^{-1} - e^{-x/5}\right)$$

$$= \frac{1}{e} - 0 \approx 0.368$$

About 37% of customers wait more than five minutes before their calls are answered. ■

Notice the result of Example 4(b): Even though the mean waiting time is 5 minutes, only 37% of callers wait more than 5 minutes. The reason is that some callers have to wait much longer (maybe 10 or 15 minutes), and this brings up the average.

Another measure of centrality of a probability density function is the *median*. That is a number m such that half the callers have a waiting time less than m and the other callers have a waiting time longer than m. In general, the **median** of a probability density function is the number m such that

$$\int_m^\infty f(x)\,dx = \tfrac{1}{2}$$

This means that half the area under the graph of f lies to the right of m. In Exercise 9 you are asked to show that the median waiting time for the company described in Example 4 is approximately 3.5 minutes.

Normal Distributions

Many important random phenomena—such as test scores on aptitude tests, heights and weights of individuals from a homogeneous population, annual rainfall in a given location—are modeled by a **normal distribution**. This means that the probability density function of the random variable X is a member of the family of functions

$$\boxed{3} \qquad f(x) = \frac{1}{\sigma\sqrt{2\pi}}\, e^{-(x-\mu)^2/(2\sigma^2)}$$

The standard deviation is denoted by the lowercase Greek letter σ (sigma).

You can verify that the mean for this function is μ. The positive constant σ is called the **standard deviation**; it measures how spread out the values of X are. From the bell-shaped graphs of members of the family in Figure 5, we see that for small values of σ the values of X are clustered about the mean, whereas for larger values of σ the values of X are more spread out. Statisticians have methods for using sets of data to estimate μ and σ.

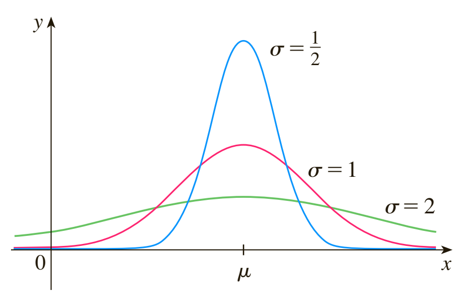


FIGURE 5
Normal distributions

The factor $1/(\sigma\sqrt{2\pi})$ is needed to make f a probability density function. In fact, it can be verified using the methods of multivariable calculus that

$$\int_{-\infty}^{\infty} \frac{1}{\sigma\sqrt{2\pi}}\, e^{-(x-\mu)^2/(2\sigma^2)}\,dx = 1$$

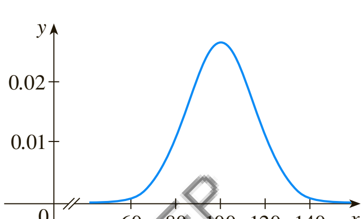


FIGURE 6

EXAMPLE 5 Intelligence Quotient (IQ) scores are distributed normally with mean 100 and standard deviation 15. (Figure 6 shows the corresponding probability density function.)

(a) What percentage of the population has an IQ score between 85 and 115?

(b) What percentage of the population has an IQ above 140?

SOLUTION

(a) Since IQ scores are normally distributed, we use the probability density function given by Equation 3 with $\mu = 100$ and $\sigma = 15$:

$$P(85 \leqslant X \leqslant 115) = \int_{85}^{115} \frac{1}{15\sqrt{2\pi}} e^{-(x-100)^2/(2\cdot 15^2)}\, dx$$

Recall from Section 7.5 that the function $y = e^{-x^2}$ doesn't have an elementary antiderivative, so we can't evaluate the integral exactly. But we can use the numerical integration capability of a calculator or computer (or the Midpoint Rule or Simpson's Rule) to estimate the integral. Doing so, we find that

$$P(85 \leqslant X \leqslant 115) \approx 0.68$$

So about 68% of the population has an IQ score between 85 and 115, that is, within one standard deviation of the mean.

(b) The probability that the IQ score of a person chosen at random is more than 140 is

$$P(X > 140) = \int_{140}^{\infty} \frac{1}{15\sqrt{2\pi}} e^{-(x-100)^2/450}\, dx$$

To avoid the improper integral we could approximate it by the integral from 140 to 200. (It's quite safe to say that people with an IQ over 200 are extremely rare.) Then

$$P(X > 140) \approx \int_{140}^{200} \frac{1}{15\sqrt{2\pi}} e^{-(x-100)^2/450}\, dx \approx 0.0038$$

Therefore about 0.4% of the population has an IQ score over 140. ■

8.5 EXERCISES

1. Let $f(x)$ be the probability density function for the lifetime of a manufacturer's highest quality car tire, where x is measured in miles. Explain the meaning of each integral.

(a) $\int_{30,000}^{40,000} f(x)\, dx$ (b) $\int_{25,000}^{\infty} f(x)\, dx$

2. Let $f(t)$ be the probability density function for the time it takes you to drive to school in the morning, where t is measured in minutes. Express the following probabilities as integrals.

(a) The probability that you drive to school in less than 15 minutes

(b) The probability that it takes you more than half an hour to get to school

3. Let $f(x) = 30x^2(1 - x)^2$ for $0 \leqslant x \leqslant 1$ and $f(x) = 0$ for all other values of x.

(a) Verify that f is a probability density function.

(b) Find $P(X \leqslant \frac{1}{3})$.

4. The density function

$$f(x) = \frac{e^{3-x}}{(1 + e^{3-x})^2}$$

is an example of a *logistic distribution.*

(a) Verify that f is a probability density function.

(b) Find $P(3 \leqslant X \leqslant 4)$.

(c) Graph f. What does the mean appear to be? What about the median?

5. Let $f(x) = c/(1 + x^2)$.

(a) For what value of c is f a probability density function?

(b) For that value of c, find $P(-1 < X < 1)$.

6. Let $f(x) = k(3x - x^2)$ if $0 \leqslant x \leqslant 3$ and $f(x) = 0$ if $x < 0$ or $x > 3$.

(a) For what value of k is f a probability density function?

(b) For that value of k, find $P(X > 1)$.

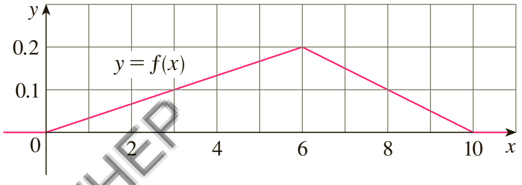
(c) Find the mean.

7. A spinner from a board game randomly indicates a real number between 0 and 10. The spinner is fair in the sense that it indicates a number in a given interval with the same probability as it indicates a number in any other interval of the same length.
(a) Explain why the function

$$f(x) = \begin{cases} 0.1 & \text{if } 0 \leqslant x \leqslant 10 \\ 0 & \text{if } x < 0 \text{ or } x > 10 \end{cases}$$

is a probability density function for the spinner's values.
(b) What does your intuition tell you about the value of the mean? Check your guess by evaluating an integral.

8. (a) Explain why the function whose graph is shown is a probability density function.
(b) Use the graph to find the following probabilities:
(i) $P(X < 3)$ (ii) $P(3 \leqslant X \leqslant 8)$
(c) Calculate the mean.



9. Show that the median waiting time for a phone call to the company described in Example 4 is about 3.5 minutes.

10. (a) A type of light bulb is labeled as having an average lifetime of 1000 hours. It's reasonable to model the probability of failure of these bulbs by an exponential density function with mean $\mu = 1000$. Use this model to find the probability that a bulb
(i) fails within the first 200 hours,
(ii) burns for more than 800 hours.
(b) What is the median lifetime of these light bulbs?

11. An online retailer has determined that the average time for credit card transactions to be electronically approved is 1.6 seconds.
(a) Use an exponential density function to find the probability that a customer waits less than a second for credit card approval.
(b) Find the probability that a customer waits more than 3 seconds.
(c) What is the minimum approval time for the slowest 5% of transactions?

12. The time between infection and the display of symptoms for streptococcal sore throat is a random variable whose probabililty density function can be approximated by $f(t) = \frac{1}{15{,}676} t^2 e^{-0.05t}$ if $0 \leqslant t \leqslant 150$ and $f(t) = 0$ otherwise (t measured in hours).
(a) What is the probability that an infected patient will display symptoms within the first 48 hours?
(b) What is the probability that an infected patient will not display symptoms until after 36 hours?

Source: Adapted from P. Sartwell, "The Distribution of Incubation Periods of Infectious Disease," *American Journal of Epidemiology* 141 (1995): 386–94.

13. REM sleep is the phase of sleep when most active dreaming occurs. In a study, the amount of REM sleep during the first four hours of sleep was described by a random variable T with probability density function

$$f(t) = \begin{cases} \frac{1}{1600}t & \text{if } 0 \leqslant t \leqslant 40 \\ \frac{1}{20} - \frac{1}{1600}t & \text{if } 40 < t \leqslant 80 \\ 0 & \text{otherwise} \end{cases}$$

where t is measured in minutes.
(a) What is the probability that the amount of REM sleep is between 30 and 60 minutes?
(b) Find the mean amount of REM sleep.

14. According to the National Health Survey, the heights of adult males in the United States are normally distributed with mean 69.0 inches and standard deviation 2.8 inches.
(a) What is the probability that an adult male chosen at random is between 65 inches and 73 inches tall?
(b) What percentage of the adult male population is more than 6 feet tall?

15. The "Garbage Project" at the University of Arizona reports that the amount of paper discarded by households per week is normally distributed with mean 9.4 lb and standard deviation 4.2 lb. What percentage of households throw out at least 10 lb of paper a week?

16. Boxes are labeled as containing 500 g of cereal. The machine filling the boxes produces weights that are normally distributed with standard deviation 12 g.
(a) If the target weight is 500 g, what is the probability that the machine produces a box with less than 480 g of cereal?
(b) Suppose a law states that no more than 5% of a manufacturer's cereal boxes can contain less than the stated weight of 500 g. At what target weight should the manufacturer set its filling machine?

17. The speeds of vehicles on a highway with speed limit 100 km/h are normally distributed with mean 112 km/h and standard deviation 8 km/h.
(a) What is the probability that a randomly chosen vehicle is traveling at a legal speed?
(b) If police are instructed to ticket motorists driving 125 km/h or more, what percentage of motorists are targeted?

18. Show that the probability density function for a normally distributed random variable has inflection points at $x = \mu \pm \sigma$.

19. For any normal distribution, find the probability that the random variable lies within two standard deviations of the mean.

20. The standard deviation for a random variable with probability density function f and mean μ is defined by

$$\sigma = \left[\int_{-\infty}^{\infty} (x - \mu)^2 f(x)\, dx \right]^{1/2}$$

Find the standard deviation for an exponential density function with mean μ.

21. The hydrogen atom is composed of one proton in the nucleus and one electron, which moves about the nucleus. In the quantum theory of atomic structure, it is assumed that the electron does not move in a well-defined orbit. Instead, it occupies a state known as an *orbital*, which may be thought of as a "cloud" of negative charge surrounding the nucleus. At the state of lowest energy, called the *ground state*, or *1s-orbital*, the shape of this cloud is assumed to be a sphere centered at the nucleus. This sphere is described in terms of the probability density function

$$p(r) = \frac{4}{a_0^3} r^2 e^{-2r/a_0} \qquad r \geqslant 0$$

where a_0 is the *Bohr radius* ($a_0 \approx 5.59 \times 10^{-11}$ m). The integral

$$P(r) = \int_0^r \frac{4}{a_0^3} s^2 e^{-2s/a_0}\, ds$$

gives the probability that the electron will be found within the sphere of radius r meters centered at the nucleus.

(a) Verify that $p(r)$ is a probability density function.

(b) Find $\lim_{r \to \infty} p(r)$. For what value of r does $p(r)$ have its maximum value?

(c) Graph the density function.

(d) Find the probability that the electron will be within the sphere of radius $4a_0$ centered at the nucleus.

(e) Calculate the mean distance of the electron from the nucleus in the ground state of the hydrogen atom.

8 REVIEW

CONCEPT CHECK

Answers to the Concept Check can be found on the back endpapers.

1. (a) How is the length of a curve defined?
(b) Write an expression for the length of a smooth curve given by $y = f(x)$, $a \leqslant x \leqslant b$.
(c) What if x is given as a function of y?

2. (a) Write an expression for the surface area of the surface obtained by rotating the curve $y = f(x)$, $a \leqslant x \leqslant b$, about the x-axis.
(b) What if x is given as a function of y?
(c) What if the curve is rotated about the y-axis?

3. Describe how we can find the hydrostatic force against a vertical wall submersed in a fluid.

4. (a) What is the physical significance of the center of mass of a thin plate?
(b) If the plate lies between $y = f(x)$ and $y = 0$, where $a \leqslant x \leqslant b$, write expressions for the coordinates of the center of mass.

5. What does the Theorem of Pappus say?

6. Given a demand function $p(x)$, explain what is meant by the consumer surplus when the amount of a commodity currently available is X and the current selling price is P. Illustrate with a sketch.

7. (a) What is the cardiac output of the heart?
(b) Explain how the cardiac output can be measured by the dye dilution method.

8. What is a probability density function? What properties does such a function have?

9. Suppose $f(x)$ is the probability density function for the weight of a female college student, where x is measured in pounds.
(a) What is the meaning of the integral $\int_0^{130} f(x)\, dx$?
(b) Write an expression for the mean of this density function.
(c) How can we find the median of this density function?

10. What is a normal distribution? What is the significance of the standard deviation?

EXERCISES

1–3 Find the length of the curve.

1. $y = 4(x - 1)^{3/2}, \quad 1 \leqslant x \leqslant 4$

2. $y = 2 \ln(\sin \frac{1}{2}x), \quad \pi/3 \leqslant x \leqslant \pi$

3. $12x = 4y^3 + 3y^{-1}, \quad 1 \leqslant y \leqslant 3$

4. (a) Find the length of the curve

$$y = \frac{x^4}{16} + \frac{1}{2x^2} \qquad 1 \leqslant x \leqslant 2$$

(b) Find the area of the surface obtained by rotating the curve in part (a) about the y-axis.

5. Let C be the arc of the curve $y = 2/(x + 1)$ from the point $(0, 2)$ to $\left(3, \frac{1}{2}\right)$. Use a calculator or other device to find the value of each of the following, correct to four decimal places.
(a) The length of C
(b) The area of the surface obtained by rotating C about the x-axis
(c) The area of the surface obtained by rotating C about the y-axis

6. (a) The curve $y = x^2$, $0 \leqslant x \leqslant 1$, is rotated about the y-axis. Find the area of the resulting surface.
(b) Find the area of the surface obtained by rotating the curve in part (a) about the x-axis.

7. Use Simpson's Rule with $n = 10$ to estimate the length of the sine curve $y = \sin x$, $0 \leqslant x \leqslant \pi$.

8. Use Simpson's Rule with $n = 10$ to estimate the area of the surface obtained by rotating the sine curve in Exercise 7 about the x-axis.

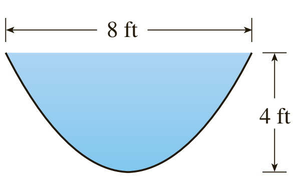
9. Find the length of the curve

$$y = \int_1^x \sqrt{\sqrt{t} - 1}\, dt \qquad 1 \leqslant x \leqslant 16$$

10. Find the area of the surface obtained by rotating the curve in Exercise 9 about the y-axis.

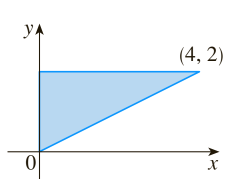
11. A gate in an irrigation canal is constructed in the form of a trapezoid 3 ft wide at the bottom, 5 ft wide at the top, and 2 ft high. It is placed vertically in the canal so that the water just covers the gate. Find the hydrostatic force on one side of the gate.

12. A trough is filled with water and its vertical ends have the shape of the parabolic region in the figure. Find the hydrostatic force on one end of the trough.

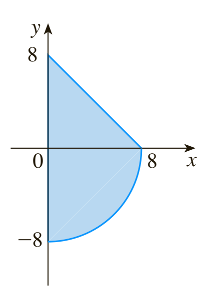


13–14 Find the centroid of the region shown.

13.



14.



15–16 Find the centroid of the region bounded by the given curves.

15. $y = \frac{1}{2}x, \quad y = \sqrt{x}$

16. $y = \sin x, \quad y = 0, \quad x = \pi/4, \quad x = 3\pi/4$

17. Find the volume obtained when the circle of radius 1 with center $(1, 0)$ is rotated about the y-axis.

18. Use the Theorem of Pappus and the fact that the volume of a sphere of radius r is $\frac{4}{3}\pi r^3$ to find the centroid of the semicircular region bounded by the curve $y = \sqrt{r^2 - x^2}$ and the x-axis.

19. The demand function for a commodity is given by

$$p = 2000 - 0.1x - 0.01x^2$$

Find the consumer surplus when the sales level is 100.

20. After a 6-mg injection of dye into a heart, the readings of dye concentration at two-second intervals are as shown in the table. Use Simpson's Rule to estimate the cardiac output.

t	$c(t)$	t	$c(t)$
0	0	14	4.7
2	1.9	16	3.3
4	3.3	18	2.1
6	5.1	20	1.1
8	7.6	22	0.5
10	7.1	24	0
12	5.8		

21. (a) Explain why the function

$$f(x) = \begin{cases} \dfrac{\pi}{20} \sin\left(\dfrac{\pi x}{10}\right) & \text{if } 0 \leqslant x \leqslant 10 \\ 0 & \text{if } x < 0 \text{ or } x > 10 \end{cases}$$

is a probability density function.
(b) Find $P(X < 4)$.
(c) Calculate the mean. Is the value what you would expect?

22. Lengths of human pregnancies are normally distributed with mean 268 days and standard deviation 15 days. What percentage of pregnancies last between 250 days and 280 days?

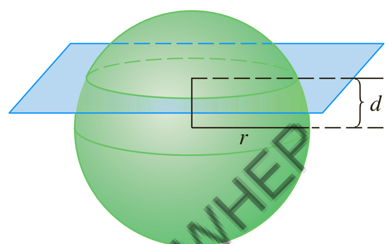
23. The length of time spent waiting in line at a certain bank is modeled by an exponential density function with mean 8 minutes.
(a) What is the probability that a customer is served in the first 3 minutes?
(b) What is the probability that a customer has to wait more than 10 minutes?
(c) What is the median waiting time?

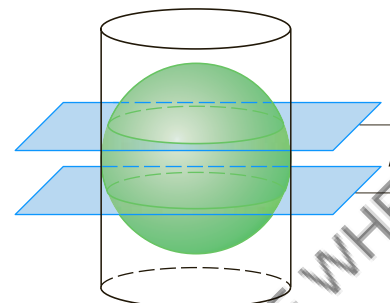
Problems Plus

1. Find the area of the region $S = \{(x, y) \mid x \geq 0,\ y \leq 1,\ x^2 + y^2 \leq 4y\}$.

2. Find the centroid of the region enclosed by the loop of the curve $y^2 = x^3 - x^4$.

3. If a sphere of radius r is sliced by a plane whose distance from the center of the sphere is d, then the sphere is divided into two pieces called segments of one base (see the first figure). The corresponding surfaces are called *spherical zones of one base*.
   (a) Determine the surface areas of the two spherical zones indicated in the figure.
   (b) Determine the approximate area of the Arctic Ocean by assuming that it is approximately circular in shape, with center at the North Pole and "circumference" at 75° north latitude. Use $r = 3960$ mi for the radius of the earth.
   (c) A sphere of radius r is inscribed in a right circular cylinder of radius r. Two planes perpendicular to the central axis of the cylinder and a distance h apart cut off a *spherical zone of two bases* on the sphere (see the second figure). Show that the surface area of the spherical zone equals the surface area of the region that the two planes cut off on the cylinder.
   (d) The *Torrid Zone* is the region on the surface of the earth that is between the Tropic of Cancer (23.45° north latitude) and the Tropic of Capricorn (23.45° south latitude). What is the area of the Torrid Zone?





4. (a) Show that an observer at height H above the north pole of a sphere of radius r can see a part of the sphere that has area

$$\frac{2\pi r^2 H}{r + H}$$

   (b) Two spheres with radii r and R are placed so that the distance between their centers is d, where $d > r + R$. Where should a light be placed on the line joining the centers of the spheres in order to illuminate the largest total surface?

5. Suppose that the density of seawater, $\rho = \rho(z)$, varies with the depth z below the surface.
   (a) Show that the hydrostatic pressure is governed by the differential equation

$$\frac{dP}{dz} = \rho(z)g$$

   where g is the acceleration due to gravity. Let P_0 and ρ_0 be the pressure and density at $z = 0$. Express the pressure at depth z as an integral.
   (b) Suppose the density of seawater at depth z is given by $\rho = \rho_0 e^{z/H}$, where H is a positive constant. Find the total force, expressed as an integral, exerted on a vertical circular porthole of radius r whose center is located at a distance $L > r$ below the surface.

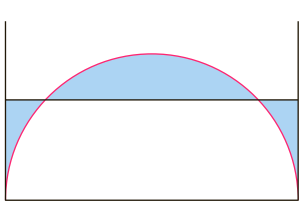


FIGURE FOR PROBLEM 6

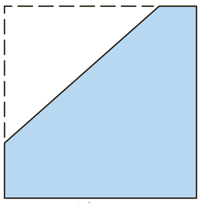
6. The figure shows a semicircle with radius 1, horizontal diameter PQ, and tangent lines at P and Q. At what height above the diameter should the horizontal line be placed so as to minimize the shaded area?

7. Let P be a pyramid with a square base of side $2b$ and suppose that S is a sphere with its center on the base of P and S is tangent to all eight edges of P. Find the height of P. Then find the volume of the intersection of S and P.

8. Consider a flat metal plate to be placed vertically underwater with its top 2 m below the surface of the water. Determine a shape for the plate so that if the plate is divided into any number of horizontal strips of equal height, the hydrostatic force on each strip is the same.

9. A uniform disk with radius 1 m is to be cut by a line so that the center of mass of the smaller piece lies halfway along a radius. How close to the center of the disk should the cut be made? (Express your answer correct to two decimal places.)

10. A triangle with area 30 cm^2 is cut from a corner of a square with side 10 cm, as shown in the figure. If the centroid of the remaining region is 4 cm from the right side of the square, how far is it from the bottom of the square?



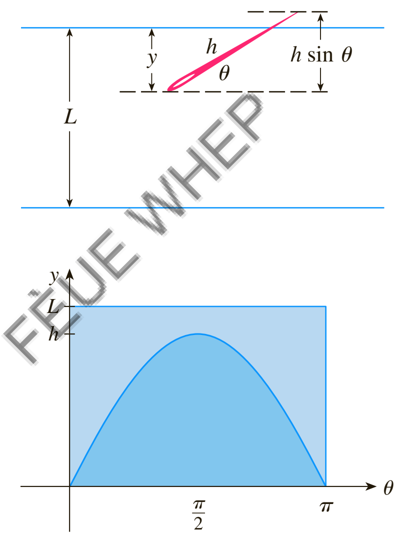


FIGURE FOR PROBLEM 11

11. In a famous 18th-century problem, known as *Buffon's needle problem*, a needle of length h is dropped onto a flat surface (for example, a table) on which parallel lines L units apart, $L \geqslant h$, have been drawn. The problem is to determine the probability that the needle will come to rest intersecting one of the lines. Assume that the lines run east-west, parallel to the x-axis in a rectangular coordinate system (as in the figure). Let y be the distance from the "southern" end of the needle to the nearest line to the north. (If the needle's southern end lies on a line, let $y = 0$. If the needle happens to lie east-west, let the "western" end be the "southern" end.) Let θ be the angle that the needle makes with a ray extending eastward from the "southern" end. Then $0 \leqslant y \leqslant L$ and $0 \leqslant \theta \leqslant \pi$. Note that the needle intersects one of the lines only when $y < h \sin \theta$. The total set of possibilities for the needle can be identified with the rectangular region $0 \leqslant y \leqslant L$, $0 \leqslant \theta \leqslant \pi$, and the proportion of times that the needle intersects a line is the ratio

$$\frac{\text{area under } y = h \sin \theta}{\text{area of rectangle}}$$

This ratio is the probability that the needle intersects a line. Find the probability that the needle will intersect a line if $h = L$. What if $h = \frac{1}{2}L$?

12. If the needle in Problem 11 has length $h > L$, it's possible for the needle to intersect more than one line.

(a) If $L = 4$, find the probability that a needle of length 7 will intersect at least one line. [*Hint:* Proceed as in Problem 11. Define y as before; then the total set of possibilities for the needle can be identified with the same rectangular region $0 \leqslant y \leqslant L$, $0 \leqslant \theta \leqslant \pi$. What portion of the rectangle corresponds to the needle intersecting a line?]

(b) If $L = 4$, find the probability that a needle of length 7 will intersect *two* lines.

(c) If $2L < h \leqslant 3L$, find a general formula for the probability that the needle intersects three lines.

13. Find the centroid of the region enclosed by the ellipse $x^2 + (x + y + 1)^2 = 1$.

9 Differential Equations

In the last section of this chapter we use pairs of differential equations to investigate the relationship between populations of predators and prey, such as jaguars and wart hogs, wolves and rabbits, lynx and hares, and ladybugs and aphids.

© Dennis Donohue / Shutterstock.com

PERHAPS THE MOST IMPORTANT of all the applications of calculus is to differential equations. When physical scientists or social scientists use calculus, more often than not it is to analyze a differential equation that has arisen in the process of modeling some phenomenon that they are studying. Although it is often impossible to find an explicit formula for the solution of a differential equation, we will see that graphical and numerical approaches provide the needed information.

9.1 Modeling with Differential Equations

Now is a good time to read (or reread) the discussion of mathematical modeling on page 23.

In describing the process of modeling in Section 1.2, we talked about formulating a mathematical model of a real-world problem either through intuitive reasoning about the phenomenon or from a physical law based on evidence from experiments. The mathematical model often takes the form of a *differential equation,* that is, an equation that contains an unknown function and some of its derivatives. This is not surprising because in a real-world problem we often notice that changes occur and we want to predict future behavior on the basis of how current values change. Let's begin by examining several examples of how differential equations arise when we model physical phenomena.

Models for Population Growth

One model for the growth of a population is based on the assumption that the population grows at a rate proportional to the size of the population. That is a reasonable assumption for a population of bacteria or animals under ideal conditions (unlimited environment, adequate nutrition, absence of predators, immunity from disease).

Let's identify and name the variables in this model:

$$t = \text{time} \quad \text{(the independent variable)}$$

$$P = \text{the number of individuals in the population} \quad \text{(the dependent variable)}$$

The rate of growth of the population is the derivative dP/dt. So our assumption that the rate of growth of the population is proportional to the population size is written as the equation

$$\boxed{1} \qquad \frac{dP}{dt} = kP$$

where k is the proportionality constant. Equation 1 is our first model for population growth; it is a differential equation because it contains an unknown function P and its derivative dP/dt.

Having formulated a model, let's look at its consequences. If we rule out a population of 0, then $P(t) > 0$ for all t. So, if $k > 0$, then Equation 1 shows that $P'(t) > 0$ for all t. This means that the population is always increasing. In fact, as $P(t)$ increases, Equation 1 shows that dP/dt becomes larger. In other words, the growth rate increases as the population increases.

Let's try to think of a solution of Equation 1. This equation asks us to find a function whose derivative is a constant multiple of itself. We know from Chapter 6 that exponential functions have that property. In fact, if we let $P(t) = Ce^{kt}$, then

$$P'(t) = C(ke^{kt}) = k(Ce^{kt}) = kP(t)$$

Thus any exponential function of the form $P(t) = Ce^{kt}$ is a solution of Equation 1. In Section 9.4, we will see that there is no other solution.

Allowing C to vary through all the real numbers, we get the *family* of solutions $P(t) = Ce^{kt}$ whose graphs are shown in Figure 1. But populations have only positive values and so we are interested only in the solutions with $C > 0$. And we are probably

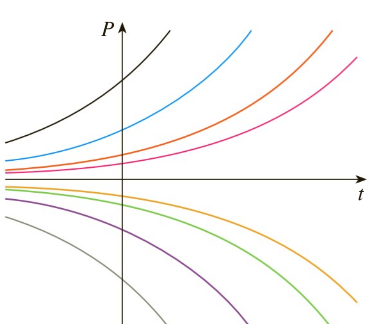


FIGURE 1
The family of solutions of $dP/dt = kP$

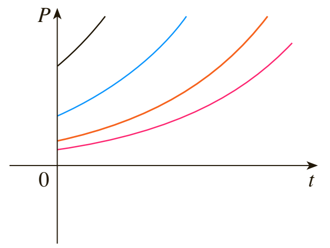


FIGURE 2
The family of solutions $P(t) = Ce^{kt}$ with $C > 0$ and $t \geqslant 0$

concerned only with values of t greater than the initial time $t = 0$. Figure 2 shows the physically meaningful solutions. Putting $t = 0$, we get $P(0) = Ce^{k(0)} = C$, so the constant C turns out to be the initial population, $P(0)$.

Equation 1 is appropriate for modeling population growth under ideal conditions, but we have to recognize that a more realistic model must reflect the fact that a given environment has limited resources. Many populations start by increasing in an exponential manner, but the population levels off when it approaches its *carrying capacity* M (or decreases toward M if it ever exceeds M). For a model to take into account both trends, we make two assumptions:

- $\dfrac{dP}{dt} \approx kP$ if P is small (Initially, the growth rate is proportional to P.)
- $\dfrac{dP}{dt} < 0$ if $P > M$ (P decreases if it ever exceeds M.)

A simple expression that incorporates both assumptions is given by the equation

2
$$\frac{dP}{dt} = kP\left(1 - \frac{P}{M}\right)$$

Notice that if P is small compared with M, then P/M is close to 0 and so $dP/dt \approx kP$. If $P > M$, then $1 - P/M$ is negative and so $dP/dt < 0$.

Equation 2 is called the *logistic differential equation* and was proposed by the Dutch mathematical biologist Pierre-François Verhulst in the 1840s as a model for world population growth. We will develop techniques that enable us to find explicit solutions of the logistic equation in Section 9.4, but for now we can deduce qualitative characteristics of the solutions directly from Equation 2. We first observe that the constant functions $P(t) = 0$ and $P(t) = M$ are solutions because, in either case, one of the factors on the right side of Equation 2 is zero. (This certainly makes physical sense: If the population is ever either 0 or at the carrying capacity, it stays that way.) These two constant solutions are called **equilibrium solutions**.

If the initial population $P(0)$ lies between 0 and M, then the right side of Equation 2 is positive, so $dP/dt > 0$ and the population increases. But if the population exceeds the carrying capacity ($P > M$), then $1 - P/M$ is negative, so $dP/dt < 0$ and the population decreases. Notice that, in either case, if the population approaches the carrying capacity ($P \to M$), then $dP/dt \to 0$, which means the population levels off. So we expect that the solutions of the logistic differential equation have graphs that look something like the ones in Figure 3. Notice that the graphs move away from the equilibrium solution $P = 0$ and move toward the equilibrium solution $P = M$.

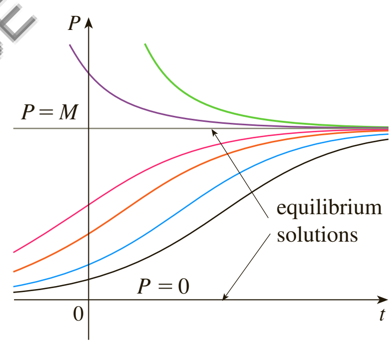


FIGURE 3
Solutions of the logistic equation

A Model for the Motion of a Spring

Let's now look at an example of a model from the physical sciences. We consider the motion of an object with mass m at the end of a vertical spring (as in Figure 4). In Section 5.4 we discussed Hooke's Law, which says that if the spring is stretched (or compressed) x units from its natural length, then it exerts a force that is proportional to x:

$$\text{restoring force} = -kx$$

where k is a positive constant (called the *spring constant*). If we ignore any external resisting forces (due to air resistance or friction) then, by Newton's Second Law

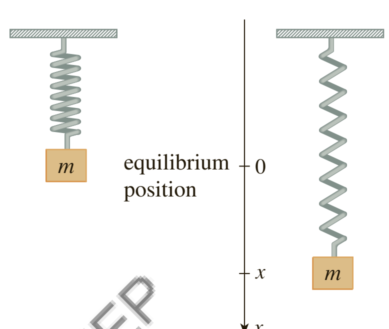


FIGURE 4

(force equals mass times acceleration), we have

$$m\frac{d^2x}{dt^2} = -kx \tag{3}$$

This is an example of what is called a *second-order differential equation* because it involves second derivatives. Let's see what we can guess about the form of the solution directly from the equation. We can rewrite Equation 3 in the form

$$\frac{d^2x}{dt^2} = -\frac{k}{m}x$$

which says that the second derivative of x is proportional to x but has the opposite sign. We know two functions with this property, the sine and cosine functions. In fact, it turns out that all solutions of Equation 3 can be written as combinations of certain sine and cosine functions (see Exercise 4). This is not surprising; we expect the spring to oscillate about its equilibrium position and so it is natural to think that trigonometric functions are involved.

General Differential Equations

In general, a **differential equation** is an equation that contains an unknown function and one or more of its derivatives. The **order** of a differential equation is the order of the highest derivative that occurs in the equation. Thus Equations 1 and 2 are first-order equations and Equation 3 is a second-order equation. In all three of those equations the independent variable is called t and represents time, but in general the independent variable doesn't have to represent time. For example, when we consider the differential equation

$$y' = xy \tag{4}$$

it is understood that y is an unknown function of x.

A function f is called a **solution** of a differential equation if the equation is satisfied when $y = f(x)$ and its derivatives are substituted into the equation. Thus f is a solution of Equation 4 if

$$f'(x) = xf(x)$$

for all values of x in some interval.

When we are asked to *solve* a differential equation we are expected to find all possible solutions of the equation. We have already solved some particularly simple differential equations, namely, those of the form

$$y' = f(x)$$

For instance, we know that the general solution of the differential equation

$$y' = x^3$$

is given by

$$y = \frac{x^4}{4} + C$$

where C is an arbitrary constant.

But, in general, solving a differential equation is not an easy matter. There is no systematic technique that enables us to solve all differential equations. In Section 9.2, however, we will see how to draw rough graphs of solutions even when we have no explicit formula. We will also learn how to find numerical approximations to solutions.

EXAMPLE 1 Show that every member of the family of functions

$$y = \frac{1 + ce^t}{1 - ce^t}$$

is a solution of the differential equation $y' = \frac{1}{2}(y^2 - 1)$.

SOLUTION We use the Quotient Rule to differentiate the expression for y:

$$y' = \frac{(1 - ce^t)(ce^t) - (1 + ce^t)(-ce^t)}{(1 - ce^t)^2}$$

$$= \frac{ce^t - c^2e^{2t} + ce^t + c^2e^{2t}}{(1 - ce^t)^2} = \frac{2ce^t}{(1 - ce^t)^2}$$

Figure 5 shows graphs of seven members of the family in Example 1. The differential equation shows that if $y \approx \pm 1$, then $y' \approx 0$. That is borne out by the flatness of the graphs near $y = 1$ and $y = -1$.

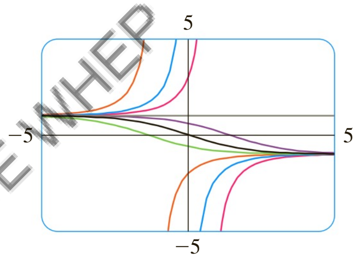


FIGURE 5

The right side of the differential equation becomes

$$\frac{1}{2}(y^2 - 1) = \frac{1}{2}\left[\left(\frac{1 + ce^t}{1 - ce^t}\right)^2 - 1\right]$$

$$= \frac{1}{2}\left[\frac{(1 + ce^t)^2 - (1 - ce^t)^2}{(1 - ce^t)^2}\right]$$

$$= \frac{1}{2}\,\frac{4ce^t}{(1 - ce^t)^2} = \frac{2ce^t}{(1 - ce^t)^2}$$

Therefore, for every value of c, the given function is a solution of the differential equation. ■

When applying differential equations, we are usually not as interested in finding a family of solutions (the *general solution*) as we are in finding a solution that satisfies some additional requirement. In many physical problems we need to find the particular solution that satisfies a condition of the form $y(t_0) = y_0$. This is called an **initial condition**, and the problem of finding a solution of the differential equation that satisfies the initial condition is called an **initial-value problem**.

Geometrically, when we impose an initial condition, we look at the family of solution curves and pick the one that passes through the point (t_0, y_0). Physically, this corresponds to measuring the state of a system at time t_0 and using the solution of the initial-value problem to predict the future behavior of the system.

EXAMPLE 2 Find a solution of the differential equation $y' = \frac{1}{2}(y^2 - 1)$ that satisfies the initial condition $y(0) = 2$.

SOLUTION Substituting the values $t = 0$ and $y = 2$ into the formula

$$y = \frac{1 + ce^t}{1 - ce^t}$$

from Example 1, we get

$$2 = \frac{1 + ce^0}{1 - ce^0} = \frac{1 + c}{1 - c}$$

Solving this equation for c, we get $2 - 2c = 1 + c$, which gives $c = \frac{1}{3}$. So the solution of the initial-value problem is

$$y = \frac{1 + \frac{1}{3}e^t}{1 - \frac{1}{3}e^t} = \frac{3 + e^t}{3 - e^t}$$ ■

9.1 EXERCISES

1. Show that $y = \frac{2}{3}e^x + e^{-2x}$ is a solution of the differential equation $y' + 2y = 2e^x$.

2. Verify that $y = -t \cos t - t$ is a solution of the initial-value problem

$$t\frac{dy}{dt} = y + t^2 \sin t \qquad y(\pi) = 0$$

3. (a) For what values of r does the function $y = e^{rx}$ satisfy the differential equation $2y'' + y' - y = 0$?
(b) If r_1 and r_2 are the values of r that you found in part (a), show that every member of the family of functions $y = ae^{r_1 x} + be^{r_2 x}$ is also a solution.

4. (a) For what values of k does the function $y = \cos kt$ satisfy the differential equation $4y'' = -25y$?
(b) For those values of k, verify that every member of the family of functions $y = A \sin kt + B \cos kt$ is also a solution.

5. Which of the following functions are solutions of the differential equation $y'' + y = \sin x$?
(a) $y = \sin x$ (b) $y = \cos x$
(c) $y = \frac{1}{2}x \sin x$ (d) $y = -\frac{1}{2}x \cos x$

6. (a) Show that every member of the family of functions $y = (\ln x + C)/x$ is a solution of the differential equation $x^2y' + xy = 1$.
(b) Illustrate part (a) by graphing several members of the family of solutions on a common screen.
(c) Find a solution of the differential equation that satisfies the initial condition $y(1) = 2$.
(d) Find a solution of the differential equation that satisfies the initial condition $y(2) = 1$.

7. (a) What can you say about a solution of the equation $y' = -y^2$ just by looking at the differential equation?
(b) Verify that all members of the family $y = 1/(x + C)$ are solutions of the equation in part (a).
(c) Can you think of a solution of the differential equation $y' = -y^2$ that is not a member of the family in part (b)?
(d) Find a solution of the initial-value problem

$$y' = -y^2 \qquad y(0) = 0.5$$

8. (a) What can you say about the graph of a solution of the equation $y' = xy^3$ when x is close to 0? What if x is large?
(b) Verify that all members of the family $y = (c - x^2)^{-1/2}$ are solutions of the differential equation $y' = xy^3$.
(c) Graph several members of the family of solutions on a common screen. Do the graphs confirm what you predicted in part (a)?
(d) Find a solution of the initial-value problem

$$y' = xy^3 \qquad y(0) = 2$$

9. A population is modeled by the differential equation

$$\frac{dP}{dt} = 1.2P\left(1 - \frac{P}{4200}\right)$$

(a) For what values of P is the population increasing?
(b) For what values of P is the population decreasing?
(c) What are the equilibrium solutions?

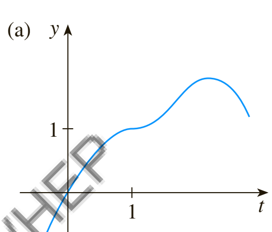
10. The Fitzhugh-Nagumo model for the electrical impulse in a neuron states that, in the absence of relaxation effects, the electrical potential in a neuron $v(t)$ obeys the differential equation

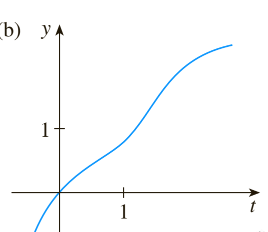
$$\frac{dv}{dt} = -v[v^2 - (1 + a)v + a]$$

where a is a positive constant such that $0 < a < 1$.
(a) For what values of v is v unchanging (that is, $dv/dt = 0$)?
(b) For what values of v is v increasing?
(c) For what values of v is v decreasing?

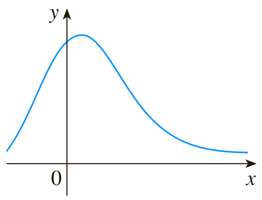
11. Explain why the functions with the given graphs *can't* be solutions of the differential equation

$$\frac{dy}{dt} = e^t(y - 1)^2$$

(a)


(b)


12. The function with the given graph is a solution of one of the following differential equations. Decide which is the correct equation and justify your answer.

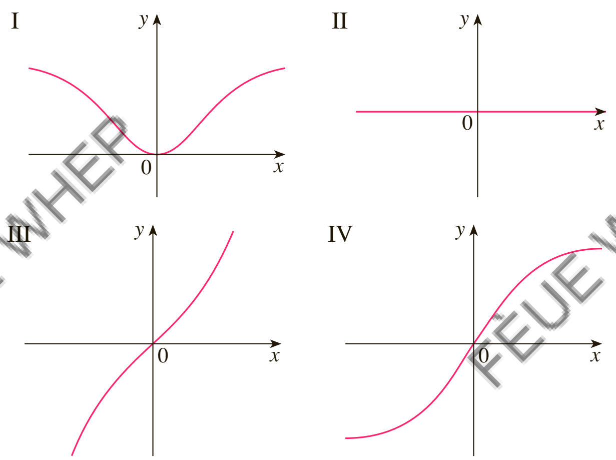


A. $y' = 1 + xy$ **B.** $y' = -2xy$ **C.** $y' = 1 - 2xy$

13. Match the differential equations with the solution graphs labeled I–IV. Give reasons for your choices.

(a) $y' = 1 + x^2 + y^2$ (b) $y' = xe^{-x^2-y^2}$

(c) $y' = \dfrac{1}{1 + e^{x^2+y^2}}$ (d) $y' = \sin(xy)\cos(xy)$



14. Suppose you have just poured a cup of freshly brewed coffee with temperature 95°C in a room where the temperature is 20°C.

(a) When do you think the coffee cools most quickly? What happens to the rate of cooling as time goes by? Explain.

(b) Newton's Law of Cooling states that the rate of cooling of an object is proportional to the temperature difference between the object and its surroundings, provided that this difference is not too large. Write a differential equation that expresses Newton's Law of Cooling for this particular situation. What is the initial condition? In view of your answer to part (a), do you think this differential equation is an appropriate model for cooling?

(c) Make a rough sketch of the graph of the solution of the initial-value problem in part (b).

15. Psychologists interested in learning theory study **learning curves**. A learning curve is the graph of a function $P(t)$, the performance of someone learning a skill as a function of the training time t. The derivative dP/dt represents the rate at which performance improves.

(a) When do you think P increases most rapidly? What happens to dP/dt as t increases? Explain.

(b) If M is the maximum level of performance of which the learner is capable, explain why the differential equation

$$\frac{dP}{dt} = k(M - P) \qquad k \text{ a positive constant}$$

is a reasonable model for learning.

(c) Make a rough sketch of a possible solution of this differential equation.

16. Von Bertalanffy's equation states that the rate of growth in length of an individual fish is proportional to the difference between the current length L and the asymptotic length L_∞ (in centimeters).

(a) Write a differential equation that expresses this idea.

(b) Make a rough sketch of the graph of a solution of a typical initial-value problem for this differential equation.

17. Differential equations have been used extensively in the study of drug dissolution for patients given oral medications. One such equation is the Weibull equation for the concentration $c(t)$ of the drug:

$$\frac{dc}{dt} = \frac{k}{t^b}(c_s - c)$$

where k and c_s are positive constants and $0 < b < 1$. Verify that

$$c(t) = c_s\left(1 - e^{-\alpha t^{1-b}}\right)$$

is a solution of the Weibull equation for $t > 0$, where $\alpha = k/(1 - b)$. What does the differential equation say about how drug dissolution occurs?

9.2 Direction Fields and Euler's Method

Unfortunately, it's impossible to solve most differential equations in the sense of obtaining an explicit formula for the solution. In this section we show that, despite the absence of an explicit solution, we can still learn a lot about the solution through a graphical approach (direction fields) or a numerical approach (Euler's method).

Direction Fields

Suppose we are asked to sketch the graph of the solution of the initial-value problem

$$y' = x + y \qquad y(0) = 1$$

We don't know a formula for the solution, so how can we possibly sketch its graph? Let's think about what the differential equation means. The equation $y' = x + y$ tells us that the slope at any point (x, y) on the graph (called the *solution curve*) is equal to the sum of the x- and y-coordinates of the point (see Figure 1). In particular, because the curve passes through the point $(0, 1)$, its slope there must be $0 + 1 = 1$. So a small portion of the solution curve near the point $(0, 1)$ looks like a short line segment through $(0, 1)$ with slope 1. (See Figure 2.)

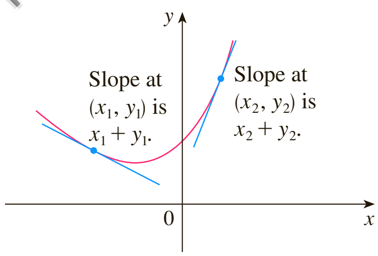


FIGURE 1
A solution of $y' = x + y$

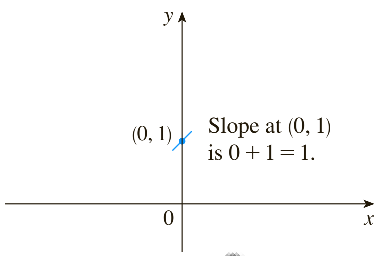


FIGURE 2
Beginning of the solution curve through (0,1)

As a guide to sketching the rest of the curve, let's draw short line segments at a number of points (x, y) with slope $x + y$. The result is called a *direction field* and is shown in Figure 3. For instance, the line segment at the point $(1, 2)$ has slope $1 + 2 = 3$. The direction field allows us to visualize the general shape of the solution curves by indicating the direction in which the curves proceed at each point.

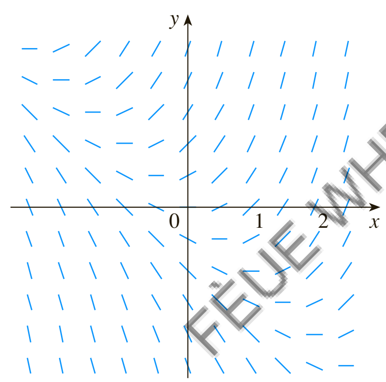


FIGURE 3
Direction field for $y' = x + y$

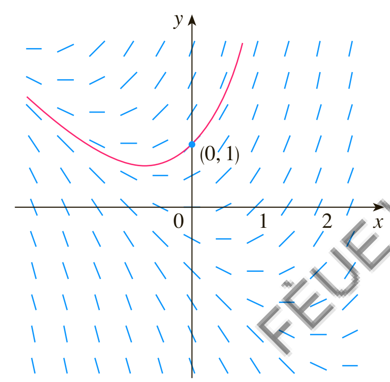


FIGURE 4
The solution curve through (0,1)

TEC Module 9.2A shows direction fields and solution curves for a variety of differential equations.

Now we can sketch the solution curve through the point $(0, 1)$ by following the direction field as in Figure 4. Notice that we have drawn the curve so that it is parallel to nearby line segments.

In general, suppose we have a first-order differential equation of the form

$$y' = F(x, y)$$

where $F(x, y)$ is some expression in x and y. The differential equation says that the slope of a solution curve at a point (x, y) on the curve is $F(x, y)$. If we draw short line segments with slope $F(x, y)$ at several points (x, y), the result is called a **direction field** (or **slope field**). These line segments indicate the direction in which a solution curve is heading, so the direction field helps us visualize the general shape of these curves.

EXAMPLE 1

(a) Sketch the direction field for the differential equation $y' = x^2 + y^2 - 1$.
(b) Use part (a) to sketch the solution curve that passes through the origin.

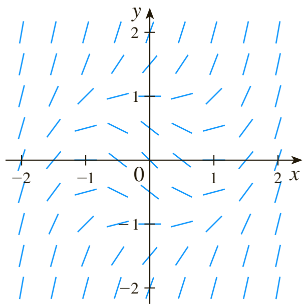


FIGURE 5

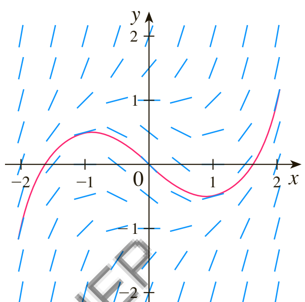


FIGURE 6

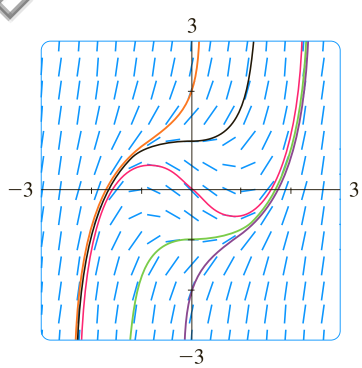


FIGURE 7

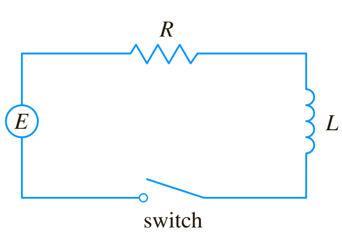


FIGURE 8

SOLUTION

(a) We start by computing the slope at several points in the following chart:

x	−2	−1	0	1	2	−2	−1	0	1	2	...
y	0	0	0	0	0	1	1	1	1	1	...
$y' = x^2 + y^2 - 1$	3	0	−1	0	3	4	1	0	1	4	...

