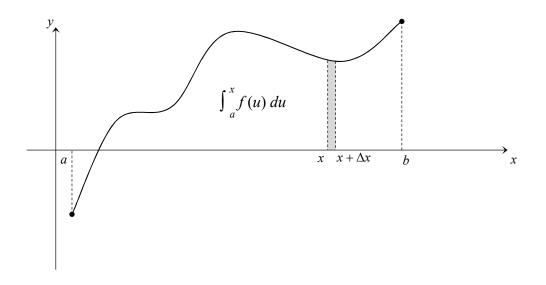
The Hong Kong Polytechnic University Department of Applied Mathematics Tutorial Set #03 AMA1120

Fundamental Theorem of Calculus

If f is continuous on [a, b], then $F(x) = \int_{a}^{x} f(u) du$ is differentiable in (a, b) and

$$F'(x) = \frac{d}{dx} \int_{a}^{x} f(u) du = f(x)$$



This suggests we can solve integration problem by anti-differentiation, i.e. to find a function F(x) such that F'(x) = f(x). However, if $F'(x) = G'(x) = f(x) \ \forall \ x \in [a, b]$, then (F - G)'(x) $= 0 \ \forall \ x \in [a, b] \implies F(x) = G(x) + C \ \forall \ x \in [a, b] \text{ for some constant } C \in \mathbb{R}.$

Question 1. (Basic Level)

(a) (i)
$$\int (1-x)(1-2x)(1-3x) dx$$

(ii)
$$\int \sqrt{x} dx$$

(b) (i)
$$\int \sin x \, dx$$

(ii)
$$\int \cos x \, dx$$

(iii)
$$\int \tan x \, dx$$

(iv)
$$\int \cot x \, dx$$
 (v) $\int \sec x \, dx$

(v)
$$\int \sec x \, dx$$

(vi)
$$\int \csc x \, dx$$

(c) (i)
$$\int e^x dx$$

(ii)
$$\int \frac{1}{x} dx$$

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

Question 2. (Beginner's Level)

Find

(a)
$$\int (3 + 3\sqrt{x}) dx$$

(b)
$$\int (3 - \cos x + 3x^2) dx$$

(c)
$$\int \left(2e^x + \frac{3}{x^2}\right) dx$$

(d)
$$\int \frac{2}{9+x^2} dx$$

(e)
$$\int \frac{1}{5-3x} dx$$

$$(f) \quad \int (2x-3)^{10} \, dx$$

(g)
$$\int (3e^x + \frac{2}{x} - \sin 2) dx$$

(h)
$$\int (x^3 - 2) (\frac{1}{x} - 5) dx$$

(i)
$$\int \frac{x^2 + 3x - 2}{\sqrt{x}} dx$$

(j)
$$\int (2 + \tan^2 x) \, dx$$

(k)
$$\int (2 \sin t - 2 \cos t + t^{\frac{5}{4}}) dt$$

(1)
$$\int \cos x (\tan x + \sec x) dx$$

(m)
$$\int \frac{\sin x}{\sin 2x} dx$$

$$(n)^* \int \sinh x \, dx$$

(o)*
$$\int \tanh x \, dx$$

$$(p)^* \int \operatorname{sech} x \, dx$$

Change of Variable Formula

Let ϕ have continuous derivative on [c,d]. If f is continuous on $[a,b] \supseteq \phi([c,d])$, then

$$\int_{\phi(c)}^{\phi(d)} f(x) dx = \int_{c}^{d} f(\phi(u)) \phi'(u) du$$

Question 3. (Intermediate Level)