Now we draw short line segments with these slopes at these points. The result is the direction field shown in Figure 5.

(b) We start at the origin and move to the right in the direction of the line segment (which has slope −1). We continue to draw the solution curve so that it moves parallel to the nearby line segments. The resulting solution curve is shown in Figure 6. Returning to the origin, we draw the solution curve to the left as well. ■

The more line segments we draw in a direction field, the clearer the picture becomes. Of course, it's tedious to compute slopes and draw line segments for a huge number of points by hand, but computers are well suited for this task. Figure 7 shows a more detailed, computer-drawn direction field for the differential equation in Example 1. It enables us to draw, with reasonable accuracy, the solution curves with y-intercepts −2, −1, 0, 1, and 2.

Now let's see how direction fields give insight into physical situations. The simple electric circuit shown in Figure 8 contains an electromotive force (usually a battery or generator) that produces a voltage of $E(t)$ volts (V) and a current of $I(t)$ amperes (A) at time t. The circuit also contains a resistor with a resistance of R ohms (Ω) and an inductor with an inductance of L henries (H).

Ohm's Law gives the drop in voltage due to the resistor as RI. The voltage drop due to the inductor is $L(dI/dt)$. One of Kirchhoff's laws says that the sum of the voltage drops is equal to the supplied voltage $E(t)$. Thus we have

$$\boxed{1} \qquad L\frac{dI}{dt} + RI = E(t)$$

which is a first-order differential equation that models the current I at time t.

EXAMPLE 2 Suppose that in the simple circuit of Figure 8 the resistance is 12 Ω, the inductance is 4 H, and a battery gives a constant voltage of 60 V.

(a) Draw a direction field for Equation 1 with these values.

(b) What can you say about the limiting value of the current?

(c) Identify any equilibrium solutions.

(d) If the switch is closed when $t = 0$ so the current starts with $I(0) = 0$, use the direction field to sketch the solution curve.

SOLUTION

(a) If we put $L = 4$, $R = 12$, and $E(t) = 60$ in Equation 1, we get

$$4\frac{dI}{dt} + 12I = 60 \qquad \text{or} \qquad \frac{dI}{dt} = 15 - 3I$$

The direction field for this differential equation is shown in Figure 9.

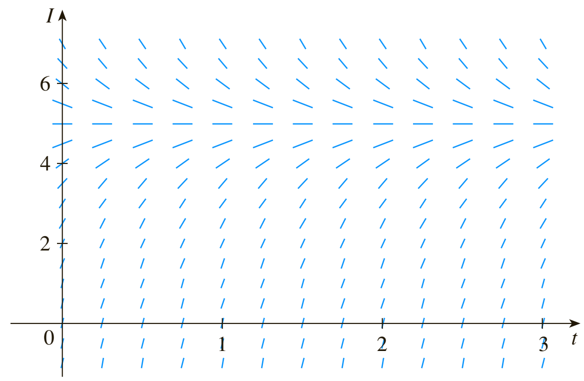


FIGURE 9

(b) It appears from the direction field that all solutions approach the value 5 A, that is,

$$\lim_{t \to \infty} I(t) = 5$$

(c) It appears that the constant function $I(t) = 5$ is an equilibrium solution. Indeed, we can verify this directly from the differential equation $dI/dt = 15 - 3I$. If $I(t) = 5$, then the left side is $dI/dt = 0$ and the right side is $15 - 3(5) = 0$.

(d) We use the direction field to sketch the solution curve that passes through $(0, 0)$, as shown in red in Figure 10.

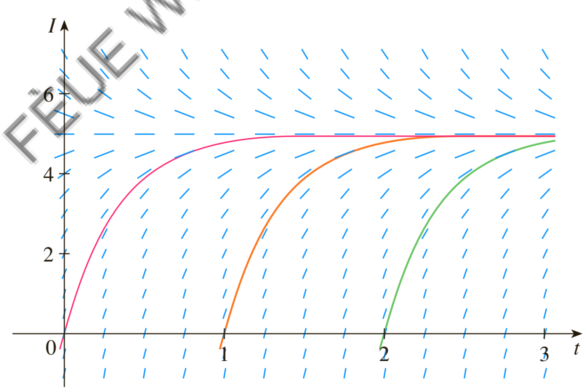


FIGURE 10

■

Notice from Figure 9 that the line segments along any horizontal line are parallel. That is because the independent variable t does not occur on the right side of the equation $I' = 15 - 3I$. In general, a differential equation of the form

$$y' = f(y)$$

in which the independent variable is missing from the right side, is called **autonomous**. For such an equation, the slopes corresponding to two different points with the same y-coordinate must be equal. This means that if we know one solution to an autonomous differential equation, then we can obtain infinitely many others just by shifting the graph of the known solution to the right or left. In Figure 10 we have shown the solutions that result from shifting the solution curve of Example 2 one and two time units (namely, seconds) to the right. They correspond to closing the switch when $t = 1$ or $t = 2$.

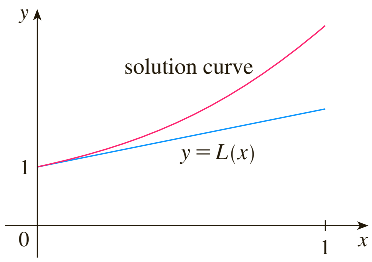


FIGURE 11
First Euler approximation

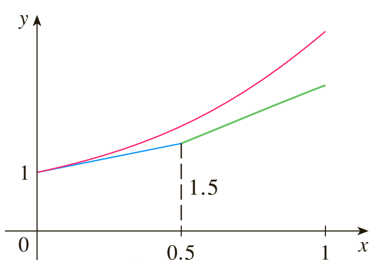


FIGURE 12
Euler approximation with step size 0.5

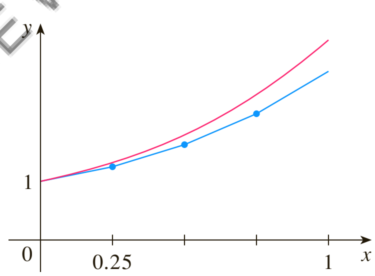


FIGURE 13
Euler approximation with step size 0.25

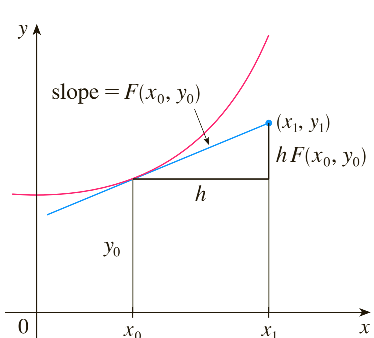


FIGURE 14

Euler's Method

The basic idea behind direction fields can be used to find numerical approximations to solutions of differential equations. We illustrate the method on the initial-value problem that we used to introduce direction fields:

$$y' = x + y \qquad y(0) = 1$$

The differential equation tells us that $y'(0) = 0 + 1 = 1$, so the solution curve has slope 1 at the point $(0, 1)$. As a first approximation to the solution we could use the linear approximation $L(x) = x + 1$. In other words, we could use the tangent line at $(0, 1)$ as a rough approximation to the solution curve (see Figure 11).

Euler's idea was to improve on this approximation by proceeding only a short distance along this tangent line and then making a midcourse correction by changing direction as indicated by the direction field. Figure 12 shows what happens if we start out along the tangent line but stop when $x = 0.5$. (This horizontal distance traveled is called the *step size*.) Since $L(0.5) = 1.5$, we have $y(0.5) \approx 1.5$ and we take $(0.5, 1.5)$ as the starting point for a new line segment. The differential equation tells us that $y'(0.5) = 0.5 + 1.5 = 2$, so we use the linear function

$$y = 1.5 + 2(x - 0.5) = 2x + 0.5$$

as an approximation to the solution for $x > 0.5$ (the green segment in Figure 12). If we decrease the step size from 0.5 to 0.25, we get the better Euler approximation shown in Figure 13.

In general, Euler's method says to start at the point given by the initial value and proceed in the direction indicated by the direction field. Stop after a short time, look at the slope at the new location, and proceed in that direction. Keep stopping and changing direction according to the direction field. Euler's method does not produce the exact solution to an initial-value problem—it gives approximations. But by decreasing the step size (and therefore increasing the number of midcourse corrections), we obtain successively better approximations to the exact solution. (Compare Figures 11, 12, and 13.)

For the general first-order initial-value problem $y' = F(x, y)$, $y(x_0) = y_0$, our aim is to find approximate values for the solution at equally spaced numbers x_0, $x_1 = x_0 + h$, $x_2 = x_1 + h, \ldots$, where h is the step size. The differential equation tells us that the slope at (x_0, y_0) is $y' = F(x_0, y_0)$, so Figure 14 shows that the approximate value of the solution when $x = x_1$ is

$$y_1 = y_0 + hF(x_0, y_0)$$

Similarly, $$y_2 = y_1 + hF(x_1, y_1)$$

In general, $$y_n = y_{n-1} + hF(x_{n-1}, y_{n-1})$$

Euler's Method Approximate values for the solution of the initial-value problem $y' = F(x, y)$, $y(x_0) = y_0$, with step size h, at $x_n = x_{n-1} + h$, are

$$y_n = y_{n-1} + hF(x_{n-1}, y_{n-1}) \qquad n = 1, 2, 3, \ldots$$

EXAMPLE 3 Use Euler's method with step size 0.1 to construct a table of approximate values for the solution of the initial-value problem

$$y' = x + y \qquad y(0) = 1$$

SOLUTION We are given that $h = 0.1$, $x_0 = 0$, $y_0 = 1$, and $F(x, y) = x + y$. So we have

$$y_1 = y_0 + hF(x_0, y_0) = 1 + 0.1(0 + 1) = 1.1$$

$$y_2 = y_1 + hF(x_1, y_1) = 1.1 + 0.1(0.1 + 1.1) = 1.22$$

$$y_3 = y_2 + hF(x_2, y_2) = 1.22 + 0.1(0.2 + 1.22) = 1.362$$

This means that if $y(x)$ is the exact solution, then $y(0.3) \approx 1.362$.

Proceeding with similar calculations, we get the values in the table:

n	x_n	y_n	n	x_n	y_n
1	0.1	1.100000	6	0.6	1.943122
2	0.2	1.220000	7	0.7	2.197434
3	0.3	1.362000	8	0.8	2.487178
4	0.4	1.528200	9	0.9	2.815895
5	0.5	1.721020	10	1.0	3.187485

■

Computer software packages that produce numerical approximations to solutions of differential equations use methods that are refinements of Euler's method. Although Euler's method is simple and not as accurate, it is the basic idea on which the more accurate methods are based.

For a more accurate table of values in Example 3 we could decrease the step size. But for a large number of small steps the amount of computation is considerable and so we need to program a calculator or computer to carry out these calculations. The following table shows the results of applying Euler's method with decreasing step size to the initial-value problem of Example 3.

Notice that the Euler estimates in the table below seem to be approaching limits, namely, the true values of $y(0.5)$ and $y(1)$. Figure 15 shows graphs of the Euler approximations with step sizes 0.5, 0.25, 0.1, 0.05, 0.02, 0.01, and 0.005. They are approaching the exact solution curve as the step size h approaches 0.

TEC Module 9.2B shows how Euler's method works numerically and visually for a variety of differential equations and step sizes.

Step size	Euler estimate of $y(0.5)$	Euler estimate of $y(1)$
0.500	1.500000	2.500000
0.250	1.625000	2.882813
0.100	1.721020	3.187485
0.050	1.757789	3.306595
0.020	1.781212	3.383176
0.010	1.789264	3.409628
0.005	1.793337	3.423034
0.001	1.796619	3.433848

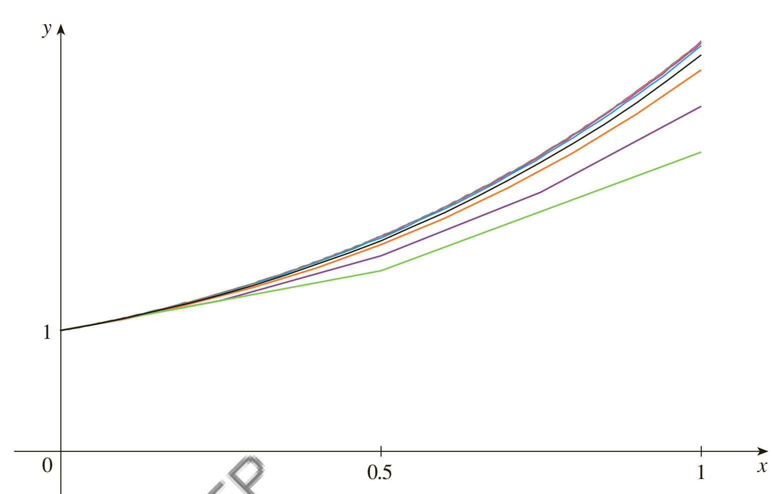


FIGURE 15 Euler approximation approaching the exact solution

Euler

Leonhard Euler (1707–1783) was the leading mathematician of the mid-18th century and the most prolific mathematician of all time. He was born in Switzerland but spent most of his career at the academies of science supported by Catherine the Great in St. Petersburg and Frederick the Great in Berlin. The collected works of Euler (pronounced *Oiler*) fill about 100 large volumes. As the French physicist Arago said, "Euler calculated without apparent effort, as men breathe or as eagles sustain themselves in the air." Euler's calculations and writings were not diminished by raising 13 children or being totally blind for the last 17 years of his life. In fact, when blind, he dictated his discoveries to his helpers from his prodigious memory and imagination. His treatises on calculus and most other mathematical subjects became the standard for mathematics instruction and the equation $e^{i\pi} + 1 = 0$ that he discovered brings together the five most famous numbers in all of mathematics.

EXAMPLE 4 In Example 2 we discussed a simple electric circuit with resistance $12\ \Omega$, inductance 4 H, and a battery with voltage 60 V. If the switch is closed when $t = 0$, we modeled the current I at time t by the initial-value problem

$$\frac{dI}{dt} = 15 - 3I \qquad I(0) = 0$$

Estimate the current in the circuit half a second after the switch is closed.

SOLUTION We use Euler's method with $F(t, I) = 15 - 3I$, $t_0 = 0$, $I_0 = 0$, and step size $h = 0.1$ second:

$$I_1 = 0 + 0.1(15 - 3 \cdot 0) = 1.5$$

$$I_2 = 1.5 + 0.1(15 - 3 \cdot 1.5) = 2.55$$

$$I_3 = 2.55 + 0.1(15 - 3 \cdot 2.55) = 3.285$$

$$I_4 = 3.285 + 0.1(15 - 3 \cdot 3.285) = 3.7995$$

$$I_5 = 3.7995 + 0.1(15 - 3 \cdot 3.7995) = 4.15965$$

So the current after 0.5 s is

$$I(0.5) \approx 4.16 \text{ A}$$

9.2 EXERCISES

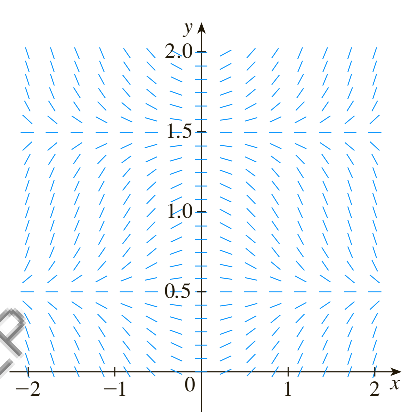
1. A direction field for the differential equation $y' = x \cos \pi y$ is shown.

(a) Sketch the graphs of the solutions that satisfy the given initial conditions.

(i) $y(0) = 0$ (ii) $y(0) = 0.5$

(iii) $y(0) = 1$ (iv) $y(0) = 1.6$

(b) Find all the equilibrium solutions.



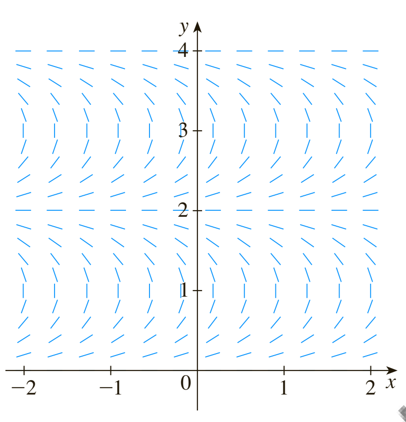
2. A direction field for the differential equation $y' = \tan\left(\frac{1}{2}\pi y\right)$ is shown.

(a) Sketch the graphs of the solutions that satisfy the given initial conditions.

(i) $y(0) = 1$ (ii) $y(0) = 0.2$

(iii) $y(0) = 2$ (iv) $y(1) = 3$

(b) Find all the equilibrium solutions.



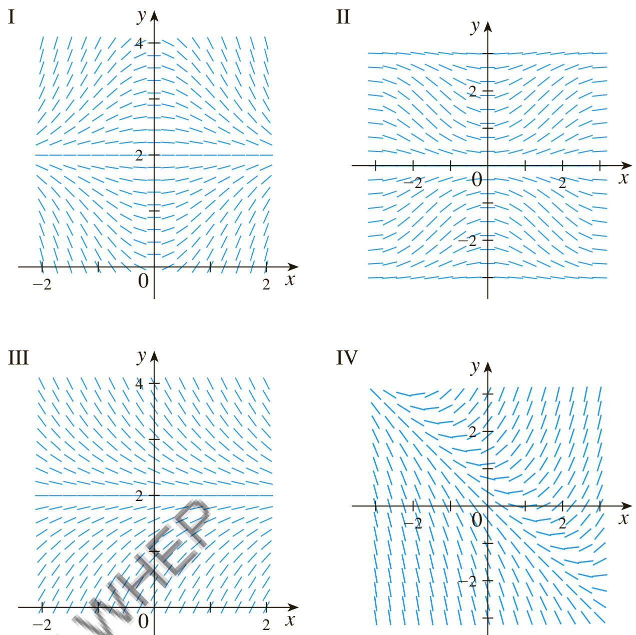
3–6 Match the differential equation with its direction field (labeled I–IV). Give reasons for your answer.

3. $y' = 2 - y$

4. $y' = x(2 - y)$

5. $y' = x + y - 1$

6. $y' = \sin x \sin y$



7. Use the direction field labeled I (above) to sketch the graphs of the solutions that satisfy the given initial conditions.
(a) $y(0) = 1$ (b) $y(0) = 2.5$ (c) $y(0) = 3.5$

8. Use the direction field labeled III (above) to sketch the graphs of the solutions that satisfy the given initial conditions.
(a) $y(0) = 1$ (b) $y(0) = 2.5$ (c) $y(0) = 3.5$

9–10 Sketch a direction field for the differential equation. Then use it to sketch three solution curves.

9. $y' = \frac{1}{2}y$

10. $y' = x - y + 1$

11–14 Sketch the direction field of the differential equation. Then use it to sketch a solution curve that passes through the given point.

11. $y' = y - 2x$, $(1, 0)$

12. $y' = xy - x^2$, $(0, 1)$

13. $y' = y + xy$, $(0, 1)$

14. $y' = x + y^2$, $(0, 0)$

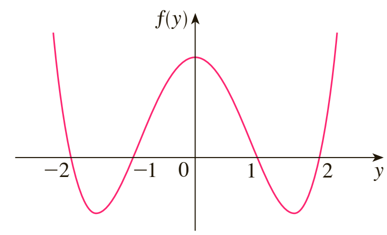
CAS **15–16** Use a computer algebra system to draw a direction field for the given differential equation. Get a printout and sketch on it the solution curve that passes through $(0, 1)$. Then use the CAS to draw the solution curve and compare it with your sketch.

15. $y' = x^2 y - \frac{1}{2}y^2$

16. $y' = \cos(x + y)$

CAS **17.** Use a computer algebra system to draw a direction field for the differential equation $y' = y^3 - 4y$. Get a printout and sketch on it solutions that satisfy the initial condition $y(0) = c$ for various values of c. For what values of c does $\lim_{t\to\infty} y(t)$ exist? What are the possible values for this limit?

18. Make a rough sketch of a direction field for the autonomous differential equation $y' = f(y)$, where the graph of f is as shown. How does the limiting behavior of solutions depend on the value of $y(0)$?

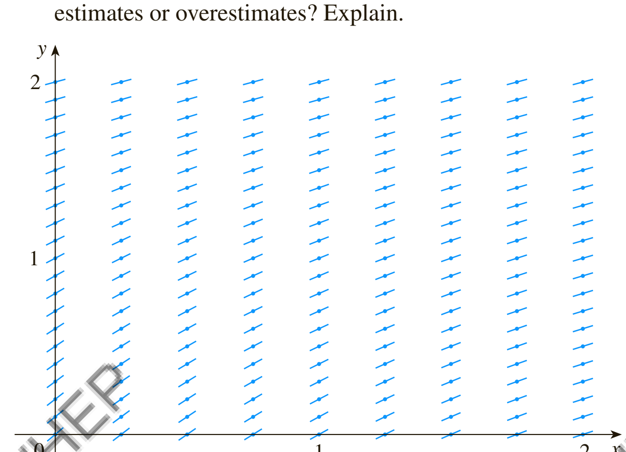


19. (a) Use Euler's method with each of the following step sizes to estimate the value of $y(0.4)$, where y is the solution of the initial-value problem $y' = y$, $y(0) = 1$.
(i) $h = 0.4$ (ii) $h = 0.2$ (iii) $h = 0.1$

(b) We know that the exact solution of the initial-value problem in part (a) is $y = e^x$. Draw, as accurately as you can, the graph of $y = e^x$, $0 \leqslant x \leqslant 0.4$, together with the Euler approximations using the step sizes in part (a). (Your sketches should resemble Figures 11, 12, and 13.) Use your sketches to decide whether your estimates in part (a) are underestimates or overestimates.

(c) The error in Euler's method is the difference between the exact value and the approximate value. Find the errors made in part (a) in using Euler's method to estimate the true value of $y(0.4)$, namely, $e^{0.4}$. What happens to the error each time the step size is halved?

20. A direction field for a differential equation is shown. Draw, with a ruler, the graphs of the Euler approximations to the solution curve that passes through the origin. Use step sizes $h = 1$ and $h = 0.5$. Will the Euler estimates be underestimates or overestimates? Explain.



21. Use Euler's method with step size 0.5 to compute the approximate y-values y_1, y_2, y_3, and y_4 of the solution of the initial-value problem $y' = y - 2x$, $y(1) = 0$.

22. Use Euler's method with step size 0.2 to estimate $y(1)$, where $y(x)$ is the solution of the initial-value problem $y' = x^2y - \frac{1}{2}y^2$, $y(0) = 1$.

23. Use Euler's method with step size 0.1 to estimate $y(0.5)$, where $y(x)$ is the solution of the initial-value problem $y' = y + xy$, $y(0) = 1$.

24. (a) Use Euler's method with step size 0.2 to estimate $y(0.6)$, where $y(x)$ is the solution of the initial-value problem $y' = \cos(x + y)$, $y(0) = 0$.
(b) Repeat part (a) with step size 0.1.

25. (a) Program a calculator or computer to use Euler's method to compute $y(1)$, where $y(x)$ is the solution of the initial-value problem

$$\frac{dy}{dx} + 3x^2y = 6x^2 \qquad y(0) = 3$$

(i) $h = 1$ (ii) $h = 0.1$
(iii) $h = 0.01$ (iv) $h = 0.001$

(b) Verify that $y = 2 + e^{-x^3}$ is the exact solution of the differential equation.
(c) Find the errors in using Euler's method to compute $y(1)$ with the step sizes in part (a). What happens to the error when the step size is divided by 10?

CAS **26.** (a) Program your computer algebra system, using Euler's method with step size 0.01, to calculate $y(2)$, where y is the solution of the initial-value problem

$$y' = x^3 - y^3 \qquad y(0) = 1$$

(b) Check your work by using the CAS to draw the solution curve.

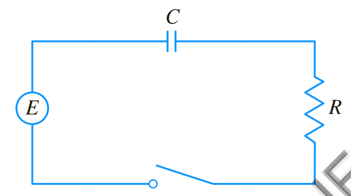
27. The figure shows a circuit containing an electromotive force, a capacitor with a capacitance of C farads (F), and a resistor with a resistance of R ohms (Ω). The voltage drop across the capacitor is Q/C, where Q is the charge (in coulombs, C), so in this case Kirchhoff's Law gives

$$RI + \frac{Q}{C} = E(t)$$

But $I = dQ/dt$, so we have

$$R\frac{dQ}{dt} + \frac{1}{C}Q = E(t)$$

Suppose the resistance is 5 Ω, the capacitance is 0.05 F, and a battery gives a constant voltage of 60 V.
(a) Draw a direction field for this differential equation.
(b) What is the limiting value of the charge?
(c) Is there an equilibrium solution?
(d) If the initial charge is $Q(0) = 0$ C, use the direction field to sketch the solution curve.
(e) If the initial charge is $Q(0) = 0$ C, use Euler's method with step size 0.1 to estimate the charge after half a second.



28. In Exercise 9.1.14 we considered a 95°C cup of coffee in a 20°C room. Suppose it is known that the coffee cools at a rate of 1°C per minute when its temperature is 70°C.
(a) What does the differential equation become in this case?
(b) Sketch a direction field and use it to sketch the solution curve for the initial-value problem. What is the limiting value of the temperature?
(c) Use Euler's method with step size $h = 2$ minutes to estimate the temperature of the coffee after 10 minutes.

9.3 Separable Equations

We have looked at first-order differential equations from a geometric point of view (direction fields) and from a numerical point of view (Euler's method). What about the symbolic point of view? It would be nice to have an explicit formula for a solution of a differential equation. Unfortunately, that is not always possible. But in this section we examine a certain type of differential equation that *can* be solved explicitly.

A **separable equation** is a first-order differential equation in which the expression for dy/dx can be factored as a function of x times a function of y. In other words, it can be written in the form

$$\frac{dy}{dx} = g(x)f(y)$$

The name *separable* comes from the fact that the expression on the right side can be "separated" into a function of x and a function of y. Equivalently, if $f(y) \neq 0$, we could write

$$\boxed{1} \qquad \frac{dy}{dx} = \frac{g(x)}{h(y)}$$

where $h(y) = 1/f(y)$. To solve this equation we rewrite it in the differential form

$$h(y)\,dy = g(x)\,dx$$

so that all y's are on one side of the equation and all x's are on the other side. Then we integrate both sides of the equation:

$$\boxed{2} \qquad \int h(y)\,dy = \int g(x)\,dx$$

Equation 2 defines y implicitly as a function of x. In some cases we may be able to solve for y in terms of x.

The technique for solving separable differential equations was first used by James Bernoulli (in 1690) in solving a problem about pendulums and by Leibniz (in a letter to Huygens in 1691). John Bernoulli explained the general method in a paper published in 1694.

We use the Chain Rule to justify this procedure: If h and g satisfy (2), then

$$\frac{d}{dx}\left(\int h(y)\,dy\right) = \frac{d}{dx}\left(\int g(x)\,dx\right)$$

so

$$\frac{d}{dy}\left(\int h(y)\,dy\right)\frac{dy}{dx} = g(x)$$

and

$$h(y)\,\frac{dy}{dx} = g(x)$$

Thus Equation 1 is satisfied.

EXAMPLE 1

(a) Solve the differential equation $\dfrac{dy}{dx} = \dfrac{x^2}{y^2}$.

(b) Find the solution of this equation that satisfies the initial condition $y(0) = 2$.

SOLUTION

(a) We write the equation in terms of differentials and integrate both sides:

$$y^2 dy = x^2 dx$$

$$\int y^2 dy = \int x^2 dx$$

$$\tfrac{1}{3}y^3 = \tfrac{1}{3}x^3 + C$$

where C is an arbitrary constant. (We could have used a constant C_1 on the left side and another constant C_2 on the right side. But then we could combine these constants by writing $C = C_2 - C_1$.)

Solving for y, we get

$$y = \sqrt[3]{x^3 + 3C}$$

We could leave the solution like this or we could write it in the form

$$y = \sqrt[3]{x^3 + K}$$

where $K = 3C$. (Since C is an arbitrary constant, so is K.)

Figure 1 shows graphs of several members of the family of solutions of the differential equation in Example 1. The solution of the initial-value problem in part (b) is shown in red.

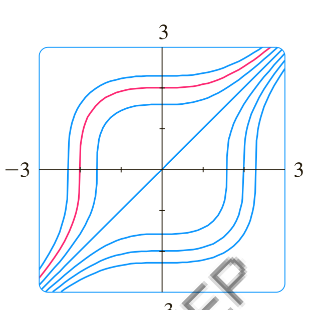


FIGURE 1

(b) If we put $x = 0$ in the general solution in part (a), we get $y(0) = \sqrt[3]{K}$. To satisfy the initial condition $y(0) = 2$, we must have $\sqrt[3]{K} = 2$ and so $K = 8$. Thus the solution of the initial-value problem is

$$y = \sqrt[3]{x^3 + 8}$$

■

Some computer software can plot curves defined by implicit equations. Figure 2 shows the graphs of several members of the family of solutions of the differential equation in Example 2. As we look at the curves from left to right, the values of C are 3, 2, 1, 0, -1, -2, and -3.

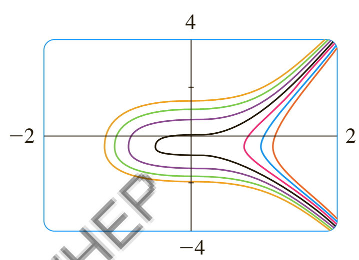


FIGURE 2

EXAMPLE 2 Solve the differential equation $\dfrac{dy}{dx} = \dfrac{6x^2}{2y + \cos y}$.

SOLUTION Writing the equation in differential form and integrating both sides, we have

$$(2y + \cos y)\,dy = 6x^2\,dx$$

$$\int (2y + \cos y)\,dy = \int 6x^2\,dx$$

$$\boxed{3} \qquad y^2 + \sin y = 2x^3 + C$$

where C is a constant. Equation 3 gives the general solution implicitly. In this case it's impossible to solve the equation to express y explicitly as a function of x. ■

EXAMPLE 3 Solve the equation $y' = x^2 y$.

SOLUTION First we rewrite the equation using Leibniz notation:

$$\frac{dy}{dx} = x^2 y$$

If a solution y is a function that satisfies $y(x) \neq 0$ for some x, it follows from a uniqueness theorem for solutions of differential equations that $y(x) \neq 0$ for all x.

If $y \neq 0$, we can rewrite it in differential notation and integrate:

$$\frac{dy}{y} = x^2\,dx \qquad y \neq 0$$

$$\int \frac{dy}{y} = \int x^2\,dx$$

$$\ln|y| = \frac{x^3}{3} + C$$

This equation defines y implicitly as a function of x. But in this case we can solve explicitly for y as follows:

$$|y| = e^{\ln|y|} = e^{(x^3/3)+C} = e^C e^{x^3/3}$$

so

$$y = \pm e^C e^{x^3/3}$$

We can easily verify that the function $y = 0$ is also a solution of the given differential equation. So we can write the general solution in the form

$$y = Ae^{x^3/3}$$

where A is an arbitrary constant ($A = e^C$, or $A = -e^C$, or $A = 0$). ■

Figure 3 shows a direction field for the differential equation in Example 3. Compare it with Figure 4, in which we use the equation $y = Ae^{x^3/3}$ to graph solutions for several values of A. If you use the direction field to sketch solution curves with y-intercepts 5, 2, 1, -1, and -2, they will resemble the curves in Figure 4.

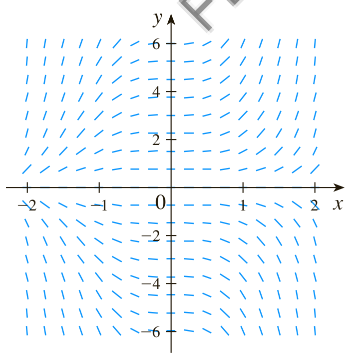


FIGURE 3

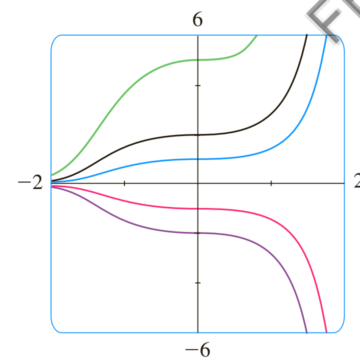


FIGURE 4

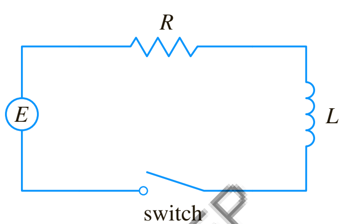


FIGURE 5

EXAMPLE 4 In Section 9.2 we modeled the current $I(t)$ in the electric circuit shown in Figure 5 by the differential equation

$$L\frac{dI}{dt} + RI = E(t)$$

Find an expression for the current in a circuit where the resistance is 12 Ω, the inductance is 4 H, a battery gives a constant voltage of 60 V, and the switch is turned on when $t = 0$. What is the limiting value of the current?

SOLUTION With $L = 4$, $R = 12$, and $E(t) = 60$, the equation becomes

$$4\frac{dI}{dt} + 12I = 60 \qquad \text{or} \qquad \frac{dI}{dt} = 15 - 3I$$

and the initial-value problem is

$$\frac{dI}{dt} = 15 - 3I \qquad I(0) = 0$$

We recognize this equation as being separable, and we solve it as follows:

$$\int \frac{dI}{15 - 3I} = \int dt \qquad (15 - 3I \neq 0)$$

$$-\tfrac{1}{3}\ln|15 - 3I| = t + C$$

$$|15 - 3I| = e^{-3(t+C)}$$

$$15 - 3I = \pm e^{-3C}e^{-3t} = Ae^{-3t}$$

$$I = 5 - \tfrac{1}{3}Ae^{-3t}$$

Figure 6 shows how the solution in Example 4 (the current) approaches its limiting value. Comparison with Figure 9.2.10 shows that we were able to draw a fairly accurate solution curve from the direction field.

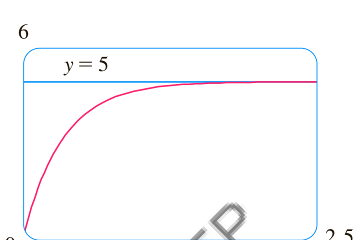


FIGURE 6

Since $I(0) = 0$, we have $5 - \frac{1}{3}A = 0$, so $A = 15$ and the solution is

$$I(t) = 5 - 5e^{-3t}$$

The limiting current, in amperes, is

$$\lim_{t\to\infty} I(t) = \lim_{t\to\infty}(5 - 5e^{-3t}) = 5 - 5\lim_{t\to\infty} e^{-3t} = 5 - 0 = 5$$

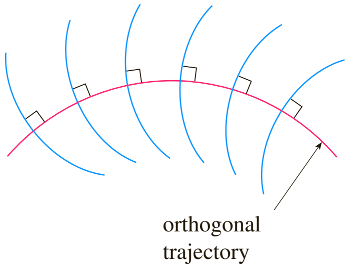


FIGURE 7

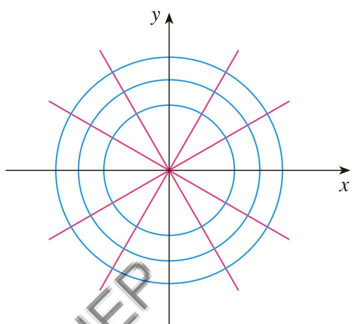


FIGURE 8

Orthogonal Trajectories

An **orthogonal trajectory** of a family of curves is a curve that intersects each curve of the family orthogonally, that is, at right angles (see Figure 7). For instance, each member of the family $y = mx$ of straight lines through the origin is an orthogonal trajectory of the family $x^2 + y^2 = r^2$ of concentric circles with center the origin (see Figure 8). We say that the two families are orthogonal trajectories of each other.

EXAMPLE 5 Find the orthogonal trajectories of the family of curves $x = ky^2$, where k is an arbitrary constant.

SOLUTION The curves $x = ky^2$ form a family of parabolas whose axis of symmetry is the x-axis. The first step is to find a single differential equation that is satisfied by all members of the family. If we differentiate $x = ky^2$, we get

$$1 = 2ky\frac{dy}{dx} \qquad \text{or} \qquad \frac{dy}{dx} = \frac{1}{2ky}$$

This differential equation depends on k, but we need an equation that is valid for all values of k simultaneously. To eliminate k we note that, from the equation of the given general parabola $x = ky^2$, we have $k = x/y^2$ and so the differential equation can be written as

$$\frac{dy}{dx} = \frac{1}{2ky} = \frac{1}{2\dfrac{x}{y^2}y} \qquad \text{or} \qquad \frac{dy}{dx} = \frac{y}{2x}$$

This means that the slope of the tangent line at any point (x, y) on one of the parabolas is $y' = y/(2x)$. On an orthogonal trajectory the slope of the tangent line must be the negative reciprocal of this slope. Therefore the orthogonal trajectories must satisfy the differential equation

$$\frac{dy}{dx} = -\frac{2x}{y}$$

This differential equation is separable, and we solve it as follows:

$$\int y\,dy = -\int 2x\,dx$$

$$\frac{y^2}{2} = -x^2 + C$$

$$\boxed{4} \qquad x^2 + \frac{y^2}{2} = C$$

where C is an arbitrary positive constant. Thus the orthogonal trajectories are the family of ellipses given by Equation 4 and sketched in Figure 9. ■

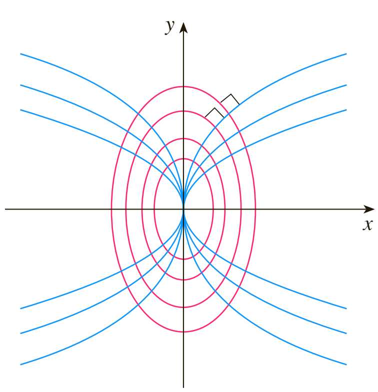


FIGURE 9

Orthogonal trajectories occur in various branches of physics. For example, in an electrostatic field the lines of force are orthogonal to the lines of constant potential. Also, the streamlines in aerodynamics are orthogonal trajectories of the velocity-equipotential curves.

Mixing Problems

A typical mixing problem involves a tank of fixed capacity filled with a thoroughly mixed solution of some substance, such as salt. A solution of a given concentration enters the tank at a fixed rate and the mixture, thoroughly stirred, leaves at a fixed rate, which may differ from the entering rate. If $y(t)$ denotes the amount of substance in the tank at time t, then $y'(t)$ is the rate at which the substance is being added minus the rate at which it is being removed. The mathematical description of this situation often leads to a first-order separable differential equation. We can use the same type of reasoning to model a variety of phenomena: chemical reactions, discharge of pollutants into a lake, injection of a drug into the bloodstream.

EXAMPLE 6 A tank contains 20 kg of salt dissolved in 5000 L of water. Brine that contains 0.03 kg of salt per liter of water enters the tank at a rate of 25 L/min. The solution is kept thoroughly mixed and drains from the tank at the same rate. How much salt remains in the tank after half an hour?

SOLUTION Let $y(t)$ be the amount of salt (in kilograms) after t minutes. We are given that $y(0) = 20$ and we want to find $y(30)$. We do this by finding a differential equation satisfied by $y(t)$. Note that dy/dt is the rate of change of the amount of salt, so

$$\boxed{5} \qquad \frac{dy}{dt} = (\text{rate in}) - (\text{rate out})$$

where (rate in) is the rate at which salt enters the tank and (rate out) is the rate at which salt leaves the tank. We have

$$\text{rate in} = \left(0.03\,\frac{\text{kg}}{\text{L}}\right)\left(25\,\frac{\text{L}}{\text{min}}\right) = 0.75\,\frac{\text{kg}}{\text{min}}$$

The tank always contains 5000 L of liquid, so the concentration at time t is $y(t)/5000$ (measured in kilograms per liter). Since the brine flows out at a rate of 25 L/min, we have

$$\text{rate out} = \left(\frac{y(t)}{5000}\,\frac{\text{kg}}{\text{L}}\right)\left(25\,\frac{\text{L}}{\text{min}}\right) = \frac{y(t)}{200}\,\frac{\text{kg}}{\text{min}}$$

Thus, from Equation 5, we get

$$\frac{dy}{dt} = 0.75 - \frac{y(t)}{200} = \frac{150 - y(t)}{200}$$

Solving this separable differential equation, we obtain

$$\int \frac{dy}{150 - y} = \int \frac{dt}{200}$$

$$-\ln|150 - y| = \frac{t}{200} + C$$

Since $y(0) = 20$, we have $-\ln 130 = C$, so

$$-\ln|150 - y| = \frac{t}{200} - \ln 130$$

Figure 10 shows the graph of the function $y(t)$ of Example 6. Notice that, as time goes by, the amount of salt approaches 150 kg.

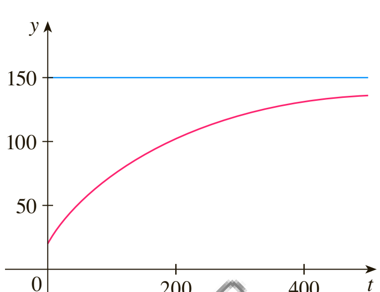


FIGURE 10

Therefore $$|150 - y| = 130e^{-t/200}$$

Since $y(t)$ is continuous and $y(0) = 20$ and the right side is never 0, we deduce that $150 - y(t)$ is always positive. Thus $|150 - y| = 150 - y$ and so

$$y(t) = 150 - 130e^{-t/200}$$

The amount of salt after 30 min is

$$y(30) = 150 - 130e^{-30/200} \approx 38.1 \text{ kg}$$ ■

9.3 EXERCISES

1–10 Solve the differential equation.

1. $\dfrac{dy}{dx} = 3x^2y^2$

2. $\dfrac{dy}{dx} = x\sqrt{y}$

3. $xyy' = x^2 + 1$

4. $y' + xe^y = 0$

5. $(e^y - 1)y' = 2 + \cos x$

6. $\dfrac{du}{dt} = \dfrac{1 + t^4}{ut^2 + u^4t^2}$

7. $\dfrac{d\theta}{dt} = \dfrac{t \sec\theta}{\theta e^{t^2}}$

8. $\dfrac{dH}{dR} = \dfrac{RH^2\sqrt{1 + R^2}}{\ln H}$

9. $\dfrac{dp}{dt} = t^2p - p + t^2 - 1$

10. $\dfrac{dz}{dt} + e^{t+z} = 0$

11–18 Find the solution of the differential equation that satisfies the given initial condition.

11. $\dfrac{dy}{dx} = xe^y, \quad y(0) = 0$

12. $\dfrac{dy}{dx} = \dfrac{x \sin x}{y}, \quad y(0) = -1$

13. $\dfrac{du}{dt} = \dfrac{2t + \sec^2 t}{2u}, \quad u(0) = -5$

14. $x + 3y^2\sqrt{x^2 + 1}\,\dfrac{dy}{dx} = 0, \quad y(0) = 1$

15. $x \ln x = y\left(1 + \sqrt{3 + y^2}\right)y', \quad y(1) = 1$

16. $\dfrac{dP}{dt} = \sqrt{Pt}, \quad P(1) = 2$

17. $y' \tan x = a + y, \quad y(\pi/3) = a, \quad 0 < x < \pi/2$

18. $\dfrac{dL}{dt} = kL^2 \ln t, \quad L(1) = -1$

19. Find an equation of the curve that passes through the point $(0, 2)$ and whose slope at (x, y) is x/y.

20. Find the function f such that $f'(x) = xf(x) - x$ and $f(0) = 2$.

21. Solve the differential equation $y' = x + y$ by making the change of variable $u = x + y$.

22. Solve the differential equation $xy' = y + xe^{y/x}$ by making the change of variable $v = y/x$.

23. (a) Solve the differential equation $y' = 2x\sqrt{1 - y^2}$.
(b) Solve the initial-value problem $y' = 2x\sqrt{1 - y^2}$, $y(0) = 0$, and graph the solution.
(c) Does the initial-value problem $y' = 2x\sqrt{1 - y^2}$, $y(0) = 2$, have a solution? Explain.

24. Solve the equation $e^{-y}y' + \cos x = 0$ and graph several members of the family of solutions. How does the solution curve change as the constant C varies?

CAS **25.** Solve the initial-value problem $y' = (\sin x)/\sin y$, $y(0) = \pi/2$, and graph the solution (if your CAS does implicit plots).

CAS **26.** Solve the equation $y' = x\sqrt{x^2 + 1}/(ye^y)$ and graph several members of the family of solutions (if your CAS does implicit plots). How does the solution curve change as the constant C varies?

CAS **27–28**

(a) Use a computer algebra system to draw a direction field for the differential equation. Get a printout and use it to sketch some solution curves without solving the differential equation.
(b) Solve the differential equation.
(c) Use the CAS to draw several members of the family of solutions obtained in part (b). Compare with the curves from part (a).

27. $y' = y^2$

28. $y' = xy$

29–32 Find the orthogonal trajectories of the family of curves. Use a graphing device to draw several members of each family on a common screen.

29. $x^2 + 2y^2 = k^2$

30. $y^2 = kx^3$

31. $y = \dfrac{k}{x}$

32. $y = \dfrac{1}{x + k}$

33–35 An **integral equation** is an equation that contains an unknown function $y(x)$ and an integral that involves $y(x)$. Solve the given integral equation. [*Hint:* Use an initial condition obtained from the integral equation.]

33. $y(x) = 2 + \int_2^x [t - ty(t)]\,dt$

34. $y(x) = 2 + \int_1^x \dfrac{dt}{ty(t)}, \quad x > 0$

35. $y(x) = 4 + \int_0^x 2t\sqrt{y(t)}\,dt$

36. Find a function f such that $f(3) = 2$ and

$$(t^2 + 1)f'(t) + [f(t)]^2 + 1 = 0 \qquad t \neq 1$$

[*Hint:* Use the addition formula for $\tan(x + y)$ on Reference Page 2.]

37. Solve the initial-value problem in Exercise 9.2.27 to find an expression for the charge at time t. Find the limiting value of the charge.

38. In Exercise 9.2.28 we discussed a differential equation that models the temperature of a 95°C cup of coffee in a 20°C room. Solve the differential equation to find an expression for the temperature of the coffee at time t.

39. In Exercise 9.1.15 we formulated a model for learning in the form of the differential equation

$$\frac{dP}{dt} = k(M - P)$$

where $P(t)$ measures the performance of someone learning a skill after a training time t, M is the maximum level of performance, and k is a positive constant. Solve this differential equation to find an expression for $P(t)$. What is the limit of this expression?

40. In an elementary chemical reaction, single molecules of two reactants A and B form a molecule of the product C: A + B $\rightarrow$ C. The law of mass action states that the rate of reaction is proportional to the product of the concentrations of A and B:

$$\frac{d[\mathrm{C}]}{dt} = k[\mathrm{A}][\mathrm{B}]$$

(See Example 2.7.4.) Thus, if the initial concentrations are $[\mathrm{A}] = a$ moles/L and $[\mathrm{B}] = b$ moles/L and we write $x = [\mathrm{C}]$, then we have

$$\frac{dx}{dt} = k(a - x)(b - x)$$

(a) Assuming that $a \neq b$, find x as a function of t. Use the fact that the initial concentration of C is 0.
(b) Find $x(t)$ assuming that $a = b$. How does this expression for $x(t)$ simplify if it is known that $[\mathrm{C}] = \frac{1}{2}a$ after 20 seconds?

41. In contrast to the situation of Exercise 40, experiments show that the reaction $H_2 + Br_2 \rightarrow 2HBr$ satisfies the rate law

$$\frac{d[\mathrm{HBr}]}{dt} = k[\mathrm{H_2}][\mathrm{Br_2}]^{1/2}$$

and so for this reaction the differential equation becomes

$$\frac{dx}{dt} = k(a - x)(b - x)^{1/2}$$

where $x = [\mathrm{HBr}]$ and a and b are the initial concentrations of hydrogen and bromine.
(a) Find x as a function of t in the case where $a = b$. Use the fact that $x(0) = 0$.
(b) If $a > b$, find t as a function of x. $\left[\textit{Hint:}\text{ In performing the integration, make the substitution } u = \sqrt{b - x}.\right]$

42. A sphere with radius 1 m has temperature 15°C. It lies inside a concentric sphere with radius 2 m and temperature 25°C. The temperature $T(r)$ at a distance r from the common center of the spheres satisfies the differential equation

$$\frac{d^2T}{dr^2} + \frac{2}{r}\frac{dT}{dr} = 0$$

If we let $S = dT/dr$, then S satisfies a first-order differential equation. Solve it to find an expression for the temperature $T(r)$ between the spheres.

43. A glucose solution is administered intravenously into the bloodstream at a constant rate r. As the glucose is added, it is converted into other substances and removed from the bloodstream at a rate that is proportional to the concentration at that time. Thus a model for the concentration $C = C(t)$ of the glucose solution in the bloodstream is

$$\frac{dC}{dt} = r - kC$$

where k is a positive constant.
(a) Suppose that the concentration at time $t = 0$ is C_0. Determine the concentration at any time t by solving the differential equation.
(b) Assuming that $C_0 < r/k$, find $\lim_{t\to\infty} C(t)$ and interpret your answer.

44. A certain small country has \$10 billion in paper currency in circulation, and each day \$50 million comes into the country's banks. The government decides to introduce new currency by having the banks replace old bills with new ones whenever old currency comes into the banks. Let $x = x(t)$ denote the amount of new currency in circulation at time t, with $x(0) = 0$.
(a) Formulate a mathematical model in the form of an initial-value problem that represents the "flow" of the new currency into circulation.
(b) Solve the initial-value problem found in part (a).
(c) How long will it take for the new bills to account for 90% of the currency in circulation?

45. A tank contains 1000 L of brine with 15 kg of dissolved salt. Pure water enters the tank at a rate of 10 L/min. The solution

is kept thoroughly mixed and drains from the tank at the same rate. How much salt is in the tank (a) after t minutes and (b) after 20 minutes?