(a)
$$\int \sec (2x-3) \tan (2x-3) dx$$

(b)
$$\int 2\cos^3 x \sin x \, dx$$

(c)
$$\int \frac{x}{(x^2+2)^2} dx$$

(d)
$$\int \frac{\tan^{-1} x}{1 + x^2} dx$$

(e)
$$\int x \sqrt{2x+3} \ dx$$

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

(g)
$$\int \frac{1}{x (\ln x)^3} dx$$

(h)
$$\int x^3 \cos(x^4 + 2) dx$$

(i)
$$\int \sin 4x \cos 5x \, dx$$

(j)
$$\int x^5 \sqrt{x^2 + 1} \, dx$$

(k)
$$\int \frac{1}{\sqrt{4x - x^2}} \, dx$$

(1)
$$\int x \sin(\ln x^2) dx$$

(m)
$$\int \frac{dx}{1 + \cos x}$$

$$(n) \int \sqrt{x^2 + 8x + 6} \ dx$$

$$(o) \int \frac{dx}{\sqrt{2x^2 + 3x + 5}}$$

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

(q)
$$\int \frac{dx}{2x\sqrt{1+(\ln x)^2}}$$

(r)
$$\int (3x+1)\cos(3x^2+2x-1) dx$$

(s)
$$\int \sin 2x \cos^2 3x \, dx$$

(t)
$$\int 3x \left[\sec (x^2 + 2) \right]^3 \tan (x^2 + 2) dx$$

(u)
$$\int \frac{2x^2}{\sqrt{9-x^2}} dx$$

(v)
$$\int \frac{x^2}{\sqrt{9x - x^2}} dx$$

(w)
$$\int x^5 \sqrt{x^3 - 1} \ dx$$

(x)
$$\int \frac{\sqrt{1+\sin x}}{\sec x} dx$$

(y)
$$\int \sqrt{x^2 - 9} \ dx$$

$$(z) \int \frac{x^2}{\sqrt{x^2 - 25}} \, dx$$

Integration by Parts

Let u, v be continuously differentiable function on [a, b]. Then

$$\int_{a}^{b} u(x) d(v(x)) = u(x) v(x) \Big|_{a}^{b} - \int_{a}^{b} v(x) d(u(x))$$

Question 4. (Intermediate Level)

(a)
$$\int x e^x dx$$

(b)
$$\int \ln x \, dx$$

(c)
$$\int x^2 e^{-x} dx$$

(d)
$$\int x \sin 3x \, dx$$

(e)
$$\int 2x \sec^2 3x \, dx$$

(f)
$$\int \sec^3 x \, dx$$

(g)
$$\int \sin^{-1} x \, dx$$

(h)
$$\int \cos^{-1} x \, dx$$

(i)
$$\int \tan^{-1} x \, dx$$

(j)
$$\int \cot^{-1} x \, dx$$

(k)
$$\int \sec^{-1} x \, dx$$

(1)
$$\int \csc^{-1} x \, dx$$

(m) $\int (x^2 + 3x + 1) e^x dx$

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

(o) $\int x^2 (\ln x)^3 dx$

(p) $\int (x \sin x - x^2 \cos x) \, dx$

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

(r) $\int (3x^2 - 5x + 1) \ln x \, dx$

(s) $\int e^{\sqrt{t}} dt$

(t) $\int x e^{3x} \sin 5x \, dx$

(u) $\int \sin \sqrt{x} \, dx$

(v) $\int \sec^{-1} \sqrt{x} \, dx$

(w) $\int x^{\frac{3}{2}} \tan^{-1} x^{\frac{1}{2}} dx$

(x) $\int x^2 \exp x^{\frac{3}{2}} dx$

 $(y) \int e^x \sin^{-1}(e^x) dx$

(z) $\int \ln\left(1+\sqrt{x}\right) dx$

Question 5. (Exam Level)

(a) Define $J_n = \int (\ln x)^n dx$ for $n \ge 0$. Express J_n in terms of J_{n-1} for $n \ge 1$. Hence find J_3 .

(b) Suppose $I_n = \int x^2 (\ln x)^n dx$. Show that $I_n = \frac{x^3 (\ln x)^n}{3} - \frac{n}{3} I_{n-1}$. Hence find I_3 .

(c) Establish the reduction formula for $I_n := \int (1+x)^n \sin 2x \, dx$. Hence find I_4 .

Question 6. (Standard Level)

(a) Establish the reduction formula for $I_n := \int \sin^n x \, dx$.

(b) Establish the reduction formula for $I_n := \int \cos^n x \, dx$.

(c) Establish the reduction formula for $I_n := \int \tan^n x \, dx$.

(d) Establish the reduction formula for $I_n := \int \cot^n x \, dx$.

(e) Establish the reduction formula for $I_n := \int \sec^n x \, dx$.

(f) Establish the reduction formula for $I_n := \int \csc^n x \, dx$.