46. The air in a room with volume 180 m^3 contains 0.15% carbon dioxide initially. Fresher air with only 0.05% carbon dioxide flows into the room at a rate of 2 m^3/min and the mixed air flows out at the same rate. Find the percentage of carbon dioxide in the room as a function of time. What happens in the long run?

47. A vat with 500 gallons of beer contains 4% alcohol (by volume). Beer with 6% alcohol is pumped into the vat at a rate of 5 gal/min and the mixture is pumped out at the same rate. What is the percentage of alcohol after an hour?

48. A tank contains 1000 L of pure water. Brine that contains 0.05 kg of salt per liter of water enters the tank at a rate of 5 L/min. Brine that contains 0.04 kg of salt per liter of water enters the tank at a rate of 10 L/min. The solution is kept thoroughly mixed and drains from the tank at a rate of 15 L/min. How much salt is in the tank (a) after t minutes and (b) after one hour?

49. When a raindrop falls, it increases in size and so its mass at time t is a function of t, namely, $m(t)$. The rate of growth of the mass is $km(t)$ for some positive constant k. When we apply Newton's Law of Motion to the raindrop, we get $(mv)' = gm$, where v is the velocity of the raindrop (directed downward) and g is the acceleration due to gravity. The *terminal velocity* of the raindrop is $\lim_{t\to\infty} v(t)$. Find an expression for the terminal velocity in terms of g and k.

50. An object of mass m is moving horizontally through a medium which resists the motion with a force that is a function of the velocity; that is,

$$m\frac{d^2s}{dt^2} = m\frac{dv}{dt} = f(v)$$

where $v = v(t)$ and $s = s(t)$ represent the velocity and position of the object at time t, respectively. For example, think of a boat moving through the water.

(a) Suppose that the resisting force is proportional to the velocity, that is, $f(v) = -kv$, k a positive constant. (This model is appropriate for small values of v.) Let $v(0) = v_0$ and $s(0) = s_0$ be the initial values of v and s. Determine v and s at any time t. What is the total distance that the object travels from time $t = 0$?

(b) For larger values of v a better model is obtained by supposing that the resisting force is proportional to the square of the velocity, that is, $f(v) = -kv^2$, $k > 0$. (This model was first proposed by Newton.) Let v_0 and s_0 be the initial values of v and s. Determine v and s at any time t. What is the total distance that the object travels in this case?

51. *Allometric growth* in biology refers to relationships between sizes of parts of an organism (skull length and body length, for instance). If $L_1(t)$ and $L_2(t)$ are the sizes of two organs in an organism of age t, then L_1 and L_2 satisfy an allometric law if their specific growth rates are proportional:

$$\frac{1}{L_1}\frac{dL_1}{dt} = k\frac{1}{L_2}\frac{dL_2}{dt}$$

where k is a constant.

(a) Use the allometric law to write a differential equation relating L_1 and L_2 and solve it to express L_1 as a function of L_2.

(b) In a study of several species of unicellular algae, the proportionality constant in the allometric law relating B (cell biomass) and V (cell volume) was found to be $k = 0.0794$. Write B as a function of V.

52. A model for tumor growth is given by the Gompertz equation

$$\frac{dV}{dt} = a(\ln b - \ln V)V$$

where a and b are positive constants and V is the volume of the tumor measured in mm^3.

(a) Find a family of solutions for tumor volume as a function of time.

(b) Find the solution that has an initial tumor volume of $V(0) = 1$ mm^3.

53. Let $A(t)$ be the area of a tissue culture at time t and let M be the final area of the tissue when growth is complete. Most cell divisions occur on the periphery of the tissue and the number of cells on the periphery is proportional to $\sqrt{A(t)}$. So a reasonable model for the growth of tissue is obtained by assuming that the rate of growth of the area is jointly proportional to $\sqrt{A(t)}$ and $M - A(t)$.

(a) Formulate a differential equation and use it to show that the tissue grows fastest when $A(t) = \frac{1}{3}M$.

CAS (b) Solve the differential equation to find an expression for $A(t)$. Use a computer algebra system to perform the integration.

54. According to Newton's Law of Universal Gravitation, the gravitational force on an object of mass m that has been projected vertically upward from the earth's surface is

$$F = \frac{mgR^2}{(x + R)^2}$$

where $x = x(t)$ is the object's distance above the surface at time t, R is the earth's radius, and g is the acceleration due to gravity. Also, by Newton's Second Law, $F = ma = m(dv/dt)$ and so

$$m\frac{dv}{dt} = -\frac{mgR^2}{(x + R)^2}$$

(a) Suppose a rocket is fired vertically upward with an initial velocity v_0. Let h be the maximum height above the surface reached by the object. Show that

$$v_0 = \sqrt{\frac{2gRh}{R + h}}$$

[*Hint:* By the Chain Rule, $m\,(dv/dt) = mv\,(dv/dx)$.]

(b) Calculate $v_e = \lim_{h\to\infty} v_0$. This limit is called the *escape velocity* for the earth.
(c) Use $R = 3960$ mi and $g = 32\ \text{ft/s}^2$ to calculate v_e in feet per second and in miles per second.

APPLIED PROJECT HOW FAST DOES A TANK DRAIN?

If water (or other liquid) drains from a tank, we expect that the flow will be greatest at first (when the water depth is greatest) and will gradually decrease as the water level decreases. But we need a more precise mathematical description of how the flow decreases in order to answer the kinds of questions that engineers ask: How long does it take for a tank to drain completely? How much water should a tank hold in order to guarantee a certain minimum water pressure for a sprinkler system?

Let $h(t)$ and $V(t)$ be the height and volume of water in a tank at time t. If water drains through a hole with area a at the bottom of the tank, then Torricelli's Law says that

$$\boxed{1} \qquad \frac{dV}{dt} = -a\sqrt{2gh}$$

where g is the acceleration due to gravity. So the rate at which water flows from the tank is proportional to the square root of the water height.

1. (a) Suppose the tank is cylindrical with height 6 ft and radius 2 ft and the hole is circular with radius 1 inch. If we take $g = 32\ \text{ft/s}^2$, show that h satisfies the differential equation

$$\frac{dh}{dt} = -\frac{1}{72}\sqrt{h}$$

(b) Solve this equation to find the height of the water at time t, assuming the tank is full at time $t = 0$.
(c) How long will it take for the water to drain completely?

2. Because of the rotation and viscosity of the liquid, the theoretical model given by Equation 1 isn't quite accurate. Instead, the model

$$\boxed{2} \qquad \frac{dh}{dt} = k\sqrt{h}$$

is often used and the constant k (which depends on the physical properties of the liquid) is determined from data concerning the draining of the tank.
(a) Suppose that a hole is drilled in the side of a cylindrical bottle and the height h of the water (above the hole) decreases from 10 cm to 3 cm in 68 seconds. Use Equation 2 to find an expression for $h(t)$. Evaluate $h(t)$ for $t = 10, 20, 30, 40, 50, 60$.
(b) Drill a 4-mm hole near the bottom of the cylindrical part of a two-liter plastic soft-drink bottle. Attach a strip of masking tape marked in centimeters from 0 to 10, with 0 corresponding to the top of the hole. With one finger over the hole, fill the bottle with water to the 10-cm mark. Then take your finger off the hole and record the values of $h(t)$ for $t = 10, 20, 30, 40, 50, 60$ seconds. (You will probably find that it takes 68 seconds for the level to decrease to $h = 3$ cm.) Compare your data with the values of $h(t)$ from part (a). How well did the model predict the actual values?

Problem 2(b) is best done as a classroom demonstration or as a group project with three students in each group: a timekeeper to call out seconds, a bottle keeper to estimate the height every 10 seconds, and a record keeper to record these values.

© Richard Le Borne, Dept. Mathematics, Tennessee Technological University

3. In many parts of the world, the water for sprinkler systems in large hotels and hospitals is supplied by gravity from cylindrical tanks on or near the roofs of the buildings. Suppose such a tank has radius 10 ft and the diameter of the outlet is 2.5 inches. An engineer has to guarantee that the water pressure will be at least 2160 lb/ft^2 for a period of 10 minutes. (When a fire happens, the electrical system might fail and it could take up to 10 minutes for the emergency generator and fire pump to be activated.) What height should the engineer specify for the tank in order to make such a guarantee? (Use the fact that the water pressure at a depth of d feet is $P = 62.5d\ \text{lb/ft}^2$. See Section 8.3.)

4. Not all water tanks are shaped like cylinders. Suppose a tank has cross-sectional area $A(h)$ at height h. Then the volume of water up to height h is $V = \int_0^h A(u)\,du$ and so the Fundamental Theorem of Calculus gives $dV/dh = A(h)$. It follows that

$$\frac{dV}{dt} = \frac{dV}{dh}\frac{dh}{dt} = A(h)\frac{dh}{dt}$$

and so Torricelli's Law becomes

$$A(h)\frac{dh}{dt} = -a\sqrt{2gh}$$

(a) Suppose the tank has the shape of a sphere with radius 2 m and is initially half full of water. If the radius of the circular hole is 1 cm and we take $g = 10\ \text{m/s}^2$, show that h satisfies the differential equation

$$(4h - h^2)\frac{dh}{dt} = -0.0001\sqrt{20h}$$

(b) How long will it take for the water to drain completely?

APPLIED PROJECT WHICH IS FASTER, GOING UP OR COMING DOWN?

Suppose you throw a ball into the air. Do you think it takes longer to reach its maximum height or to fall back to earth from its maximum height? We will solve the problem in this project, but before getting started, think about that situation and make a guess based on your physical intuition.

In modeling force due to air resistance, various functions have been used, depending on the physical characteristics and speed of the ball. Here we use a linear model, $-pv$, but a quadratic model ($-pv^2$ on the way up and pv^2 on the way down) is another possibility for higher speeds (see Exercise 9.3.50). For a golf ball, experiments have shown that a good model is $-pv^{1.3}$ going up and $p|v|^{1.3}$ coming down. But no matter which force function $-f(v)$ is used [where $f(v) > 0$ for $v > 0$ and $f(v) < 0$ for $v < 0$], the answer to the question remains the same. See F. Brauer, "What Goes Up Must Come Down, Eventually," *American Mathematical Monthly* 108 (2001), pp. 437–440.

1. A ball with mass m is projected vertically upward from the earth's surface with a positive initial velocity v_0. We assume the forces acting on the ball are the force of gravity and a retarding force of air resistance with direction opposite to the direction of motion and with magnitude $p|v(t)|$, where p is a positive constant and $v(t)$ is the velocity of the ball at time t. In both the ascent and the descent, the total force acting on the ball is $-pv - mg$. [During ascent, $v(t)$ is positive and the resistance acts downward; during descent, $v(t)$ is negative and the resistance acts upward.] So, by Newton's Second Law, the equation of motion is

$$mv' = -pv - mg$$

Solve this differential equation to show that the velocity is

$$v(t) = \left(v_0 + \frac{mg}{p}\right)e^{-pt/m} - \frac{mg}{p}$$

2. Show that the height of the ball, until it hits the ground, is

$$y(t) = \left(v_0 + \frac{mg}{p}\right)\frac{m}{p}(1 - e^{-pt/m}) - \frac{mgt}{p}$$

3. Let t_1 be the time that the ball takes to reach its maximum height. Show that

$$t_1 = \frac{m}{p} \ln\left(\frac{mg + pv_0}{mg}\right)$$

Find this time for a ball with mass 1 kg and initial velocity 20 m/s. Assume the air resistance is $\frac{1}{10}$ of the speed.

4. Let t_2 be the time at which the ball falls back to earth. For the particular ball in Problem 3, estimate t_2 by using a graph of the height function $y(t)$. Which is faster, going up or coming down?

5. In general, it's not easy to find t_2 because it's impossible to solve the equation $y(t) = 0$ explicitly. We can, however, use an indirect method to determine whether ascent or descent is faster: we determine whether $y(2t_1)$ is positive or negative. Show that

$$y(2t_1) = \frac{m^2 g}{p^2}\left(x - \frac{1}{x} - 2\ln x\right)$$

where $x = e^{pt_1/m}$. Then show that $x > 1$ and the function

$$f(x) = x - \frac{1}{x} - 2\ln x$$

is increasing for $x > 1$. Use this result to decide whether $y(2t_1)$ is positive or negative. What can you conclude? Is ascent or descent faster?

9.4 Models for Population Growth

In this section we investigate differential equations that are used to model population growth: the law of natural growth, the logistic equation, and several others.

The Law of Natural Growth

One of the models for population growth that we considered in Section 9.1 was based on the assumption that the population grows at a rate proportional to the size of the population:

$$\frac{dP}{dt} = kP$$

Is that a reasonable assumption? Suppose we have a population (of bacteria, for instance) with size $P = 1000$ and at a certain time it is growing at a rate of $P' = 300$ bacteria per hour. Now let's take another 1000 bacteria of the same type and put them with the first population. Each half of the combined population was previously growing at a rate of 300 bacteria per hour. We would expect the total population of 2000 to increase at a rate of 600 bacteria per hour initially (provided there's enough room and nutrition). So if we double the size, we double the growth rate. It seems reasonable that the growth rate should be proportional to the size.

In general, if $P(t)$ is the value of a quantity y at time t and if the rate of change of P with respect to t is proportional to its size $P(t)$ at any time, then

1 $$\boxed{\frac{dP}{dt} = kP}$$

where k is a constant. Equation 1 is sometimes called the **law of natural growth**. If k is positive, then the population increases; if k is negative, it decreases.

Because Equation 1 is a separable differential equation, we can solve it by the methods of Section 9.3:

$$\int \frac{dP}{P} = \int k\,dt$$

$$\ln|P| = kt + C$$

$$|P| = e^{kt+C} = e^C e^{kt}$$

$$P = Ae^{kt}$$

where A $(= \pm e^C$ or $0)$ is an arbitrary constant. To see the significance of the constant A, we observe that

$$P(0) = Ae^{k\cdot 0} = A$$

Therefore A is the initial value of the function.

Examples and exercises on the use of (2) are given in Section 6.5.

2 The solution of the initial-value problem

$$\frac{dP}{dt} = kP \qquad P(0) = P_0$$

is

$$P(t) = P_0 e^{kt}$$

Another way of writing Equation 1 is

$$\frac{1}{P}\frac{dP}{dt} = k$$

which says that the **relative growth rate** (the growth rate divided by the population size) is constant. Then (2) says that a population with constant relative growth rate must grow exponentially.

We can account for emigration (or "harvesting") from a population by modifying Equation 1: if the rate of emigration is a constant m, then the rate of change of the population is modeled by the differential equation

$$\frac{dP}{dt} = kP - m \tag{3}$$

See Exercise 17 for the solution and consequences of Equation 3.

The Logistic Model

As we discussed in Section 9.1, a population often increases exponentially in its early stages but levels off eventually and approaches its carrying capacity because of limited resources. If $P(t)$ is the size of the population at time t, we assume that

$$\frac{dP}{dt} \approx kP \qquad \text{if } P \text{ is small}$$

This says that the growth rate is initially close to being proportional to size. In other words, the relative growth rate is almost constant when the population is small. But we also want to reflect the fact that the relative growth rate decreases as the population P increases and becomes negative if P ever exceeds its **carrying capacity** M, the maximum population that the environment is capable of sustaining in the long run. The simplest expression for the relative growth rate that incorporates these assumptions is

$$\frac{1}{P}\frac{dP}{dt} = k\left(1 - \frac{P}{M}\right)$$

Multiplying by P, we obtain the model for population growth known as the **logistic differential equation**:

$$\boxed{4} \qquad \boxed{\frac{dP}{dt} = kP\left(1 - \frac{P}{M}\right)}$$

Notice from Equation 4 that if P is small compared with M, then P/M is close to 0 and so $dP/dt \approx kP$. However, if $P \to M$ (the population approaches its carrying capacity), then $P/M \to 1$, so $dP/dt \to 0$. We can deduce information about whether solutions increase or decrease directly from Equation 4. If the population P lies between 0 and M, then the right side of the equation is positive, so $dP/dt > 0$ and the population increases. But if the population exceeds the carrying capacity ($P > M$), then $1 - P/M$ is negative, so $dP/dt < 0$ and the population decreases.

Let's start our more detailed analysis of the logistic differential equation by looking at a direction field.

EXAMPLE 1 Draw a direction field for the logistic equation with $k = 0.08$ and carrying capacity $M = 1000$. What can you deduce about the solutions?

SOLUTION In this case the logistic differential equation is

$$\frac{dP}{dt} = 0.08P\left(1 - \frac{P}{1000}\right)$$

A direction field for this equation is shown in Figure 1. We show only the first quadrant because negative populations aren't meaningful and we are interested only in what happens after $t = 0$.

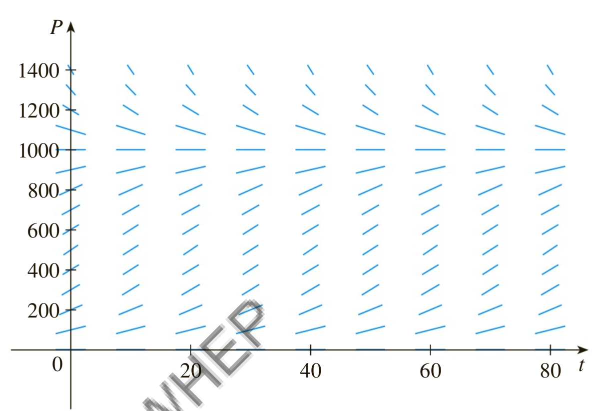


FIGURE 1
Direction field for the logistic equation in Example 1

The logistic equation is autonomous (dP/dt depends only on P, not on t), so the slopes are the same along any horizontal line. As expected, the slopes are positive for $0 < P < 1000$ and negative for $P > 1000$.

The slopes are small when P is close to 0 or 1000 (the carrying capacity). Notice that the solutions move away from the equilibrium solution $P = 0$ and move toward the equilibrium solution $P = 1000$.

In Figure 2 we use the direction field to sketch solution curves with initial populations $P(0) = 100$, $P(0) = 400$, and $P(0) = 1300$. Notice that solution curves that start below $P = 1000$ are increasing and those that start above $P = 1000$ are decreasing. The slopes are greatest when $P \approx 500$ and therefore the solution curves that start below $P = 1000$ have inflection points when $P \approx 500$. In fact we can prove that all solution curves that start below $P = 500$ have an inflection point when P is exactly 500. (See Exercise 13.)

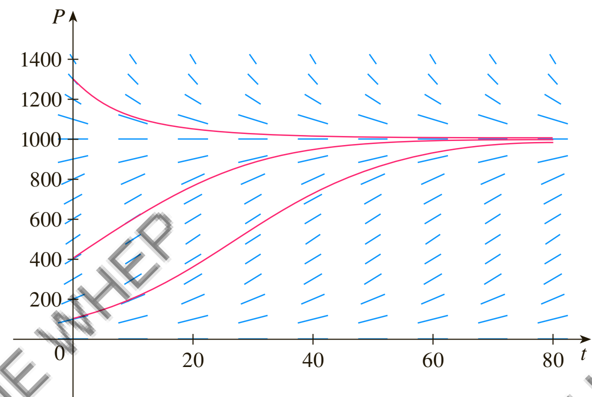


FIGURE 2
Solution curves for the logistic equation in Example 1

The logistic equation (4) is separable and so we can solve it explicitly using the method of Section 9.3. Since

$$\frac{dP}{dt} = kP\left(1 - \frac{P}{M}\right)$$

we have

$$\boxed{5} \qquad \int \frac{dP}{P(1 - P/M)} = \int k\,dt$$

To evaluate the integral on the left side, we write

$$\frac{1}{P(1 - P/M)} = \frac{M}{P(M - P)}$$

Using partial fractions (see Section 7.4), we get

$$\frac{M}{P(M - P)} = \frac{1}{P} + \frac{1}{M - P}$$

This enables us to rewrite Equation 5:

$$\int \left(\frac{1}{P} + \frac{1}{M - P}\right) dP = \int k\,dt$$

$$\ln |P| - \ln |M - P| = kt + C$$

$$\ln\left|\frac{M-P}{P}\right| = -kt - C$$

$$\left|\frac{M-P}{P}\right| = e^{-kt-C} = e^{-C}e^{-kt}$$

6
$$\frac{M-P}{P} = Ae^{-kt}$$

where $A = \pm e^{-C}$. Solving Equation 6 for P, we get

$$\frac{M}{P} - 1 = Ae^{-kt} \qquad \Rightarrow \qquad \frac{P}{M} = \frac{1}{1 + Ae^{-kt}}$$

so
$$P = \frac{M}{1 + Ae^{-kt}}$$

We find the value of A by putting $t = 0$ in Equation 6. If $t = 0$, then $P = P_0$ (the initial population), so

$$\frac{M - P_0}{P_0} = Ae^0 = A$$

Thus the solution to the logistic equation is

7
$$\boxed{P(t) = \frac{M}{1 + Ae^{-kt}} \qquad \text{where } A = \frac{M - P_0}{P_0}}$$

Using the expression for $P(t)$ in Equation 7, we see that

$$\lim_{t \to \infty} P(t) = M$$

which is to be expected.

EXAMPLE 2 Write the solution of the initial-value problem

$$\frac{dP}{dt} = 0.08P\left(1 - \frac{P}{1000}\right) \qquad P(0) = 100$$

and use it to find the population sizes $P(40)$ and $P(80)$. At what time does the population reach 900?

SOLUTION The differential equation is a logistic equation with $k = 0.08$, carrying capacity $M = 1000$, and initial population $P_0 = 100$. So Equation 7 gives the population at time t as

$$P(t) = \frac{1000}{1 + Ae^{-0.08t}} \qquad \text{where } A = \frac{1000 - 100}{100} = 9$$

Thus
$$P(t) = \frac{1000}{1 + 9e^{-0.08t}}$$

So the population sizes when $t = 40$ and 80 are

$$P(40) = \frac{1000}{1 + 9e^{-3.2}} \approx 731.6 \qquad P(80) = \frac{1000}{1 + 9e^{-6.4}} \approx 985.3$$

The population reaches 900 when

$$\frac{1000}{1 + 9e^{-0.08t}} = 900$$

Solving this equation for t, we get

$$1 + 9e^{-0.08t} = \tfrac{10}{9}$$

$$e^{-0.08t} = \tfrac{1}{81}$$

$$-0.08t = \ln \tfrac{1}{81} = -\ln 81$$

$$t = \frac{\ln 81}{0.08} \approx 54.9$$

Compare the solution curve in Figure 3 with the lowest solution curve we drew from the direction field in Figure 2.

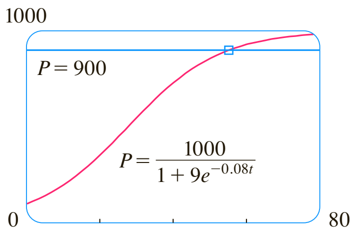


FIGURE 3

So the population reaches 900 when t is approximately 55. As a check on our work, we graph the population curve in Figure 3 and observe where it intersects the line $P = 900$. The cursor indicates that $t \approx 55$. ■

■ Comparison of the Natural Growth and Logistic Models

In the 1930s the biologist G. F. Gause conducted an experiment with the protozoan *Paramecium* and used a logistic equation to model his data. The table gives his daily count of the population of protozoa. He estimated the initial relative growth rate to be 0.7944 and the carrying capacity to be 64.

t (days)	0	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
P (observed)	2	3	22	16	39	52	54	47	50	76	69	51	57	70	53	59	57

EXAMPLE 3 Find the exponential and logistic models for Gause's data. Compare the predicted values with the observed values and comment on the fit.

SOLUTION Given the relative growth rate $k = 0.7944$ and the initial population $P_0 = 2$, the exponential model is

$$P(t) = P_0 e^{kt} = 2e^{0.7944t}$$

Gause used the same value of k for his logistic model. [This is reasonable because $P_0 = 2$ is small compared with the carrying capacity ($M = 64$). The equation

$$\left.\frac{1}{P_0}\frac{dP}{dt}\right|_{t=0} = k\left(1 - \frac{2}{64}\right) \approx k$$

shows that the value of k for the logistic model is very close to the value for the exponential model.]

Then the solution of the logistic equation in Equation 7 gives

$$P(t) = \frac{M}{1 + Ae^{-kt}} = \frac{64}{1 + Ae^{-0.7944t}}$$

where $$A = \frac{M - P_0}{P_0} = \frac{64 - 2}{2} = 31$$

So $$P(t) = \frac{64}{1 + 31e^{-0.7944t}}$$

We use these equations to calculate the predicted values (rounded to the nearest integer) and compare them in the following table.

t (days)	0	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
P (observed)	2	3	22	16	39	52	54	47	50	76	69	51	57	70	53	59	57
P (logistic model)	2	4	9	17	28	40	51	57	61	62	63	64	64	64	64	64	64
P (exponential model)	2	4	10	22	48	106	. . .										

We notice from the table and from the graph in Figure 4 that for the first three or four days the exponential model gives results comparable to those of the more sophisticated logistic model. For $t \geqslant 5$, however, the exponential model is hopelessly inaccurate, but the logistic model fits the observations reasonably well.

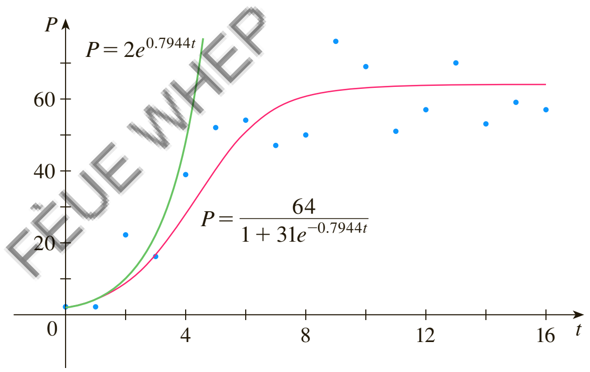


FIGURE 4
The exponential and logistic models for the *Paramecium* data

Many countries that formerly experienced exponential growth are now finding that their rates of population growth are declining and the logistic model provides a better model. The table in the margin shows midyear values of $B(t)$, the population of Belgium, in thousands, at time t, from 1980 to 2012. Figure 5 shows these data points together with a shifted logistic function obtained from a calculator with the ability to fit a logistic function to these points by regression. We see that the logistic model provides a very good fit.

t	$B(t)$	t	$B(t)$
1980	9,847	1998	10,217
1982	9,856	2000	10,264
1984	9,855	2002	10,312
1986	9,862	2004	10,348
1988	9,884	2006	10,379
1990	9,969	2008	10,404
1992	10,046	2010	10,423
1994	10,123	2012	10,438
1996	10,179		

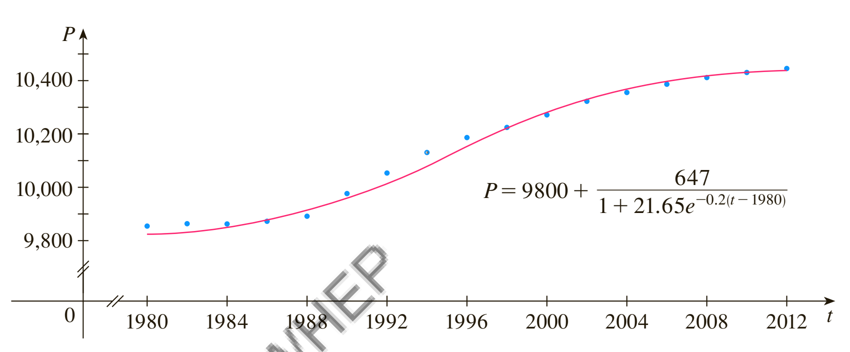


FIGURE 5
Logistic model for the population of Belgium

Other Models for Population Growth

The Law of Natural Growth and the logistic differential equation are not the only equations that have been proposed to model population growth. In Exercise 22 we look at the Gompertz growth function and in Exercises 23 and 24 we investigate seasonal-growth models.

Two of the other models are modifications of the logistic model. The differential equation

$$\frac{dP}{dt} = kP\left(1 - \frac{P}{M}\right) - c$$

has been used to model populations that are subject to harvesting of one sort or another. (Think of a population of fish being caught at a constant rate.) This equation is explored in Exercises 19 and 20.

For some species there is a minimum population level m below which the species tends to become extinct. (Adults may not be able to find suitable mates.) Such populations have been modeled by the differential equation

$$\frac{dP}{dt} = kP\left(1 - \frac{P}{M}\right)\left(1 - \frac{m}{P}\right)$$

where the extra factor, $1 - m/P$, takes into account the consequences of a sparse population (see Exercise 21).

9.4 EXERCISES

1–2 A population grows according to the given logistic equation, where t is measured in weeks.

(a) What is the carrying capacity? What is the value of k?
(b) Write the solution of the equation.
(c) What is the population after 10 weeks?

1. $\dfrac{dP}{dt} = 0.04P\left(1 - \dfrac{P}{1200}\right), \quad P(0) = 60$

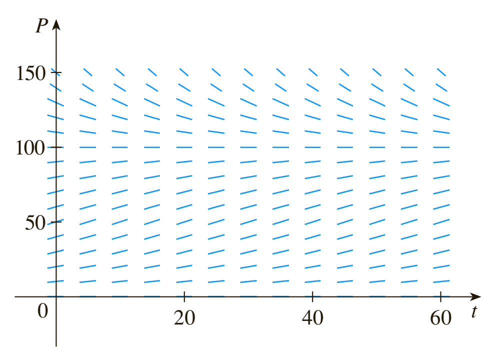
2. $\dfrac{dP}{dt} = 0.02P - 0.0004P^2, \quad P(0) = 40$

3. Suppose that a population develops according to the logistic equation

$$\frac{dP}{dt} = 0.05P - 0.0005P^2$$

where t is measured in weeks.

(a) What is the carrying capacity? What is the value of k?
(b) A direction field for this equation is shown. Where are the slopes close to 0? Where are they largest? Which solutions are increasing? Which solutions are decreasing?



(c) Use the direction field to sketch solutions for initial populations of 20, 40, 60, 80, 120, and 140. What do these solutions have in common? How do they differ? Which solutions have inflection points? At what population levels do they occur?
(d) What are the equilibrium solutions? How are the other solutions related to these solutions?

4. Suppose that a population grows according to a logistic model with carrying capacity 6000 and $k = 0.0015$ per year.

(a) Write the logistic differential equation for these data.

(b) Draw a direction field (either by hand or with a computer algebra system). What does it tell you about the solution curves?
(c) Use the direction field to sketch the solution curves for initial populations of 1000, 2000, 4000, and 8000. What can you say about the concavity of these curves? What is the significance of the inflection points?
(d) Program a calculator or computer to use Euler's method with step size $h = 1$ to estimate the population after 50 years if the initial population is 1000.
(e) If the initial population is 1000, write a formula for the population after t years. Use it to find the population after 50 years and compare with your estimate in part (d).
(f) Graph the solution in part (e) and compare with the solution curve you sketched in part (c).

5. The Pacific halibut fishery has been modeled by the differential equation

$$\frac{dy}{dt} = ky\left(1 - \frac{y}{M}\right)$$

where $y(t)$ is the biomass (the total mass of the members of the population) in kilograms at time t (measured in years), the carrying capacity is estimated to be $M = 8 \times 10^7$ kg, and $k = 0.71$ per year.
(a) If $y(0) = 2 \times 10^7$ kg, find the biomass a year later.
(b) How long will it take for the biomass to reach 4×10^7 kg?

6. Suppose a population $P(t)$ satisfies

$$\frac{dP}{dt} = 0.4P - 0.001P^2 \qquad P(0) = 50$$

where t is measured in years.
(a) What is the carrying capacity?
(b) What is $P'(0)$?
(c) When will the population reach 50% of the carrying capacity?

7. Suppose a population grows according to a logistic model with initial population 1000 and carrying capacity 10,000. If the population grows to 2500 after one year, what will the population be after another three years?

8. The table gives the number of yeast cells in a new laboratory culture.

Time (hours)	Yeast cells	Time (hours)	Yeast cells
0	18	10	509
2	39	12	597
4	80	14	640
6	171	16	664
8	336	18	672

(a) Plot the data and use the plot to estimate the carrying capacity for the yeast population.
(b) Use the data to estimate the initial relative growth rate.
(c) Find both an exponential model and a logistic model for these data.
(d) Compare the predicted values with the observed values, both in a table and with graphs. Comment on how well your models fit the data.
(e) Use your logistic model to estimate the number of yeast cells after 7 hours.

9. The population of the world was about 6.1 billion in 2000. Birth rates around that time ranged from 35 to 40 million per year and death rates ranged from 15 to 20 million per year. Let's assume that the carrying capacity for world population is 20 billion.
(a) Write the logistic differential equation for these data. (Because the initial population is small compared to the carrying capacity, you can take k to be an estimate of the initial relative growth rate.)
(b) Use the logistic model to estimate the world population in the year 2010 and compare with the actual population of 6.9 billion.
(c) Use the logistic model to predict the world population in the years 2100 and 2500.

10. (a) Assume that the carrying capacity for the US population is 800 million. Use it and the fact that the population was 282 million in 2000 to formulate a logistic model for the US population.
(b) Determine the value of k in your model by using the fact that the population in 2010 was 309 million.
(c) Use your model to predict the US population in the years 2100 and 2200.
(d) Use your model to predict the year in which the US population will exceed 500 million.

11. One model for the spread of a rumor is that the rate of spread is proportional to the product of the fraction y of the population who have heard the rumor and the fraction who have not heard the rumor.
(a) Write a differential equation that is satisfied by y.
(b) Solve the differential equation.
(c) A small town has 1000 inhabitants. At 8 AM, 80 people have heard a rumor. By noon half the town has heard it. At what time will 90% of the population have heard the rumor?

12. Biologists stocked a lake with 400 fish and estimated the carrying capacity (the maximal population for the fish of that species in that lake) to be 10,000. The number of fish tripled in the first year.
(a) Assuming that the size of the fish population satisfies the logistic equation, find an expression for the size of the population after t years.
(b) How long will it take for the population to increase to 5000?

13. (a) Show that if P satisfies the logistic equation (4), then

$$\frac{d^2P}{dt^2} = k^2P\left(1 - \frac{P}{M}\right)\left(1 - \frac{2P}{M}\right)$$

(b) Deduce that a population grows fastest when it reaches half its carrying capacity.

14. For a fixed value of M (say $M = 10$), the family of logistic functions given by Equation 7 depends on the initial value P_0 and the proportionality constant k. Graph several members of this family. How does the graph change when P_0 varies? How does it change when k varies?

15. The table gives the midyear population of Japan, in thousands, from 1960 to 2010.

Year	Population	Year	Population
1960	94,092	1990	123,537
1965	98,883	1995	125,327
1970	104,345	2000	126,776
1975	111,573	2005	127,715
1980	116,807	2010	127,579
1985	120,754		

Use a calculator to fit both an exponential function and a logistic function to these data. Graph the data points and both functions, and comment on the accuracy of the models. [*Hint:* Subtract 94,000 from each of the population figures. Then, after obtaining a model from your calculator, add 94,000 to get your final model. It might be helpful to choose $t = 0$ to correspond to 1960 or 1980.]

16. The table gives the midyear population of Norway, in thousands, from 1960 to 2010.

Year	Population	Year	Population
1960	3581	1990	4242
1965	3723	1995	4359
1970	3877	2000	4492
1975	4007	2005	4625
1980	4086	2010	4891
1985	4152		

Use a calculator to fit both an exponential function and a logistic function to these data. Graph the data points and both functions, and comment on the accuracy of the models. [*Hint:* Subtract 3500 from each of the population figures. Then, after obtaining a model from your calculator, add 3500 to get your final model. It might be helpful to choose $t = 0$ to correspond to 1960.]

17. Consider a population $P = P(t)$ with constant relative birth and death rates α and β, respectively, and a constant emigration rate m, where α, β, and m are positive constants. Assume that $\alpha > \beta$. Then the rate of change of the population at time t is modeled by the differential equation

$$\frac{dP}{dt} = kP - m \qquad \text{where } k = \alpha - \beta$$

(a) Find the solution of this equation that satisfies the initial condition $P(0) = P_0$.

(b) What condition on m will lead to an exponential expansion of the population?

(c) What condition on m will result in a constant population? A population decline?

(d) In 1847, the population of Ireland was about 8 million and the difference between the relative birth and death rates was 1.6% of the population. Because of the potato famine in the 1840s and 1850s, about 210,000 inhabitants per year emigrated from Ireland. Was the population expanding or declining at that time?

18. Let c be a positive number. A differential equation of the form

$$\frac{dy}{dt} = ky^{1+c}$$

where k is a positive constant, is called a *doomsday equation* because the exponent in the expression ky^{1+c} is larger than the exponent 1 for natural growth.

(a) Determine the solution that satisfies the initial condition $y(0) = y_0$.

(b) Show that there is a finite time $t = T$ (doomsday) such that $\lim_{t \to T^-} y(t) = \infty$.

(c) An especially prolific breed of rabbits has the growth term $ky^{1.01}$. If 2 such rabbits breed initially and the warren has 16 rabbits after three months, then when is doomsday?

19. Let's modify the logistic differential equation of Example 1 as follows:

$$\frac{dP}{dt} = 0.08P\left(1 - \frac{P}{1000}\right) - 15$$

(a) Suppose $P(t)$ represents a fish population at time t, where t is measured in weeks. Explain the meaning of the final term in the equation (-15).

(b) Draw a direction field for this differential equation.

(c) What are the equilibrium solutions?

(d) Use the direction field to sketch several solution curves. Describe what happens to the fish population for various initial populations.

CAS (e) Solve this differential equation explicitly, either by using partial fractions or with a computer algebra system. Use the initial populations 200 and 300. Graph the solutions and compare with your sketches in part (d).

CAS **20.** Consider the differential equation

$$\frac{dP}{dt} = 0.08P\left(1 - \frac{P}{1000}\right) - c$$

as a model for a fish population, where t is measured in weeks and c is a constant.

(a) Use a CAS to draw direction fields for various values of c.

(b) From your direction fields in part (a), determine the values of c for which there is at least one equilibrium solution. For what values of c does the fish population always die out?
(c) Use the differential equation to prove what you discovered graphically in part (b).
(d) What would you recommend for a limit to the weekly catch of this fish population?

21. There is considerable evidence to support the theory that for some species there is a minimum population m such that the species will become extinct if the size of the population falls below m. This condition can be incorporated into the logistic equation by introducing the factor $(1 - m/P)$. Thus the modified logistic model is given by the differential equation

$$\frac{dP}{dt} = kP\left(1 - \frac{P}{M}\right)\left(1 - \frac{m}{P}\right)$$

(a) Use the differential equation to show that any solution is increasing if $m < P < M$ and decreasing if $0 < P < m$.
(b) For the case where $k = 0.08$, $M = 1000$, and $m = 200$, draw a direction field and use it to sketch several solution curves. Describe what happens to the population for various initial populations. What are the equilibrium solutions?
(c) Solve the differential equation explicitly, either by using partial fractions or with a computer algebra system. Use the initial population P_0.
(d) Use the solution in part (c) to show that if $P_0 < m$, then the species will become extinct. [*Hint:* Show that the numerator in your expression for $P(t)$ is 0 for some value of t.]

22. Another model for a growth function for a limited population is given by the **Gompertz function**, which is a solution of the differential equation

$$\frac{dP}{dt} = c \ln\left(\frac{M}{P}\right)P$$

where c is a constant and M is the carrying capacity.
(a) Solve this differential equation.
(b) Compute $\lim_{t\to\infty} P(t)$.
(c) Graph the Gompertz growth function for $M = 1000$, $P_0 = 100$, and $c = 0.05$, and compare it with the logistic function in Example 2. What are the similarities? What are the differences?
(d) We know from Exercise 13 that the logistic function grows fastest when $P = M/2$. Use the Gompertz differential equation to show that the Gompertz function grows fastest when $P = M/e$.

23. In a **seasonal-growth model**, a periodic function of time is introduced to account for seasonal variations in the rate of growth. Such variations could, for example, be caused by seasonal changes in the availability of food.
(a) Find the solution of the seasonal-growth model

$$\frac{dP}{dt} = kP\cos(rt - \phi) \qquad P(0) = P_0$$

where k, r, and ϕ are positive constants.
(b) By graphing the solution for several values of k, r, and ϕ, explain how the values of k, r, and ϕ affect the solution. What can you say about $\lim_{t\to\infty} P(t)$?

24. Suppose we alter the differential equation in Exercise 23 as follows:

$$\frac{dP}{dt} = kP\cos^2(rt - \phi) \qquad P(0) = P_0$$

(a) Solve this differential equation with the help of a table of integrals or a CAS.
(b) Graph the solution for several values of k, r, and ϕ. How do the values of k, r, and ϕ affect the solution? What can you say about $\lim_{t\to\infty} P(t)$ in this case?

25. Graphs of logistic functions (Figures 2 and 3) look suspiciously similar to the graph of the hyperbolic tangent function (Figure 6.7.3). Explain the similarity by showing that the logistic function given by Equation 7 can be written as

$$P(t) = \tfrac{1}{2}M\left[1 + \tanh\left(\tfrac{1}{2}k(t - c)\right)\right]$$

where $c = (\ln A)/k$. Thus the logistic function is really just a shifted hyperbolic tangent.

9.5 Linear Equations

A first-order **linear** differential equation is one that can be put into the form

$$\boxed{1} \qquad \frac{dy}{dx} + P(x)y = Q(x)$$

where P and Q are continuous functions on a given interval. This type of equation occurs frequently in various sciences, as we will see.

An example of a linear equation is $xy' + y = 2x$ because, for $x \neq 0$, it can be written in the form

$$\boxed{2} \qquad y' + \frac{1}{x}y = 2$$

Notice that this differential equation is not separable because it's impossible to factor the expression for y' as a function of x times a function of y. But we can still solve the equation by noticing, by the Product Rule, that

$$xy' + y = (xy)'$$

and so we can rewrite the equation as

$$(xy)' = 2x$$

If we now integrate both sides of this equation, we get

$$xy = x^2 + C \qquad \text{or} \qquad y = x + \frac{C}{x}$$

If we had been given the differential equation in the form of Equation 2, we would have had to take the preliminary step of multiplying each side of the equation by x.

It turns out that every first-order linear differential equation can be solved in a similar fashion by multiplying both sides of Equation 1 by a suitable function $I(x)$ called an *integrating factor*. We try to find I so that the left side of Equation 1, when multiplied by $I(x)$, becomes the derivative of the product $I(x)y$:

$$\boxed{3} \qquad I(x)\big(y' + P(x)y\big) = \big(I(x)y\big)'$$

If we can find such a function I, then Equation 1 becomes

$$\big(I(x)y\big)' = I(x)\,Q(x)$$

Integrating both sides, we would have

$$I(x)y = \int I(x)\,Q(x)\,dx + C$$

so the solution would be

$$\boxed{4} \qquad y(x) = \frac{1}{I(x)}\left[\int I(x)\,Q(x)\,dx + C\right]$$

To find such an I, we expand Equation 3 and cancel terms:

$$I(x)y' + I(x)\,P(x)y = \big(I(x)y\big)' = I'(x)y + I(x)y'$$

$$I(x)\,P(x) = I'(x)$$

This is a separable differential equation for I, which we solve as follows:

$$\int \frac{dI}{I} = \int P(x)\,dx$$

$$\ln|I| = \int P(x)\,dx$$

$$I = Ae^{\int P(x)\,dx}$$

where $A = \pm e^C$. We are looking for a particular integrating factor, not the most general one, so we take $A = 1$ and use

$$\boxed{5} \qquad I(x) = e^{\int P(x)\,dx}$$

Thus a formula for the general solution to Equation 1 is provided by Equation 4, where I is given by Equation 5. Instead of memorizing this formula, however, we just remember the form of the integrating factor.

> To solve the linear differential equation $y' + P(x)y = Q(x)$, multiply both sides by the **integrating factor** $I(x) = e^{\int P(x)\,dx}$ and integrate both sides.

EXAMPLE 1 Solve the differential equation $\dfrac{dy}{dx} + 3x^2y = 6x^2$.

SOLUTION The given equation is linear since it has the form of Equation 1 with $P(x) = 3x^2$ and $Q(x) = 6x^2$. An integrating factor is

$$I(x) = e^{\int 3x^2\,dx} = e^{x^3}$$

Multiplying both sides of the differential equation by e^{x^3}, we get

$$e^{x^3}\frac{dy}{dx} + 3x^2e^{x^3}y = 6x^2e^{x^3}$$

or

$$\frac{d}{dx}(e^{x^3}y) = 6x^2e^{x^3}$$

Integrating both sides, we have

$$e^{x^3}y = \int 6x^2e^{x^3}\,dx = 2e^{x^3} + C$$

$$y = 2 + Ce^{-x^3}$$ ■

Figure 1 shows the graphs of several members of the family of solutions in Example 1. Notice that they all approach 2 as $x \to \infty$.

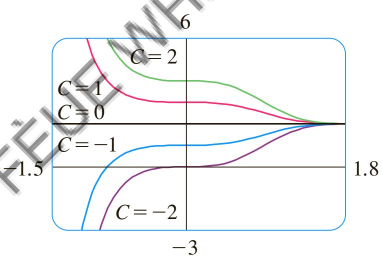


FIGURE 1

EXAMPLE 2 Find the solution of the initial-value problem

$$x^2y' + xy = 1 \qquad x > 0 \qquad y(1) = 2$$

SOLUTION We must first divide both sides by the coefficient of y' to put the differential equation into standard form:

$$\boxed{6} \qquad y' + \frac{1}{x}y = \frac{1}{x^2} \qquad x > 0$$

The integrating factor is

$$I(x) = e^{\int (1/x)\,dx} = e^{\ln x} = x$$

Multiplication of Equation 6 by x gives

$$xy' + y = \frac{1}{x} \qquad \text{or} \qquad (xy)' = \frac{1}{x}$$

The solution of the initial-value problem in Example 2 is shown in Figure 2.

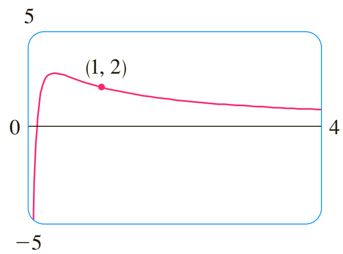


FIGURE 2

Then $$xy = \int \frac{1}{x}\,dx = \ln x + C$$

and so $$y = \frac{\ln x + C}{x}$$

Since $y(1) = 2$, we have

$$2 = \frac{\ln 1 + C}{1} = C$$

Therefore the solution to the initial-value problem is

$$y = \frac{\ln x + 2}{x}$$ ■

EXAMPLE 3 Solve $y' + 2xy = 1$.

SOLUTION The given equation is in the standard form for a linear equation. Multiplying by the integrating factor

$$e^{\int 2x\,dx} = e^{x^2}$$

we get $$e^{x^2}y' + 2xe^{x^2}y = e^{x^2}$$

or $$(e^{x^2}y)' = e^{x^2}$$

Therefore $$e^{x^2}y = \int e^{x^2}\,dx + C$$

Even though the solutions of the differential equation in Example 3 are expressed in terms of an integral, they can still be graphed by a computer algebra system (Figure 3).

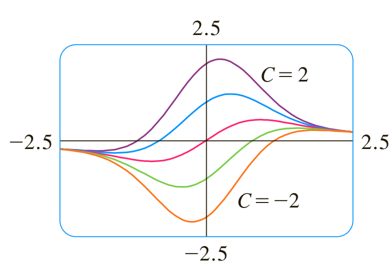


FIGURE 3

Recall from Section 7.5 that $\int e^{x^2}dx$ can't be expressed in terms of elementary functions. Nonetheless, it's a perfectly good function and we can leave the answer as

$$y = e^{-x^2}\int e^{x^2}\,dx + Ce^{-x^2}$$

Another way of writing the solution is

$$y = e^{-x^2}\int_0^x e^{t^2}\,dt + Ce^{-x^2}$$

(Any number can be chosen for the lower limit of integration.) ■

■ Application to Electric Circuits

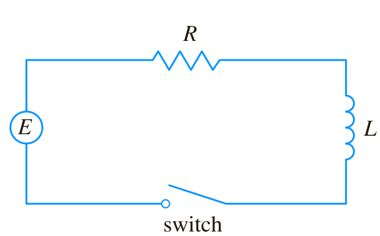


FIGURE 4

In Section 9.2 we considered the simple electric circuit shown in Figure 4: An electromotive force (usually a battery or generator) produces a voltage of $E(t)$ volts (V) and a current of $I(t)$ amperes (A) at time t. The circuit also contains a resistor with a resistance of R ohms (Ω) and an inductor with an inductance of L henries (H).

Ohm's Law gives the drop in voltage due to the resistor as RI. The voltage drop due to the inductor is $L(dI/dt)$. One of Kirchhoff's laws says that the sum of the voltage drops is equal to the supplied voltage $E(t)$. Thus we have

$$\boxed{7} \qquad L\frac{dI}{dt} + RI = E(t)$$

which is a first-order linear differential equation. The solution gives the current I at time t.

EXAMPLE 4 Suppose that in the simple circuit of Figure 4 the resistance is 12 Ω and the inductance is 4 H. If a battery gives a constant voltage of 60 V and the switch is closed when $t = 0$ so the current starts with $I(0) = 0$, find (a) $I(t)$, (b) the current after 1 second, and (c) the limiting value of the current.

SOLUTION

The differential equation in Example 4 is both linear and separable, so an alternative method is to solve it as a separable equation (Example 9.3.4). If we replace the battery by a generator, however, we get an equation that is linear but not separable (Example 5).

(a) If we put $L = 4$, $R = 12$, and $E(t) = 60$ in Equation 7, we obtain the initial-value problem

$$4\frac{dI}{dt} + 12I = 60 \qquad I(0) = 0$$

or

$$\frac{dI}{dt} + 3I = 15 \qquad I(0) = 0$$

Multiplying by the integrating factor $e^{\int 3\,dt} = e^{3t}$, we get

$$e^{3t}\frac{dI}{dt} + 3e^{3t}I = 15e^{3t}$$

$$\frac{d}{dt}(e^{3t}I) = 15e^{3t}$$

$$e^{3t}I = \int 15e^{3t}\,dt = 5e^{3t} + C$$

$$I(t) = 5 + Ce^{-3t}$$

Figure 5 shows how the current in Example 4 approaches its limiting value.

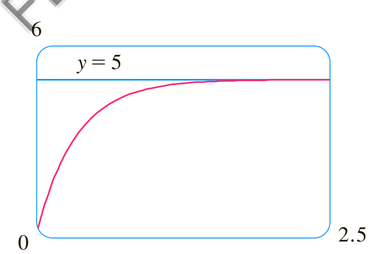


FIGURE 5

Since $I(0) = 0$, we have $5 + C = 0$, so $C = -5$ and

$$I(t) = 5(1 - e^{-3t})$$

(b) After 1 second the current is

$$I(1) = 5(1 - e^{-3}) \approx 4.75 \text{ A}$$

(c) The limiting value of the current is given by

$$\lim_{t\to\infty} I(t) = \lim_{t\to\infty} 5(1 - e^{-3t}) = 5 - 5\lim_{t\to\infty} e^{-3t} = 5 - 0 = 5$$ ■

Figure 6 shows the graph of the current when the battery is replaced by a generator.

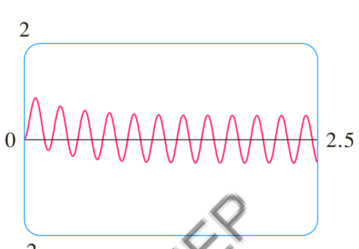


FIGURE 6

EXAMPLE 5 Suppose that the resistance and inductance remain as in Example 4 but, instead of the battery, we use a generator that produces a variable voltage of $E(t) = 60 \sin 30t$ volts. Find $I(t)$.

SOLUTION This time the differential equation becomes

$$4\frac{dI}{dt} + 12I = 60 \sin 30t \qquad \text{or} \qquad \frac{dI}{dt} + 3I = 15 \sin 30t$$

The same integrating factor e^{3t} gives

$$\frac{d}{dt}(e^{3t}I) = e^{3t}\frac{dI}{dt} + 3e^{3t}I = 15e^{3t}\sin 30t$$

Using Formula 98 in the Table of Integrals, we have

$$e^{3t}I = \int 15e^{3t}\sin 30t\,dt = 15\,\frac{e^{3t}}{909}(3\sin 30t - 30\cos 30t) + C$$

$$I = \tfrac{5}{101}(\sin 30t - 10\cos 30t) + Ce^{-3t}$$

Since $I(0) = 0$, we get

$$-\tfrac{50}{101} + C = 0$$

so
$$I(t) = \tfrac{5}{101}(\sin 30t - 10\cos 30t) + \tfrac{50}{101}e^{-3t}$$ ■

9.5 EXERCISES

1–4 Determine whether the differential equation is linear.

1. $y' + x\sqrt{y} = x^2$

2. $y' - x = y\tan x$

3. $ue^t = t + \sqrt{t}\,\dfrac{du}{dt}$

4. $\dfrac{dR}{dt} + t\cos R = e^{-t}$

5–14 Solve the differential equation.

5. $y' + y = 1$

6. $y' - y = e^x$

7. $y' = x - y$

8. $4x^3y + x^4y' = \sin^3 x$

9. $xy' + y = \sqrt{x}$

10. $2xy' + y = 2\sqrt{x}$

11. $xy' - 2y = x^2,\quad x > 0$

12. $y' + 2xy = 1$

13. $t^2\dfrac{dy}{dt} + 3ty = \sqrt{1 + t^2},\quad t > 0$

14. $t\ln t\,\dfrac{dr}{dt} + r = te^t$

15–20 Solve the initial-value problem.

15. $x^2y' + 2xy = \ln x,\quad y(1) = 2$

16. $t^3\dfrac{dy}{dt} + 3t^2y = \cos t,\quad y(\pi) = 0$

17. $t\dfrac{du}{dt} = t^2 + 3u,\quad t > 0,\quad u(2) = 4$

18. $xy' + y = x\ln x,\quad y(1) = 0$

19. $xy' = y + x^2\sin x,\quad y(\pi) = 0$

20. $(x^2 + 1)\dfrac{dy}{dx} + 3x(y - 1) = 0,\quad y(0) = 2$

21–22 Solve the differential equation and use a calculator to graph several members of the family of solutions. How does the solution curve change as C varies?

21. $xy' + 2y = e^x$

22. $xy' = x^2 + 2y$

23. A **Bernoulli differential equation** (named after James Bernoulli) is of the form

$$\frac{dy}{dx} + P(x)y = Q(x)y^n$$

Observe that, if $n = 0$ or 1, the Bernoulli equation is linear. For other values of n, show that the substitution $u = y^{1-n}$ transforms the Bernoulli equation into the linear equation

$$\frac{du}{dx} + (1 - n)P(x)u = (1 - n)Q(x)$$

24–25 Use the method of Exercise 23 to solve the differential equation.

24. $xy' + y = -xy^2$

25. $y' + \dfrac{2}{x}y = \dfrac{y^3}{x^2}$

26. Solve the second-order equation $xy'' + 2y' = 12x^2$ by making the substitution $u = y'$.

27. In the circuit shown in Figure 4, a battery supplies a constant voltage of 40 V, the inductance is 2 H, the resistance is 10 Ω, and $I(0) = 0$.
(a) Find $I(t)$.
(b) Find the current after 0.1 seconds.

28. In the circuit shown in Figure 4, a generator supplies a voltage of $E(t) = 40\sin 60t$ volts, the inductance is 1 H, the resistance is 20 Ω, and $I(0) = 1$ A.
(a) Find $I(t)$.
(b) Find the current after 0.1 seconds.
(c) Use a graphing device to draw the graph of the current function.

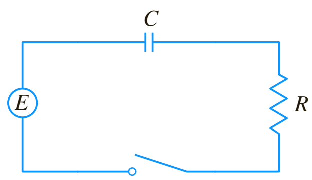
29. The figure shows a circuit containing an electromotive force, a capacitor with a capacitance of C farads (F), and a resistor with a resistance of R ohms (Ω). The voltage drop across the capacitor is Q/C, where Q is the charge (in coulombs), so in this case Kirchhoff's Law gives

$$RI + \frac{Q}{C} = E(t)$$

But $I = dQ/dt$ (see Example 2.7.3), so we have

$$R\frac{dQ}{dt} + \frac{1}{C}Q = E(t)$$

Suppose the resistance is 5 Ω, the capacitance is 0.05 F, a battery gives a constant voltage of 60 V, and the initial charge is $Q(0) = 0$ C. Find the charge and the current at time t.



30. In the circuit of Exercise 29, $R = 2\ \Omega$, $C = 0.01$ F, $Q(0) = 0$, and $E(t) = 10 \sin 60t$. Find the charge and the current at time t.

31. Let $P(t)$ be the performance level of someone learning a skill as a function of the training time t. The graph of P is called a *learning curve*. In Exercise 9.1.15 we proposed the differential equation

$$\frac{dP}{dt} = k[M - P(t)]$$

as a reasonable model for learning, where k is a positive constant. Solve it as a linear differential equation and use your solution to graph the learning curve.

32. Two new workers were hired for an assembly line. Jim processed 25 units during the first hour and 45 units during the second hour. Mark processed 35 units during the first hour and 50 units the second hour. Using the model of Exercise 31 and assuming that $P(0) = 0$, estimate the maximum number of units per hour that each worker is capable of processing.

33. In Section 9.3 we looked at mixing problems in which the volume of fluid remained constant and saw that such problems give rise to separable differentiable equations. (See Example 6 in that section.) If the rates of flow into and out of the system are different, then the volume is not constant and the resulting differential equation is linear but not separable.

A tank contains 100 L of water. A solution with a salt concentration of 0.4 kg/L is added at a rate of 5 L/min. The solution is kept mixed and is drained from the tank at a rate of 3 L/min. If $y(t)$ is the amount of salt (in kilograms) after t minutes, show that y satisfies the differential equation

$$\frac{dy}{dt} = 2 - \frac{3y}{100 + 2t}$$

Solve this equation and find the concentration after 20 minutes.

34. A tank with a capacity of 400 L is full of a mixture of water and chlorine with a concentration of 0.05 g of chlorine per liter. In order to reduce the concentration of chlorine, fresh water is pumped into the tank at a rate of 4 L/s. The mixture is kept stirred and is pumped out at a rate of 10 L/s. Find the amount of chlorine in the tank as a function of time.

35. An object with mass m is dropped from rest and we assume that the air resistance is proportional to the speed of the object. If $s(t)$ is the distance dropped after t seconds, then the speed is $v = s'(t)$ and the acceleration is $a = v'(t)$. If g is the acceleration due to gravity, then the downward force on the object is $mg - cv$, where c is a positive constant, and Newton's Second Law gives

$$m\frac{dv}{dt} = mg - cv$$

(a) Solve this as a linear equation to show that

$$v = \frac{mg}{c}(1 - e^{-ct/m})$$

(b) What is the limiting velocity?
(c) Find the distance the object has fallen after t seconds.

36. If we ignore air resistance, we can conclude that heavier objects fall no faster than lighter objects. But if we take air resistance into account, our conclusion changes. Use the expression for the velocity of a falling object in Exercise 35(a) to find dv/dm and show that heavier objects *do* fall faster than lighter ones.

37. (a) Show that the substitution $z = 1/P$ transforms the logistic differential equation $P' = kP(1 - P/M)$ into the linear differential equation

$$z' + kz = \frac{k}{M}$$

(b) Solve the linear differential equation in part (a) and thus obtain an expression for $P(t)$. Compare with Equation 9.4.7.

38. To account for seasonal variation in the logistic differential equation, we could allow k and M to be functions of t:

$$\frac{dP}{dt} = k(t)P\left(1 - \frac{P}{M(t)}\right)$$

(a) Verify that the substitution $z = 1/P$ transforms this equation into the linear equation

$$\frac{dz}{dt} + k(t)z = \frac{k(t)}{M(t)}$$

(b) Write an expression for the solution of the linear equation in part (a) and use it to show that if the carrying capacity M

is constant, then

$$P(t) = \frac{M}{1 + CMe^{-\int k(t)\,dt}}$$

Deduce that if $\int_0^\infty k(t)\,dt = \infty$, then $\lim_{t\to\infty} P(t) = M$. [This will be true if $k(t) = k_0 + a\cos bt$ with $k_0 > 0$, which describes a positive intrinsic growth rate with a periodic seasonal variation.]

(c) If k is constant but M varies, show that

$$z(t) = e^{-kt}\int_0^t \frac{ke^{ks}}{M(s)}\,ds + Ce^{-kt}$$

and use l'Hospital's Rule to deduce that if $M(t)$ has a limit as $t \to \infty$, then $P(t)$ has the same limit.

9.6 Predator-Prey Systems

We have looked at a variety of models for the growth of a single species that lives alone in an environment. In this section we consider more realistic models that take into account the interaction of two species in the same habitat. We will see that these models take the form of a pair of linked differential equations.

We first consider the situation in which one species, called the *prey*, has an ample food supply and the second species, called the *predators*, feeds on the prey. Examples of prey and predators include rabbits and wolves in an isolated forest, food-fish and sharks, aphids and ladybugs, and bacteria and amoebas. Our model will have two dependent variables and both are functions of time. We let $R(t)$ be the number of prey (using R for rabbits) and $W(t)$ be the number of predators (with W for wolves) at time t.

In the absence of predators, the ample food supply would support exponential growth of the prey, that is,

$$\frac{dR}{dt} = kR \qquad \text{where } k \text{ is a positive constant}$$

In the absence of prey, we assume that the predator population would decline through mortality at a rate proportional to itself, that is,

$$\frac{dW}{dt} = -rW \qquad \text{where } r \text{ is a positive constant}$$

With both species present, however, we assume that the principal cause of death among the prey is being eaten by a predator, and the birth and survival rates of the predators depend on their available food supply, namely, the prey. We also assume that the two species encounter each other at a rate that is proportional to both populations and is therefore proportional to the product RW. (The more there are of either population, the more encounters there are likely to be.) A system of two differential equations that incorporates these assumptions is as follows:

W represents the predators.
R represents the prey.

$$\boxed{1} \qquad \frac{dR}{dt} = kR - aRW \qquad\qquad \frac{dW}{dt} = -rW + bRW$$

where k, r, a, and b are positive constants. Notice that the term $-aRW$ decreases the natural growth rate of the prey and the term bRW increases the natural growth rate of the predators.

The equations in (1) are known as the **predator-prey equations**, or the **Lotka-Volterra equations**. A **solution** of this system of equations is a pair of functions $R(t)$ and $W(t)$ that describe the populations of prey and predators as functions of time. Because the system is coupled (R and W occur in both equations), we can't solve one equation and then the other; we have to solve them simultaneously. Unfortunately, it is usually impossible to find explicit formulas for R and W as functions of t. We can, however, use graphical methods to analyze the equations.

The Lotka-Volterra equations were proposed as a model to explain the variations in the shark and food-fish populations in the Adriatic Sea by the Italian mathematician Vito Volterra (1860–1940).

© kochanowski / Shutterstock.com

EXAMPLE 1 Suppose that populations of rabbits and wolves are described by the Lotka-Volterra equations (1) with $k = 0.08$, $a = 0.001$, $r = 0.02$, and $b = 0.00002$. The time t is measured in months.

(a) Find the constant solutions (called the **equilibrium solutions**) and interpret the answer.

(b) Use the system of differential equations to find an expression for dW/dR.

(c) Draw a direction field for the resulting differential equation in the RW-plane. Then use that direction field to sketch some solution curves.

(d) Suppose that, at some point in time, there are 1000 rabbits and 40 wolves. Draw the corresponding solution curve and use it to describe the changes in both population levels.

(e) Use part (d) to make sketches of R and W as functions of t.

SOLUTION

(a) With the given values of k, a, r, and b, the Lotka-Volterra equations become

$$\frac{dR}{dt} = 0.08R - 0.001RW$$

$$\frac{dW}{dt} = -0.02W + 0.00002RW$$

Both R and W will be constant if both derivatives are 0, that is,

$$R' = R(0.08 - 0.001W) = 0$$

$$W' = W(-0.02 + 0.00002R) = 0$$

One solution is given by $R = 0$ and $W = 0$. (This makes sense: If there are no rabbits or wolves, the populations are certainly not going to increase.) The other constant solution is

$$W = \frac{0.08}{0.001} = 80$$

$$R = \frac{0.02}{0.00002} = 1000$$

So the equilibrium populations consist of 80 wolves and 1000 rabbits. This means that 1000 rabbits are just enough to support a constant wolf population of 80. There are neither too many wolves (which would result in fewer rabbits) nor too few wolves (which would result in more rabbits).

(b) We use the Chain Rule to eliminate t:

$$\frac{dW}{dt} = \frac{dW}{dR}\frac{dR}{dt}$$

so

$$\frac{dW}{dR} = \frac{\dfrac{dW}{dt}}{\dfrac{dR}{dt}} = \frac{-0.02W + 0.00002RW}{0.08R - 0.001RW}$$

(c) If we think of W as a function of R, we have the differential equation

$$\frac{dW}{dR} = \frac{-0.02W + 0.00002RW}{0.08R - 0.001RW}$$

We draw the direction field for this differential equation in Figure 1 and we use it to sketch several solution curves in Figure 2. If we move along a solution curve, we observe how the relationship between R and W changes as time passes. Notice that the curves appear to be closed in the sense that if we travel along a curve, we always return to the same point. Notice also that the point (1000, 80) is inside all the solution curves. That point is called an *equilibrium point* because it corresponds to the equilibrium solution $R = 1000$, $W = 80$.

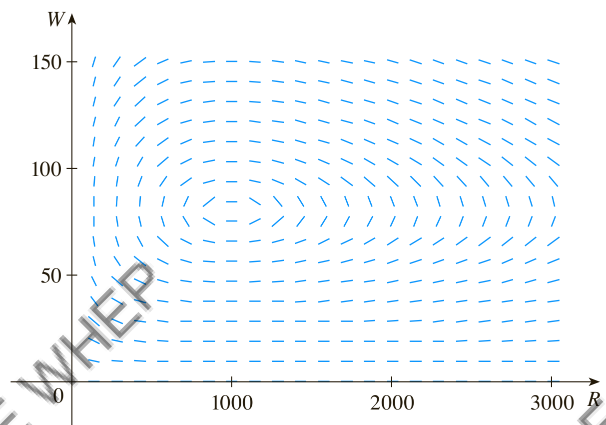


FIGURE 1
Direction field for the predator-prey system

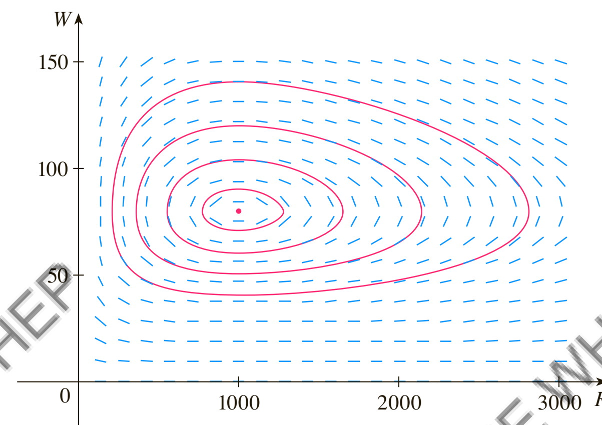


FIGURE 2
Phase portrait of the system

When we represent solutions of a system of differential equations as in Figure 2, we refer to the RW-plane as the **phase plane**, and we call the solution curves **phase trajectories**. So a phase trajectory is a path traced out by solutions (R, W) as time goes by. A **phase portrait** consists of equilibrium points and typical phase trajectories, as shown in Figure 2.

(d) Starting with 1000 rabbits and 40 wolves corresponds to drawing the solution curve through the point $P_0(1000, 40)$. Figure 3 shows this phase trajectory with the direction

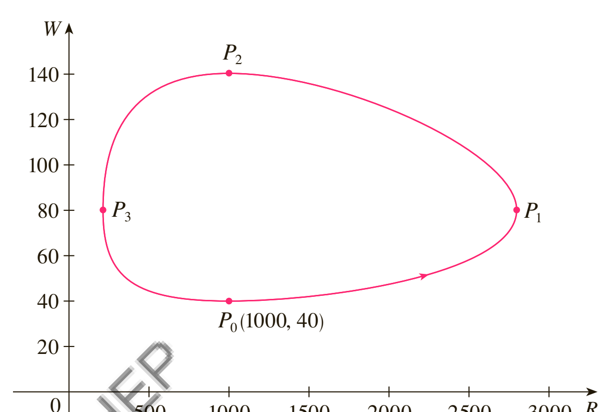


FIGURE 3
Phase trajectory through (1000, 40)

field removed. Starting at the point P_0 at time $t = 0$ and letting t increase, do we move clockwise or counterclockwise around the phase trajectory? If we put $R = 1000$ and $W = 40$ in the first differential equation, we get

$$\frac{dR}{dt} = 0.08(1000) - 0.001(1000)(40) = 80 - 40 = 40$$

Since $dR/dt > 0$, we conclude that R is increasing at P_0 and so we move counterclockwise around the phase trajectory.

We see that at P_0 there aren't enough wolves to maintain a balance between the populations, so the rabbit population increases. That results in more wolves and eventually there are so many wolves that the rabbits have a hard time avoiding them. So the number of rabbits begins to decline (at P_1, where we estimate that R reaches its maximum population of about 2800). This means that at some later time the wolf population starts to fall (at P_2, where $R = 1000$ and $W \approx 140$). But this benefits the rabbits, so their population later starts to increase (at P_3, where $W = 80$ and $R \approx 210$). As a consequence, the wolf population eventually starts to increase as well. This happens when the populations return to their initial values of $R = 1000$ and $W = 40$, and the entire cycle begins again.

(e) From the description in part (d) of how the rabbit and wolf populations rise and fall, we can sketch the graphs of $R(t)$ and $W(t)$. Suppose the points P_1, P_2, and P_3 in Figure 3 are reached at times t_1, t_2, and t_3. Then we can sketch graphs of R and W as in Figure 4.

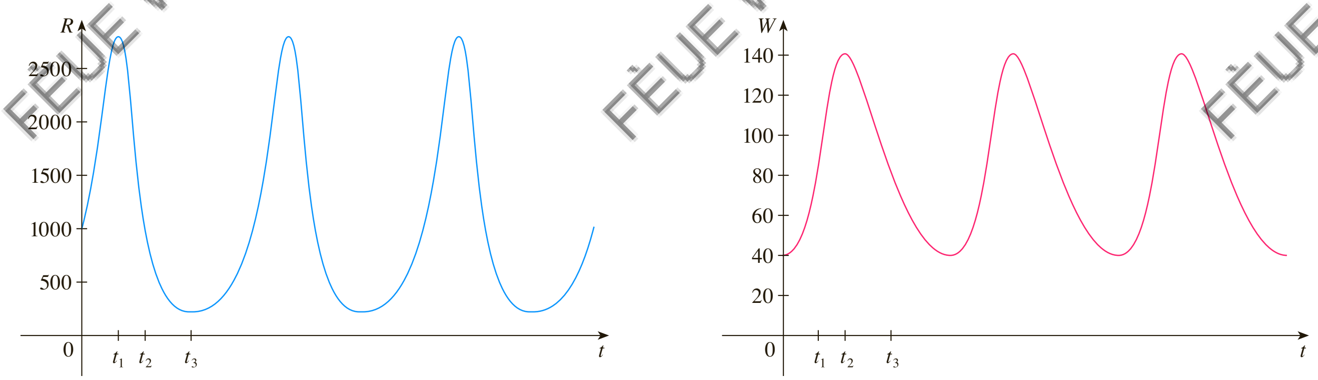


FIGURE 4 Graphs of the rabbit and wolf populations as functions of time

To make the graphs easier to compare, we draw the graphs on the same axes but with different scales for R and W, as in Figure 5 on page 671. Notice that the rabbits reach their maximum populations about a quarter of a cycle before the wolves. ■

An important part of the modeling process, as we discussed in Section 1.2, is to interpret our mathematical conclusions as real-world predictions and to test the predictions against real data. The Hudson's Bay Company, which started trading in animal furs in Canada in 1670, has kept records that date back to the 1840s. Figure 6 shows graphs of the number of pelts of the snowshoe hare and its predator, the Canada lynx, traded by the company over a 90-year period. You can see that the coupled oscillations in the hare and lynx populations predicted by the Lotka-Volterra model do actually occur and the period of these cycles is roughly 10 years.

TEC In Module 9.6 you can change the coefficients in the Lotka-Volterra equations and observe the resulting changes in the phase trajectory and graphs of the rabbit and wolf populations.

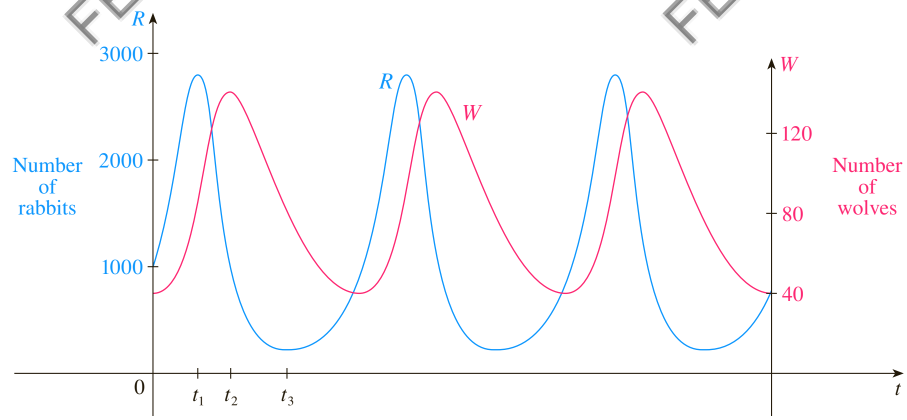


FIGURE 5
Comparison of the rabbit and wolf populations

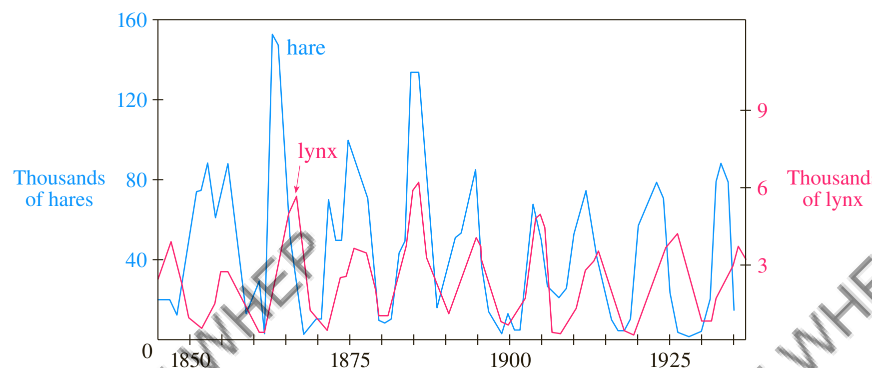


FIGURE 6
Relative abundance of hare and lynx from Hudson's Bay Company records

Jeffrey Lepore / Science Source

Although the relatively simple Lotka-Volterra model has had some success in explaining and predicting coupled populations, more sophisticated models have also been proposed. One way to modify the Lotka-Volterra equations is to assume that, in the absence of predators, the prey grow according to a logistic model with carrying capacity M. Then the Lotka-Volterra equations (1) are replaced by the system of differential equations

$$\frac{dR}{dt} = kR\left(1 - \frac{R}{M}\right) - aRW \qquad \frac{dW}{dt} = -rW + bRW$$

This model is investigated in Exercises 11 and 12.

Models have also been proposed to describe and predict population levels of two or more species that compete for the same resources or cooperate for mutual benefit. Such models are explored in Exercises 2–4.

9.6 EXERCISES

1. For each predator-prey system, determine which of the variables, x or y, represents the prey population and which represents the predator population. Is the growth of the prey restricted just by the predators or by other factors as well? Do the predators feed only on the prey or do they have additional food sources? Explain.

(a) $$\frac{dx}{dt} = -0.05x + 0.0001xy$$
$$\frac{dy}{dt} = 0.1y - 0.005xy$$

(b) $$\frac{dx}{dt} = 0.2x - 0.0002x^2 - 0.006xy$$
$$\frac{dy}{dt} = -0.015y + 0.00008xy$$

2. Each system of differential equations is a model for two species that either compete for the same resources or cooperate for mutual benefit (flowering plants and insect pollinators, for instance). Decide whether each system describes competition or cooperation and explain why it is a reasonable model. (Ask yourself what effect an increase in one species has on the growth rate of the other.)

(a) $$\frac{dx}{dt} = 0.12x - 0.0006x^2 + 0.00001xy$$
$$\frac{dy}{dt} = 0.08x + 0.00004xy$$

(b) $$\frac{dx}{dt} = 0.15x - 0.0002x^2 - 0.0006xy$$
$$\frac{dy}{dt} = 0.2y - 0.00008y^2 - 0.0002xy$$

3. The system of differential equations

$$\frac{dx}{dt} = 0.5x - 0.004x^2 - 0.001xy$$
$$\frac{dy}{dt} = 0.4y - 0.001y^2 - 0.002xy$$

is a model for the populations of two species.

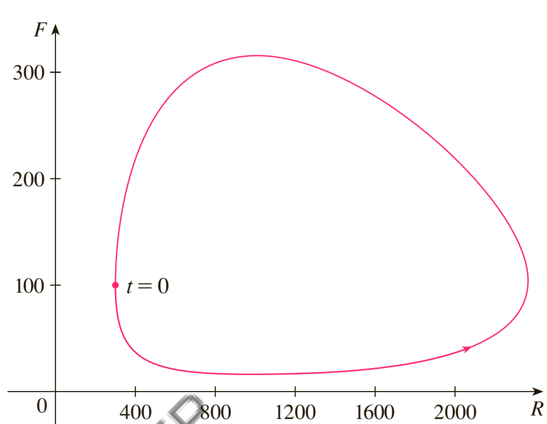
(a) Does the model describe cooperation, or competition, or a predator-prey relationship?
(b) Find the equilibrium solutions and explain their significance.

4. Lynx eat snowshoe hares and snowshoe hares eat woody plants like willows. Suppose that, in the absence of hares, the willow population will grow exponentially and the lynx population will decay exponentially. In the absence of lynx and willow, the hare population will decay exponentially. If $L(t)$, $H(t)$, and $W(t)$ represent the populations of these three species at time t, write a system of differential equations as a model for their dynamics. If the constants in your equation are all positive, explain why you have used plus or minus signs.

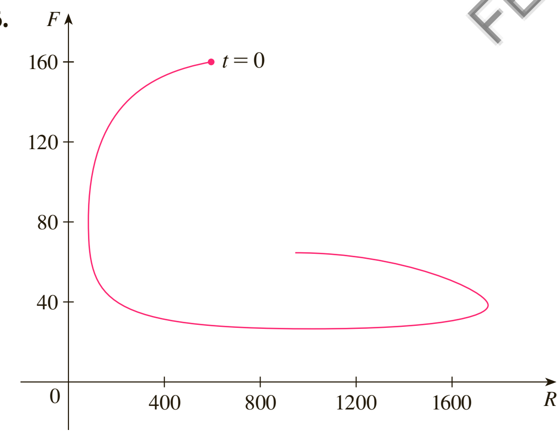
5–6 A phase trajectory is shown for populations of rabbits (R) and foxes (F).

(a) Describe how each population changes as time goes by.
(b) Use your description to make a rough sketch of the graphs of R and F as functions of time.

5.

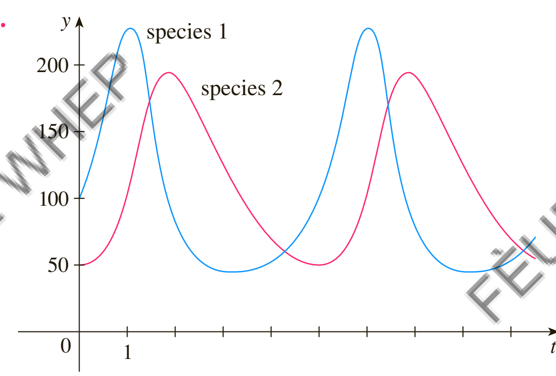


6.

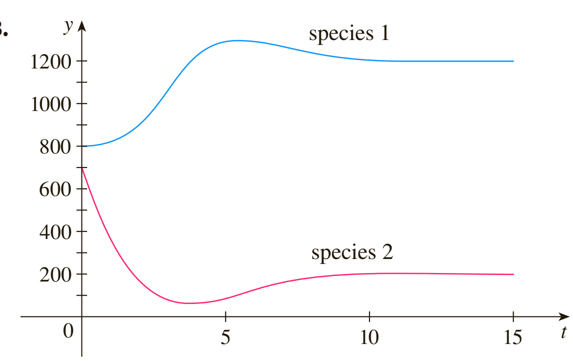


7–8 Graphs of populations of two species are shown. Use them to sketch the corresponding phase trajectory.

7.



8.



9. In Example 1(b) we showed that the rabbit and wolf populations satisfy the differential equation

$$\frac{dW}{dR} = \frac{-0.02W + 0.00002RW}{0.08R - 0.001RW}$$

By solving this separable differential equation, show that

$$\frac{R^{0.02}W^{0.08}}{e^{0.00002R}e^{0.001W}} = C$$

where C is a constant.

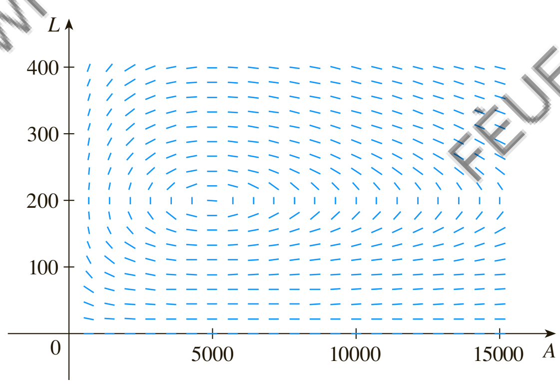
It is impossible to solve this equation for W as an explicit function of R (or vice versa). If you have a computer algebra system that graphs implicitly defined curves, use this equation and your CAS to draw the solution curve that passes through the point (1000, 40) and compare with Figure 3.

10. Populations of aphids and ladybugs are modeled by the equations

$$\frac{dA}{dt} = 2A - 0.01AL$$

$$\frac{dL}{dt} = -0.5L + 0.0001AL$$

(a) Find the equilibrium solutions and explain their significance.
(b) Find an expression for dL/dA.
(c) The direction field for the differential equation in part (b) is shown. Use it to sketch a phase portrait. What do the phase trajectories have in common?



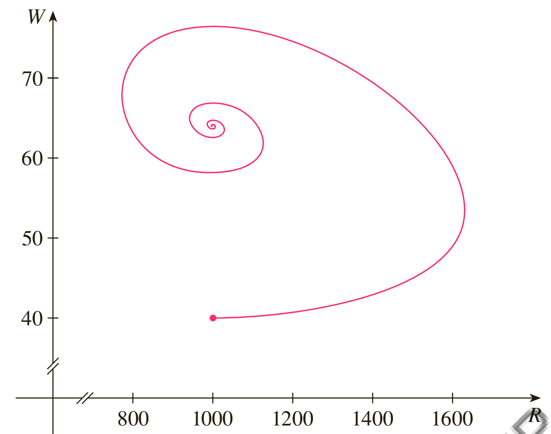
(d) Suppose that at time $t = 0$ there are 1000 aphids and 200 ladybugs. Draw the corresponding phase trajectory and use it to describe how both populations change.
(e) Use part (d) to make rough sketches of the aphid and ladybug populations as functions of t. How are the graphs related to each other?

11. In Example 1 we used Lotka-Volterra equations to model populations of rabbits and wolves. Let's modify those equations as follows:

$$\frac{dR}{dt} = 0.08R(1 - 0.0002R) - 0.001RW$$

$$\frac{dW}{dt} = -0.02W + 0.00002RW$$

(a) According to these equations, what happens to the rabbit population in the absence of wolves?
(b) Find all the equilibrium solutions and explain their significance.
(c) The figure shows the phase trajectory that starts at the point (1000, 40). Describe what eventually happens to the rabbit and wolf populations.



(d) Sketch graphs of the rabbit and wolf populations as functions of time.

CAS **12.** In Exercise 10 we modeled populations of aphids and ladybugs with a Lotka-Volterra system. Suppose we modify those equations as follows:

$$\frac{dA}{dt} = 2A(1 - 0.0001A) - 0.01AL$$

$$\frac{dL}{dt} = -0.5L + 0.0001AL$$

(a) In the absence of ladybugs, what does the model predict about the aphids?
(b) Find the equilibrium solutions.
(c) Find an expression for dL/dA.
(d) Use a computer algebra system to draw a direction field for the differential equation in part (c). Then use the direction field to sketch a phase portrait. What do the phase trajectories have in common?
(e) Suppose that at time $t = 0$ there are 1000 aphids and 200 ladybugs. Draw the corresponding phase trajectory and use it to describe how both populations change.
(f) Use part (e) to make rough sketches of the aphid and ladybug populations as functions of t. How are the graphs related to each other?

9 REVIEW

CONCEPT CHECK

Answers to the Concept Check can be found on the back endpapers.

1. (a) What is a differential equation?
   (b) What is the order of a differential equation?
   (c) What is an initial condition?

2. What can you say about the solutions of the equation $y' = x^2 + y^2$ just by looking at the differential equation?

3. What is a direction field for the differential equation $y' = F(x, y)$?

4. Explain how Euler's method works.

5. What is a separable differential equation? How do you solve it?

6. What is a first-order linear differential equation? How do you solve it?

7. (a) Write a differential equation that expresses the law of natural growth. What does it say in terms of relative growth rate?
   (b) Under what circumstances is this an appropriate model for population growth?
   (c) What are the solutions of this equation?

8. (a) Write the logistic differential equation.
   (b) Under what circumstances is this an appropriate model for population growth?

9. (a) Write Lotka-Volterra equations to model populations of food-fish (F) and sharks (S).
   (b) What do these equations say about each population in the absence of the other?

TRUE-FALSE QUIZ

Determine whether the statement is true or false. If it is true, explain why. If it is false, explain why or give an example that disproves the statement.

1. All solutions of the differential equation $y' = -1 - y^4$ are decreasing functions.

2. The function $f(x) = (\ln x)/x$ is a solution of the differential equation $x^2y' + xy = 1$.

3. The equation $y' = x + y$ is separable.

4. The equation $y' = 3y - 2x + 6xy - 1$ is separable.

5. The equation $e^x y' = y$ is linear.

6. The equation $y' + xy = e^y$ is linear.

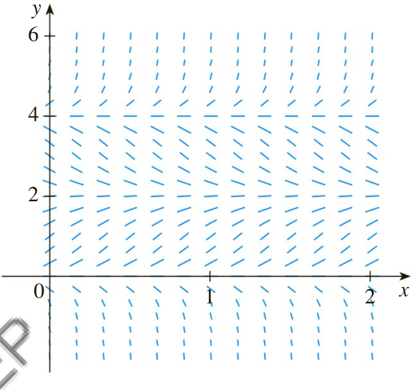
7. If y is the solution of the initial-value problem

$$\frac{dy}{dt} = 2y\left(1 - \frac{y}{5}\right) \qquad y(0) = 1$$

then $\lim_{t\to\infty} y = 5$.

EXERCISES

1. (a) A direction field for the differential equation $y' = y(y - 2)(y - 4)$ is shown. Sketch the graphs of the solutions that satisfy the given initial conditions.
   (i) $y(0) = -0.3$ (ii) $y(0) = 1$
   (iii) $y(0) = 3$ (iv) $y(0) = 4.3$
   (b) If the initial condition is $y(0) = c$, for what values of c is $\lim_{t\to\infty} y(t)$ finite? What are the equilibrium solutions?

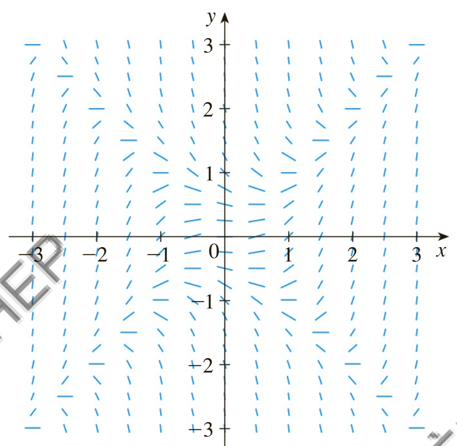


2. (a) Sketch a direction field for the differential equation $y' = x/y$. Then use it to sketch the four solutions that satisfy the initial conditions $y(0) = 1$, $y(0) = -1$, $y(2) = 1$, and $y(-2) = 1$.
(b) Check your work in part (a) by solving the differential equation explicitly. What type of curve is each solution curve?

3. (a) A direction field for the differential equation $y' = x^2 - y^2$ is shown. Sketch the solution of the initial-value problem

$$y' = x^2 - y^2 \qquad y(0) = 1$$

Use your graph to estimate the value of $y(0.3)$.



(b) Use Euler's method with step size 0.1 to estimate $y(0.3)$, where $y(x)$ is the solution of the initial-value problem in part (a). Compare with your estimate from part (a).
(c) On what lines are the centers of the horizontal line segments of the direction field in part (a) located? What happens when a solution curve crosses these lines?

4. (a) Use Euler's method with step size 0.2 to estimate $y(0.4)$, where $y(x)$ is the solution of the initial-value problem

$$y' = 2xy^2 \qquad y(0) = 1$$

(b) Repeat part (a) with step size 0.1.
(c) Find the exact solution of the differential equation and compare the value at 0.4 with the approximations in parts (a) and (b).

5–8 Solve the differential equation.

5. $y' = xe^{-\sin x} - y\cos x$

6. $\dfrac{dx}{dt} = 1 - t + x - tx$

7. $2ye^{y^2}y' = 2x + 3\sqrt{x}$

8. $x^2y' - y = 2x^3e^{-1/x}$

9–11 Solve the initial-value problem.

9. $\dfrac{dr}{dt} + 2tr = r, \quad r(0) = 5$

10. $(1 + \cos x)y' = (1 + e^{-y})\sin x, \quad y(0) = 0$

11. $xy' - y = x\ln x, \quad y(1) = 2$

12. Solve the initial-value problem $y' = 3x^2e^y$, $y(0) = 1$, and graph the solution.

13–14 Find the orthogonal trajectories of the family of curves.

13. $y = ke^x$

14. $y = e^{kx}$

15. (a) Write the solution of the initial-value problem

$$\frac{dP}{dt} = 0.1P\left(1 - \frac{P}{2000}\right) \qquad P(0) = 100$$

and use it to find the population when $t = 20$.
(b) When does the population reach 1200?

16. (a) The population of the world was 6.1 billion in 2000 and 6.9 billion in 2010. Find an exponential model for these data and use the model to predict the world population in the year 2020.
(b) According to the model in part (a), when will the world population exceed 10 billion?
(c) Use the data in part (a) to find a logistic model for the population. Assume a carrying capacity of 20 billion. Then use the logistic model to predict the population in 2020. Compare with your prediction from the exponential model.
(d) According to the logistic model, when will the world population exceed 10 billion? Compare with your prediction in part (b).

17. The von Bertalanffy growth model is used to predict the length $L(t)$ of a fish over a period of time. If L_∞ is the largest length for a species, then the hypothesis is that the rate of growth in length is proportional to $L_\infty - L$, the length yet to be achieved.
(a) Formulate and solve a differential equation to find an expression for $L(t)$.
(b) For the North Sea haddock it has been determined that $L_\infty = 53$ cm, $L(0) = 10$ cm, and the constant of proportionality is 0.2. What does the expression for $L(t)$ become with these data?

18. A tank contains 100 L of pure water. Brine that contains 0.1 kg of salt per liter enters the tank at a rate of 10 L/min. The solution is kept thoroughly mixed and drains from the tank at the same rate. How much salt is in the tank after 6 minutes?

19. One model for the spread of an epidemic is that the rate of spread is jointly proportional to the number of infected people and the number of uninfected people. In an isolated town of 5000 inhabitants, 160 people have a disease at the beginning of the week and 1200 have it at the end of the week. How long does it take for 80% of the population to become infected?

20. The Brentano-Stevens Law in psychology models the way that a subject reacts to a stimulus. It states that if R represents the reaction to an amount S of stimulus, then the relative rates of increase are proportional:

$$\frac{1}{R}\frac{dR}{dt} = \frac{k}{S}\frac{dS}{dt}$$

where k is a positive constant. Find R as a function of S.

21. The transport of a substance across a capillary wall in lung physiology has been modeled by the differential equation

$$\frac{dh}{dt} = -\frac{R}{V}\left(\frac{h}{k+h}\right)$$

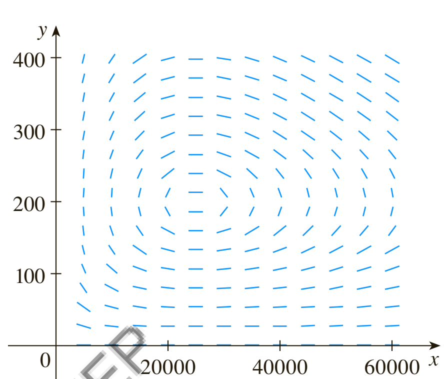
where h is the hormone concentration in the bloodstream, t is time, R is the maximum transport rate, V is the volume of the capillary, and k is a positive constant that measures the affinity between the hormones and the enzymes that assist the process. Solve this differential equation to find a relationship between h and t.

22. Populations of birds and insects are modeled by the equations

$$\frac{dx}{dt} = 0.4x - 0.002xy$$

$$\frac{dy}{dt} = -0.2y + 0.000008xy$$

(a) Which of the variables, x or y, represents the bird population and which represents the insect population? Explain.
(b) Find the equilibrium solutions and explain their significance.
(c) Find an expression for dy/dx.
(d) The direction field for the differential equation in part (c) is shown. Use it to sketch the phase trajectory corresponding to initial populations of 100 birds and 40,000 insects. Then use the phase trajectory to describe how both populations change.



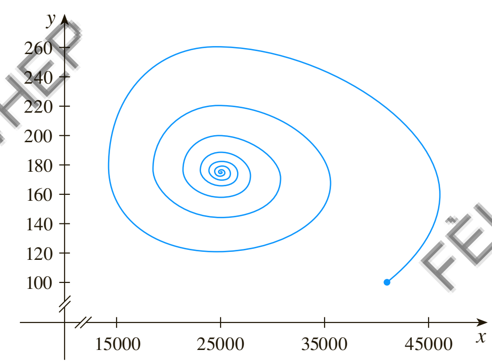
(e) Use part (d) to make rough sketches of the bird and insect populations as functions of time. How are these graphs related to each other?

23. Suppose the model of Exercise 22 is replaced by the equations

$$\frac{dx}{dt} = 0.4x(1 - 0.000005x) - 0.002xy$$

$$\frac{dy}{dt} = -0.2y + 0.000008xy$$

(a) According to these equations, what happens to the insect population in the absence of birds?
(b) Find the equilibrium solutions and explain their significance.
(c) The figure shows the phase trajectory that starts with 100 birds and 40,000 insects. Describe what eventually happens to the bird and insect populations.



(d) Sketch graphs of the bird and insect populations as functions of time.

24. Barbara weighs 60 kg and is on a diet of 1600 calories per day, of which 850 are used automatically by basal metabolism. She spends about 15 cal/kg/day times her weight doing exercise. If 1 kg of fat contains 10,000 cal and we assume that the storage of calories in the form of fat is 100% efficient, formulate a differential equation and solve it to find her weight as a function of time. Does her weight ultimately approach an equilibrium weight?

Problems Plus

1. Find all functions f such that f' is continuous and

$$[f(x)]^2 = 100 + \int_0^x \{[f(t)]^2 + [f'(t)]^2\}\,dt \qquad \text{for all real } x$$

2. A student forgot the Product Rule for differentiation and made the mistake of thinking that $(fg)' = f'g'$. However, he was lucky and got the correct answer. The function f that he used was $f(x) = e^{x^2}$ and the domain of his problem was the interval $(\frac{1}{2}, \infty)$. What was the function g?

3. Let f be a function with the property that $f(0) = 1$, $f'(0) = 1$, and $f(a + b) = f(a)f(b)$ for all real numbers a and b. Show that $f'(x) = f(x)$ for all x and deduce that $f(x) = e^x$.

4. Find all functions f that satisfy the equation

$$\left(\int f(x)\,dx\right)\left(\int \frac{1}{f(x)}\,dx\right) = -1$$

5. Find the curve $y = f(x)$ such that $f(x) \geqslant 0$, $f(0) = 0$, $f(1) = 1$, and the area under the graph of f from 0 to x is proportional to the $(n + 1)$st power of $f(x)$.

6. A *subtangent* is a portion of the x-axis that lies directly beneath the segment of a tangent line from the point of contact to the x-axis. Find the curves that pass through the point $(c, 1)$ and whose subtangents all have length c.

7. A peach pie is taken out of the oven at 5:00 PM. At that time it is piping hot, 100°C. At 5:10 PM its temperature is 80°C; at 5:20 PM it is 65°C. What is the temperature of the room?

8. Snow began to fall during the morning of February 2 and continued steadily into the afternoon. At noon a snowplow began removing snow from a road at a constant rate. The plow traveled 6 km from noon to 1 PM but only 3 km from 1 PM to 2 PM. When did the snow begin to fall? [*Hints:* To get started, let t be the time measured in hours after noon; let $x(t)$ be the distance traveled by the plow at time t; then the speed of the plow is dx/dt. Let b be the number of hours before noon that it began to snow. Find an expression for the height of the snow at time t. Then use the given information that the rate of removal R (in m^3/h) is constant.]

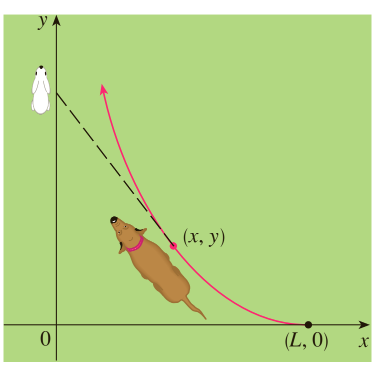


FIGURE FOR PROBLEM 9

9. A dog sees a rabbit running in a straight line across an open field and gives chase. In a rectangular coordinate system (as shown in the figure), assume:

(i) The rabbit is at the origin and the dog is at the point $(L, 0)$ at the instant the dog first sees the rabbit.

(ii) The rabbit runs up the y-axis and the dog always runs straight for the rabbit.

(iii) The dog runs at the same speed as the rabbit.

(a) Show that the dog's path is the graph of the function $y = f(x)$, where y satisfies the differential equation

$$x\frac{d^2y}{dx^2} = \sqrt{1 + \left(\frac{dy}{dx}\right)^2}$$

(b) Determine the solution of the equation in part (a) that satisfies the initial conditions $y = y' = 0$ when $x = L$. [*Hint:* Let $z = dy/dx$ in the differential equation and solve the resulting first-order equation to find z; then integrate z to find y.]

(c) Does the dog ever catch the rabbit?

10. (a) Suppose that the dog in Problem 9 runs twice as fast as the rabbit. Find a differential equation for the path of the dog. Then solve it to find the point where the dog catches the rabbit.

(b) Suppose the dog runs half as fast as the rabbit. How close does the dog get to the rabbit? What are their positions when they are closest?

11. A planning engineer for a new alum plant must present some estimates to his company regarding the capacity of a silo designed to contain bauxite ore until it is processed into alum. The ore resembles pink talcum powder and is poured from a conveyor at the top of the silo. The silo is a cylinder 100 ft high with a radius of 200 ft. The conveyor carries ore at a rate of $60{,}000\pi \text{ ft}^3/\text{h}$ and the ore maintains a conical shape whose radius is 1.5 times its height.

(a) If, at a certain time t, the pile is 60 ft high, how long will it take for the pile to reach the top of the silo?