Question 7. (Exam Level)

(a) Derive the reduction formula

$$\int x^{m} (\ln x)^{n} dx = \frac{1}{m+1} x^{m+1} (\ln x)^{n} - \frac{n}{m+1} \int x^{m} (\ln x)^{n-1} dx$$

(b) Derive the reduction formula

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

Partial Fractions

Suppose f(x), g(x) are polynomials in real coefficients, where $\deg f(x) < \deg g(x)$ and

$$g(x) = \prod_{k=1}^{M} (\alpha_k x - \beta_k)^{m_k} \prod_{k=1}^{N} (\alpha_k x^2 + b_k x + c_k)^{n_k}.$$

Then

$$\frac{f(x)}{g(x)} = \sum_{k=1}^{M} \left(\frac{C_{k1}}{\alpha_k x - \beta_k} + \dots + \frac{C_{km_k}}{(\alpha_k x - \beta_k)^{m_k}} \right) + \sum_{k=1}^{N} \left(\frac{A_{k1} x + B_{k1}}{a_k x^2 + b_k x + c_k} + \dots + \frac{A_{kn_k} x + B_{kn_k}}{(a_k x^2 + b_k x + c_k)^{n_k}} \right)$$

in which we call this process as to resolve $\frac{f(x)}{g(x)}$ into **partial fractions**.

Question 8. (Standard Level)

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

(c)
$$\int \frac{x-11}{x^2+3x-4} dx$$

(e)
$$\int \frac{2x^2 - x + 4}{x^3 + 4x} dx$$

(g)
$$\int \frac{x + \sqrt{x}}{x + 1} dx$$

(i)
$$\int \frac{dx}{x^4 + 1}$$

(k)
$$\int \frac{x^2 - 2}{x^2 + 1} dx$$

(m)
$$\int \frac{2x^3 + 3x^2 + 4}{(x+1)^4} dx$$

(b)
$$\int \frac{x^2 - 2x - 1}{(x - 1)(x^2 + 1)} dx$$

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

(f)
$$\int \frac{2x^2 + 11x + 33}{(2x - 3)(4x^2 + 9)} dx$$

(h)
$$\int \frac{2x^3 - 3x^2 + 5x - 9}{2x^2 - 3x - 2} dx$$

$$(j) \int \frac{x^3}{x^4 + 1} dx$$

(1)
$$\int \frac{1}{x^5 + 2x^3 + x} dx$$

(n)
$$\int \frac{x^3 + x^2 + 2x + 1}{x^4 + 2x^2 + 1} dx$$

(o)
$$\int \frac{5e^{-x}}{e^{-2x} + 4e^{-x} + 3} dx$$

(p)
$$\int \frac{e^{2x}}{e^{2x} + 3e^x + 2} dx$$

(q)
$$\int \frac{2 \sin \theta}{\cos^2 \theta + \cos \theta - 2} d\theta$$

(r)
$$\int \frac{9 \sec \theta}{1 + \sin \theta} d\theta$$

(s)
$$\int \frac{dx}{1 + e^x + e^{-x}}$$

(t)
$$\int \frac{dx}{1+e^x}$$

Question 9. (AMA1500 Midterm Past Paper)

Given
$$\frac{-3x^6 + 9x^5 - 12x^4 + 18x^3 - 22x^2 + 14x - 6}{(x - 1)^2(x^2 - x + 1)} = \frac{-3x^6 + 9x^5 - 12x^4 + 18x^3 - 22x^2 + 14x - 6}{x^4 - 3x^3 + 4x^2 - 3x + 1},$$

resolve the above rational function into partial fractions.

Question 10. (Concept Discussion)

The integral

$$\int \frac{1+2x^2}{x^5 (1+x^2)^3} dx = \int \frac{x+2x^3}{(x^4+x^2)^3} dx$$

would require solving eleven equations in eleven unknowns if the method of partial fractions were used. Indeed, there is a simpler way, use the substitution $u = x^4 + x^2$ to evaluate it.

Question 11. (Challenging Level – Have Fun!)

(a)
$$\int \frac{3 + \cos \theta}{2 - \cos \theta} d\theta$$

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

(c)
$$\int \sqrt{1 + \sin t} \, dt$$

(d)
$$\int \sqrt{1 + \cos t} \, dt$$

(e)
$$\int \frac{d\theta}{2 + 2\cos\theta + \sin\theta}$$

(f)
$$\int \frac{d\theta}{2 + 2\sin\theta + \cos\theta}$$

$$(g) \int \ln (x^2 + x + 1) dx$$

(h)
$$\int \frac{\tan^{-1} x}{x^2} dx$$

$$(i) \quad \int \frac{\tan^{-1} x}{(x-1)^3} \, dx$$

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

(k)
$$\int \frac{\sqrt{1+\sin^2 x}}{\sec x \csc x} dx$$

$$(1) \quad \int \frac{e^{\sqrt{\sin x}}}{(\sec x)\sqrt{\sin x}} \, dx$$

(m)
$$\int \sqrt{\tan \theta} \ d\theta$$

(n)
$$\int \frac{x^{1/3}}{x^{1/2} + x^{1/4}} \, dx$$