(b) Management wants to know how much room will be left in the floor area of the silo when the pile is 60 ft high. How fast is the floor area of the pile growing at that height?

(c) Suppose a loader starts removing the ore at the rate of $20{,}000\pi \text{ ft}^3/\text{h}$ when the height of the pile reaches 90 ft. Suppose, also, that the pile continues to maintain its shape. How long will it take for the pile to reach the top of the silo under these conditions?

12. Find the curve that passes through the point $(3, 2)$ and has the property that if the tangent line is drawn at any point P on the curve, then the part of the tangent line that lies in the first quadrant is bisected at P.

13. Recall that the normal line to a curve at a point P on the curve is the line that passes through P and is perpendicular to the tangent line at P. Find the curve that passes through the point $(3, 2)$ and has the property that if the normal line is drawn at any point on the curve, then the y-intercept of the normal line is always 6.

14. Find all curves with the property that if the normal line is drawn at any point P on the curve, then the part of the normal line between P and the x-axis is bisected by the y-axis.

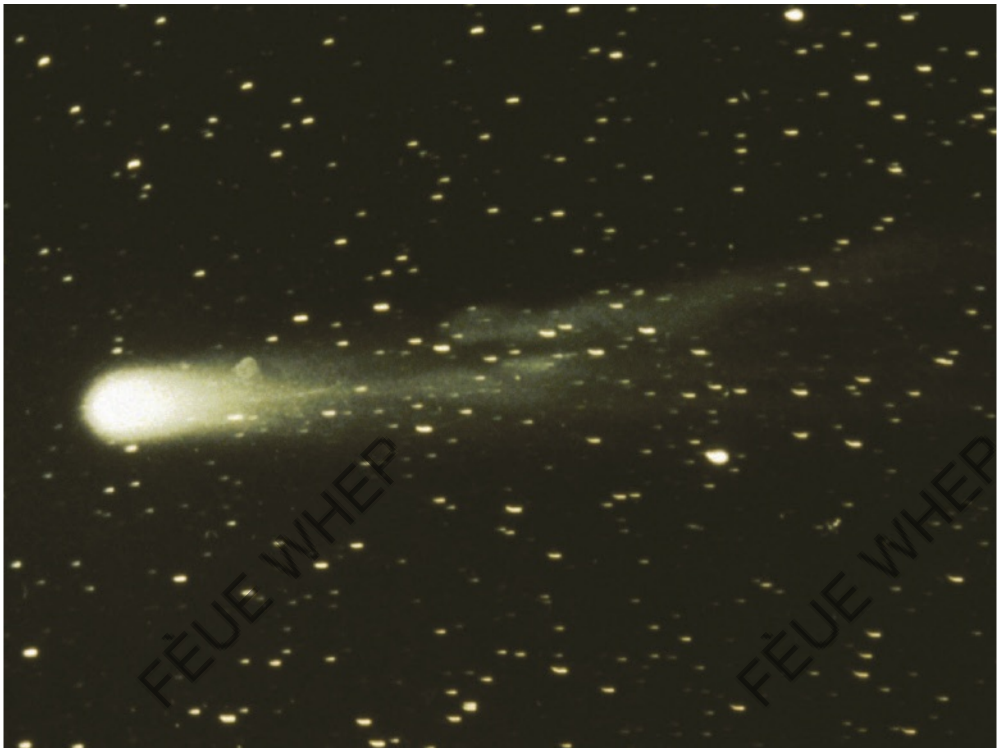
15. Find all curves with the property that if a line is drawn from the origin to any point (x, y) on the curve, and then a tangent is drawn to the curve at that point and extended to meet the x-axis, the result is an isosceles triangle with equal sides meeting at (x, y).

16. (a) An outfielder fields a baseball 280 ft away from home plate and throws it directly to the catcher with an initial velocity of 100 ft/s. Assume that the velocity $v(t)$ of the ball after t seconds satisfies the differential equation $dv/dt = -\frac{1}{10}v$ because of air resistance. How long does it take for the ball to reach home plate? (Ignore any vertical motion of the ball.)

(b) The manager of the team wonders whether the ball will reach home plate sooner if it is relayed by an infielder. The shortstop can position himself directly between the outfielder and home plate, catch the ball thrown by the outfielder, turn, and throw the ball to the catcher with an initial velocity of 105 ft/s. The manager clocks the relay time of the shortstop (catching, turning, throwing) at half a second. How far from home plate should the shortstop position himself to minimize the total time for the ball to reach home plate? Should the manager encourage a direct throw or a relayed throw? What if the shortstop can throw at 115 ft/s?

(c) For what throwing velocity of the shortstop does a relayed throw take the same time as a direct throw?

10 Parametric Equations and Polar Coordinates



The photo shows Halley's comet as it passed Earth in 1986. Due to return in 2061, it was named after Edmond Halley (1656–1742), the English scientist who first recognized its periodicity. In Section 10.6 you will see how polar coordinates provide a convenient equation for the elliptical path of its orbit.

Stocktrek / Stockbyte / Getty Images

SO FAR WE HAVE DESCRIBED plane curves by giving y as a function of x $[y = f(x)]$ or x as a function of y $[x = g(y)]$ or by giving a relation between x and y that defines y implicitly as a function of x $[f(x, y) = 0]$. In this chapter we discuss two new methods for describing curves.

Some curves, such as the cycloid, are best handled when both x and y are given in terms of a third variable t called a parameter $[x = f(t), y = g(t)]$. Other curves, such as the cardioid, have their most convenient description when we use a new coordinate system, called the polar coordinate system.

10.1 Curves Defined by Parametric Equations

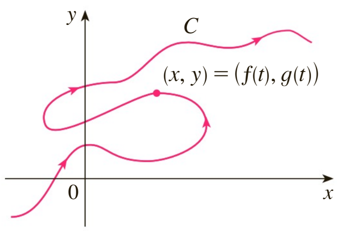


FIGURE 1

Imagine that a particle moves along the curve C shown in Figure 1. It is impossible to describe C by an equation of the form $y = f(x)$ because C fails the Vertical Line Test. But the x- and y-coordinates of the particle are functions of time and so we can write $x = f(t)$ and $y = g(t)$. Such a pair of equations is often a convenient way of describing a curve and gives rise to the following definition.

Suppose that x and y are both given as functions of a third variable t (called a **parameter**) by the equations

$$x = f(t) \qquad y = g(t)$$

(called **parametric equations**). Each value of t determines a point (x, y), which we can plot in a coordinate plane. As t varies, the point $(x, y) = (f(t), g(t))$ varies and traces out a curve C, which we call a **parametric curve**. The parameter t does not necessarily represent time and, in fact, we could use a letter other than t for the parameter. But in many applications of parametric curves, t does denote time and therefore we can interpret $(x, y) = (f(t), g(t))$ as the position of a particle at time t.

EXAMPLE 1 Sketch and identify the curve defined by the parametric equations

$$x = t^2 - 2t \qquad y = t + 1$$

SOLUTION Each value of t gives a point on the curve, as shown in the table. For instance, if $t = 0$, then $x = 0$, $y = 1$ and so the corresponding point is $(0, 1)$. In Figure 2 we plot the points (x, y) determined by several values of the parameter and we join them to produce a curve.

t	x	y
-2	8	-1
-1	3	0
0	0	1
1	-1	2
2	0	3
3	3	4
4	8	5

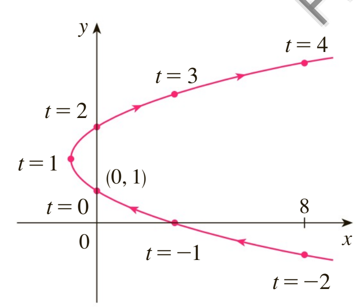


FIGURE 2

A particle whose position is given by the parametric equations moves along the curve in the direction of the arrows as t increases. Notice that the consecutive points marked on the curve appear at equal time intervals but not at equal distances. That is because the particle slows down and then speeds up as t increases.

It appears from Figure 2 that the curve traced out by the particle may be a parabola. This can be confirmed by eliminating the parameter t as follows. We obtain $t = y - 1$ from the second equation and substitute into the first equation. This gives

$$x = t^2 - 2t = (y - 1)^2 - 2(y - 1) = y^2 - 4y + 3$$

and so the curve represented by the given parametric equations is the parabola $x = y^2 - 4y + 3$. ■

This equation in x and y describes *where* the particle has been, but it doesn't tell us *when* the particle was at a particular point. The parametric equations have an advantage—they tell us *when* the particle was at a point. They also indicate the *direction* of the motion.

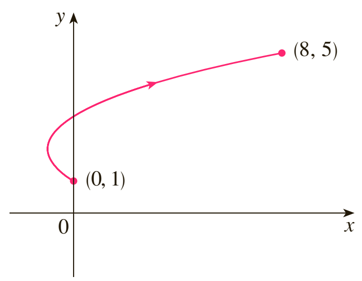


FIGURE 3

No restriction was placed on the parameter t in Example 1, so we assumed that t could be any real number. But sometimes we restrict t to lie in a finite interval. For instance, the parametric curve

$$x = t^2 - 2t \qquad y = t + 1 \qquad 0 \leqslant t \leqslant 4$$

shown in Figure 3 is the part of the parabola in Example 1 that starts at the point (0, 1) and ends at the point (8, 5). The arrowhead indicates the direction in which the curve is traced as t increases from 0 to 4.

In general, the curve with parametric equations

$$x = f(t) \qquad y = g(t) \qquad a \leqslant t \leqslant b$$

has **initial point** $(f(a), g(a))$ and **terminal point** $(f(b), g(b))$.

EXAMPLE 2 What curve is represented by the following parametric equations?

$$x = \cos t \qquad y = \sin t \qquad 0 \leqslant t \leqslant 2\pi$$

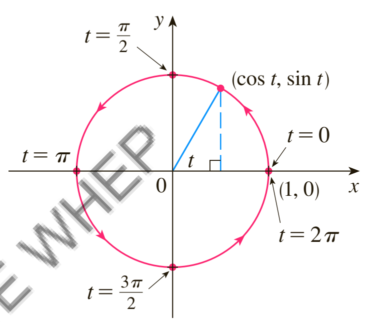


FIGURE 4

SOLUTION If we plot points, it appears that the curve is a circle. We can confirm this impression by eliminating t. Observe that

$$x^2 + y^2 = \cos^2 t + \sin^2 t = 1$$

Thus the point (x, y) moves on the unit circle $x^2 + y^2 = 1$. Notice that in this example the parameter t can be interpreted as the angle (in radians) shown in Figure 4. As t increases from 0 to 2π, the point $(x, y) = (\cos t, \sin t)$ moves once around the circle in the counterclockwise direction starting from the point (1, 0). ■

EXAMPLE 3 What curve is represented by the given parametric equations?

$$x = \sin 2t \qquad y = \cos 2t \qquad 0 \leqslant t \leqslant 2\pi$$

SOLUTION Again we have

$$x^2 + y^2 = \sin^2 2t + \cos^2 2t = 1$$

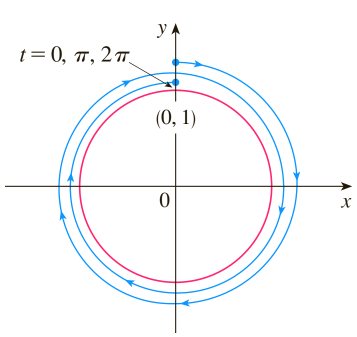


FIGURE 5

so the parametric equations again represent the unit circle $x^2 + y^2 = 1$. But as t increases from 0 to 2π, the point $(x, y) = (\sin 2t, \cos 2t)$ starts at (0, 1) and moves *twice* around the circle in the clockwise direction as indicated in Figure 5. ■

Examples 2 and 3 show that different sets of parametric equations can represent the same curve. Thus we distinguish between a *curve*, which is a set of points, and a *parametric curve*, in which the points are traced in a particular way.

EXAMPLE 4 Find parametric equations for the circle with center (h, k) and radius r.

SOLUTION If we take the equations of the unit circle in Example 2 and multiply the expressions for x and y by r, we get $x = r\cos t$, $y = r\sin t$. You can verify that these equations represent a circle with radius r and center the origin traced counterclockwise. We now shift h units in the x-direction and k units in the y-direction and obtain parametric equations of the circle (Figure 6) with center (h, k) and radius r:

$$x = h + r\cos t \qquad y = k + r\sin t \qquad 0 \leqslant t \leqslant 2\pi$$

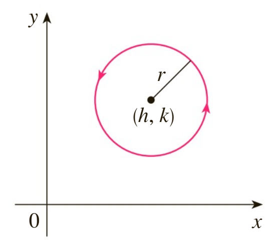


FIGURE 6
$x = h + r\cos t,\ y = k + r\sin t$

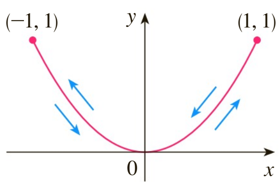


FIGURE 7

EXAMPLE 5 Sketch the curve with parametric equations $x = \sin t$, $y = \sin^2 t$.

SOLUTION Observe that $y = (\sin t)^2 = x^2$ and so the point (x, y) moves on the parabola $y = x^2$. But note also that, since $-1 \leqslant \sin t \leqslant 1$, we have $-1 \leqslant x \leqslant 1$, so the parametric equations represent only the part of the parabola for which $-1 \leqslant x \leqslant 1$. Since $\sin t$ is periodic, the point $(x, y) = (\sin t, \sin^2 t)$ moves back and forth infinitely often along the parabola from $(-1, 1)$ to $(1, 1)$. (See Figure 7.)

TEC Module 10.1A gives an animation of the relationship between motion along a parametric curve $x = f(t)$, $y = g(t)$ and motion along the graphs of f and g as functions of t. Clicking on TRIG gives you the family of parametric curves

$$x = a\cos bt \qquad y = c\sin dt$$

If you choose $a = b = c = d = 1$ and click on **animate**, you will see how the graphs of $x = \cos t$ and $y = \sin t$ relate to the circle in Example 2. If you choose $a = b = c = 1$, $d = 2$, you will see graphs as in Figure 8. By clicking on **animate** or moving the t-slider to the right, you can see from the color coding how motion along the graphs of $x = \cos t$ and $y = \sin 2t$ corresponds to motion along the parametric curve, which is called a **Lissajous figure**.

FIGURE 8 $x = \cos t \quad y = \sin 2t$ $\qquad$ $y = \sin 2t$

Graphing Devices

Most graphing calculators and other graphing devices can be used to graph curves defined by parametric equations. In fact, it's instructive to watch a parametric curve being drawn by a graphing calculator because the points are plotted in order as the corresponding parameter values increase.

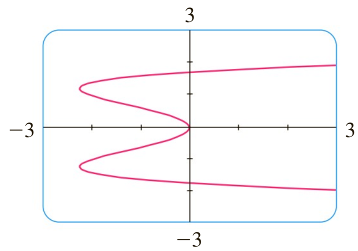


FIGURE 9

EXAMPLE 6 Use a graphing device to graph the curve $x = y^4 - 3y^2$.

SOLUTION If we let the parameter be $t = y$, then we have the equations

$$x = t^4 - 3t^2 \qquad y = t$$

Using these parametric equations to graph the curve, we obtain Figure 9. It would be possible to solve the given equation ($x = y^4 - 3y^2$) for y as four functions of x and graph them individually, but the parametric equations provide a much easier method. ■

In general, if we need to graph an equation of the form $x = g(y)$, we can use the parametric equations

$$x = g(t) \qquad y = t$$

Notice also that curves with equations $y = f(x)$ (the ones we are most familiar with—graphs of functions) can also be regarded as curves with parametric equations

$$x = t \qquad y = f(t)$$

Graphing devices are particularly useful for sketching complicated parametric curves. For instance, the curves shown in Figures 10, 11, and 12 would be virtually impossible to produce by hand.

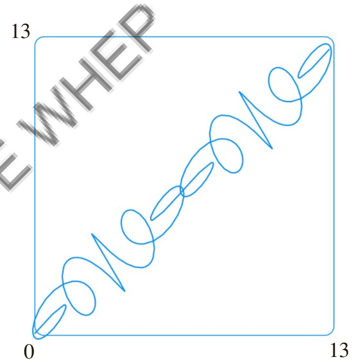


FIGURE 10
$x = t + \sin 5t$
$y = t + \sin 6t$

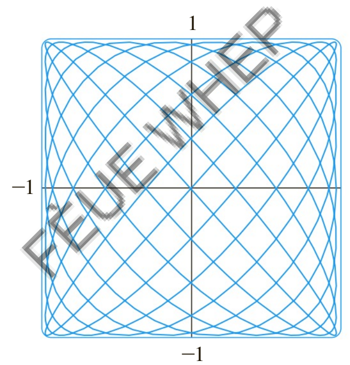


FIGURE 11
$x = \sin 9t$
$y = \sin 10t$

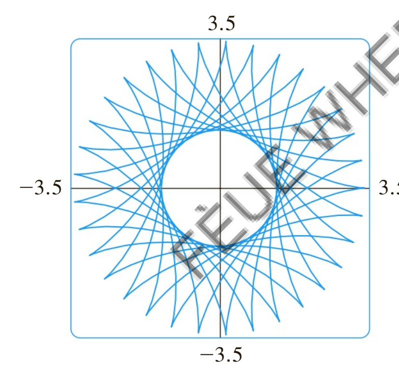


FIGURE 12
$x = 2.3 \cos 10t + \cos 23t$
$y = 2.3 \sin 10t - \sin 23t$

One of the most important uses of parametric curves is in computer-aided design (CAD). In the Laboratory Project after Section 10.2 we will investigate special parametric curves, called **Bézier curves**, that are used extensively in manufacturing, especially in the automotive industry. These curves are also employed in specifying the shapes of letters and other symbols in laser printers and in documents viewed electronically.

The Cycloid

TEC An animation in Module 10.1B shows how the cycloid is formed as the circle moves.

EXAMPLE 7 The curve traced out by a point P on the circumference of a circle as the circle rolls along a straight line is called a **cycloid** (see Figure 13). If the circle has radius r and rolls along the x-axis and if one position of P is the origin, find parametric equations for the cycloid.

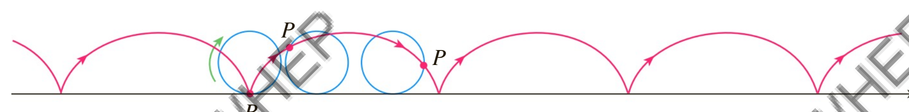


FIGURE 13

SOLUTION We choose as parameter the angle of rotation θ of the circle ($\theta = 0$ when P is at the origin). Suppose the circle has rotated through θ radians. Because the circle has been in contact with the line, we see from Figure 14 that the distance it has rolled from the origin is

$$|OT| = \text{arc } PT = r\theta$$

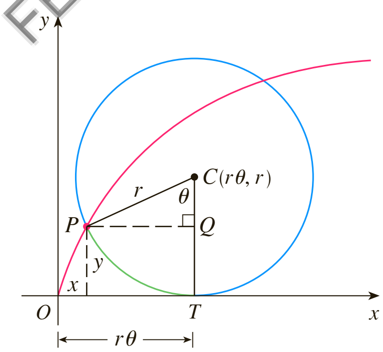


FIGURE 14

Therefore the center of the circle is $C(r\theta, r)$. Let the coordinates of P be (x, y). Then from Figure 14 we see that

$$x = |OT| - |PQ| = r\theta - r\sin\theta = r(\theta - \sin\theta)$$

$$y = |TC| - |QC| = r - r\cos\theta = r(1 - \cos\theta)$$

Therefore parametric equations of the cycloid are

$$\boxed{1} \qquad x = r(\theta - \sin\theta) \qquad y = r(1 - \cos\theta) \qquad \theta \in \mathbb{R}$$

One arch of the cycloid comes from one rotation of the circle and so is described by $0 \leqslant \theta \leqslant 2\pi$. Although Equations 1 were derived from Figure 14, which illustrates the case where $0 < \theta < \pi/2$, it can be seen that these equations are still valid for other values of θ (see Exercise 39).

Although it is possible to eliminate the parameter θ from Equations 1, the resulting Cartesian equation in x and y is very complicated and not as convenient to work with as the parametric equations. ■

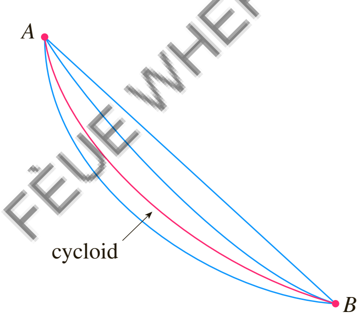


FIGURE 15

One of the first people to study the cycloid was Galileo, who proposed that bridges be built in the shape of cycloids and who tried to find the area under one arch of a cycloid. Later this curve arose in connection with the **brachistochrone problem**: Find the curve along which a particle will slide in the shortest time (under the influence of gravity) from a point A to a lower point B not directly beneath A. The Swiss mathematician John Bernoulli, who posed this problem in 1696, showed that among all possible curves that join A to B, as in Figure 15, the particle will take the least time sliding from A to B if the curve is part of an inverted arch of a cycloid.

The Dutch physicist Huygens had already shown that the cycloid is also the solution to the **tautochrone problem**; that is, no matter where a particle P is placed on an inverted cycloid, it takes the same time to slide to the bottom (see Figure 16). Huygens proposed that pendulum clocks (which he invented) should swing in cycloidal arcs because then the pendulum would take the same time to make a complete oscillation whether it swings through a wide or a small arc.

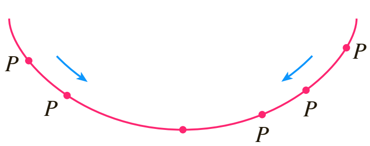


FIGURE 16

■ Families of Parametric Curves

EXAMPLE 8 Investigate the family of curves with parametric equations

$$x = a + \cos t \qquad y = a\tan t + \sin t$$

What do these curves have in common? How does the shape change as a increases?

SOLUTION We use a graphing device to produce the graphs for the cases $a = -2, -1, -0.5, -0.2, 0, 0.5, 1$, and 2 shown in Figure 17. Notice that all of these curves (except the case $a = 0$) have two branches, and both branches approach the vertical asymptote $x = a$ as x approaches a from the left or right.

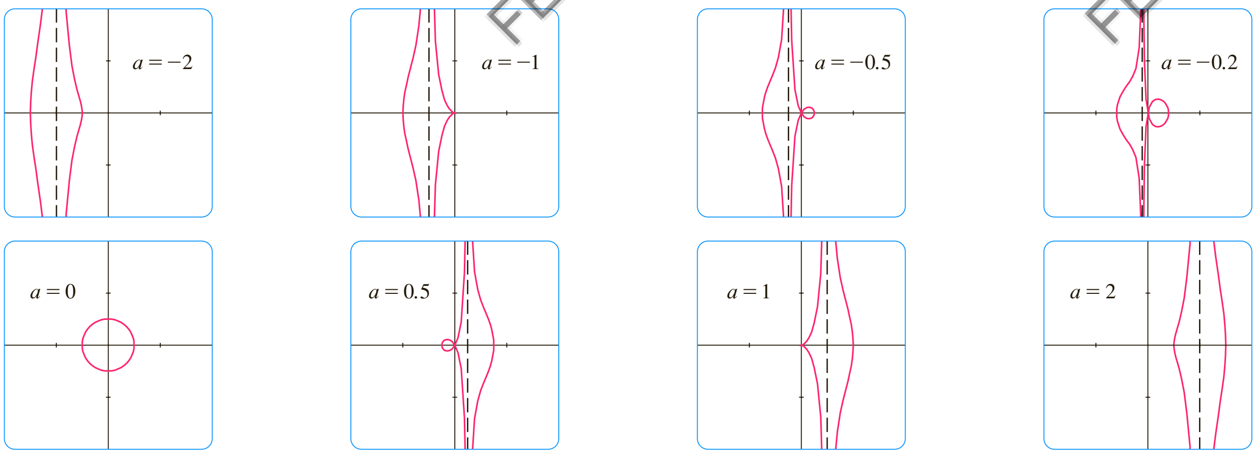


FIGURE 17
Members of the family $x = a + \cos t$, $y = a \tan t + \sin t$, all graphed in the viewing rectangle $[-4, 4]$ by $[-4, 4]$

When $a < -1$, both branches are smooth; but when a reaches -1, the right branch acquires a sharp point, called a *cusp*. For a between -1 and 0 the cusp turns into a loop, which becomes larger as a approaches 0. When $a = 0$, both branches come together and form a circle (see Example 2). For a between 0 and 1, the left branch has a loop, which shrinks to become a cusp when $a = 1$. For $a > 1$, the branches become smooth again, and as a increases further, they become less curved. Notice that the curves with a positive are reflections about the y-axis of the corresponding curves with a negative.

These curves are called **conchoids of Nicomedes** after the ancient Greek scholar Nicomedes. He called them conchoids because the shape of their outer branches resembles that of a conch shell or mussel shell. ■

10.1 EXERCISES

1–4 Sketch the curve by using the parametric equations to plot points. Indicate with an arrow the direction in which the curve is traced as t increases.

1. $x = 1 - t^2, \quad y = 2t - t^2, \quad -1 \leqslant t \leqslant 2$

2. $x = t^3 + t, \quad y = t^2 + 2, \quad -2 \leqslant t \leqslant 2$

3. $x = t + \sin t, \quad y = \cos t, \quad -\pi \leqslant t \leqslant \pi$

4. $x = e^{-t} + t, \quad y = e^t - t, \quad -2 \leqslant t \leqslant 2$

5–10
(a) Sketch the curve by using the parametric equations to plot points. Indicate with an arrow the direction in which the curve is traced as t increases.
(b) Eliminate the parameter to find a Cartesian equation of the curve.

5. $x = 2t - 1, \quad y = \frac{1}{2}t + 1$

6. $x = 3t + 2, \quad y = 2t + 3$

7. $x = t^2 - 3, \quad y = t + 2, \quad -3 \leqslant t \leqslant 3$

8. $x = \sin t, \quad y = 1 - \cos t, \quad 0 \leqslant t \leqslant 2\pi$

9. $x = \sqrt{t}, \quad y = 1 - t$

10. $x = t^2, \quad y = t^3$

11–18
(a) Eliminate the parameter to find a Cartesian equation of the curve.
(b) Sketch the curve and indicate with an arrow the direction in which the curve is traced as the parameter increases.

11. $x = \sin \frac{1}{2}\theta, \quad y = \cos \frac{1}{2}\theta, \quad -\pi \leqslant \theta \leqslant \pi$

12. $x = \frac{1}{2}\cos\theta, \quad y = 2\sin\theta, \quad 0 \leqslant \theta \leqslant \pi$

13. $x = \sin t, \quad y = \csc t, \quad 0 < t < \pi/2$

14. $x = e^t, \quad y = e^{-2t}$

15. $x = t^2, \quad y = \ln t$

16. $x = \sqrt{t + 1}, \quad y = \sqrt{t - 1}$

17. $x = \sinh t, \quad y = \cosh t$

18. $x = \tan^2\theta, \quad y = \sec\theta, \quad -\pi/2 < \theta < \pi/2$

19–22 Describe the motion of a particle with position (x, y) as t varies in the given interval.

19. $x = 5 + 2\cos \pi t, \quad y = 3 + 2\sin \pi t, \quad 1 \leqslant t \leqslant 2$

20. $x = 2 + \sin t, \quad y = 1 + 3\cos t, \quad \pi/2 \leqslant t \leqslant 2\pi$

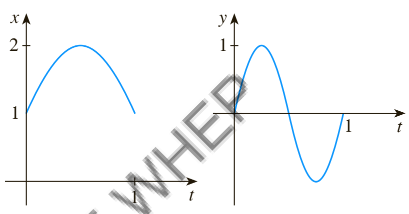
21. $x = 5\sin t, \quad y = 2\cos t, \quad -\pi \leqslant t \leqslant 5\pi$

22. $x = \sin t, \quad y = \cos^2 t, \quad -2\pi \leqslant t \leqslant 2\pi$

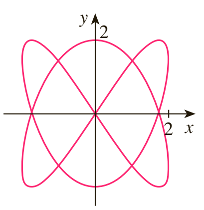
23. Suppose a curve is given by the parametric equations $x = f(t)$, $y = g(t)$, where the range of f is $[1, 4]$ and the range of g is $[2, 3]$. What can you say about the curve?

24. Match the graphs of the parametric equations $x = f(t)$ and $y = g(t)$ in (a)–(d) with the parametric curves labeled I–IV. Give reasons for your choices.

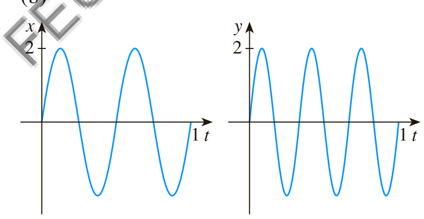
(a)



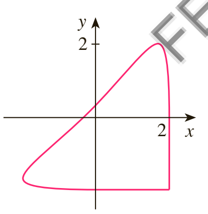
I



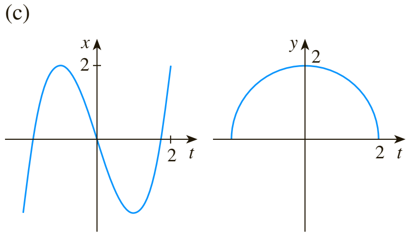
(b)



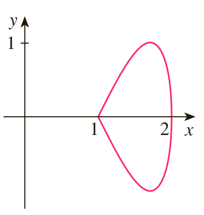
II



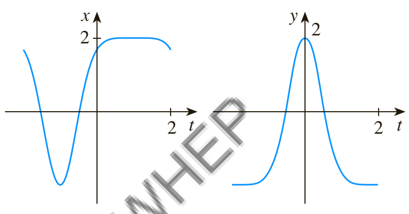
(c)



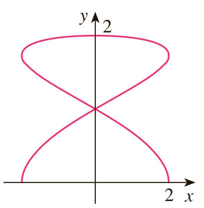
III



(d)

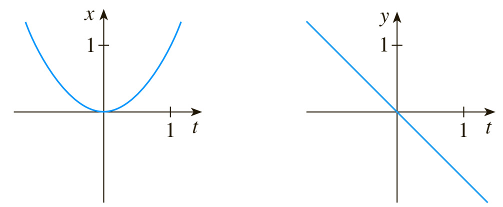


IV

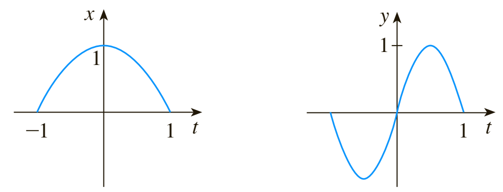


25–27 Use the graphs of $x = f(t)$ and $y = g(t)$ to sketch the parametric curve $x = f(t)$, $y = g(t)$. Indicate with arrows the direction in which the curve is traced as t increases.

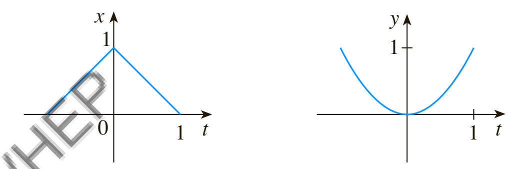
25.



26.



27.



28. Match the parametric equations with the graphs labeled I–VI. Give reasons for your choices. (Do not use a graphing device.)

(a) $x = t^4 - t + 1, \quad y = t^2$

(b) $x = t^2 - 2t, \quad y = \sqrt{t}$

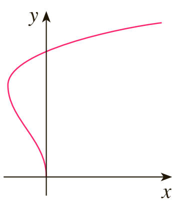
(c) $x = \sin 2t, \quad y = \sin(t + \sin 2t)$

(d) $x = \cos 5t, \quad y = \sin 2t$

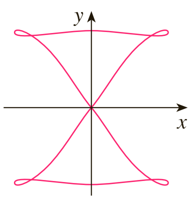
(e) $x = t + \sin 4t, \quad y = t^2 + \cos 3t$

(f) $x = \dfrac{\sin 2t}{4 + t^2}, \quad y = \dfrac{\cos 2t}{4 + t^2}$

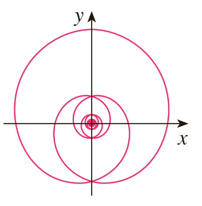
I



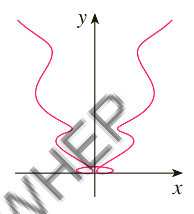
II



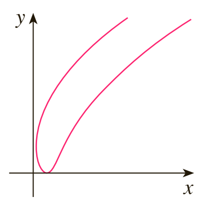
III



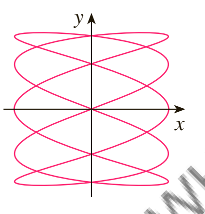
IV



V



VI



29. Graph the curve $x = y - 2\sin \pi y$.

30. Graph the curves $y = x^3 - 4x$ and $x = y^3 - 4y$ and find their points of intersection correct to one decimal place.

31. (a) Show that the parametric equations

$$x = x_1 + (x_2 - x_1)t \qquad y = y_1 + (y_2 - y_1)t$$

where $0 \leqslant t \leqslant 1$, describe the line segment that joins the points $P_1(x_1, y_1)$ and $P_2(x_2, y_2)$.

(b) Find parametric equations to represent the line segment from $(-2, 7)$ to $(3, -1)$.

32. Use a graphing device and the result of Exercise 31(a) to draw the triangle with vertices $A(1, 1)$, $B(4, 2)$, and $C(1, 5)$.

33. Find parametric equations for the path of a particle that moves along the circle $x^2 + (y - 1)^2 = 4$ in the manner described.

(a) Once around clockwise, starting at $(2, 1)$
(b) Three times around counterclockwise, starting at $(2, 1)$
(c) Halfway around counterclockwise, starting at $(0, 3)$

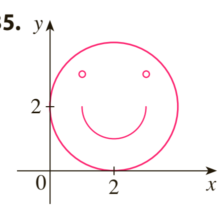
34. (a) Find parametric equations for the ellipse $x^2/a^2 + y^2/b^2 = 1$. [*Hint:* Modify the equations of the circle in Example 2.]

(b) Use these parametric equations to graph the ellipse when $a = 3$ and $b = 1, 2, 4,$ and 8.

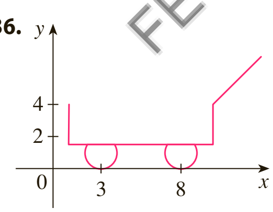
(c) How does the shape of the ellipse change as b varies?

35–36 Use a graphing calculator or computer to reproduce the picture.

35.



36.



37–38 Compare the curves represented by the parametric equations. How do they differ?

37. (a) $x = t^3, \quad y = t^2$ (b) $x = t^6, \quad y = t^4$
(c) $x = e^{-3t}, \quad y = e^{-2t}$

38. (a) $x = t, \quad y = t^{-2}$ (b) $x = \cos t, \quad y = \sec^2 t$
(c) $x = e^t, \quad y = e^{-2t}$

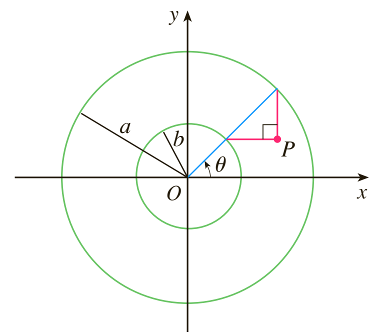
39. Derive Equations 1 for the case $\pi/2 < \theta < \pi$.

40. Let P be a point at a distance d from the center of a circle of radius r. The curve traced out by P as the circle rolls along a straight line is called a **trochoid**. (Think of the motion of a point on a spoke of a bicycle wheel.) The cycloid is the special case of a trochoid with $d = r$. Using the same parameter θ as for the cycloid, and assuming the line is the x-axis and $\theta = 0$ when P is at one of its lowest points, show that parametric equations of the trochoid are

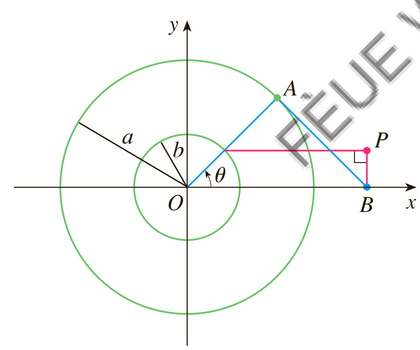
$$x = r\theta - d\sin\theta \qquad y = r - d\cos\theta$$

Sketch the trochoid for the cases $d < r$ and $d > r$.

41. If a and b are fixed numbers, find parametric equations for the curve that consists of all possible positions of the point P in the figure, using the angle θ as the parameter. Then eliminate the parameter and identify the curve.



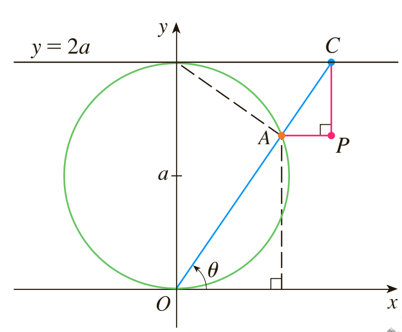
42. If a and b are fixed numbers, find parametric equations for the curve that consists of all possible positions of the point P in the figure, using the angle θ as the parameter. The line segment AB is tangent to the larger circle.



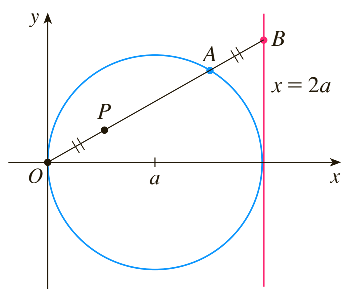
43. A curve, called a **witch of Maria Agnesi**, consists of all possible positions of the point P in the figure. Show that parametric equations for this curve can be written as

$$x = 2a\cot\theta \qquad y = 2a\sin^2\theta$$

Sketch the curve.



44. (a) Find parametric equations for the set of all points P as shown in the figure such that $|OP| = |AB|$. (This curve is called the **cissoid of Diocles** after the Greek scholar Diocles, who introduced the cissoid as a graphical method for constructing the edge of a cube whose volume is twice that of a given cube.)
(b) Use the geometric description of the curve to draw a rough sketch of the curve by hand. Check your work by using the parametric equations to graph the curve.



45. Suppose that the position of one particle at time t is given by

$$x_1 = 3\sin t \qquad y_1 = 2\cos t \qquad 0 \leqslant t \leqslant 2\pi$$

and the position of a second particle is given by

$$x_2 = -3 + \cos t \qquad y_2 = 1 + \sin t \qquad 0 \leqslant t \leqslant 2\pi$$

(a) Graph the paths of both particles. How many points of intersection are there?
(b) Are any of these points of intersection *collision points*? In other words, are the particles ever at the same place at the same time? If so, find the collision points.
(c) Describe what happens if the path of the second particle is given by

$$x_2 = 3 + \cos t \qquad y_2 = 1 + \sin t \qquad 0 \leqslant t \leqslant 2\pi$$

46. If a projectile is fired with an initial velocity of v_0 meters per second at an angle α above the horizontal and air resistance is assumed to be negligible, then its position after t seconds is given by the parametric equations

$$x = (v_0 \cos\alpha)t \qquad y = (v_0 \sin\alpha)t - \tfrac{1}{2}gt^2$$

where g is the acceleration due to gravity (9.8 m/s^2).
(a) If a gun is fired with $\alpha = 30°$ and $v_0 = 500$ m/s, when will the bullet hit the ground? How far from the gun will it hit the ground? What is the maximum height reached by the bullet?
(b) Use a graphing device to check your answers to part (a). Then graph the path of the projectile for several other values of the angle α to see where it hits the ground. Summarize your findings.
(c) Show that the path is parabolic by eliminating the parameter.

47. Investigate the family of curves defined by the parametric equations $x = t^2$, $y = t^3 - ct$. How does the shape change as c increases? Illustrate by graphing several members of the family.

48. The **swallowtail catastrophe curves** are defined by the parametric equations $x = 2ct - 4t^3$, $y = -ct^2 + 3t^4$. Graph several of these curves. What features do the curves have in common? How do they change when c increases?

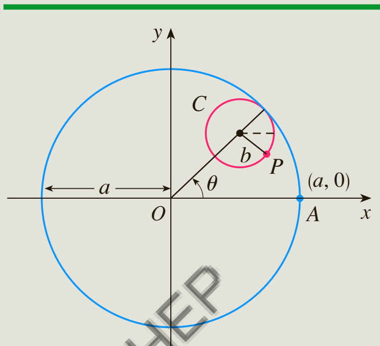
49. Graph several members of the family of curves with parametric equations $x = t + a\cos t$, $y = t + a\sin t$, where $a > 0$. How does the shape change as a increases? For what values of a does the curve have a loop?

50. Graph several members of the family of curves $x = \sin t + \sin nt$, $y = \cos t + \cos nt$, where n is a positive integer. What features do the curves have in common? What happens as n increases?

51. The curves with equations $x = a\sin nt$, $y = b\cos t$ are called **Lissajous figures**. Investigate how these curves vary when a, b, and n vary. (Take n to be a positive integer.)

52. Investigate the family of curves defined by the parametric equations $x = \cos t$, $y = \sin t - \sin ct$, where $c > 0$. Start by letting c be a positive integer and see what happens to the shape as c increases. Then explore some of the possibilities that occur when c is a fraction.

LABORATORY PROJECT RUNNING CIRCLES AROUND CIRCLES



In this project we investigate families of curves, called *hypocycloids* and *epicycloids*, that are generated by the motion of a point on a circle that rolls inside or outside another circle.

1. A **hypocycloid** is a curve traced out by a fixed point P on a circle C of radius b as C rolls on the inside of a circle with center O and radius a. Show that if the initial position of P is $(a, 0)$ and the parameter θ is chosen as in the figure, then parametric equations of the hypocycloid are

$$x = (a - b)\cos\theta + b\cos\left(\frac{a - b}{b}\theta\right) \qquad y = (a - b)\sin\theta - b\sin\left(\frac{a - b}{b}\theta\right)$$

2. Use a graphing device (or the interactive graphic in TEC Module 10.1B) to draw the graphs of hypocycloids with a a positive integer and $b = 1$. How does the value of a affect the

TEC Look at Module 10.1B to see how hypocycloids and epicycloids are formed by the motion of rolling circles.

graph? Show that if we take $a = 4$, then the parametric equations of the hypocycloid reduce to

$$x = 4\cos^3\theta \qquad y = 4\sin^3\theta$$

This curve is called a **hypocycloid of four cusps**, or an **astroid**.

3. Now try $b = 1$ and $a = n/d$, a fraction where n and d have no common factor. First let $n = 1$ and try to determine graphically the effect of the denominator d on the shape of the graph. Then let n vary while keeping d constant. What happens when $n = d + 1$?

4. What happens if $b = 1$ and a is irrational? Experiment with an irrational number like $\sqrt{2}$ or $e - 2$. Take larger and larger values for θ and speculate on what would happen if we were to graph the hypocycloid for all real values of θ.

5. If the circle C rolls on the *outside* of the fixed circle, the curve traced out by P is called an **epicycloid**. Find parametric equations for the epicycloid.

6. Investigate the possible shapes for epicycloids. Use methods similar to Problems 2–4.

10.2 Calculus with Parametric Curves

Having seen how to represent curves by parametric equations, we now apply the methods of calculus to these parametric curves. In particular, we solve problems involving tangents, areas, arc length, and surface area.

Tangents

Suppose f and g are differentiable functions and we want to find the tangent line at a point on the parametric curve $x = f(t)$, $y = g(t)$, where y is also a differentiable function of x. Then the Chain Rule gives

$$\frac{dy}{dt} = \frac{dy}{dx} \cdot \frac{dx}{dt}$$

If $dx/dt \neq 0$, we can solve for dy/dx:

If we think of the curve as being traced out by a moving particle, then dy/dt and dx/dt are the vertical and horizontal velocities of the particle and Formula 1 says that the slope of the tangent is the ratio of these velocities.

1 $$\boxed{\frac{dy}{dx} = \frac{\dfrac{dy}{dt}}{\dfrac{dx}{dt}} \qquad \text{if} \quad \frac{dx}{dt} \neq 0}$$

Equation 1 (which you can remember by thinking of canceling the dt's) enables us to find the slope dy/dx of the tangent to a parametric curve without having to eliminate the parameter t. We see from (1) that the curve has a horizontal tangent when $dy/dt = 0$ (provided that $dx/dt \neq 0$) and it has a vertical tangent when $dx/dt = 0$ (provided that $dy/dt \neq 0$). This information is useful for sketching parametric curves.

As we know from Chapter 4, it is also useful to consider d^2y/dx^2. This can be found by replacing y by dy/dx in Equation 1:

Note that $\dfrac{d^2y}{dx^2} \neq \dfrac{\dfrac{d^2y}{dt^2}}{\dfrac{d^2x}{dt^2}}$

$$\frac{d^2y}{dx^2} = \frac{d}{dx}\left(\frac{dy}{dx}\right) = \frac{\dfrac{d}{dt}\left(\dfrac{dy}{dx}\right)}{\dfrac{dx}{dt}}$$

EXAMPLE 1 A curve C is defined by the parametric equations $x = t^2$, $y = t^3 - 3t$.
(a) Show that C has two tangents at the point (3, 0) and find their equations.
(b) Find the points on C where the tangent is horizontal or vertical.
(c) Determine where the curve is concave upward or downward.
(d) Sketch the curve.

SOLUTION
(a) Notice that $y = t^3 - 3t = t(t^2 - 3) = 0$ when $t = 0$ or $t = \pm\sqrt{3}$. Therefore the point (3, 0) on C arises from two values of the parameter, $t = \sqrt{3}$ and $t = -\sqrt{3}$. This indicates that C crosses itself at (3, 0). Since

$$\frac{dy}{dx} = \frac{dy/dt}{dx/dt} = \frac{3t^2 - 3}{2t} = \frac{3}{2}\left(t - \frac{1}{t}\right)$$

the slope of the tangent when $t = \pm\sqrt{3}$ is $dy/dx = \pm 6/(2\sqrt{3}) = \pm\sqrt{3}$, so the equations of the tangents at (3, 0) are

$$y = \sqrt{3}\,(x - 3) \qquad \text{and} \qquad y = -\sqrt{3}\,(x - 3)$$

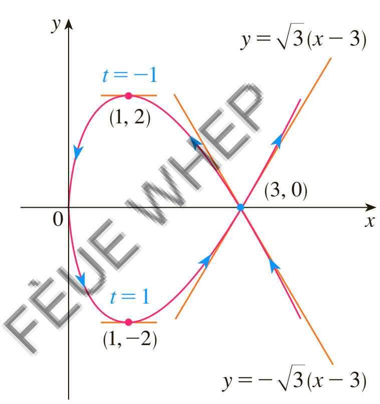


FIGURE 1

(b) C has a horizontal tangent when $dy/dx = 0$, that is, when $dy/dt = 0$ and $dx/dt \neq 0$. Since $dy/dt = 3t^2 - 3$, this happens when $t^2 = 1$, that is, $t = \pm 1$. The corresponding points on C are $(1, -2)$ and $(1, 2)$. C has a vertical tangent when $dx/dt = 2t = 0$, that is, $t = 0$. (Note that $dy/dt \neq 0$ there.) The corresponding point on C is (0, 0).

(c) To determine concavity we calculate the second derivative:

$$\frac{d^2y}{dx^2} = \frac{\dfrac{d}{dt}\left(\dfrac{dy}{dx}\right)}{\dfrac{dx}{dt}} = \frac{\dfrac{3}{2}\left(1 + \dfrac{1}{t^2}\right)}{2t} = \frac{3(t^2 + 1)}{4t^3}$$

Thus the curve is concave upward when $t > 0$ and concave downward when $t < 0$.

(d) Using the information from parts (b) and (c), we sketch C in Figure 1. ■

EXAMPLE 2
(a) Find the tangent to the cycloid $x = r(\theta - \sin\theta)$, $y = r(1 - \cos\theta)$ at the point where $\theta = \pi/3$. (See Example 10.1.7.)
(b) At what points is the tangent horizontal? When is it vertical?

SOLUTION
(a) The slope of the tangent line is

$$\frac{dy}{dx} = \frac{dy/d\theta}{dx/d\theta} = \frac{r\sin\theta}{r(1 - \cos\theta)} = \frac{\sin\theta}{1 - \cos\theta}$$

When $\theta = \pi/3$, we have

$$x = r\left(\frac{\pi}{3} - \sin\frac{\pi}{3}\right) = r\left(\frac{\pi}{3} - \frac{\sqrt{3}}{2}\right) \qquad y = r\left(1 - \cos\frac{\pi}{3}\right) = \frac{r}{2}$$

and
$$\frac{dy}{dx} = \frac{\sin(\pi/3)}{1 - \cos(\pi/3)} = \frac{\sqrt{3}/2}{1 - \frac{1}{2}} = \sqrt{3}$$

Therefore the slope of the tangent is $\sqrt{3}$ and its equation is

$$y - \frac{r}{2} = \sqrt{3}\left(x - \frac{r\pi}{3} + \frac{r\sqrt{3}}{2}\right) \qquad \text{or} \qquad \sqrt{3}\,x - y = r\left(\frac{\pi}{\sqrt{3}} - 2\right)$$

The tangent is sketched in Figure 2.

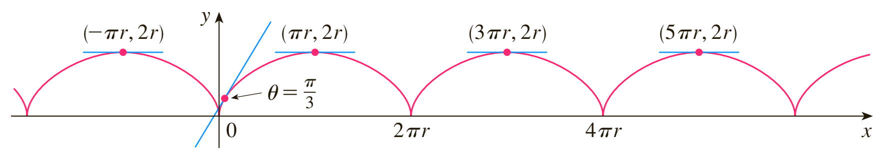


FIGURE 2

(b) The tangent is horizontal when $dy/dx = 0$, which occurs when $\sin\theta = 0$ and $1 - \cos\theta \neq 0$, that is, $\theta = (2n - 1)\pi$, n an integer. The corresponding point on the cycloid is $((2n - 1)\pi r, 2r)$.

When $\theta = 2n\pi$, both $dx/d\theta$ and $dy/d\theta$ are 0. It appears from the graph that there are vertical tangents at those points. We can verify this by using l'Hospital's Rule as follows:

$$\lim_{\theta \to 2n\pi^+} \frac{dy}{dx} = \lim_{\theta \to 2n\pi^+} \frac{\sin\theta}{1 - \cos\theta} = \lim_{\theta \to 2n\pi^+} \frac{\cos\theta}{\sin\theta} = \infty$$

A similar computation shows that $dy/dx \to -\infty$ as $\theta \to 2n\pi^-$, so indeed there are vertical tangents when $\theta = 2n\pi$, that is, when $x = 2n\pi r$. ■

Areas

We know that the area under a curve $y = F(x)$ from a to b is $A = \int_a^b F(x)\,dx$, where $F(x) \geqslant 0$. If the curve is traced out once by the parametric equations $x = f(t)$ and $y = g(t)$, $\alpha \leqslant t \leqslant \beta$, then we can calculate an area formula by using the Substitution Rule for Definite Integrals as follows:

The limits of integration for t are found as usual with the Substitution Rule. When $x = a$, t is either α or β. When $x = b$, t is the remaining value.

$$A = \int_a^b y\,dx = \int_\alpha^\beta g(t)f'(t)\,dt \qquad \left[\text{or} \quad \int_\beta^\alpha g(t)f'(t)\,dt\right]$$

EXAMPLE 3 Find the area under one arch of the cycloid

$$x = r(\theta - \sin\theta) \qquad y = r(1 - \cos\theta)$$

(See Figure 3.)

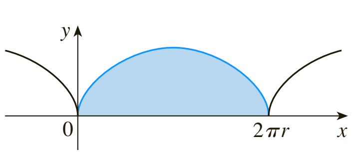


FIGURE 3

SOLUTION One arch of the cycloid is given by $0 \leqslant \theta \leqslant 2\pi$. Using the Substitution Rule with $y = r(1 - \cos\theta)$ and $dx = r(1 - \cos\theta)\,d\theta$, we have

$$\begin{aligned} A &= \int_0^{2\pi r} y\,dx = \int_0^{2\pi} r(1 - \cos\theta)\,r(1 - \cos\theta)\,d\theta \\ &= r^2 \int_0^{2\pi} (1 - \cos\theta)^2\,d\theta = r^2 \int_0^{2\pi} (1 - 2\cos\theta + \cos^2\theta)\,d\theta \\ &= r^2 \int_0^{2\pi} \left[1 - 2\cos\theta + \tfrac{1}{2}(1 + \cos 2\theta)\right] d\theta \\ &= r^2\left[\tfrac{3}{2}\theta - 2\sin\theta + \tfrac{1}{4}\sin 2\theta\right]_0^{2\pi} \\ &= r^2\left(\tfrac{3}{2} \cdot 2\pi\right) = 3\pi r^2 \end{aligned}$$

■

The result of Example 3 says that the area under one arch of the cycloid is three times the area of the rolling circle that generates the cycloid (see Example 10.1.7). Galileo guessed this result but it was first proved by the French mathematician Roberval and the Italian mathematician Torricelli.

Arc Length

We already know how to find the length L of a curve C given in the form $y = F(x)$, $a \leqslant x \leqslant b$. Formula 8.1.3 says that if F' is continuous, then

$$\boxed{2} \qquad L = \int_a^b \sqrt{1 + \left(\frac{dy}{dx}\right)^2}\, dx$$

Suppose that C can also be described by the parametric equations $x = f(t)$ and $y = g(t)$, $\alpha \leqslant t \leqslant \beta$, where $dx/dt = f'(t) > 0$. This means that C is traversed once, from left to right, as t increases from α to β and $f(\alpha) = a$, $f(\beta) = b$. Putting Formula 1 into Formula 2 and using the Substitution Rule, we obtain

$$L = \int_a^b \sqrt{1 + \left(\frac{dy}{dx}\right)^2}\, dx = \int_\alpha^\beta \sqrt{1 + \left(\frac{dy/dt}{dx/dt}\right)^2}\, \frac{dx}{dt}\, dt$$

Since $dx/dt > 0$, we have

$$\boxed{3} \qquad L = \int_\alpha^\beta \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2}\, dt$$

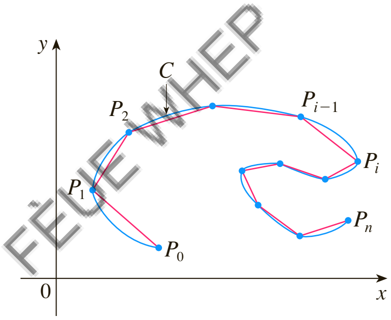


FIGURE 4

Even if C can't be expressed in the form $y = F(x)$, Formula 3 is still valid but we obtain it by polygonal approximations. We divide the parameter interval $[\alpha, \beta]$ into n subintervals of equal width Δt. If $t_0, t_1, t_2, \ldots, t_n$ are the endpoints of these subintervals, then $x_i = f(t_i)$ and $y_i = g(t_i)$ are the coordinates of points $P_i(x_i, y_i)$ that lie on C and the polygon with vertices $P_0, P_1, \ldots, P_n$ approximates C. (See Figure 4.)

As in Section 8.1, we define the length L of C to be the limit of the lengths of these approximating polygons as $n \to \infty$:

$$L = \lim_{n \to \infty} \sum_{i=1}^{n} |P_{i-1}P_i|$$

The Mean Value Theorem, when applied to f on the interval $[t_{i-1}, t_i]$, gives a number t_i^* in (t_{i-1}, t_i) such that

$$f(t_i) - f(t_{i-1}) = f'(t_i^*)(t_i - t_{i-1})$$

If we let $\Delta x_i = x_i - x_{i-1}$ and $\Delta y_i = y_i - y_{i-1}$, this equation becomes

$$\Delta x_i = f'(t_i^*)\, \Delta t$$

Similarly, when applied to g, the Mean Value Theorem gives a number t_i^{**} in (t_{i-1}, t_i) such that

$$\Delta y_i = g'(t_i^{**})\, \Delta t$$

Therefore

$$|P_{i-1}P_i| = \sqrt{(\Delta x_i)^2 + (\Delta y_i)^2} = \sqrt{[f'(t_i^*)\Delta t]^2 + [g'(t_i^{**})\Delta t]^2}$$

$$= \sqrt{[f'(t_i^*)]^2 + [g'(t_i^{**})]^2}\, \Delta t$$

and so

$$\boxed{4} \qquad L = \lim_{n \to \infty} \sum_{i=1}^{n} \sqrt{[f'(t_i^*)]^2 + [g'(t_i^{**})]^2}\, \Delta t$$

The sum in (4) resembles a Riemann sum for the function $\sqrt{[f'(t)]^2 + [g'(t)]^2}$ but it is not exactly a Riemann sum because $t_i^* \neq t_i^{**}$ in general. Nevertheless, if f' and g' are continuous, it can be shown that the limit in (4) is the same as if t_i^* and t_i^{**} were equal, namely,

$$L = \int_\alpha^\beta \sqrt{[f'(t)]^2 + [g'(t)]^2}\, dt$$

Thus, using Leibniz notation, we have the following result, which has the same form as Formula 3.

5 Theorem If a curve C is described by the parametric equations $x = f(t)$, $y = g(t)$, $\alpha \leqslant t \leqslant \beta$, where f' and g' are continuous on $[\alpha, \beta]$ and C is traversed exactly once as t increases from α to β, then the length of C is

$$L = \int_\alpha^\beta \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2}\, dt$$

Notice that the formula in Theorem 5 is consistent with the general formulas $L = \int ds$ and $(ds)^2 = (dx)^2 + (dy)^2$ of Section 8.1.

EXAMPLE 4 If we use the representation of the unit circle given in Example 10.1.2,

$$x = \cos t \qquad y = \sin t \qquad 0 \leqslant t \leqslant 2\pi$$

then $dx/dt = -\sin t$ and $dy/dt = \cos t$, so Theorem 5 gives

$$L = \int_0^{2\pi} \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2}\, dt = \int_0^{2\pi} \sqrt{\sin^2 t + \cos^2 t}\, dt = \int_0^{2\pi} dt = 2\pi$$

as expected. If, on the other hand, we use the representation given in Example 10.1.3,

$$x = \sin 2t \qquad y = \cos 2t \qquad 0 \leqslant t \leqslant 2\pi$$

then $dx/dt = 2\cos 2t$, $dy/dt = -2\sin 2t$, and the integral in Theorem 5 gives

$$\int_0^{2\pi} \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2}\, dt = \int_0^{2\pi} \sqrt{4\cos^2 2t + 4\sin^2 2t}\, dt = \int_0^{2\pi} 2\, dt = 4\pi$$

Notice that the integral gives twice the arc length of the circle because as t increases from 0 to 2π, the point $(\sin 2t, \cos 2t)$ traverses the circle twice. In general, when finding the length of a curve C from a parametric representation, we have to be careful to ensure that C is traversed only once as t increases from α to β. ■

EXAMPLE 5 Find the length of one arch of the cycloid $x = r(\theta - \sin\theta)$, $y = r(1 - \cos\theta)$.

SOLUTION From Example 3 we see that one arch is described by the parameter interval $0 \leqslant \theta \leqslant 2\pi$. Since

$$\frac{dx}{d\theta} = r(1 - \cos\theta) \qquad \text{and} \qquad \frac{dy}{d\theta} = r\sin\theta$$

we have

$$L = \int_0^{2\pi} \sqrt{\left(\frac{dx}{d\theta}\right)^2 + \left(\frac{dy}{d\theta}\right)^2}\, d\theta$$

$$= \int_0^{2\pi} \sqrt{r^2(1 - \cos\theta)^2 + r^2\sin^2\theta}\, d\theta$$

$$= \int_0^{2\pi} \sqrt{r^2(1 - 2\cos\theta + \cos^2\theta + \sin^2\theta)}\, d\theta$$

$$= r\int_0^{2\pi} \sqrt{2(1 - \cos\theta)}\, d\theta$$

The result of Example 5 says that the length of one arch of a cycloid is eight times the radius of the generating circle (see Figure 5). This was first proved in 1658 by Sir Christopher Wren, who later became the architect of St. Paul's Cathedral in London.

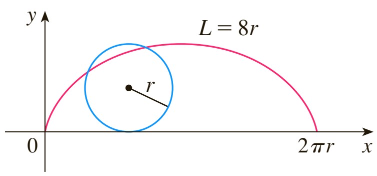


FIGURE 5

To evaluate this integral we use the identity $\sin^2 x = \frac{1}{2}(1 - \cos 2x)$ with $\theta = 2x$, which gives $1 - \cos\theta = 2\sin^2(\theta/2)$. Since $0 \leqslant \theta \leqslant 2\pi$, we have $0 \leqslant \theta/2 \leqslant \pi$ and so $\sin(\theta/2) \geqslant 0$. Therefore

$$\sqrt{2(1 - \cos\theta)} = \sqrt{4\sin^2(\theta/2)} = 2\left|\sin(\theta/2)\right| = 2\sin(\theta/2)$$

and so

$$L = 2r\int_0^{2\pi} \sin(\theta/2)\, d\theta = 2r\Big[-2\cos(\theta/2)\Big]_0^{2\pi}$$

$$= 2r[2 + 2] = 8r$$ ■

Surface Area

In the same way as for arc length, we can adapt Formula 8.2.5 to obtain a formula for surface area. Suppose the curve c given by the parametric equations $x = f(t)$, $y = g(t)$, $\alpha \leqslant t \leqslant \beta$, where f', g' are continuous, $g(t) \geqslant 0$, is rotated about the x-axis. If C is traversed exactly once as t increases from α to β, then the area of the resulting surface is given by

$$\boxed{6} \qquad S = \int_\alpha^\beta 2\pi y \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2}\, dt$$

The general symbolic formulas $S = \int 2\pi y\, ds$ and $S = \int 2\pi x\, ds$ (Formulas 8.2.7 and 8.2.8) are still valid, but for parametric curves we use

$$ds = \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2}\, dt$$

EXAMPLE 6 Show that the surface area of a sphere of radius r is $4\pi r^2$.

SOLUTION The sphere is obtained by rotating the semicircle

$$x = r\cos t \qquad y = r\sin t \qquad 0 \leqslant t \leqslant \pi$$

about the x-axis. Therefore, from Formula 6, we get

$$S = \int_0^\pi 2\pi r\sin t\sqrt{(-r\sin t)^2 + (r\cos t)^2}\, dt$$

$$= 2\pi\int_0^\pi r\sin t\sqrt{r^2(\sin^2 t + \cos^2 t)}\, dt = 2\pi\int_0^\pi r\sin t \cdot r\, dt$$

$$= 2\pi r^2\int_0^\pi \sin t\, dt = 2\pi r^2(-\cos t)\Big]_0^\pi = 4\pi r^2$$ ■

10.2 EXERCISES

1–2 Find dy/dx.

1. $x = \dfrac{t}{1+t}, \quad y = \sqrt{1+t}$

2. $x = te^t, \quad y = t + \sin t$

3–6 Find an equation of the tangent to the curve at the point corresponding to the given value of the parameter.

3. $x = t^3 + 1, \quad y = t^4 + t; \quad t = -1$

4. $x = \sqrt{t}, \quad y = t^2 - 2t; \quad t = 4$

5. $x = t\cos t, \quad y = t\sin t; \quad t = \pi$

6. $x = e^t \sin \pi t, \quad y = e^{2t}; \quad t = 0$

7–8 Find an equation of the tangent to the curve at the given point by two methods: (a) without eliminating the parameter and (b) by first eliminating the parameter.

7. $x = 1 + \ln t, \quad y = t^2 + 2; \quad (1, 3)$

8. $x = 1 + \sqrt{t}, \quad y = e^{t^2}; \quad (2, e)$

9–10 Find an equation of the tangent to the curve at the given point. Then graph the curve and the tangent.

9. $x = t^2 - t, \quad y = t^2 + t + 1; \quad (0, 3)$

10. $x = \sin \pi t, \quad y = t^2 + t; \quad (0, 2)$

11–16 Find dy/dx and d^2y/dx^2. For which values of t is the curve concave upward?

11. $x = t^2 + 1, \quad y = t^2 + t$

12. $x = t^3 + 1, \quad y = t^2 - t$

13. $x = e^t, \quad y = te^{-t}$

14. $x = t^2 + 1, \quad y = e^t - 1$

15. $x = t - \ln t, \quad y = t + \ln t$

16. $x = \cos t, \quad y = \sin 2t, \quad 0 < t < \pi$

17–20 Find the points on the curve where the tangent is horizontal or vertical. If you have a graphing device, graph the curve to check your work.

17. $x = t^3 - 3t, \quad y = t^2 - 3$

18. $x = t^3 - 3t, \quad y = t^3 - 3t^2$

19. $x = \cos \theta, \quad y = \cos 3\theta$

20. $x = e^{\sin\theta}, \quad y = e^{\cos\theta}$

21. Use a graph to estimate the coordinates of the rightmost point on the curve $x = t - t^6$, $y = e^t$. Then use calculus to find the exact coordinates.

22. Use a graph to estimate the coordinates of the lowest point and the leftmost point on the curve $x = t^4 - 2t$, $y = t + t^4$. Then find the exact coordinates.

23–24 Graph the curve in a viewing rectangle that displays all the important aspects of the curve.

23. $x = t^4 - 2t^3 - 2t^2, \quad y = t^3 - t$

24. $x = t^4 + 4t^3 - 8t^2, \quad y = 2t^2 - t$

25. Show that the curve $x = \cos t$, $y = \sin t \cos t$ has two tangents at $(0, 0)$ and find their equations. Sketch the curve.

26. Graph the curve $x = -2\cos t$, $y = \sin t + \sin 2t$ to discover where it crosses itself. Then find equations of both tangents at that point.

27. (a) Find the slope of the tangent line to the trochoid $x = r\theta - d\sin\theta$, $y = r - d\cos\theta$ in terms of θ. (See Exercise 10.1.40.)
(b) Show that if $d < r$, then the trochoid does not have a vertical tangent.

28. (a) Find the slope of the tangent to the astroid $x = a\cos^3\theta$, $y = a\sin^3\theta$ in terms of θ. (Astroids are explored in the Laboratory Project on page 689.)
(b) At what points is the tangent horizontal or vertical?
(c) At what points does the tangent have slope 1 or -1?

29. At what point(s) on the curve $x = 3t^2 + 1$, $y = t^3 - 1$ does the tangent line have slope $\frac{1}{2}$?

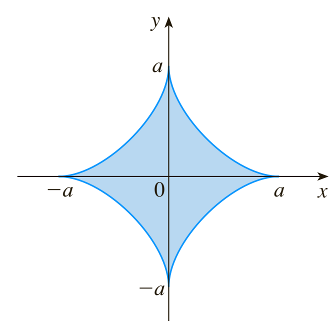
30. Find equations of the tangents to the curve $x = 3t^2 + 1$, $y = 2t^3 + 1$ that pass through the point $(4, 3)$.

31. Use the parametric equations of an ellipse, $x = a\cos\theta$, $y = b\sin\theta$, $0 \leqslant \theta \leqslant 2\pi$, to find the area that it encloses.

32. Find the area enclosed by the curve $x = t^2 - 2t$, $y = \sqrt{t}$ and the y-axis.

33. Find the area enclosed by the x-axis and the curve $x = t^3 + 1$, $y = 2t - t^2$.

34. Find the area of the region enclosed by the astroid $x = a\cos^3\theta$, $y = a\sin^3\theta$. (Astroids are explored in the Laboratory Project on page 689.)



35. Find the area under one arch of the trochoid of Exercise 10.1.40 for the case $d < r$.

36. Let $\mathcal{R}$ be the region enclosed by the loop of the curve in Example 1.
(a) Find the area of $\mathcal{R}$.
(b) If $\mathcal{R}$ is rotated about the x-axis, find the volume of the resulting solid.
(c) Find the centroid of $\mathcal{R}$.

37–40 Set up an integral that represents the length of the curve. Then use your calculator to find the length correct to four decimal places.

37. $x = t + e^{-t}, \quad y = t - e^{-t}, \quad 0 \leqslant t \leqslant 2$

38. $x = t^2 - t, \quad y = t^4, \quad 1 \leqslant t \leqslant 4$

39. $x = t - 2\sin t, \quad y = 1 - 2\cos t, \quad 0 \leqslant t \leqslant 4\pi$

40. $x = t + \sqrt{t}, \quad y = t - \sqrt{t}, \quad 0 \leqslant t \leqslant 1$

41–44 Find the exact length of the curve.

41. $x = 1 + 3t^2, \quad y = 4 + 2t^3, \quad 0 \leqslant t \leqslant 1$

42. $x = e^t - t, \quad y = 4e^{t/2}, \quad 0 \leqslant t \leqslant 2$

43. $x = t\sin t, \quad y = t\cos t, \quad 0 \leqslant t \leqslant 1$

44. $x = 3\cos t - \cos 3t, \quad y = 3\sin t - \sin 3t, \quad 0 \leqslant t \leqslant \pi$

45–46 Graph the curve and find its exact length.

45. $x = e^t\cos t, \quad y = e^t\sin t, \quad 0 \leqslant t \leqslant \pi$

46. $x = \cos t + \ln\left(\tan \frac{1}{2}t\right), \quad y = \sin t, \quad \pi/4 \leqslant t \leqslant 3\pi/4$

47. Graph the curve $x = \sin t + \sin 1.5t$, $y = \cos t$ and find its length correct to four decimal places.

48. Find the length of the loop of the curve $x = 3t - t^3$, $y = 3t^2$.

49. Use Simpson's Rule with $n = 6$ to estimate the length of the curve $x = t - e^t$, $y = t + e^t$, $-6 \leqslant t \leqslant 6$.

50. In Exercise 10.1.43 you were asked to derive the parametric equations $x = 2a\cot\theta$, $y = 2a\sin^2\theta$ for the curve called the witch of Maria Agnesi. Use Simpson's Rule with $n = 4$ to estimate the length of the arc of this curve given by $\pi/4 \leqslant \theta \leqslant \pi/2$.

51–52 Find the distance traveled by a particle with position (x, y) as t varies in the given time interval. Compare with the length of the curve.

51. $x = \sin^2 t, \quad y = \cos^2 t, \quad 0 \leqslant t \leqslant 3\pi$

52. $x = \cos^2 t, \quad y = \cos t, \quad 0 \leqslant t \leqslant 4\pi$

53. Show that the total length of the ellipse $x = a\sin\theta$, $y = b\cos\theta$, $a > b > 0$, is

$$L = 4a\int_0^{\pi/2}\sqrt{1 - e^2\sin^2\theta}\,d\theta$$

where e is the eccentricity of the ellipse $\left(e = c/a, \text{ where } c = \sqrt{a^2 - b^2}\right)$.

54. Find the total length of the astroid $x = a\cos^3\theta$, $y = a\sin^3\theta$, where $a > 0$.

55. (a) Graph the **epitrochoid** with equations

$$x = 11\cos t - 4\cos(11t/2)$$
$$y = 11\sin t - 4\sin(11t/2)$$

What parameter interval gives the complete curve?
(b) Use your CAS to find the approximate length of this curve.

56. A curve called **Cornu's spiral** is defined by the parametric equations

$$x = C(t) = \int_0^t \cos(\pi u^2/2)\,du$$

$$y = S(t) = \int_0^t \sin(\pi u^2/2)\,du$$

where C and S are the Fresnel functions that were introduced in Chapter 4.
(a) Graph this curve. What happens as $t \to \infty$ and as $t \to -\infty$?
(b) Find the length of Cornu's spiral from the origin to the point with parameter value t.

57–60 Set up an integral that represents the area of the surface obtained by rotating the given curve about the x-axis. Then use your calculator to find the surface area correct to four decimal places.

57. $x = t\sin t, \quad y = t\cos t, \quad 0 \leqslant t \leqslant \pi/2$

58. $x = \sin t, \quad y = \sin 2t, \quad 0 \leqslant t \leqslant \pi/2$

59. $x = t + e^t, \quad y = e^{-t}, \quad 0 \leqslant t \leqslant 1$

60. $x = t^2 - t^3, \quad y = t + t^4, \quad 0 \leqslant t \leqslant 1$

61–63 Find the exact area of the surface obtained by rotating the given curve about the x-axis.

61. $x = t^3, \quad y = t^2, \quad 0 \leqslant t \leqslant 1$

62. $x = 2t^2 + 1/t, \quad y = 8\sqrt{t}, \quad 1 \leqslant t \leqslant 3$

63. $x = a\cos^3\theta, \quad y = a\sin^3\theta, \quad 0 \leqslant \theta \leqslant \pi/2$

64. Graph the curve

$$x = 2\cos\theta - \cos 2\theta \qquad y = 2\sin\theta - \sin 2\theta$$

If this curve is rotated about the x-axis, find the exact area of the resulting surface. (Use your graph to help find the correct parameter interval.)

65–66 Find the surface area generated by rotating the given curve about the y-axis.

65. $x = 3t^2, \quad y = 2t^3, \quad 0 \leqslant t \leqslant 5$

66. $x = e^t - t, \quad y = 4e^{t/2}, \quad 0 \leqslant t \leqslant 1$

---

67. If f' is continuous and $f'(t) \neq 0$ for $a \leqslant t \leqslant b$, show that the parametric curve $x = f(t)$, $y = g(t)$, $a \leqslant t \leqslant b$, can be put in the form $y = F(x)$. [*Hint:* Show that f^{-1} exists.]

68. Use Formula 1 to derive Formula 6 from Formula 8.2.5 for the case in which the curve can be represented in the form $y = F(x)$, $a \leqslant x \leqslant b$.

69. The **curvature** at a point P of a curve is defined as

$$\kappa = \left| \frac{d\phi}{ds} \right|$$

where ϕ is the angle of inclination of the tangent line at P, as shown in the figure. Thus the curvature is the absolute value of the rate of change of ϕ with respect to arc length. It can be regarded as a measure of the rate of change of direction of the curve at P and will be studied in greater detail in Chapter 13.

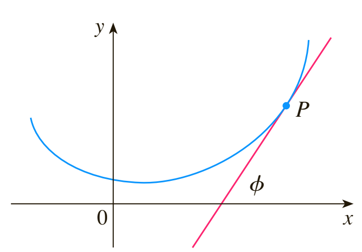
(a) For a parametric curve $x = x(t)$, $y = y(t)$, derive the formula

$$\kappa = \frac{|\dot{x}\ddot{y} - \ddot{x}\dot{y}|}{[\dot{x}^2 + \dot{y}^2]^{3/2}}$$

where the dots indicate derivatives with respect to t, so $\dot{x} = dx/dt$. [*Hint:* Use $\phi = \tan^{-1}(dy/dx)$ and Formula 2 to find $d\phi/dt$. Then use the Chain Rule to find $d\phi/ds$.]

(b) By regarding a curve $y = f(x)$ as the parametric curve $x = x$, $y = f(x)$, with parameter x, show that the formula in part (a) becomes

$$\kappa = \frac{|d^2y/dx^2|}{[1 + (dy/dx)^2]^{3/2}}$$



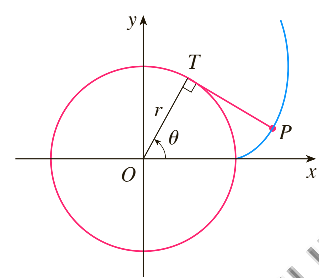
70. (a) Use the formula in Exercise 69(b) to find the curvature of the parabola $y = x^2$ at the point $(1, 1)$.
(b) At what point does this parabola have maximum curvature?

71. Use the formula in Exercise 69(a) to find the curvature of the cycloid $x = \theta - \sin\theta$, $y = 1 - \cos\theta$ at the top of one of its arches.

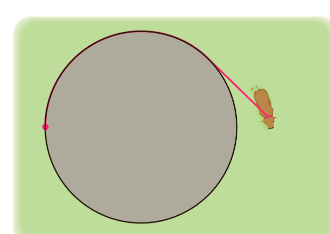
72. (a) Show that the curvature at each point of a straight line is $\kappa = 0$.
(b) Show that the curvature at each point of a circle of radius r is $\kappa = 1/r$.

73. A string is wound around a circle and then unwound while being held taut. The curve traced by the point P at the end of the string is called the **involute** of the circle. If the circle has radius r and center O and the initial position of P is $(r, 0)$, and if the parameter θ is chosen as in the figure, show that parametric equations of the involute are

$$x = r(\cos\theta + \theta\sin\theta) \qquad y = r(\sin\theta - \theta\cos\theta)$$



74. A cow is tied to a silo with radius r by a rope just long enough to reach the opposite side of the silo. Find the grazing area available for the cow.



LABORATORY PROJECT BÉZIER CURVES

Bézier curves are used in computer-aided design and are named after the French mathematician Pierre Bézier (1910–1999), who worked in the automotive industry. A cubic Bézier curve is determined by four *control points*, $P_0(x_0, y_0)$, $P_1(x_1, y_1)$, $P_2(x_2, y_2)$, and $P_3(x_3, y_3)$, and is defined by the parametric equations

$$x = x_0(1 - t)^3 + 3x_1t(1 - t)^2 + 3x_2t^2(1 - t) + x_3t^3$$

$$y = y_0(1 - t)^3 + 3y_1t(1 - t)^2 + 3y_2t^2(1 - t) + y_3t^3$$

where $0 \leqslant t \leqslant 1$. Notice that when $t = 0$ we have $(x, y) = (x_0, y_0)$ and when $t = 1$ we have $(x, y) = (x_3, y_3)$, so the curve starts at P_0 and ends at P_3.

1. Graph the Bézier curve with control points $P_0(4, 1)$, $P_1(28, 48)$, $P_2(50, 42)$, and $P_3(40, 5)$. Then, on the same screen, graph the line segments P_0P_1, P_1P_2, and P_2P_3. (Exercise 10.1.31 shows how to do this.) Notice that the middle control points P_1 and P_2 don't lie on the curve; the curve starts at P_0, heads toward P_1 and P_2 without reaching them, and ends at P_3.

2. From the graph in Problem 1, it appears that the tangent at P_0 passes through P_1 and the tangent at P_3 passes through P_2. Prove it.

3. Try to produce a Bézier curve with a loop by changing the second control point in Problem 1.

4. Some laser printers use Bézier curves to represent letters and other symbols. Experiment with control points until you find a Bézier curve that gives a reasonable representation of the letter C.

5. More complicated shapes can be represented by piecing together two or more Bézier curves. Suppose the first Bézier curve has control points P_0, P_1, P_2, P_3 and the second one has control points P_3, P_4, P_5, P_6. If we want these two pieces to join together smoothly, then the tangents at P_3 should match and so the points P_2, P_3, and P_4 all have to lie on this common tangent line. Using this principle, find control points for a pair of Bézier curves that represent the letter S.

10.3 Polar Coordinates

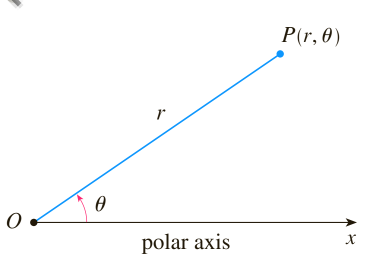


FIGURE 1

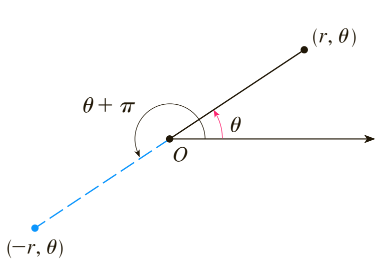


FIGURE 2

A coordinate system represents a point in the plane by an ordered pair of numbers called coordinates. Usually we use Cartesian coordinates, which are directed distances from two perpendicular axes. Here we describe a coordinate system introduced by Newton, called the **polar coordinate system**, which is more convenient for many purposes.

We choose a point in the plane that is called the **pole** (or origin) and is labeled O. Then we draw a ray (half-line) starting at O called the **polar axis**. This axis is usually drawn horizontally to the right and corresponds to the positive x-axis in Cartesian coordinates.

If P is any other point in the plane, let r be the distance from O to P and let θ be the angle (usually measured in radians) between the polar axis and the line OP as in Figure 1. Then the point P is represented by the ordered pair (r, θ) and r, θ are called **polar coordinates** of P. We use the convention that an angle is positive if measured in the counterclockwise direction from the polar axis and negative in the clockwise direction. If $P = O$, then $r = 0$ and we agree that $(0, \theta)$ represents the pole for any value of θ.

We extend the meaning of polar coordinates (r, θ) to the case in which r is negative by agreeing that, as in Figure 2, the points $(-r, \theta)$ and (r, θ) lie on the same line through O and at the same distance $|r|$ from O, but on opposite sides of O. If $r > 0$, the point (r, θ) lies in the same quadrant as θ; if $r < 0$, it lies in the quadrant on the opposite side of the pole. Notice that $(-r, \theta)$ represents the same point as $(r, \theta + \pi)$.

EXAMPLE 1 Plot the points whose polar coordinates are given.
(a) $(1, 5\pi/4)$ (b) $(2, 3\pi)$ (c) $(2, -2\pi/3)$ (d) $(-3, 3\pi/4)$

SOLUTION The points are plotted in Figure 3. In part (d) the point $(-3, 3\pi/4)$ is located three units from the pole in the fourth quadrant because the angle $3\pi/4$ is in the second quadrant and $r = -3$ is negative. ■

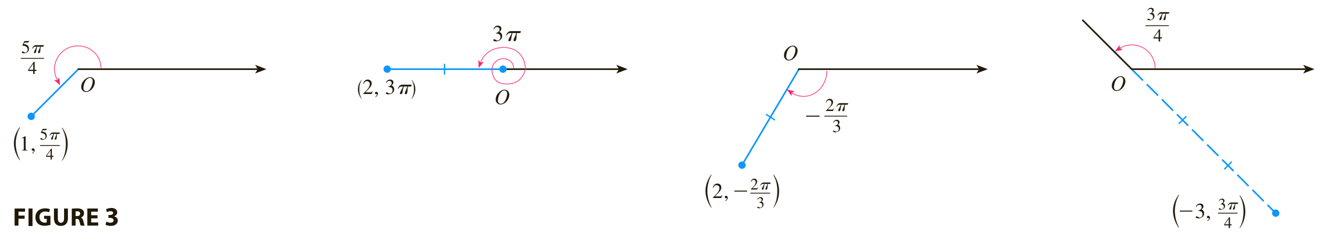


FIGURE 3

In the Cartesian coordinate system every point has only one representation, but in the polar coordinate system each point has many representations. For instance, the point $(1, 5\pi/4)$ in Example 1(a) could be written as $(1, -3\pi/4)$ or $(1, 13\pi/4)$ or $(-1, \pi/4)$. (See Figure 4.)

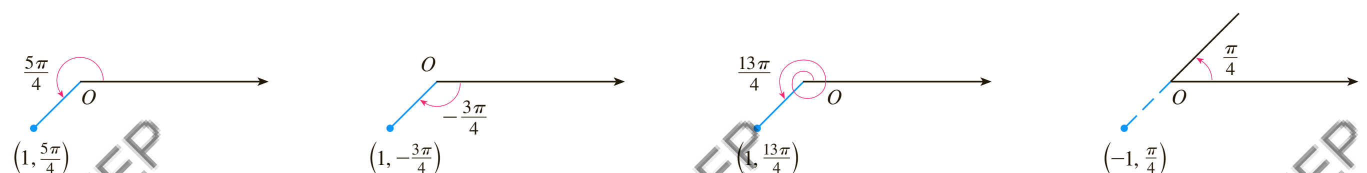


FIGURE 4

In fact, since a complete counterclockwise rotation is given by an angle 2π, the point represented by polar coordinates (r, θ) is also represented by

$$(r, \theta + 2n\pi) \qquad \text{and} \qquad (-r, \theta + (2n + 1)\pi)$$

where n is any integer.

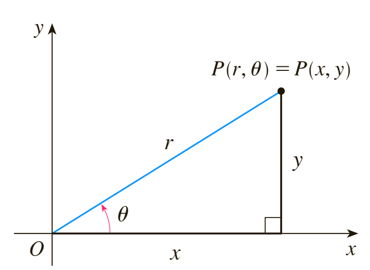


FIGURE 5

The connection between polar and Cartesian coordinates can be seen from Figure 5, in which the pole corresponds to the origin and the polar axis coincides with the positive x-axis. If the point P has Cartesian coordinates (x, y) and polar coordinates (r, θ), then, from the figure, we have

$$\cos\theta = \frac{x}{r} \qquad \sin\theta = \frac{y}{r}$$

and so

1
$$\boxed{x = r\cos\theta \qquad y = r\sin\theta}$$

Although Equations 1 were deduced from Figure 5, which illustrates the case where $r > 0$ and $0 < \theta < \pi/2$, these equations are valid for all values of r and θ. (See the general definition of $\sin\theta$ and $\cos\theta$ in Appendix D.)

Equations 1 allow us to find the Cartesian coordinates of a point when the polar coordinates are known. To find r and θ when x and y are known, we use the equations

$$\boxed{2} \qquad r^2 = x^2 + y^2 \qquad \tan\theta = \frac{y}{x}$$

which can be deduced from Equations 1 or simply read from Figure 5.

EXAMPLE 2 Convert the point $(2, \pi/3)$ from polar to Cartesian coordinates.

SOLUTION Since $r = 2$ and $\theta = \pi/3$, Equations 1 give

$$x = r\cos\theta = 2\cos\frac{\pi}{3} = 2 \cdot \frac{1}{2} = 1$$

$$y = r\sin\theta = 2\sin\frac{\pi}{3} = 2 \cdot \frac{\sqrt{3}}{2} = \sqrt{3}$$

Therefore the point is $(1, \sqrt{3})$ in Cartesian coordinates. ■

EXAMPLE 3 Represent the point with Cartesian coordinates $(1, -1)$ in terms of polar coordinates.

SOLUTION If we choose r to be positive, then Equations 2 give

$$r = \sqrt{x^2 + y^2} = \sqrt{1^2 + (-1)^2} = \sqrt{2}$$

$$\tan\theta = \frac{y}{x} = -1$$

Since the point $(1, -1)$ lies in the fourth quadrant, we can choose $\theta = -\pi/4$ or $\theta = 7\pi/4$. Thus one possible answer is $(\sqrt{2}, -\pi/4)$; another is $(\sqrt{2}, 7\pi/4)$. ■

NOTE Equations 2 do not uniquely determine θ when x and y are given because, as θ increases through the interval $0 \leqslant \theta < 2\pi$, each value of $\tan\theta$ occurs twice. Therefore, in converting from Cartesian to polar coordinates, it's not good enough just to find r and θ that satisfy Equations 2. As in Example 3, we must choose θ so that the point (r, θ) lies in the correct quadrant.

Polar Curves

The **graph of a polar equation** $r = f(\theta)$, or more generally $F(r, \theta) = 0$, consists of all points P that have at least one polar representation (r, θ) whose coordinates satisfy the equation.

EXAMPLE 4 What curve is represented by the polar equation $r = 2$?

SOLUTION The curve consists of all points (r, θ) with $r = 2$. Since r represents the distance from the point to the pole, the curve $r = 2$ represents the circle with center O and radius 2. In general, the equation $r = a$ represents a circle with center O and radius $|a|$. (See Figure 6.) ■

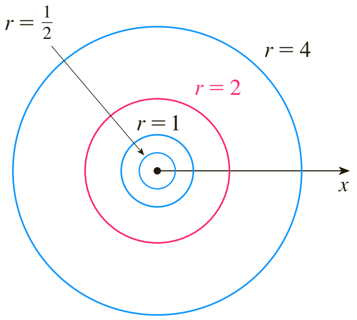


FIGURE 6

EXAMPLE 5 Sketch the polar curve $\theta = 1$.

SOLUTION This curve consists of all points (r, θ) such that the polar angle θ is 1 radian. It is the straight line that passes through O and makes an angle of 1 radian with the polar axis (see Figure 7). Notice that the points $(r, 1)$ on the line with $r > 0$ are in the first quadrant, whereas those with $r < 0$ are in the third quadrant. ■

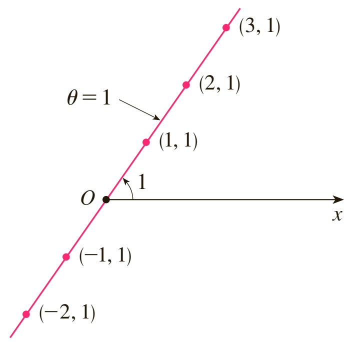


FIGURE 7

EXAMPLE 6

(a) Sketch the curve with polar equation $r = 2\cos\theta$.
(b) Find a Cartesian equation for this curve.

SOLUTION

(a) In Figure 8 we find the values of r for some convenient values of θ and plot the corresponding points (r, θ). Then we join these points to sketch the curve, which appears to be a circle. We have used only values of θ between 0 and π, since if we let θ increase beyond π, we obtain the same points again.

θ	$r = 2\cos\theta$
0	2
$\pi/6$	$\sqrt{3}$
$\pi/4$	$\sqrt{2}$
$\pi/3$	1
$\pi/2$	0
$2\pi/3$	-1
$3\pi/4$	$-\sqrt{2}$
$5\pi/6$	$-\sqrt{3}$
π	-2

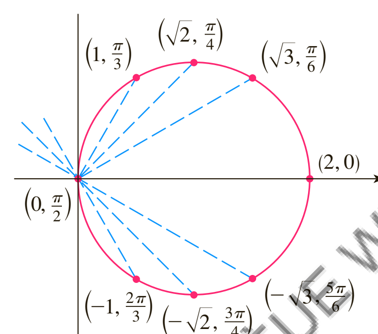


FIGURE 8
Table of values and graph of $r = 2\cos\theta$

(b) To convert the given equation to a Cartesian equation we use Equations 1 and 2. From $x = r\cos\theta$ we have $\cos\theta = x/r$, so the equation $r = 2\cos\theta$ becomes $r = 2x/r$, which gives

$$2x = r^2 = x^2 + y^2 \qquad \text{or} \qquad x^2 + y^2 - 2x = 0$$

Completing the square, we obtain

$$(x - 1)^2 + y^2 = 1$$

which is an equation of a circle with center $(1, 0)$ and radius 1. ■

Figure 9 shows a geometrical illustration that the circle in Example 6 has the equation $r = 2\cos\theta$. The angle OPQ is a right angle (Why?) and so $r/2 = \cos\theta$.

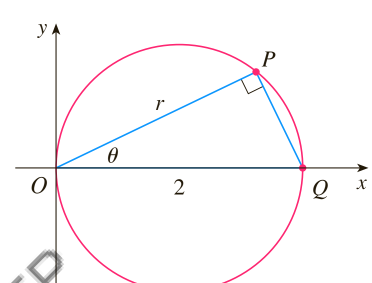


FIGURE 9

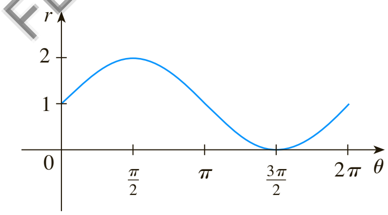


FIGURE 10
$r = 1 + \sin\theta$ in Cartesian coordinates, $0 \leqslant \theta \leqslant 2\pi$

EXAMPLE 7 Sketch the curve $r = 1 + \sin\theta$.

SOLUTION Instead of plotting points as in Example 6, we first sketch the graph of $r = 1 + \sin\theta$ in *Cartesian* coordinates in Figure 10 by shifting the sine curve up one unit. This enables us to read at a glance the values of r that correspond to increasing values of θ. For instance, we see that as θ increases from 0 to $\pi/2$, r (the distance from O) increases from 1 to 2, so we sketch the corresponding part of the polar curve in Figure 11(a). As θ increases from $\pi/2$ to π, Figure 10 shows that r decreases from 2 to 1, so we sketch the next part of the curve as in Figure 11(b). As θ increases from π to $3\pi/2$, r decreases from 1 to 0 as shown in part (c). Finally, as θ increases from $3\pi/2$ to 2π, r increases from 0 to 1 as shown in part (d). If we let θ increase beyond 2π or decrease beyond 0, we would simply retrace our path. Putting together the parts of the curve from Figure 11(a)–(d), we sketch the complete curve in part (e). It is called a **cardioid** because it's shaped like a heart.

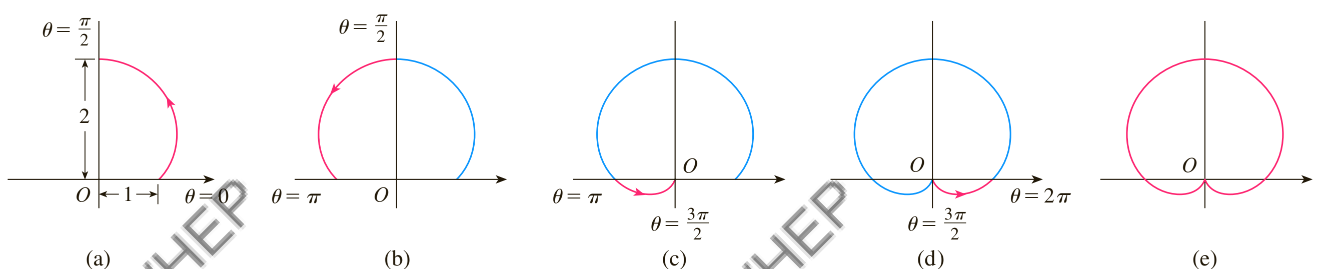


FIGURE 11 Stages in sketching the cardioid $r = 1 + \sin\theta$

EXAMPLE 8 Sketch the curve $r = \cos 2\theta$.

SOLUTION As in Example 7, we first sketch $r = \cos 2\theta$, $0 \leqslant \theta \leqslant 2\pi$, in Cartesian coordinates in Figure 12. As θ increases from 0 to $\pi/4$, Figure 12 shows that r decreases from 1 to 0 and so we draw the corresponding portion of the polar curve in Figure 13 (indicated by ①). As θ increases from $\pi/4$ to $\pi/2$, r goes from 0 to -1. This means that the distance from O increases from 0 to 1, but instead of being in the first quadrant this portion of the polar curve (indicated by ②) lies on the opposite side of the pole in the third quadrant. The remainder of the curve is drawn in a similar fashion, with the arrows and numbers indicating the order in which the portions are traced out. The resulting curve has four loops and is called a **four-leaved rose**.

TEC Module 10.3 helps you see how polar curves are traced out by showing animations similar to Figures 10–13.

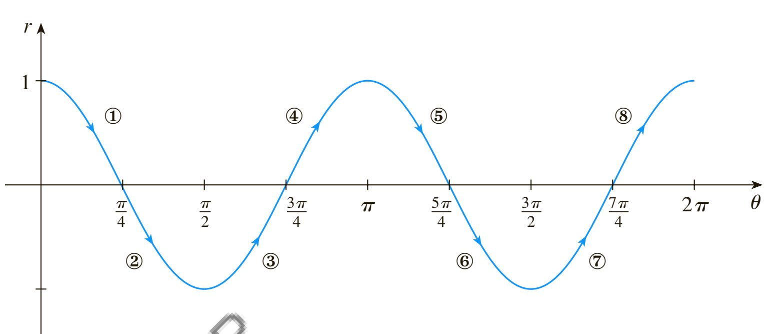


FIGURE 12
$r = \cos 2\theta$ in Cartesian coordinates

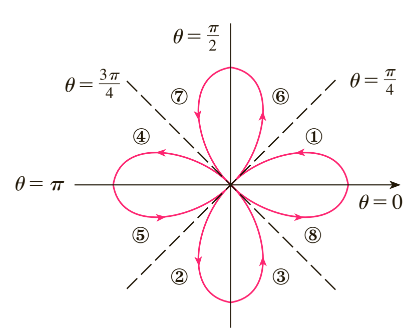


FIGURE 13
Four-leaved rose $r = \cos 2\theta$

Symmetry

When we sketch polar curves it is sometimes helpful to take advantage of symmetry. The following three rules are explained by Figure 14.

(a) If a polar equation is unchanged when θ is replaced by $-\theta$, the curve is symmetric about the polar axis.

(b) If the equation is unchanged when r is replaced by $-r$, or when θ is replaced by $\theta + \pi$, the curve is symmetric about the pole. (This means that the curve remains unchanged if we rotate it through $180°$ about the origin.)

(c) If the equation is unchanged when θ is replaced by $\pi - \theta$, the curve is symmetric about the vertical line $\theta = \pi/2$.

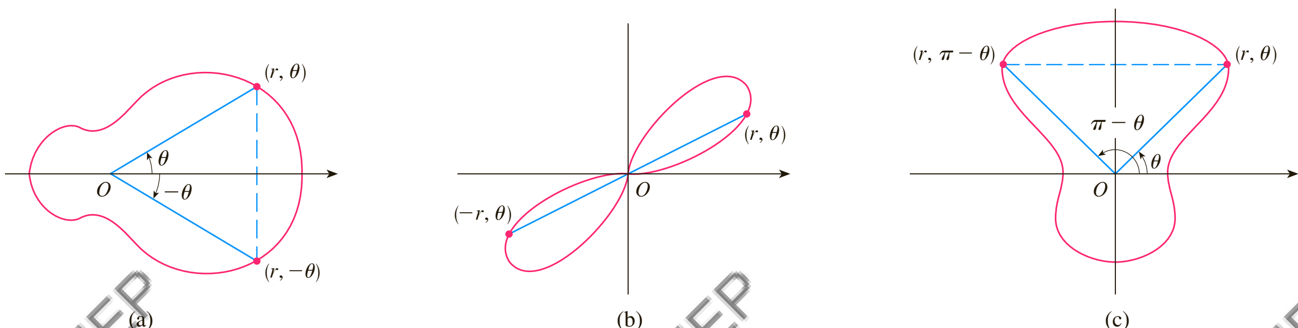


FIGURE 14

The curves sketched in Examples 6 and 8 are symmetric about the polar axis, since $\cos(-\theta) = \cos\theta$. The curves in Examples 7 and 8 are symmetric about $\theta = \pi/2$ because $\sin(\pi - \theta) = \sin\theta$ and $\cos 2(\pi - \theta) = \cos 2\theta$. The four-leaved rose is also symmetric about the pole. These symmetry properties could have been used in sketching the curves. For instance, in Example 6 we need only have plotted points for $0 \leqslant \theta \leqslant \pi/2$ and then reflected about the polar axis to obtain the complete circle.

Tangents to Polar Curves

To find a tangent line to a polar curve $r = f(\theta)$, we regard θ as a parameter and write its parametric equations as

$$x = r\cos\theta = f(\theta)\cos\theta \qquad y = r\sin\theta = f(\theta)\sin\theta$$

Then, using the method for finding slopes of parametric curves (Equation 10.2.1) and the Product Rule, we have

$$\boxed{3} \qquad \frac{dy}{dx} = \frac{\dfrac{dy}{d\theta}}{\dfrac{dx}{d\theta}} = \frac{\dfrac{dr}{d\theta}\sin\theta + r\cos\theta}{\dfrac{dr}{d\theta}\cos\theta - r\sin\theta}$$

We locate horizontal tangents by finding the points where $dy/d\theta = 0$ (provided that $dx/d\theta \neq 0$). Likewise, we locate vertical tangents at the points where $dx/d\theta = 0$ (provided that $dy/d\theta \neq 0$).

Notice that if we are looking for tangent lines at the pole, then $r = 0$ and Equation 3 simplifies to

$$\frac{dy}{dx} = \tan\theta \qquad \text{if } \frac{dr}{d\theta} \neq 0$$

For instance, in Example 8 we found that $r = \cos 2\theta = 0$ when $\theta = \pi/4$ or $3\pi/4$. This means that the lines $\theta = \pi/4$ and $\theta = 3\pi/4$ (or $y = x$ and $y = -x$) are tangent lines to $r = \cos 2\theta$ at the origin.

EXAMPLE 9

(a) For the cardioid $r = 1 + \sin\theta$ of Example 7, find the slope of the tangent line when $\theta = \pi/3$.

(b) Find the points on the cardioid where the tangent line is horizontal or vertical.

SOLUTION Using Equation 3 with $r = 1 + \sin\theta$, we have

$$\frac{dy}{dx} = \frac{\dfrac{dr}{d\theta}\sin\theta + r\cos\theta}{\dfrac{dr}{d\theta}\cos\theta - r\sin\theta} = \frac{\cos\theta\ \sin\theta + (1 + \sin\theta)\cos\theta}{\cos\theta\ \cos\theta - (1 + \sin\theta)\sin\theta}$$

$$= \frac{\cos\theta\,(1 + 2\sin\theta)}{1 - 2\sin^2\theta - \sin\theta} = \frac{\cos\theta\,(1 + 2\sin\theta)}{(1 + \sin\theta)(1 - 2\sin\theta)}$$

(a) The slope of the tangent at the point where $\theta = \pi/3$ is

$$\left.\frac{dy}{dx}\right|_{\theta=\pi/3} = \frac{\cos(\pi/3)(1 + 2\sin(\pi/3))}{(1 + \sin(\pi/3))(1 - 2\sin(\pi/3))} = \frac{\frac{1}{2}(1 + \sqrt{3})}{(1 + \sqrt{3}/2)(1 - \sqrt{3})}$$

$$= \frac{1 + \sqrt{3}}{(2 + \sqrt{3})(1 - \sqrt{3})} = \frac{1 + \sqrt{3}}{-1 - \sqrt{3}} = -1$$

(b) Observe that

$$\frac{dy}{d\theta} = \cos\theta\,(1 + 2\sin\theta) = 0 \qquad \text{when } \theta = \frac{\pi}{2}, \frac{3\pi}{2}, \frac{7\pi}{6}, \frac{11\pi}{6}$$

$$\frac{dx}{d\theta} = (1 + \sin\theta)(1 - 2\sin\theta) = 0 \qquad \text{when } \theta = \frac{3\pi}{2}, \frac{\pi}{6}, \frac{5\pi}{6}$$

Therefore there are horizontal tangents at the points $(2, \pi/2)$, $(\frac{1}{2}, 7\pi/6)$, $(\frac{1}{2}, 11\pi/6)$ and vertical tangents at $(\frac{3}{2}, \pi/6)$ and $(\frac{3}{2}, 5\pi/6)$. When $\theta = 3\pi/2$, both $dy/d\theta$ and $dx/d\theta$ are 0, so we must be careful. Using l'Hospital's Rule, we have

$$\lim_{\theta\to(3\pi/2)^-}\frac{dy}{dx} = \left(\lim_{\theta\to(3\pi/2)^-}\frac{1 + 2\sin\theta}{1 - 2\sin\theta}\right)\left(\lim_{\theta\to(3\pi/2)^-}\frac{\cos\theta}{1 + \sin\theta}\right)$$

$$= -\frac{1}{3}\lim_{\theta\to(3\pi/2)^-}\frac{\cos\theta}{1 + \sin\theta} = -\frac{1}{3}\lim_{\theta\to(3\pi/2)^-}\frac{-\sin\theta}{\cos\theta} = \infty$$

By symmetry,

$$\lim_{\theta\to(3\pi/2)^+}\frac{dy}{dx} = -\infty$$

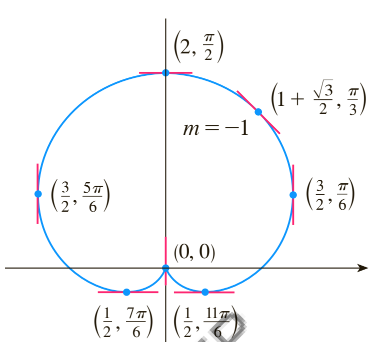


FIGURE 15
Tangent lines for $r = 1 + \sin\theta$

Thus there is a vertical tangent line at the pole (see Figure 15). ■

NOTE Instead of having to remember Equation 3, we could employ the method used to derive it. For instance, in Example 9 we could have written

$$x = r\cos\theta = (1 + \sin\theta)\cos\theta = \cos\theta + \tfrac{1}{2}\sin 2\theta$$

$$y = r\sin\theta = (1 + \sin\theta)\sin\theta = \sin\theta + \sin^2\theta$$

Then we have

$$\frac{dy}{dx} = \frac{dy/d\theta}{dx/d\theta} = \frac{\cos\theta + 2\sin\theta\,\cos\theta}{-\sin\theta + \cos 2\theta} = \frac{\cos\theta + \sin 2\theta}{-\sin\theta + \cos 2\theta}$$

which is equivalent to our previous expression.

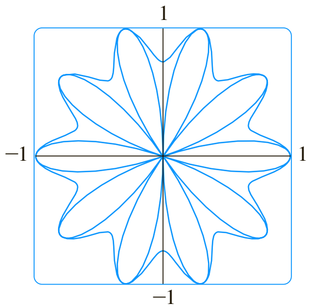


FIGURE 16
$r = \sin^3(2.5\theta) + \cos^3(2.5\theta)$

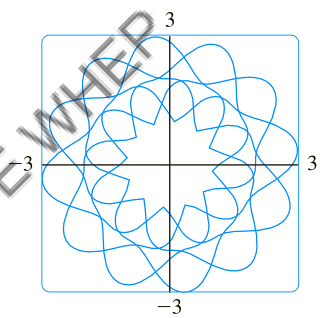


FIGURE 17
$r = 2 + \sin^3(2.4\theta)$

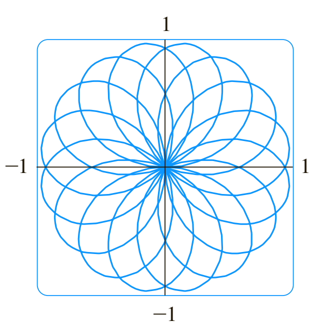


FIGURE 18
$r = \sin(8\theta/5)$

Graphing Polar Curves with Graphing Devices

Although it's useful to be able to sketch simple polar curves by hand, we need to use a graphing calculator or computer when we are faced with a curve as complicated as the ones shown in Figures 16 and 17.

Some graphing devices have commands that enable us to graph polar curves directly. With other machines we need to convert to parametric equations first. In this case we take the polar equation $r = f(\theta)$ and write its parametric equations as

$$x = r\cos\theta = f(\theta)\cos\theta \qquad y = r\sin\theta = f(\theta)\sin\theta$$

Some machines require that the parameter be called t rather than θ.

EXAMPLE 10 Graph the curve $r = \sin(8\theta/5)$.

SOLUTION Let's assume that our graphing device doesn't have a built-in polar graphing command. In this case we need to work with the corresponding parametric equations, which are

$$x = r\cos\theta = \sin(8\theta/5)\cos\theta \qquad y = r\sin\theta = \sin(8\theta/5)\sin\theta$$

In any case we need to determine the domain for θ. So we ask ourselves: How many complete rotations are required until the curve starts to repeat itself? If the answer is n, then

$$\sin\frac{8(\theta + 2n\pi)}{5} = \sin\left(\frac{8\theta}{5} + \frac{16n\pi}{5}\right) = \sin\frac{8\theta}{5}$$

and so we require that $16n\pi/5$ be an even multiple of π. This will first occur when $n = 5$. Therefore we will graph the entire curve if we specify that $0 \leqslant \theta \leqslant 10\pi$. Switching from θ to t, we have the equations

$$x = \sin(8t/5)\cos t \qquad y = \sin(8t/5)\sin t \qquad 0 \leqslant t \leqslant 10\pi$$

and Figure 18 shows the resulting curve. Notice that this rose has 16 loops. ■

EXAMPLE 11 Investigate the family of polar curves given by $r = 1 + c\sin\theta$. How does the shape change as c changes? (These curves are called **limaçons**, after a French word for snail, because of the shape of the curves for certain values of c.)

SOLUTION Figure 19 on page 706 shows computer-drawn graphs for various values of c. For $c > 1$ there is a loop that decreases in size as c decreases. When $c = 1$ the loop disappears and the curve becomes the cardioid that we sketched in Example 7. For c between 1 and $\frac{1}{2}$ the cardioid's cusp is smoothed out and becomes a "dimple." When c

In Exercise 53 you are asked to prove analytically what we have discovered from the graphs in Figure 19.

decreases from $\frac{1}{2}$ to 0, the limaçon is shaped like an oval. This oval becomes more circular as $c \to 0$, and when $c = 0$ the curve is just the circle $r = 1$.

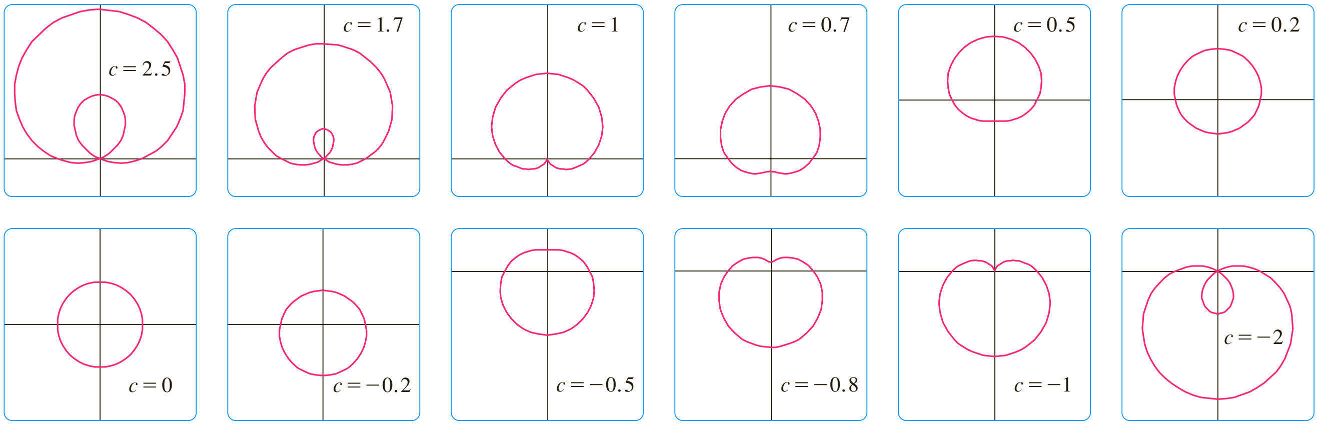


FIGURE 19
Members of the family of limaçons $r = 1 + c \sin\theta$

The remaining parts of Figure 19 show that as c becomes negative, the shapes change in reverse order. In fact, these curves are reflections about the horizontal axis of the corresponding curves with positive c. ■

Limaçons arise in the study of planetary motion. In particular, the trajectory of Mars, as viewed from the planet Earth, has been modeled by a limaçon with a loop, as in the parts of Figure 19 with $|c| > 1$.

10.3 EXERCISES

1–2 Plot the point whose polar coordinates are given. Then find two other pairs of polar coordinates of this point, one with $r > 0$ and one with $r < 0$.

1. (a) $(1, \pi/4)$ (b) $(-2, 3\pi/2)$ (c) $(3, -\pi/3)$

2. (a) $(2, 5\pi/6)$ (b) $(1, -2\pi/3)$ (c) $(-1, 5\pi/4)$

3–4 Plot the point whose polar coordinates are given. Then find the Cartesian coordinates of the point.

3. (a) $(2, 3\pi/2)$ (b) $(\sqrt{2}, \pi/4)$ (c) $(-1, -\pi/6)$

4. (a) $(4, 4\pi/3)$ (b) $(-2, 3\pi/4)$ (c) $(-3, -\pi/3)$

5–6 The Cartesian coordinates of a point are given.
(i) Find polar coordinates (r, θ) of the point, where $r > 0$ and $0 \leqslant \theta < 2\pi$.
(ii) Find polar coordinates (r, θ) of the point, where $r < 0$ and $0 \leqslant \theta < 2\pi$.

5. (a) $(-4, 4)$ (b) $(3, 3\sqrt{3})$

6. (a) $(\sqrt{3}, -1)$ (b) $(-6, 0)$

7–12 Sketch the region in the plane consisting of points whose polar coordinates satisfy the given conditions.

7. $r \geqslant 1$

8. $0 \leqslant r < 2, \quad \pi \leqslant \theta \leqslant 3\pi/2$

9. $r \geqslant 0, \quad \pi/4 \leqslant \theta \leqslant 3\pi/4$

10. $1 \leqslant r \leqslant 3, \quad \pi/6 < \theta < 5\pi/6$

11. $2 < r < 3, \quad 5\pi/3 \leqslant \theta \leqslant 7\pi/3$

12. $r \geqslant 1, \quad \pi \leqslant \theta \leqslant 2\pi$

13. Find the distance between the points with polar coordinates $(4, 4\pi/3)$ and $(6, 5\pi/3)$.

14. Find a formula for the distance between the points with polar coordinates (r_1, θ_1) and (r_2, θ_2).

15–20 Identify the curve by finding a Cartesian equation for the curve.

15. $r^2 = 5$

16. $r = 4 \sec\theta$

17. $r = 5 \cos\theta$

18. $\theta = \pi/3$

19. $r^2 \cos 2\theta = 1$

20. $r^2 \sin 2\theta = 1$

21–26 Find a polar equation for the curve represented by the given Cartesian equation.

21. $y = 2$

22. $y = x$

23. $y = 1 + 3x$

24. $4y^2 = x$

25. $x^2 + y^2 = 2cx$

26. $x^2 - y^2 = 4$

27–28 For each of the described curves, decide if the curve would be more easily given by a polar equation or a Cartesian equation. Then write an equation for the curve.

27. (a) A line through the origin that makes an angle of $\pi/6$ with the positive x-axis
(b) A vertical line through the point $(3, 3)$

28. (a) A circle with radius 5 and center $(2, 3)$
(b) A circle centered at the origin with radius 4

29–46 Sketch the curve with the given polar equation by first sketching the graph of r as a function of θ in Cartesian coordinates.

29. $r = -2\sin\theta$

30. $r = 1 - \cos\theta$

31. $r = 2(1 + \cos\theta)$

32. $r = 1 + 2\cos\theta$

33. $r = \theta, \quad \theta \geqslant 0$

34. $r = \theta^2, \quad -2\pi \leqslant \theta \leqslant 2\pi$

35. $r = 3\cos 3\theta$

36. $r = -\sin 5\theta$

37. $r = 2\cos 4\theta$

38. $r = 2\sin 6\theta$

39. $r = 1 + 3\cos\theta$

40. $r = 1 + 5\sin\theta$

41. $r^2 = 9\sin 2\theta$

42. $r^2 = \cos 4\theta$

43. $r = 2 + \sin 3\theta$

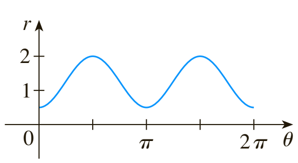
44. $r^2\theta = 1$

45. $r = \sin(\theta/2)$

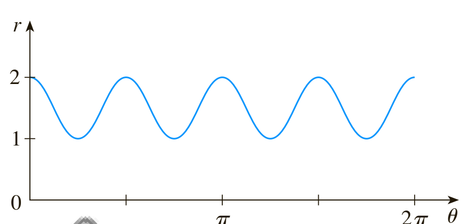
46. $r = \cos(\theta/3)$

47–48 The figure shows a graph of r as a function of θ in Cartesian coordinates. Use it to sketch the corresponding polar curve.

47.



48.



49. Show that the polar curve $r = 4 + 2\sec\theta$ (called a **conchoid**) has the line $x = 2$ as a vertical asymptote by showing that $\lim_{r\to\pm\infty} x = 2$. Use this fact to help sketch the conchoid.

50. Show that the curve $r = 2 - \csc\theta$ (also a conchoid) has the line $y = -1$ as a horizontal asymptote by showing that $\lim_{r\to\pm\infty} y = -1$. Use this fact to help sketch the conchoid.

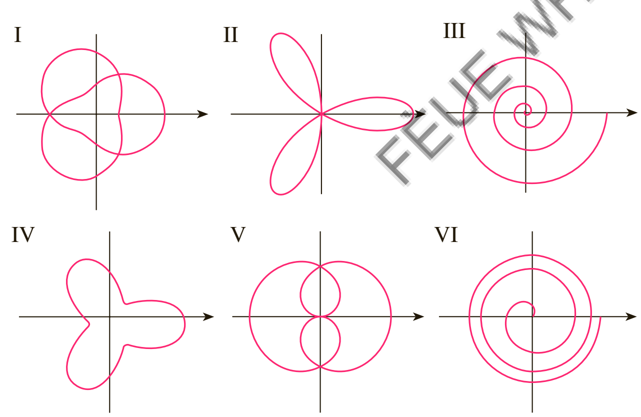
51. Show that the curve $r = \sin\theta\ \tan\theta$ (called a **cissoid of Diocles**) has the line $x = 1$ as a vertical asymptote. Show also that the curve lies entirely within the vertical strip $0 \leqslant x < 1$. Use these facts to help sketch the cissoid.

52. Sketch the curve $(x^2 + y^2)^3 = 4x^2y^2$.

53. (a) In Example 11 the graphs suggest that the limaçon $r = 1 + c\sin\theta$ has an inner loop when $|c| > 1$. Prove that this is true, and find the values of θ that correspond to the inner loop.
(b) From Figure 19 it appears that the limaçon loses its dimple when $c = \frac{1}{2}$. Prove this.

54. Match the polar equations with the graphs labeled I–VI. Give reasons for your choices. (Don't use a graphing device.)

(a) $r = \ln\theta, \quad 1 \leqslant \theta \leqslant 6\pi$
(b) $r = \theta^2, \quad 0 \leqslant \theta \leqslant 8\pi$
(c) $r = \cos 3\theta$
(d) $r = 2 + \cos 3\theta$
(e) $r = \cos(\theta/2)$
(f) $r = 2 + \cos(3\theta/2)$



55–60 Find the slope of the tangent line to the given polar curve at the point specified by the value of θ.

55. $r = 2\cos\theta, \quad \theta = \pi/3$

56. $r = 2 + \sin 3\theta, \quad \theta = \pi/4$

57. $r = 1/\theta, \quad \theta = \pi$

58. $r = \cos(\theta/3), \quad \theta = \pi$

59. $r = \cos 2\theta, \quad \theta = \pi/4$

60. $r = 1 + 2\cos\theta, \quad \theta = \pi/3$

61–64 Find the points on the given curve where the tangent line is horizontal or vertical.

61. $r = 3\cos\theta$

62. $r = 1 - \sin\theta$

63. $r = 1 + \cos\theta$

64. $r = e^\theta$

65. Show that the polar equation $r = a \sin\theta + b \cos\theta$, where $ab \neq 0$, represents a circle, and find its center and radius.

66. Show that the curves $r = a \sin\theta$ and $r = a \cos\theta$ intersect at right angles.

67–72 Use a graphing device to graph the polar curve. Choose the parameter interval to make sure that you produce the entire curve.

67. $r = 1 + 2\sin(\theta/2)$ (nephroid of Freeth)

68. $r = \sqrt{1 - 0.8\sin^2\theta}$ (hippopede)

69. $r = e^{\sin\theta} - 2\cos(4\theta)$ (butterfly curve)

70. $r = |\tan\theta|^{|\cot\theta|}$ (valentine curve)

71. $r = 1 + \cos^{999}\theta$ (Pac-Man curve)

72. $r = 2 + \cos(9\theta/4)$

---

73. How are the graphs of $r = 1 + \sin(\theta - \pi/6)$ and $r = 1 + \sin(\theta - \pi/3)$ related to the graph of $r = 1 + \sin\theta$? In general, how is the graph of $r = f(\theta - \alpha)$ related to the graph of $r = f(\theta)$?

74. Use a graph to estimate the y-coordinate of the highest points on the curve $r = \sin 2\theta$. Then use calculus to find the exact value.

75. Investigate the family of curves with polar equations $r = 1 + c\cos\theta$, where c is a real number. How does the shape change as c changes?

76. Investigate the family of polar curves

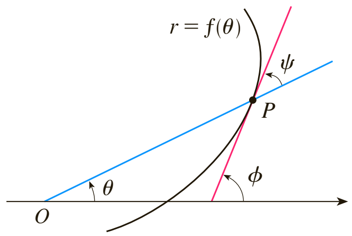
$$r = 1 + \cos^n\theta$$

where n is a positive integer. How does the shape change as n increases? What happens as n becomes large? Explain the shape for large n by considering the graph of r as a function of θ in Cartesian coordinates.

77. Let P be any point (except the origin) on the curve $r = f(\theta)$. If ψ is the angle between the tangent line at P and the radial line OP, show that

$$\tan\psi = \frac{r}{dr/d\theta}$$

[*Hint:* Observe that $\psi = \phi - \theta$ in the figure.]



78. (a) Use Exercise 77 to show that the angle between the tangent line and the radial line is $\psi = \pi/4$ at every point on the curve $r = e^\theta$.

(b) Illustrate part (a) by graphing the curve and the tangent lines at the points where $\theta = 0$ and $\pi/2$.

(c) Prove that any polar curve $r = f(\theta)$ with the property that the angle ψ between the radial line and the tangent line is a constant must be of the form $r = Ce^{k\theta}$, where C and k are constants.

LABORATORY PROJECT FAMILIES OF POLAR CURVES

In this project you will discover the interesting and beautiful shapes that members of families of polar curves can take. You will also see how the shape of the curve changes when you vary the constants.

1. (a) Investigate the family of curves defined by the polar equations $r = \sin n\theta$, where n is a positive integer. How is the number of loops related to n?

(b) What happens if the equation in part (a) is replaced by $r = |\sin n\theta|$?

2. A family of curves is given by the equations $r = 1 + c\sin n\theta$, where c is a real number and n is a positive integer. How does the graph change as n increases? How does it change as c changes? Illustrate by graphing enough members of the family to support your conclusions.

3. A family of curves has polar equations

$$r = \frac{1 - a\cos\theta}{1 + a\cos\theta}$$

Investigate how the graph changes as the number a changes. In particular, you should identify the transitional values of a for which the basic shape of the curve changes.

4. The astronomer Giovanni Cassini (1625–1712) studied the family of curves with polar equations

$$r^4 - 2c^2r^2\cos 2\theta + c^4 - a^4 = 0$$

where a and c are positive real numbers. These curves are called the **ovals of Cassini** even though they are oval shaped only for certain values of a and c. (Cassini thought that these curves might represent planetary orbits better than Kepler's ellipses.) Investigate the variety of shapes that these curves may have. In particular, how are a and c related to each other when the curve splits into two parts?

10.4 Areas and Lengths in Polar Coordinates

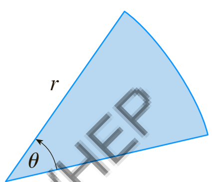


FIGURE 1

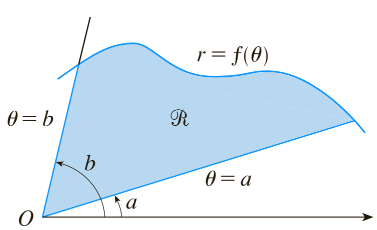


FIGURE 2

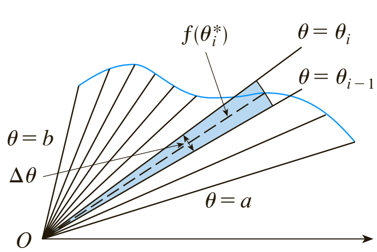


FIGURE 3

In this section we develop the formula for the area of a region whose boundary is given by a polar equation. We need to use the formula for the area of a sector of a circle:

$$\boxed{1} \qquad A = \tfrac{1}{2}r^2\theta$$

where, as in Figure 1, r is the radius and θ is the radian measure of the central angle. Formula 1 follows from the fact that the area of a sector is proportional to its central angle: $A = (\theta/2\pi)\pi r^2 = \frac{1}{2}r^2\theta$. (See also Exercise 7.3.35.)

Let $\mathcal{R}$ be the region, illustrated in Figure 2, bounded by the polar curve $r = f(\theta)$ and by the rays $\theta = a$ and $\theta = b$, where f is a positive continuous function and where $0 < b - a \leqslant 2\pi$. We divide the interval $[a, b]$ into subintervals with endpoints $\theta_0, \theta_1, \theta_2, \ldots, \theta_n$ and equal width $\Delta\theta$. The rays $\theta = \theta_i$ then divide $\mathcal{R}$ into n smaller regions with central angle $\Delta\theta = \theta_i - \theta_{i-1}$. If we choose θ_i^* in the ith subinterval $[\theta_{i-1}, \theta_i]$, then the area ΔA_i of the ith region is approximated by the area of the sector of a circle with central angle $\Delta\theta$ and radius $f(\theta_i^*)$. (See Figure 3.)

Thus from Formula 1 we have

$$\Delta A_i \approx \tfrac{1}{2}[f(\theta_i^*)]^2\,\Delta\theta$$

and so an approximation to the total area A of $\mathcal{R}$ is

$$\boxed{2} \qquad \boxed{A \approx \sum_{i=1}^{n} \tfrac{1}{2}[f(\theta_i^*)]^2\,\Delta\theta}$$

It appears from Figure 3 that the approximation in (2) improves as $n \to \infty$. But the sums in (2) are Riemann sums for the function $g(\theta) = \frac{1}{2}[f(\theta)]^2$, so

$$\lim_{n\to\infty} \sum_{i=1}^{n} \tfrac{1}{2}[f(\theta_i^*)]^2\,\Delta\theta = \int_a^b \tfrac{1}{2}[f(\theta)]^2\,d\theta$$

It therefore appears plausible (and can in fact be proved) that the formula for the area A of the polar region $\mathscr{R}$ is

3
$$A = \int_a^b \tfrac{1}{2}[f(\theta)]^2\, d\theta$$

Formula 3 is often written as

4
$$A = \int_a^b \tfrac{1}{2} r^2\, d\theta$$

with the understanding that $r = f(\theta)$. Note the similarity between Formulas 1 and 4.

When we apply Formula 3 or 4, it is helpful to think of the area as being swept out by a rotating ray through O that starts with angle a and ends with angle b.

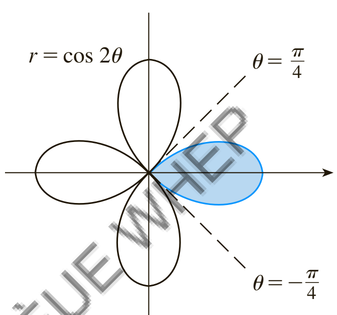


FIGURE 4

EXAMPLE 1 Find the area enclosed by one loop of the four-leaved rose $r = \cos 2\theta$.

SOLUTION The curve $r = \cos 2\theta$ was sketched in Example 10.3.8. Notice from Figure 4 that the region enclosed by the right loop is swept out by a ray that rotates from $\theta = -\pi/4$ to $\theta = \pi/4$. Therefore Formula 4 gives

$$A = \int_{-\pi/4}^{\pi/4} \tfrac{1}{2} r^2\, d\theta = \tfrac{1}{2}\int_{-\pi/4}^{\pi/4} \cos^2 2\theta\, d\theta = \int_0^{\pi/4} \cos^2 2\theta\, d\theta$$

$$= \int_0^{\pi/4} \tfrac{1}{2}(1 + \cos 4\theta)\, d\theta = \tfrac{1}{2}\Big[\theta + \tfrac{1}{4}\sin 4\theta\Big]_0^{\pi/4} = \frac{\pi}{8}$$

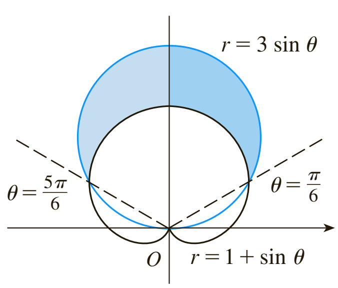


FIGURE 5

EXAMPLE 2 Find the area of the region that lies inside the circle $r = 3\sin\theta$ and outside the cardioid $r = 1 + \sin\theta$.

SOLUTION The cardioid (see Example 10.3.7) and the circle are sketched in Figure 5 and the desired region is shaded. The values of a and b in Formula 4 are determined by finding the points of intersection of the two curves. They intersect when $3\sin\theta = 1 + \sin\theta$, which gives $\sin\theta = \frac{1}{2}$, so $\theta = \pi/6, 5\pi/6$. The desired area can be found by subtracting the area inside the cardioid between $\theta = \pi/6$ and $\theta = 5\pi/6$ from the area inside the circle from $\pi/6$ to $5\pi/6$. Thus

$$A = \tfrac{1}{2}\int_{\pi/6}^{5\pi/6} (3\sin\theta)^2\, d\theta - \tfrac{1}{2}\int_{\pi/6}^{5\pi/6} (1 + \sin\theta)^2\, d\theta$$

Since the region is symmetric about the vertical axis $\theta = \pi/2$, we can write

$$A = 2\left[\tfrac{1}{2}\int_{\pi/6}^{\pi/2} 9\sin^2\theta\, d\theta - \tfrac{1}{2}\int_{\pi/6}^{\pi/2} (1 + 2\sin\theta + \sin^2\theta)\, d\theta\right]$$

$$= \int_{\pi/6}^{\pi/2} (8\sin^2\theta - 1 - 2\sin\theta)\, d\theta$$

$$= \int_{\pi/6}^{\pi/2} (3 - 4\cos 2\theta - 2\sin\theta)\, d\theta \qquad \left[\text{because } \sin^2\theta = \tfrac{1}{2}(1 - \cos 2\theta)\right]$$

$$= 3\theta - 2\sin 2\theta + 2\cos\theta\Big]_{\pi/6}^{\pi/2} = \pi$$

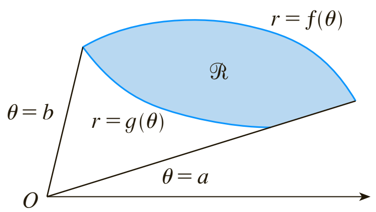


FIGURE 6

Example 2 illustrates the procedure for finding the area of the region bounded by two polar curves. In general, let $\mathcal{R}$ be a region, as illustrated in Figure 6, that is bounded by curves with polar equations $r = f(\theta)$, $r = g(\theta)$, $\theta = a$, and $\theta = b$, where $f(\theta) \geqslant g(\theta) \geqslant 0$ and $0 < b - a \leqslant 2\pi$. The area A of $\mathcal{R}$ is found by subtracting the area inside $r = g(\theta)$ from the area inside $r = f(\theta)$, so using Formula 3 we have

$$A = \int_a^b \tfrac{1}{2}[f(\theta)]^2\,d\theta - \int_a^b \tfrac{1}{2}[g(\theta)]^2\,d\theta$$

$$= \tfrac{1}{2}\int_a^b \left([f(\theta)]^2 - [g(\theta)]^2\right) d\theta$$

CAUTION The fact that a single point has many representations in polar coordinates sometimes makes it difficult to find all the points of intersection of two polar curves. For instance, it is obvious from Figure 5 that the circle and the cardioid have three points of intersection; however, in Example 2 we solved the equations $r = 3\sin\theta$ and $r = 1 + \sin\theta$ and found only two such points, $\left(\frac{3}{2}, \pi/6\right)$ and $\left(\frac{3}{2}, 5\pi/6\right)$. The origin is also a point of intersection, but we can't find it by solving the equations of the curves because the origin has no single representation in polar coordinates that satisfies both equations. Notice that, when represented as $(0, 0)$ or $(0, \pi)$, the origin satisfies $r = 3\sin\theta$ and so it lies on the circle; when represented as $(0, 3\pi/2)$, it satisfies $r = 1 + \sin\theta$ and so it lies on the cardioid. Think of two points moving along the curves as the parameter value θ increases from 0 to 2π. On one curve the origin is reached at $\theta = 0$ and $\theta = \pi$; on the other curve it is reached at $\theta = 3\pi/2$. The points don't collide at the origin because they reach the origin at different times, but the curves intersect there nonetheless.

Thus, to find *all* points of intersection of two polar curves, it is recommended that you draw the graphs of both curves. It is especially convenient to use a graphing calculator or computer to help with this task.

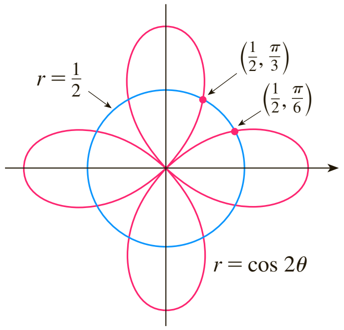


FIGURE 7

EXAMPLE 3 Find all points of intersection of the curves $r = \cos 2\theta$ and $r = \frac{1}{2}$.

SOLUTION If we solve the equations $r = \cos 2\theta$ and $r = \frac{1}{2}$, we get $\cos 2\theta = \frac{1}{2}$ and, therefore, $2\theta = \pi/3, 5\pi/3, 7\pi/3, 11\pi/3$. Thus the values of θ between 0 and 2π that satisfy both equations are $\theta = \pi/6, 5\pi/6, 7\pi/6, 11\pi/6$. We have found four points of intersection: $\left(\frac{1}{2}, \pi/6\right)$, $\left(\frac{1}{2}, 5\pi/6\right)$, $\left(\frac{1}{2}, 7\pi/6\right)$, and $\left(\frac{1}{2}, 11\pi/6\right)$.

However, you can see from Figure 7 that the curves have four other points of intersection—namely, $\left(\frac{1}{2}, \pi/3\right)$, $\left(\frac{1}{2}, 2\pi/3\right)$, $\left(\frac{1}{2}, 4\pi/3\right)$, and $\left(\frac{1}{2}, 5\pi/3\right)$. These can be found using symmetry or by noticing that another equation of the circle is $r = -\frac{1}{2}$ and then solving the equations $r = \cos 2\theta$ and $r = -\frac{1}{2}$. ■

Arc Length

To find the length of a polar curve $r = f(\theta)$, $a \leqslant \theta \leqslant b$, we regard θ as a parameter and write the parametric equations of the curve as

$$x = r\cos\theta = f(\theta)\cos\theta \qquad y = r\sin\theta = f(\theta)\sin\theta$$

Using the Product Rule and differentiating with respect to θ, we obtain

$$\frac{dx}{d\theta} = \frac{dr}{d\theta}\cos\theta - r\sin\theta \qquad \frac{dy}{d\theta} = \frac{dr}{d\theta}\sin\theta + r\cos\theta$$

so, using $\cos^2\theta + \sin^2\theta = 1$, we have

$$\left(\frac{dx}{d\theta}\right)^2 + \left(\frac{dy}{d\theta}\right)^2 = \left(\frac{dr}{d\theta}\right)^2 \cos^2\theta - 2r\frac{dr}{d\theta}\cos\theta\,\sin\theta + r^2\sin^2\theta$$

$$+ \left(\frac{dr}{d\theta}\right)^2 \sin^2\theta + 2r\frac{dr}{d\theta}\sin\theta\,\cos\theta + r^2\cos^2\theta$$

$$= \left(\frac{dr}{d\theta}\right)^2 + r^2$$

Assuming that f' is continuous, we can use Theorem 10.2.5 to write the arc length as

$$L = \int_a^b \sqrt{\left(\frac{dx}{d\theta}\right)^2 + \left(\frac{dy}{d\theta}\right)^2}\, d\theta$$

Therefore the length of a curve with polar equation $r = f(\theta)$, $a \leqslant \theta \leqslant b$, is

5
$$\boxed{L = \int_a^b \sqrt{r^2 + \left(\frac{dr}{d\theta}\right)^2}\, d\theta}$$

EXAMPLE 4 Find the length of the cardioid $r = 1 + \sin\theta$.

SOLUTION The cardioid is shown in Figure 8. (We sketched it in Example 10.3.7.) Its full length is given by the parameter interval $0 \leqslant \theta \leqslant 2\pi$, so Formula 5 gives

$$L = \int_0^{2\pi} \sqrt{r^2 + \left(\frac{dr}{d\theta}\right)^2}\, d\theta = \int_0^{2\pi} \sqrt{(1 + \sin\theta)^2 + \cos^2\theta}\, d\theta = \int_0^{2\pi} \sqrt{2 + 2\sin\theta}\, d\theta$$

We could evaluate this integral by multiplying and dividing the integrand by $\sqrt{2 - 2\sin\theta}$, or we could use a computer algebra system. In any event, we find that the length of the cardioid is $L = 8$. ■

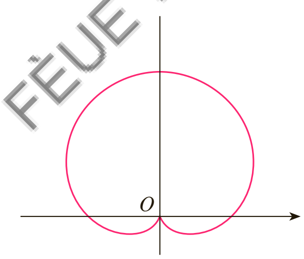


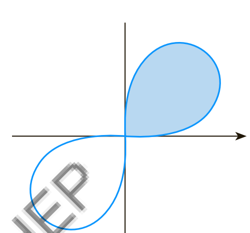
FIGURE 8
$r = 1 + \sin\theta$

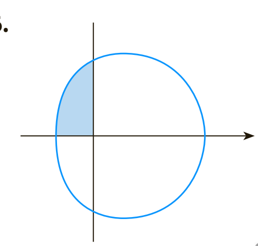
10.4 EXERCISES

1–4 Find the area of the region that is bounded by the given curve and lies in the specified sector.

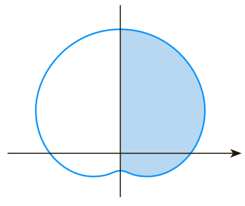
1. $r = e^{-\theta/4}$, $\pi/2 \leqslant \theta \leqslant \pi$
2. $r = \cos\theta$, $0 \leqslant \theta \leqslant \pi/6$
3. $r = \sin\theta + \cos\theta$, $0 \leqslant \theta \leqslant \pi$
4. $r = 1/\theta$, $\pi/2 \leqslant \theta \leqslant 2\pi$

5–8 Find the area of the shaded region.

5.

$r^2 = \sin 2\theta$

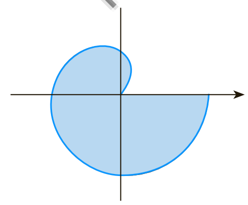
6.

$r = 2 + \cos\theta$

7.



$r = 4 + 3\sin\theta$

8.



$r = \sqrt{\ln\theta},\ 1 \leqslant \theta \leqslant 2\pi$

9–12 Sketch the curve and find the area that it encloses.

9. $r = 2\sin\theta$

10. $r = 1 - \sin\theta$

11. $r = 3 + 2\cos\theta$

12. $r = 2 - \cos\theta$

13–16 Graph the curve and find the area that it encloses.

13. $r = 2 + \sin 4\theta$

14. $r = 3 - 2\cos 4\theta$

15. $r = \sqrt{1 + \cos^2(5\theta)}$

16. $r = 1 + 5\sin 6\theta$

17–21 Find the area of the region enclosed by one loop of the curve.

17. $r = 4\cos 3\theta$

18. $r^2 = 4\cos 2\theta$

19. $r = \sin 4\theta$

20. $r = 2\sin 5\theta$

21. $r = 1 + 2\sin\theta$ (inner loop)

22. Find the area enclosed by the loop of the **strophoid** $r = 2\cos\theta - \sec\theta$.

23–28 Find the area of the region that lies inside the first curve and outside the second curve.

23. $r = 4\sin\theta, \quad r = 2$

24. $r = 1 - \sin\theta, \quad r = 1$

25. $r^2 = 8\cos 2\theta, \quad r = 2$

26. $r = 1 + \cos\theta, \quad r = 2 - \cos\theta$

27. $r = 3\cos\theta, \quad r = 1 + \cos\theta$

28. $r = 3\sin\theta, \quad r = 2 - \sin\theta$

29–34 Find the area of the region that lies inside both curves.

29. $r = 3\sin\theta, \quad r = 3\cos\theta$

30. $r = 1 + \cos\theta, \quad r = 1 - \cos\theta$

31. $r = \sin 2\theta, \quad r = \cos 2\theta$

32. $r = 3 + 2\cos\theta, \quad r = 3 + 2\sin\theta$

33. $r^2 = 2\sin 2\theta, \quad r = 1$

34. $r = a\sin\theta, \quad r = b\cos\theta, \quad a > 0,\ b > 0$

35. Find the area inside the larger loop and outside the smaller loop of the limaçon $r = \frac{1}{2} + \cos\theta$.

36. Find the area between a large loop and the enclosed small loop of the curve $r = 1 + 2\cos 3\theta$.

37–42 Find all points of intersection of the given curves.

37. $r = \sin\theta, \quad r = 1 - \sin\theta$

38. $r = 1 + \cos\theta, \quad r = 1 - \sin\theta$

39. $r = 2\sin 2\theta, \quad r = 1$

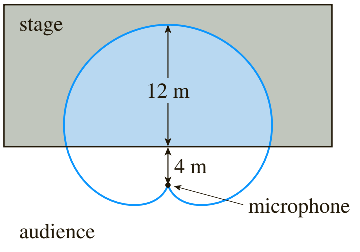
40. $r = \cos 3\theta, \quad r = \sin 3\theta$

41. $r = \sin\theta, \quad r = \sin 2\theta$

42. $r^2 = \sin 2\theta, \quad r^2 = \cos 2\theta$

43. The points of intersection of the cardioid $r = 1 + \sin\theta$ and the spiral loop $r = 2\theta$, $-\pi/2 \leqslant \theta \leqslant \pi/2$, can't be found exactly. Use a graphing device to find the approximate values of θ at which they intersect. Then use these values to estimate the area that lies inside both curves.

44. When recording live performances, sound engineers often use a microphone with a cardioid pickup pattern because it suppresses noise from the audience. Suppose the microphone is placed 4 m from the front of the stage (as in the figure) and the boundary of the optimal pickup region is given by the cardioid $r = 8 + 8\sin\theta$, where r is measured in meters and the microphone is at the pole. The musicians want to know the area they will have on stage within the optimal pickup range of the microphone. Answer their question.



45–48 Find the exact length of the polar curve.

45. $r = 2\cos\theta, \quad 0 \leqslant \theta \leqslant \pi$

46. $r = 5^\theta, \quad 0 \leqslant \theta \leqslant 2\pi$

47. $r = \theta^2, \quad 0 \leqslant \theta \leqslant 2\pi$

48. $r = 2(1 + \cos\theta)$

49–50 Find the exact length of the curve. Use a graph to determine the parameter interval.

49. $r = \cos^4(\theta/4)$

50. $r = \cos^2(\theta/2)$

51–54 Use a calculator to find the length of the curve correct to four decimal places. If necessary, graph the curve to determine the parameter interval.

51. One loop of the curve $r = \cos 2\theta$

52. $r = \tan\theta$, $\pi/6 \leqslant \theta \leqslant \pi/3$

53. $r = \sin(6 \sin\theta)$

54. $r = \sin(\theta/4)$

55. (a) Use Formula 10.2.6 to show that the area of the surface generated by rotating the polar curve

$$r = f(\theta) \qquad a \leqslant \theta \leqslant b$$

(where f' is continuous and $0 \leqslant a < b \leqslant \pi$) about the polar axis is

$$S = \int_a^b 2\pi r \sin\theta \sqrt{r^2 + \left(\frac{dr}{d\theta}\right)^2}\, d\theta$$

(b) Use the formula in part (a) to find the surface area generated by rotating the lemniscate $r^2 = \cos 2\theta$ about the polar axis.

56. (a) Find a formula for the area of the surface generated by rotating the polar curve $r = f(\theta)$, $a \leqslant \theta \leqslant b$ (where f' is continuous and $0 \leqslant a < b \leqslant \pi$), about the line $\theta = \pi/2$.

(b) Find the surface area generated by rotating the lemniscate $r^2 = \cos 2\theta$ about the line $\theta = \pi/2$.

10.5 Conic Sections

In this section we give geometric definitions of parabolas, ellipses, and hyperbolas and derive their standard equations. They are called **conic sections**, or **conics**, because they result from intersecting a cone with a plane as shown in Figure 1.

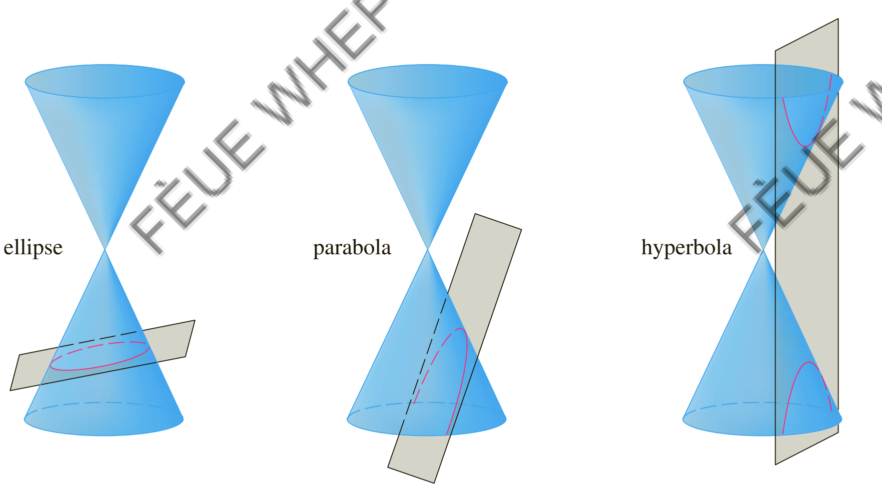


FIGURE 1
Conics

Parabolas

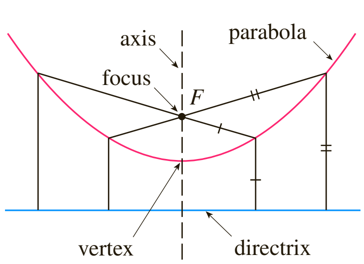


FIGURE 2

A **parabola** is the set of points in a plane that are equidistant from a fixed point F (called the **focus**) and a fixed line (called the **directrix**). This definition is illustrated by Figure 2. Notice that the point halfway between the focus and the directrix lies on the parabola; it is called the **vertex**. The line through the focus perpendicular to the directrix is called the **axis** of the parabola.

In the 16th century Galileo showed that the path of a projectile that is shot into the air at an angle to the ground is a parabola. Since then, parabolic shapes have been used in designing automobile headlights, reflecting telescopes, and suspension bridges. (See Problem 18 on page 202 for the reflection property of parabolas that makes them so useful.)

We obtain a particularly simple equation for a parabola if we place its vertex at the origin O and its directrix parallel to the x-axis as in Figure 3. If the focus is the point $(0, p)$, then the directrix has the equation $y = -p$. If $P(x, y)$ is any point on the parabola,

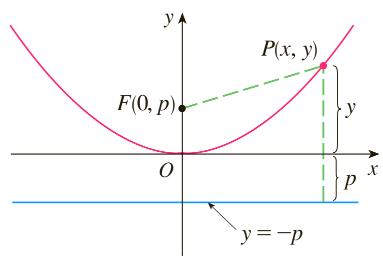


FIGURE 3

then the distance from P to the focus is

$$|PF| = \sqrt{x^2 + (y - p)^2}$$

and the distance from P to the directrix is $|y + p|$. (Figure 3 illustrates the case where $p > 0$.) The defining property of a parabola is that these distances are equal:

$$\sqrt{x^2 + (y - p)^2} = |y + p|$$

We get an equivalent equation by squaring and simplifying:

$$x^2 + (y - p)^2 = |y + p|^2 = (y + p)^2$$

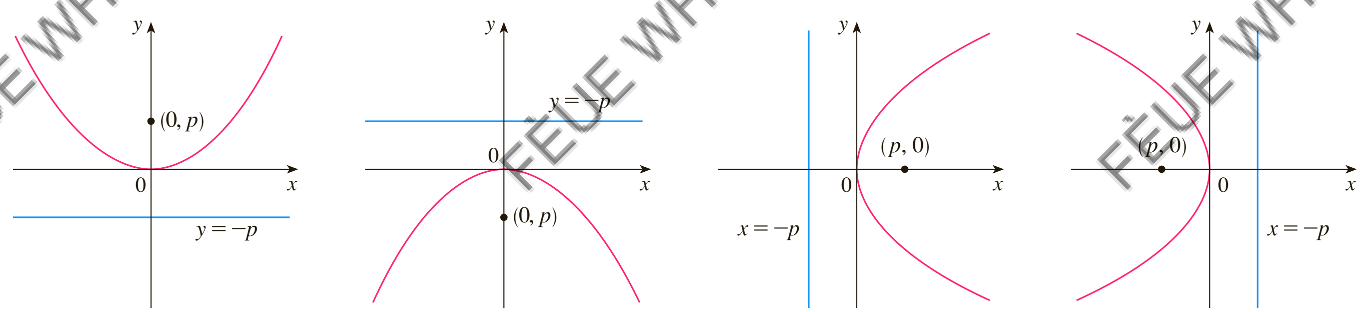
$$x^2 + y^2 - 2py + p^2 = y^2 + 2py + p^2$$

$$x^2 = 4py$$

1 An equation of the parabola with focus $(0, p)$ and directrix $y = -p$ is

$$x^2 = 4py$$

If we write $a = 1/(4p)$, then the standard equation of a parabola (1) becomes $y = ax^2$. It opens upward if $p > 0$ and downward if $p < 0$ [see Figure 4, parts (a) and (b)]. The graph is symmetric with respect to the y-axis because (1) is unchanged when x is replaced by $-x$.



(a) $x^2 = 4py,\ p > 0$ (b) $x^2 = 4py,\ p < 0$ (c) $y^2 = 4px,\ p > 0$ (d) $y^2 = 4px,\ p < 0$

FIGURE 4

If we interchange x and y in (1), we obtain

2 $$y^2 = 4px$$

which is an equation of the parabola with focus $(p, 0)$ and directrix $x = -p$. (Interchanging x and y amounts to reflecting about the diagonal line $y = x$.) The parabola opens to the right if $p > 0$ and to the left if $p < 0$ [see Figure 4, parts (c) and (d)]. In both cases the graph is symmetric with respect to the x-axis, which is the axis of the parabola.

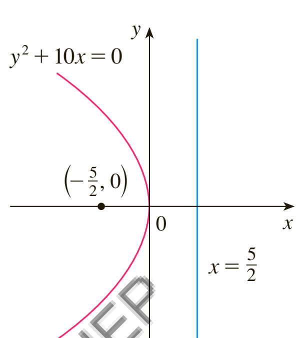


FIGURE 5

EXAMPLE 1 Find the focus and directrix of the parabola $y^2 + 10x = 0$ and sketch the graph.

SOLUTION If we write the equation as $y^2 = -10x$ and compare it with Equation 2, we see that $4p = -10$, so $p = -\frac{5}{2}$. Thus the focus is $(p, 0) = \left(-\frac{5}{2}, 0\right)$ and the directrix is $x = \frac{5}{2}$. The sketch is shown in Figure 5. ■

Ellipses

An **ellipse** is the set of points in a plane the sum of whose distances from two fixed points F_1 and F_2 is a constant (see Figure 6). These two fixed points are called the **foci** (plural of **focus**). One of Kepler's laws is that the orbits of the planets in the solar system are ellipses with the sun at one focus.

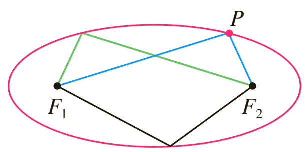


FIGURE 6

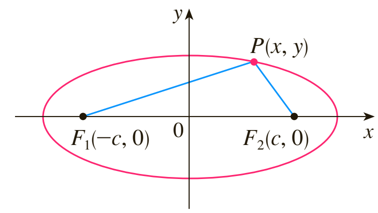


FIGURE 7

In order to obtain the simplest equation for an ellipse, we place the foci on the x-axis at the points $(-c, 0)$ and $(c, 0)$ as in Figure 7 so that the origin is halfway between the foci. Let the sum of the distances from a point on the ellipse to the foci be $2a > 0$. Then $P(x, y)$ is a point on the ellipse when

$$|PF_1| + |PF_2| = 2a$$

that is,
$$\sqrt{(x + c)^2 + y^2} + \sqrt{(x - c)^2 + y^2} = 2a$$

or
$$\sqrt{(x - c)^2 + y^2} = 2a - \sqrt{(x + c)^2 + y^2}$$

Squaring both sides, we have

$$x^2 - 2cx + c^2 + y^2 = 4a^2 - 4a\sqrt{(x + c)^2 + y^2} + x^2 + 2cx + c^2 + y^2$$

which simplifies to
$$a\sqrt{(x + c)^2 + y^2} = a^2 + cx$$

We square again:

$$a^2(x^2 + 2cx + c^2 + y^2) = a^4 + 2a^2cx + c^2x^2$$

which becomes
$$(a^2 - c^2)x^2 + a^2y^2 = a^2(a^2 - c^2)$$

From triangle F_1F_2P in Figure 7 we can see that $2c < 2a$, so $c < a$ and therefore $a^2 - c^2 > 0$. For convenience, let $b^2 = a^2 - c^2$. Then the equation of the ellipse becomes $b^2x^2 + a^2y^2 = a^2b^2$ or, if both sides are divided by a^2b^2,

$$\boxed{3} \qquad \frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$$

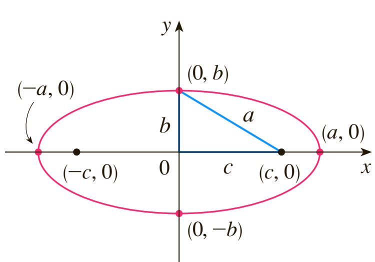


FIGURE 8
$\dfrac{x^2}{a^2} + \dfrac{y^2}{b^2} = 1,\ a \geqslant b$

Since $b^2 = a^2 - c^2 < a^2$, it follows that $b < a$. The x-intercepts are found by setting $y = 0$. Then $x^2/a^2 = 1$, or $x^2 = a^2$, so $x = \pm a$. The corresponding points $(a, 0)$ and $(-a, 0)$ are called the **vertices** of the ellipse and the line segment joining the vertices is called the **major axis**. To find the y-intercepts we set $x = 0$ and obtain $y^2 = b^2$, so $y = \pm b$. The line segment joining $(0, b)$ and $(0, -b)$ is the **minor axis**. Equation 3 is unchanged if x is replaced by $-x$ or y is replaced by $-y$, so the ellipse is symmetric about both axes. Notice that if the foci coincide, then $c = 0$, so $a = b$ and the ellipse becomes a circle with radius $r = a = b$.

We summarize this discussion as follows (see also Figure 8).

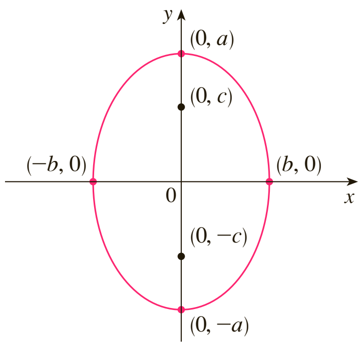


FIGURE 9
$\dfrac{x^2}{b^2} + \dfrac{y^2}{a^2} = 1,\ a \geqslant b$

4 The ellipse

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1 \qquad a \geqslant b > 0$$

has foci $(\pm c, 0)$, where $c^2 = a^2 - b^2$, and vertices $(\pm a, 0)$.

If the foci of an ellipse are located on the y-axis at $(0, \pm c)$, then we can find its equation by interchanging x and y in (4). (See Figure 9.)

5 The ellipse

$$\frac{x^2}{b^2} + \frac{y^2}{a^2} = 1 \qquad a \geqslant b > 0$$

has foci $(0, \pm c)$, where $c^2 = a^2 - b^2$, and vertices $(0, \pm a)$.

EXAMPLE 2 Sketch the graph of $9x^2 + 16y^2 = 144$ and locate the foci.

SOLUTION Divide both sides of the equation by 144:

$$\frac{x^2}{16} + \frac{y^2}{9} = 1$$

The equation is now in the standard form for an ellipse, so we have $a^2 = 16$, $b^2 = 9$, $a = 4$, and $b = 3$. The x-intercepts are ± 4 and the y-intercepts are ± 3. Also, $c^2 = a^2 - b^2 = 7$, so $c = \sqrt{7}$ and the foci are $\left(\pm\sqrt{7}, 0\right)$. The graph is sketched in Figure 10. ■

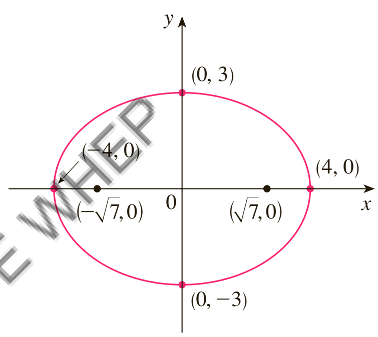


FIGURE 10
$9x^2 + 16y^2 = 144$

EXAMPLE 3 Find an equation of the ellipse with foci $(0, \pm 2)$ and vertices $(0, \pm 3)$.

SOLUTION Using the notation of (5), we have $c = 2$ and $a = 3$. Then we obtain $b^2 = a^2 - c^2 = 9 - 4 = 5$, so an equation of the ellipse is

$$\frac{x^2}{5} + \frac{y^2}{9} = 1$$

Another way of writing the equation is $9x^2 + 5y^2 = 45$. ■

Like parabolas, ellipses have an interesting reflection property that has practical consequences. If a source of light or sound is placed at one focus of a surface with elliptical cross-sections, then all the light or sound is reflected off the surface to the other focus (see Exercise 65). This principle is used in *lithotripsy,* a treatment for kidney stones. A reflector with elliptical cross-section is placed in such a way that the kidney stone is at one focus. High-intensity sound waves generated at the other focus are reflected to the stone and destroy it without damaging surrounding tissue. The patient is spared the trauma of surgery and recovers within a few days.

Hyperbolas

A **hyperbola** is the set of all points in a plane the difference of whose distances from two fixed points F_1 and F_2 (the **foci**) is a constant. This definition is illustrated in Figure 11.

Hyperbolas occur frequently as graphs of equations in chemistry, physics, biology, and economics (Boyle's Law, Ohm's Law, supply and demand curves). A particularly

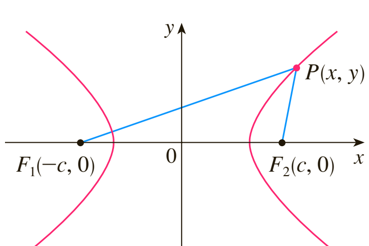


FIGURE 11
P is on the hyperbola when $|PF_1| - |PF_2| = \pm 2a$.

significant application of hyperbolas was found in the navigation systems developed in World Wars I and II (see Exercise 51).

Notice that the definition of a hyperbola is similar to that of an ellipse; the only change is that the sum of distances has become a difference of distances. In fact, the derivation of the equation of a hyperbola is also similar to the one given earlier for an ellipse. It is left as Exercise 52 to show that when the foci are on the x-axis at $(\pm c, 0)$ and the difference of distances is $|PF_1| - |PF_2| = \pm 2a$, then the equation of the hyperbola is

$$\boxed{6} \qquad \frac{x^2}{a^2} - \frac{y^2}{b^2} = 1$$

where $c^2 = a^2 + b^2$. Notice that the x-intercepts are again $\pm a$ and the points $(a, 0)$ and $(-a, 0)$ are the **vertices** of the hyperbola. But if we put $x = 0$ in Equation 6 we get $y^2 = -b^2$, which is impossible, so there is no y-intercept. The hyperbola is symmetric with respect to both axes.

To analyze the hyperbola further, we look at Equation 6 and obtain

$$\frac{x^2}{a^2} = 1 + \frac{y^2}{b^2} \geqslant 1$$

This shows that $x^2 \geqslant a^2$, so $|x| = \sqrt{x^2} \geqslant a$. Therefore we have $x \geqslant a$ or $x \leqslant -a$. This means that the hyperbola consists of two parts, called its *branches*.

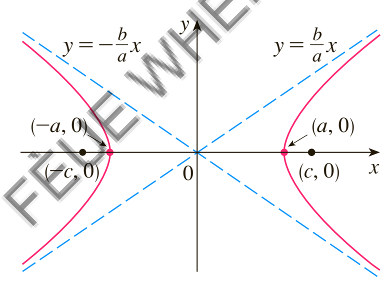


FIGURE 12
$\frac{x^2}{a^2} - \frac{y^2}{b^2} = 1$

When we draw a hyperbola it is useful to first draw its **asymptotes**, which are the dashed lines $y = (b/a)x$ and $y = -(b/a)x$ shown in Figure 12. Both branches of the hyperbola approach the asymptotes; that is, they come arbitrarily close to the asymptotes. (See Exercise 3.5.57, where these lines are shown to be slant asymptotes.)

7 The hyperbola

$$\frac{x^2}{a^2} - \frac{y^2}{b^2} = 1$$

has foci $(\pm c, 0)$, where $c^2 = a^2 + b^2$, vertices $(\pm a, 0)$, and asymptotes $y = \pm(b/a)x$.

If the foci of a hyperbola are on the y-axis, then by reversing the roles of x and y we obtain the following information, which is illustrated in Figure 13.

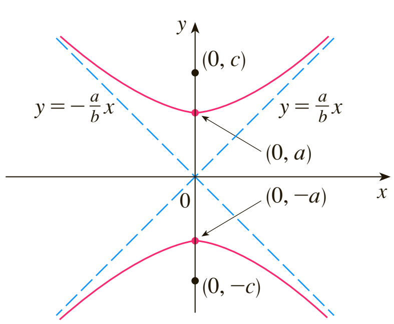


FIGURE 13
$\frac{y^2}{a^2} - \frac{x^2}{b^2} = 1$

8 The hyperbola

$$\frac{y^2}{a^2} - \frac{x^2}{b^2} = 1$$

has foci $(0, \pm c)$, where $c^2 = a^2 + b^2$, vertices $(0, \pm a)$, and asymptotes $y = \pm(a/b)x$.

EXAMPLE 4 Find the foci and asymptotes of the hyperbola $9x^2 - 16y^2 = 144$ and sketch its graph.

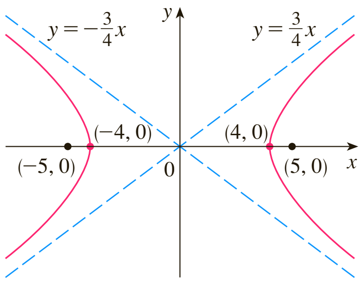


FIGURE 14
$9x^2 - 16y^2 = 144$

SOLUTION If we divide both sides of the equation by 144, it becomes

$$\frac{x^2}{16} - \frac{y^2}{9} = 1$$

which is of the form given in (7) with $a = 4$ and $b = 3$. Since $c^2 = 16 + 9 = 25$, the foci are $(\pm 5, 0)$. The asymptotes are the lines $y = \frac{3}{4}x$ and $y = -\frac{3}{4}x$. The graph is shown in Figure 14. ■

EXAMPLE 5 Find the foci and equation of the hyperbola with vertices $(0, \pm 1)$ and asymptote $y = 2x$.

SOLUTION From (8) and the given information, we see that $a = 1$ and $a/b = 2$. Thus $b = a/2 = \frac{1}{2}$ and $c^2 = a^2 + b^2 = \frac{5}{4}$. The foci are $\left(0, \pm\sqrt{5}/2\right)$ and the equation of the hyperbola is

$$y^2 - 4x^2 = 1$$ ■

Shifted Conics

As discussed in Appendix C, we shift conics by taking the standard equations (1), (2), (4), (5), (7), and (8) and replacing x and y by $x - h$ and $y - k$.

EXAMPLE 6 Find an equation of the ellipse with foci $(2, -2)$, $(4, -2)$ and vertices $(1, -2)$, $(5, -2)$.

SOLUTION The major axis is the line segment that joins the vertices $(1, -2)$, $(5, -2)$ and has length 4, so $a = 2$. The distance between the foci is 2, so $c = 1$. Thus $b^2 = a^2 - c^2 = 3$. Since the center of the ellipse is $(3, -2)$, we replace x and y in (4) by $x - 3$ and $y + 2$ to obtain

$$\frac{(x-3)^2}{4} + \frac{(y+2)^2}{3} = 1$$

as the equation of the ellipse. ■

EXAMPLE 7 Sketch the conic $9x^2 - 4y^2 - 72x + 8y + 176 = 0$ and find its foci.

SOLUTION We complete the squares as follows:

$$4(y^2 - 2y) - 9(x^2 - 8x) = 176$$

$$4(y^2 - 2y + 1) - 9(x^2 - 8x + 16) = 176 + 4 - 144$$

$$4(y-1)^2 - 9(x-4)^2 = 36$$

$$\frac{(y-1)^2}{9} - \frac{(x-4)^2}{4} = 1$$

This is in the form (8) except that x and y are replaced by $x - 4$ and $y - 1$. Thus $a^2 = 9$, $b^2 = 4$, and $c^2 = 13$. The hyperbola is shifted four units to the right and one unit upward. The foci are $\left(4, 1 + \sqrt{13}\right)$ and $\left(4, 1 - \sqrt{13}\right)$ and the vertices are $(4, 4)$ and $(4, -2)$. The asymptotes are $y - 1 = \pm\frac{3}{2}(x - 4)$. The hyperbola is sketched in Figure 15. ■

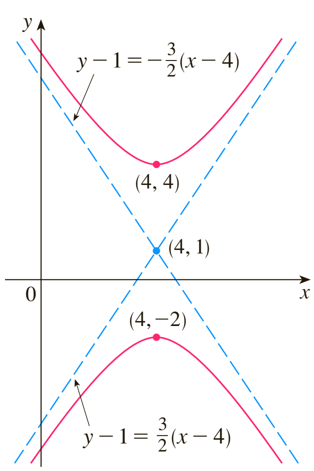


FIGURE 15
$9x^2 - 4y^2 - 72x + 8y + 176 = 0$

10.5 EXERCISES

1–8 Find the vertex, focus, and directrix of the parabola and sketch its graph.

1. $x^2 = 6y$

2. $2y^2 = 5x$

3. $2x = -y^2$

4. $3x^2 + 8y = 0$

5. $(x + 2)^2 = 8(y - 3)$

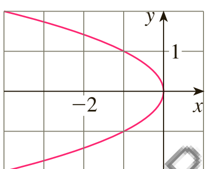
6. $(y - 2)^2 = 2x + 1$

7. $y^2 + 6y + 2x + 1 = 0$

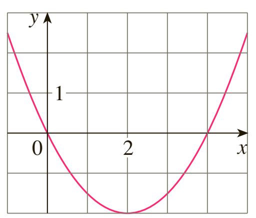
8. $2x^2 - 16x - 3y + 38 = 0$

9–10 Find an equation of the parabola. Then find the focus and directrix.

9.



10.



11–16 Find the vertices and foci of the ellipse and sketch its graph.

11. $\dfrac{x^2}{2} + \dfrac{y^2}{4} = 1$

12. $\dfrac{x^2}{36} + \dfrac{y^2}{8} = 1$

13. $x^2 + 9y^2 = 9$

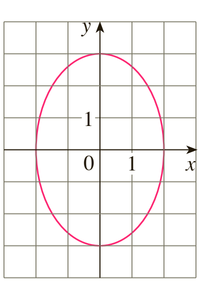
14. $100x^2 + 36y^2 = 225$

15. $9x^2 - 18x + 4y^2 = 27$

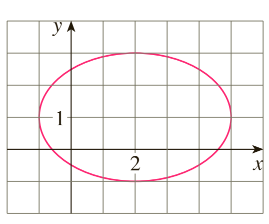
16. $x^2 + 3y^2 + 2x - 12y + 10 = 0$

17–18 Find an equation of the ellipse. Then find its foci.

17.



18.



19–24 Find the vertices, foci, and asymptotes of the hyperbola and sketch its graph.

19. $\dfrac{y^2}{25} - \dfrac{x^2}{9} = 1$

20. $\dfrac{x^2}{36} - \dfrac{y^2}{64} = 1$

21. $x^2 - y^2 = 100$

22. $y^2 - 16x^2 = 16$

23. $x^2 - y^2 + 2y = 2$

24. $9y^2 - 4x^2 - 36y - 8x = 4$

25–30 Identify the type of conic section whose equation is given and find the vertices and foci.

25. $4x^2 = y^2 + 4$

26. $4x^2 = y + 4$

27. $x^2 = 4y - 2y^2$

28. $y^2 - 2 = x^2 - 2x$

29. $3x^2 - 6x - 2y = 1$

30. $x^2 - 2x + 2y^2 - 8y + 7 = 0$

31–48 Find an equation for the conic that satisfies the given conditions.

31. Parabola, vertex $(0, 0)$, focus $(1, 0)$

32. Parabola, focus $(0, 0)$, directrix $y = 6$

33. Parabola, focus $(-4, 0)$, directrix $x = 2$

34. Parabola, focus $(2, -1)$, vertex $(2, 3)$

35. Parabola, vertex $(3, -1)$, horizontal axis, passing through $(-15, 2)$

36. Parabola, vertical axis, passing through $(0, 4)$, $(1, 3)$, and $(-2, -6)$

37. Ellipse, foci $(\pm 2, 0)$, vertices $(\pm 5, 0)$

38. Ellipse, foci $(0, \pm\sqrt{2})$, vertices $(0, \pm 2)$

39. Ellipse, foci $(0, 2)$, $(0, 6)$, vertices $(0, 0)$, $(0, 8)$

40. Ellipse, foci $(0, -1)$, $(8, -1)$, vertex $(9, -1)$

41. Ellipse, center $(-1, 4)$, vertex $(-1, 0)$, focus $(-1, 6)$

42. Ellipse, foci $(\pm 4, 0)$, passing through $(-4, 1.8)$

43. Hyperbola, vertices $(\pm 3, 0)$, foci $(\pm 5, 0)$

44. Hyperbola, vertices $(0, \pm 2)$, foci $(0, \pm 5)$

45. Hyperbola, vertices $(-3, -4)$, $(-3, 6)$, foci $(-3, -7)$, $(-3, 9)$

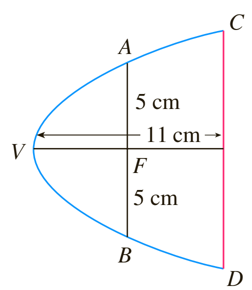
46. Hyperbola, vertices $(-1, 2)$, $(7, 2)$, foci $(-2, 2)$, $(8, 2)$

47. Hyperbola, vertices $(\pm 3, 0)$, asymptotes $y = \pm 2x$

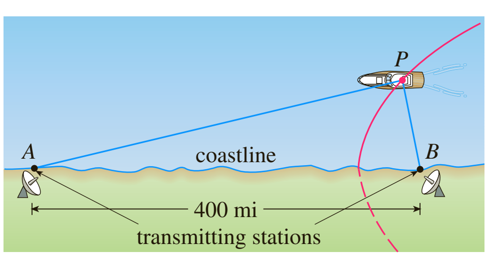
48. Hyperbola, foci $(2, 0)$, $(2, 8)$, asymptotes $y = 3 + \frac{1}{2}x$ and $y = 5 - \frac{1}{2}x$

49. The point in a lunar orbit nearest the surface of the moon is called *perilune* and the point farthest from the surface is called *apolune*. The *Apollo 11* spacecraft was placed in an elliptical lunar orbit with perilune altitude 110 km and apolune altitude 314 km (above the moon). Find an equation of this ellipse if the radius of the moon is 1728 km and the center of the moon is at one focus.

50. A cross-section of a parabolic reflector is shown in the figure. The bulb is located at the focus and the opening at the focus is 10 cm.
(a) Find an equation of the parabola.
(b) Find the diameter of the opening $|CD|$, 11 cm from the vertex.



51. The LORAN (LOng RAnge Navigation) radio navigation system was widely used until the 1990s when it was superseded by the GPS system. In the LORAN system, two radio stations located at A and B transmit simultaneous signals to a ship or an aircraft located at P. The onboard computer converts the time difference in receiving these signals into a distance difference $|PA| - |PB|$, and this, according to the definition of a hyperbola, locates the ship or aircraft on one branch of a hyperbola (see the figure). Suppose that station B is located 400 mi due east of station A on a coastline. A ship received the signal from B 1200 microseconds (μs) before it received the signal from A.
(a) Assuming that radio signals travel at a speed of 980 ft/μs, find an equation of the hyperbola on which the ship lies.
(b) If the ship is due north of B, how far off the coastline is the ship?



52. Use the definition of a hyperbola to derive Equation 6 for a hyperbola with foci $(\pm c, 0)$ and vertices $(\pm a, 0)$.

53. Show that the function defined by the upper branch of the hyperbola $y^2/a^2 - x^2/b^2 = 1$ is concave upward.

54. Find an equation for the ellipse with foci $(1, 1)$ and $(-1, -1)$ and major axis of length 4.

55. Determine the type of curve represented by the equation

$$\frac{x^2}{k} + \frac{y^2}{k - 16} = 1$$

in each of the following cases:
(a) $k > 16$ (b) $0 < k < 16$ (c) $k < 0$
(d) Show that all the curves in parts (a) and (b) have the same foci, no matter what the value of k is.

56. (a) Show that the equation of the tangent line to the parabola $y^2 = 4px$ at the point (x_0, y_0) can be written as

$$y_0 y = 2p(x + x_0)$$

(b) What is the x-intercept of this tangent line? Use this fact to draw the tangent line.

57. Show that the tangent lines to the parabola $x^2 = 4py$ drawn from any point on the directrix are perpendicular.

58. Show that if an ellipse and a hyperbola have the same foci, then their tangent lines at each point of intersection are perpendicular.

59. Use parametric equations and Simpson's Rule with $n = 8$ to estimate the circumference of the ellipse $9x^2 + 4y^2 = 36$.

60. The dwarf planet Pluto travels in an elliptical orbit around the sun (at one focus). The length of the major axis is 1.18×10^{10} km and the length of the minor axis is 1.14×10^{10} km. Use Simpson's Rule with $n = 10$ to estimate the distance traveled by the planet during one complete orbit around the sun.

61. Find the area of the region enclosed by the hyperbola $x^2/a^2 - y^2/b^2 = 1$ and the vertical line through a focus.

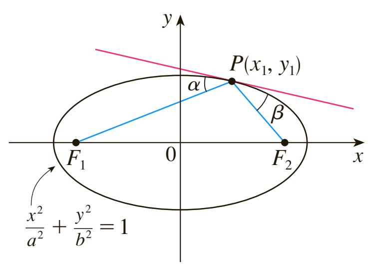
62. (a) If an ellipse is rotated about its major axis, find the volume of the resulting solid.
(b) If it is rotated about its minor axis, find the resulting volume.

63. Find the centroid of the region enclosed by the x-axis and the top half of the ellipse $9x^2 + 4y^2 = 36$.

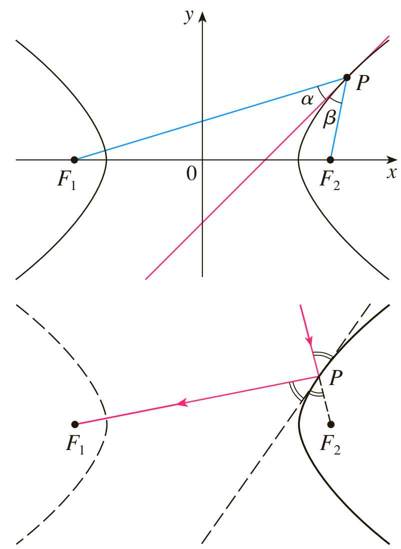
64. (a) Calculate the surface area of the ellipsoid that is generated by rotating an ellipse about its major axis.
(b) What is the surface area if the ellipse is rotated about its minor axis?

65. Let $P(x_1, y_1)$ be a point on the ellipse $x^2/a^2 + y^2/b^2 = 1$ with foci F_1 and F_2 and let α and β be the angles between the lines

PF_1, PF_2 and the ellipse as shown in the figure. Prove that $\alpha = \beta$. This explains how whispering galleries and lithotripsy work. Sound coming from one focus is reflected and passes through the other focus. [*Hint:* Use the formula in Problem 17 on page 201 to show that $\tan \alpha = \tan \beta$.]



66. Let $P(x_1, y_1)$ be a point on the hyperbola $x^2/a^2 - y^2/b^2 = 1$ with foci F_1 and F_2 and let α and β be the angles between the lines PF_1, PF_2 and the hyperbola as shown in the figure. Prove that $\alpha = \beta$. (This is the reflection property of the hyperbola. It shows that light aimed at a focus F_2 of a hyperbolic mirror is reflected toward the other focus F_1.)



10.6 Conic Sections in Polar Coordinates

In the preceding section we defined the parabola in terms of a focus and directrix, but we defined the ellipse and hyperbola in terms of two foci. In this section we give a more unified treatment of all three types of conic sections in terms of a focus and directrix. Furthermore, if we place the focus at the origin, then a conic section has a simple polar equation, which provides a convenient description of the motion of planets, satellites, and comets.

1 Theorem Let F be a fixed point (called the **focus**) and l be a fixed line (called the **directrix**) in a plane. Let e be a fixed positive number (called the **eccentricity**). The set of all points P in the plane such that

$$\frac{|PF|}{|Pl|} = e$$

(that is, the ratio of the distance from F to the distance from l is the constant e) is a conic section. The conic is

(a) an ellipse if $e < 1$

(b) a parabola if $e = 1$

(c) a hyperbola if $e > 1$

PROOF Notice that if the eccentricity is $e = 1$, then $|PF| = |Pl|$ and so the given condition simply becomes the definition of a parabola as given in Section 10.5.

Let us place the focus F at the origin and the directrix parallel to the y-axis and d units to the right. Thus the directrix has equation $x = d$ and is perpendicular to the

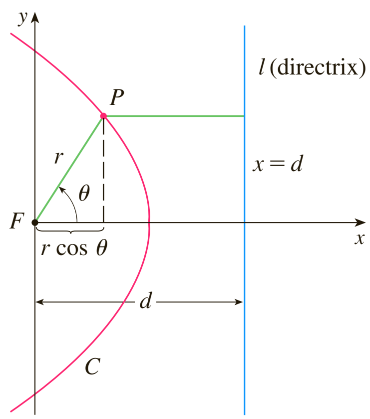


FIGURE 1

polar axis. If the point P has polar coordinates (r, θ), we see from Figure 1 that

$$|PF| = r \qquad |Pl| = d - r\cos\theta$$

Thus the condition $|PF|/|Pl| = e$, or $|PF| = e|Pl|$, becomes

$$\boxed{2} \qquad r = e(d - r\cos\theta)$$

If we square both sides of this polar equation and convert to rectangular coordinates, we get

$$x^2 + y^2 = e^2(d - x)^2 = e^2(d^2 - 2dx + x^2)$$

or

$$(1 - e^2)x^2 + 2de^2x + y^2 = e^2d^2$$

After completing the square, we have

$$\boxed{3} \qquad \left(x + \frac{e^2d}{1 - e^2}\right)^2 + \frac{y^2}{1 - e^2} = \frac{e^2d^2}{(1 - e^2)^2}$$

If $e < 1$, we recognize Equation 3 as the equation of an ellipse. In fact, it is of the form

$$\frac{(x - h)^2}{a^2} + \frac{y^2}{b^2} = 1$$

where

$$\boxed{4} \qquad h = -\frac{e^2d}{1 - e^2} \qquad a^2 = \frac{e^2d^2}{(1 - e^2)^2} \qquad b^2 = \frac{e^2d^2}{1 - e^2}$$

In Section 10.5 we found that the foci of an ellipse are at a distance c from the center, where

$$\boxed{5} \qquad c^2 = a^2 - b^2 = \frac{e^4d^2}{(1 - e^2)^2}$$

This shows that

$$c = \frac{e^2d}{1 - e^2} = -h$$

and confirms that the focus as defined in Theorem 1 means the same as the focus defined in Section 10.5. It also follows from Equations 4 and 5 that the eccentricity is given by

$$e = \frac{c}{a}$$

If $e > 1$, then $1 - e^2 < 0$ and we see that Equation 3 represents a hyperbola. Just as we did before, we could rewrite Equation 3 in the form

$$\frac{(x - h)^2}{a^2} - \frac{y^2}{b^2} = 1$$

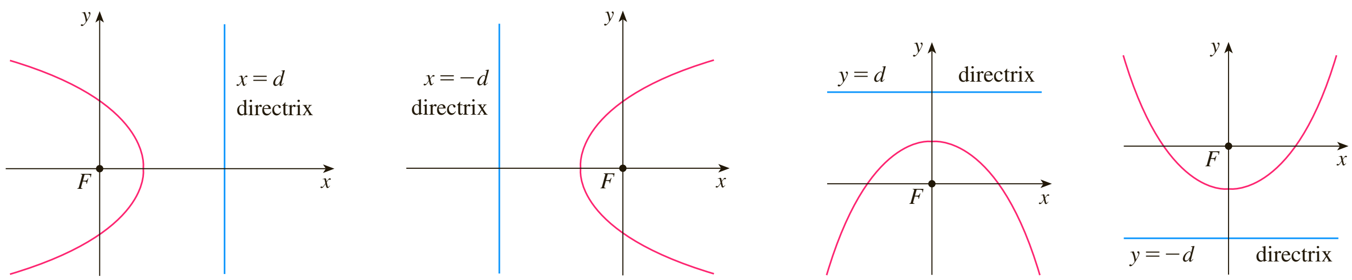
and see that

$$e = \frac{c}{a} \qquad \text{where} \quad c^2 = a^2 + b^2$$ ■

By solving Equation 2 for r, we see that the polar equation of the conic shown in Figure 1 can be written as

$$r = \frac{ed}{1 + e\cos\theta}$$

If the directrix is chosen to be to the left of the focus as $x = -d$, or if the directrix is chosen to be parallel to the polar axis as $y = \pm d$, then the polar equation of the conic is given by the following theorem, which is illustrated by Figure 2. (See Exercises 21–23.)



(a) $r = \dfrac{ed}{1 + e\cos\theta}$ (b) $r = \dfrac{ed}{1 - e\cos\theta}$ (c) $r = \dfrac{ed}{1 + e\sin\theta}$ (d) $r = \dfrac{ed}{1 - e\sin\theta}$

FIGURE 2
Polar equations of conics

6 Theorem A polar equation of the form

$$r = \frac{ed}{1 \pm e\cos\theta} \quad \text{or} \quad r = \frac{ed}{1 \pm e\sin\theta}$$

represents a conic section with eccentricity e. The conic is an ellipse if $e < 1$, a parabola if $e = 1$, or a hyperbola if $e > 1$.

EXAMPLE 1 Find a polar equation for a parabola that has its focus at the origin and whose directrix is the line $y = -6$.

SOLUTION Using Theorem 6 with $e = 1$ and $d = 6$, and using part (d) of Figure 2, we see that the equation of the parabola is

$$r = \frac{6}{1 - \sin\theta}$$

■

EXAMPLE 2 A conic is given by the polar equation

$$r = \frac{10}{3 - 2\cos\theta}$$

Find the eccentricity, identify the conic, locate the directrix, and sketch the conic.

SOLUTION Dividing numerator and denominator by 3, we write the equation as

$$r = \frac{\frac{10}{3}}{1 - \frac{2}{3}\cos\theta}$$

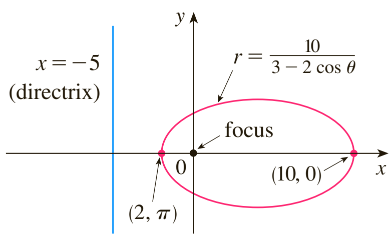


FIGURE 3

From Theorem 6 we see that this represents an ellipse with $e = \frac{2}{3}$. Since $ed = \frac{10}{3}$, we have

$$d = \frac{\frac{10}{3}}{e} = \frac{\frac{10}{3}}{\frac{2}{3}} = 5$$

so the directrix has Cartesian equation $x = -5$. When $\theta = 0$, $r = 10$; when $\theta = \pi$, $r = 2$. So the vertices have polar coordinates $(10, 0)$ and $(2, \pi)$. The ellipse is sketched in Figure 3. ■

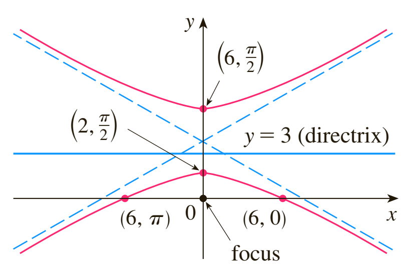
EXAMPLE 3 Sketch the conic $r = \dfrac{12}{2 + 4\sin\theta}$.

SOLUTION Writing the equation in the form

$$r = \frac{6}{1 + 2\sin\theta}$$

we see that the eccentricity is $e = 2$ and the equation therefore represents a hyperbola. Since $ed = 6$, $d = 3$ and the directrix has equation $y = 3$. The vertices occur when $\theta = \pi/2$ and $3\pi/2$, so they are $(2, \pi/2)$ and $(-6, 3\pi/2) = (6, \pi/2)$. It is also useful to plot the x-intercepts. These occur when $\theta = 0, \pi$; in both cases $r = 6$. For additional accuracy we could draw the asymptotes. Note that $r \to \pm\infty$ when $1 + 2\sin\theta \to 0^+$ or 0^- and $1 + 2\sin\theta = 0$ when $\sin\theta = -\frac{1}{2}$. Thus the asymptotes are parallel to the rays $\theta = 7\pi/6$ and $\theta = 11\pi/6$. The hyperbola is sketched in Figure 4.

FIGURE 4
$r = \dfrac{12}{2 + 4\sin\theta}$



■

When rotating conic sections, we find it much more convenient to use polar equations than Cartesian equations. We just use the fact (see Exercise 10.3.73) that the graph of $r = f(\theta - \alpha)$ is the graph of $r = f(\theta)$ rotated counterclockwise about the origin through an angle α.

EXAMPLE 4 If the ellipse of Example 2 is rotated through an angle $\pi/4$ about the origin, find a polar equation and graph the resulting ellipse.

SOLUTION We get the equation of the rotated ellipse by replacing θ with $\theta - \pi/4$ in the equation given in Example 2. So the new equation is

$$r = \frac{10}{3 - 2\cos(\theta - \pi/4)}$$

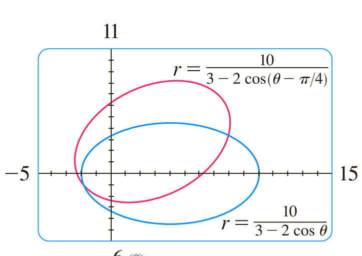


FIGURE 5

We use this equation to graph the rotated ellipse in Figure 5. Notice that the ellipse has been rotated about its left focus. ■

In Figure 6 we use a computer to sketch a number of conics to demonstrate the effect of varying the eccentricity e. Notice that when e is close to 0 the ellipse is nearly circular, whereas it becomes more elongated as $e \to 1^-$. When $e = 1$, of course, the conic is a parabola.

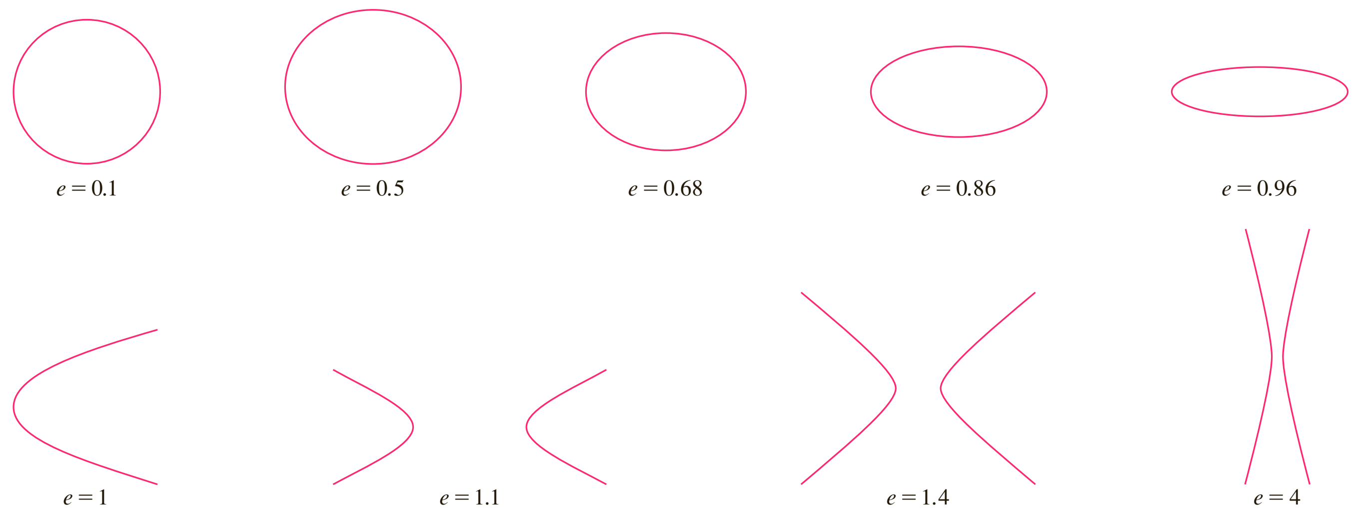


FIGURE 6

Kepler's Laws

In 1609 the German mathematician and astronomer Johannes Kepler, on the basis of huge amounts of astronomical data, published the following three laws of planetary motion.

> **Kepler's Laws**
>
> **1.** A planet revolves around the sun in an elliptical orbit with the sun at one focus.
>
> **2.** The line joining the sun to a planet sweeps out equal areas in equal times.
>
> **3.** The square of the period of revolution of a planet is proportional to the cube of the length of the major axis of its orbit.

Although Kepler formulated his laws in terms of the motion of planets around the sun, they apply equally well to the motion of moons, comets, satellites, and other bodies that orbit subject to a single gravitational force. In Section 13.4 we will show how to deduce Kepler's Laws from Newton's Laws. Here we use Kepler's First Law, together with the polar equation of an ellipse, to calculate quantities of interest in astronomy.

For purposes of astronomical calculations, it's useful to express the equation of an ellipse in terms of its eccentricity e and its semimajor axis a. We can write the distance d from the focus to the directrix in terms of a if we use (4):

$$a^2 = \frac{e^2 d^2}{(1 - e^2)^2} \quad \Rightarrow \quad d^2 = \frac{a^2(1 - e^2)^2}{e^2} \quad \Rightarrow \quad d = \frac{a(1 - e^2)}{e}$$

So $ed = a(1 - e^2)$. If the directrix is $x = d$, then the polar equation is

$$r = \frac{ed}{1 + e\cos\theta} = \frac{a(1 - e^2)}{1 + e\cos\theta}$$

7 The polar equation of an ellipse with focus at the origin, semimajor axis a, eccentricity e, and directrix $x = d$ can be written in the form

$$r = \frac{a(1 - e^2)}{1 + e\cos\theta}$$

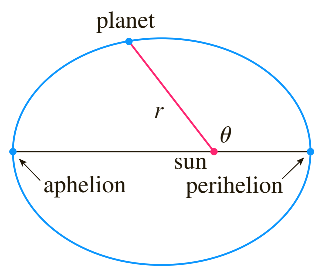


FIGURE 7

The positions of a planet that are closest to and farthest from the sun are called its **perihelion** and **aphelion**, respectively, and correspond to the vertices of the ellipse (see Figure 7). The distances from the sun to the perihelion and aphelion are called the **perihelion distance** and **aphelion distance**, respectively. In Figure 1 on page 723 the sun is at the focus F, so at perihelion we have $\theta = 0$ and, from Equation 7,

$$r = \frac{a(1 - e^2)}{1 + e\cos 0} = \frac{a(1 - e)(1 + e)}{1 + e} = a(1 - e)$$

Similarly, at aphelion $\theta = \pi$ and $r = a(1 + e)$.

8 The perihelion distance from a planet to the sun is $a(1 - e)$ and the aphelion distance is $a(1 + e)$.

EXAMPLE 5

(a) Find an approximate polar equation for the elliptical orbit of the earth around the sun (at one focus) given that the eccentricity is about 0.017 and the length of the major axis is about 2.99×10^8 km.
(b) Find the distance from the earth to the sun at perihelion and at aphelion.

SOLUTION

(a) The length of the major axis is $2a = 2.99 \times 10^8$, so $a = 1.495 \times 10^8$. We are given that $e = 0.017$ and so, from Equation 7, an equation of the earth's orbit around the sun is

$$r = \frac{a(1 - e^2)}{1 + e\cos\theta} = \frac{(1.495 \times 10^8)[1 - (0.017)^2]}{1 + 0.017\cos\theta}$$

or, approximately,

$$r = \frac{1.49 \times 10^8}{1 + 0.017\cos\theta}$$

(b) From (8), the perihelion distance from the earth to the sun is

$$a(1 - e) \approx (1.495 \times 10^8)(1 - 0.017) \approx 1.47 \times 10^8 \text{ km}$$

and the aphelion distance is

$$a(1 + e) \approx (1.495 \times 10^8)(1 + 0.017) \approx 1.52 \times 10^8 \text{ km}$$ ■

10.6 EXERCISES

1–8 Write a polar equation of a conic with the focus at the origin and the given data.

1. Ellipse, eccentricity $\frac{1}{2}$, directrix $x = 4$

2. Parabola, directrix $x = -3$

3. Hyperbola, eccentricity 1.5, directrix $y = 2$

4. Hyperbola, eccentricity 3, directrix $x = 3$

5. Ellipse, eccentricity $\frac{2}{3}$, vertex $(2, \pi)$

6. Ellipse, eccentricity 0.6, directrix $r = 4 \csc\theta$

7. Parabola, vertex $(3, \pi/2)$

8. Hyperbola, eccentricity 2, directrix $r = -2 \sec\theta$

9–16 (a) Find the eccentricity, (b) identify the conic, (c) give an equation of the directrix, and (d) sketch the conic.

9. $r = \dfrac{4}{5 - 4\sin\theta}$

10. $r = \dfrac{1}{2 + \sin\theta}$

11. $r = \dfrac{2}{3 + 3\sin\theta}$

12. $r = \dfrac{5}{2 - 4\cos\theta}$

13. $r = \dfrac{9}{6 + 2\cos\theta}$

14. $r = \dfrac{1}{3 - 3\sin\theta}$

15. $r = \dfrac{3}{4 - 8\cos\theta}$

16. $r = \dfrac{4}{2 + 3\cos\theta}$

17. (a) Find the eccentricity and directrix of the conic $r = 1/(1 - 2\sin\theta)$ and graph the conic and its directrix.
(b) If this conic is rotated counterclockwise about the origin through an angle $3\pi/4$, write the resulting equation and graph its curve.

18. Graph the conic $r = 4/(5 + 6\cos\theta)$ and its directrix. Also graph the conic obtained by rotating this curve about the origin through an angle $\pi/3$.

19. Graph the conics $r = e/(1 - e\cos\theta)$ with $e = 0.4, 0.6, 0.8$, and 1.0 on a common screen. How does the value of e affect the shape of the curve?

20. (a) Graph the conics $r = ed/(1 + e\sin\theta)$ for $e = 1$ and various values of d. How does the value of d affect the shape of the conic?
(b) Graph these conics for $d = 1$ and various values of e. How does the value of e affect the shape of the conic?

21. Show that a conic with focus at the origin, eccentricity e, and directrix $x = -d$ has polar equation

$$r = \frac{ed}{1 - e\cos\theta}$$

22. Show that a conic with focus at the origin, eccentricity e, and directrix $y = d$ has polar equation

$$r = \frac{ed}{1 + e\sin\theta}$$

23. Show that a conic with focus at the origin, eccentricity e, and directrix $y = -d$ has polar equation

$$r = \frac{ed}{1 - e\sin\theta}$$

24. Show that the parabolas $r = c/(1 + \cos\theta)$ and $r = d/(1 - \cos\theta)$ intersect at right angles.

25. The orbit of Mars around the sun is an ellipse with eccentricity 0.093 and semimajor axis 2.28×10^8 km. Find a polar equation for the orbit.

26. Jupiter's orbit has eccentricity 0.048 and the length of the major axis is 1.56×10^9 km. Find a polar equation for the orbit.

27. The orbit of Halley's comet, last seen in 1986 and due to return in 2061, is an ellipse with eccentricity 0.97 and one focus at the sun. The length of its major axis is 36.18 AU. [An astronomical unit (AU) is the mean distance between the earth and the sun, about 93 million miles.] Find a polar equation for the orbit of Halley's comet. What is the maximum distance from the comet to the sun?

28. Comet Hale-Bopp, discovered in 1995, has an elliptical orbit with eccentricity 0.9951. The length of the orbit's major axis is 356.5 AU. Find a polar equation for the orbit of this comet. How close to the sun does it come?

© Dean Ketelsen

29. The planet Mercury travels in an elliptical orbit with eccentricity 0.206. Its minimum distance from the sun is 4.6×10^7 km. Find its maximum distance from the sun.

30. The distance from the dwarf planet Pluto to the sun is 4.43×10^9 km at perihelion and 7.37×10^9 km at aphelion. Find the eccentricity of Pluto's orbit.

31. Using the data from Exercise 29, find the distance traveled by the planet Mercury during one complete orbit around the sun. (If your calculator or computer algebra system evaluates definite integrals, use it. Otherwise, use Simpson's Rule.)

10 REVIEW

CONCEPT CHECK

Answers to the Concept Check can be found on the back endpapers.

1. (a) What is a parametric curve?
(b) How do you sketch a parametric curve?

2. (a) How do you find the slope of a tangent to a parametric curve?
(b) How do you find the area under a parametric curve?

3. Write an expression for each of the following:
(a) The length of a parametric curve
(b) The area of the surface obtained by rotating a parametric curve about the x-axis

4. (a) Use a diagram to explain the meaning of the polar coordinates (r, θ) of a point.
(b) Write equations that express the Cartesian coordinates (x, y) of a point in terms of the polar coordinates.
(c) What equations would you use to find the polar coordinates of a point if you knew the Cartesian coordinates?

5. (a) How do you find the slope of a tangent line to a polar curve?
(b) How do you find the area of a region bounded by a polar curve?
(c) How do you find the length of a polar curve?

6. (a) Give a geometric definition of a parabola.
(b) Write an equation of a parabola with focus $(0, p)$ and directrix $y = -p$. What if the focus is $(p, 0)$ and the directrix is $x = -p$?

7. (a) Give a definition of an ellipse in terms of foci.
(b) Write an equation for the ellipse with foci $(\pm c, 0)$ and vertices $(\pm a, 0)$.

8. (a) Give a definition of a hyperbola in terms of foci.
(b) Write an equation for the hyperbola with foci $(\pm c, 0)$ and vertices $(\pm a, 0)$.
(c) Write equations for the asymptotes of the hyperbola in part (b).

9. (a) What is the eccentricity of a conic section?
(b) What can you say about the eccentricity if the conic section is an ellipse? A hyperbola? A parabola?
(c) Write a polar equation for a conic section with eccentricity e and directrix $x = d$. What if the directrix is $x = -d$? $y = d$? $y = -d$?

TRUE-FALSE QUIZ

Determine whether the statement is true or false. If it is true, explain why. If it is false, explain why or give an example that disproves the statement.

1. If the parametric curve $x = f(t)$, $y = g(t)$ satisfies $g'(1) = 0$, then it has a horizontal tangent when $t = 1$.

2. If $x = f(t)$ and $y = g(t)$ are twice differentiable, then

$$\frac{d^2y}{dx^2} = \frac{d^2y/dt^2}{d^2x/dt^2}$$

3. The length of the curve $x = f(t)$, $y = g(t)$, $a \leqslant t \leqslant b$, is $\int_a^b \sqrt{[f'(t)]^2 + [g'(t)]^2}\, dt$.

4. If a point is represented by (x, y) in Cartesian coordinates (where $x \neq 0$) and (r, θ) in polar coordinates, then $\theta = \tan^{-1}(y/x)$.

5. The polar curves

$$r = 1 - \sin 2\theta \qquad r = \sin 2\theta - 1$$

have the same graph.

6. The equations $r = 2$, $x^2 + y^2 = 4$, and $x = 2 \sin 3t$, $y = 2 \cos 3t$ $(0 \leqslant t \leqslant 2\pi)$ all have the same graph.

7. The parametric equations $x = t^2$, $y = t^4$ have the same graph as $x = t^3$, $y = t^6$.

8. The graph of $y^2 = 2y + 3x$ is a parabola.

9. A tangent line to a parabola intersects the parabola only once.

10. A hyperbola never intersects its directrix.