

Engineering Mathematics 1 (Fall 2021)

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Students should be able to (after learning)

- Add, subtract and multiply complex numbers
- Convert complex numbers between Cartesian and polar forms
- Differentiate all commonly occurring functions including polynomials, exponential functions, trigonometric functions, hyperbolic functions and combinations thereof
- Distinguish between the two main meanings of a derivative, namely the derivative as a tangent and the derivative as a rate of change
- Integrate certain standard functions, constructed from polynomials, exponential functions, trigonometric functions, hyperbolic functions and combinations thereof
- Distinguish between the two main meanings of integration, namely the integral as the inverse of the derivative and the integral as the area under a curve
- Apply Taylor series to numerically approximate functions
- Apply Simpson's rule to numerically evaluate integrals
- Solve simple first and second order ordinary differential equations
- Apply and select the appropriate mathematical techniques to solve a variety of associated engineering problems

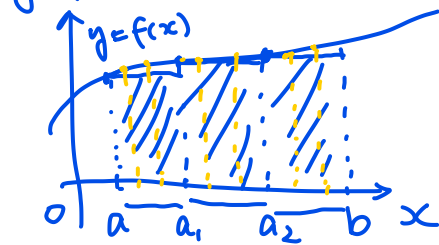
Lecture 19: Integration-Part 5

Integration applications 1

P = Partation 分割

* $\max \{a_1 - a_0, a_2 - a_1, b - a_2\} \triangleq \delta x$

1. Area under curves $A = \int_a^b y \, dx, y = f(x)$



$$A = \int_a^b y \, dx = \lim_{\delta x \rightarrow 0} \sum y \delta x$$

Definite Integral

2. Simpson's rule

(a) Divide the figure into any even number (n) of equal-width strips (width s).

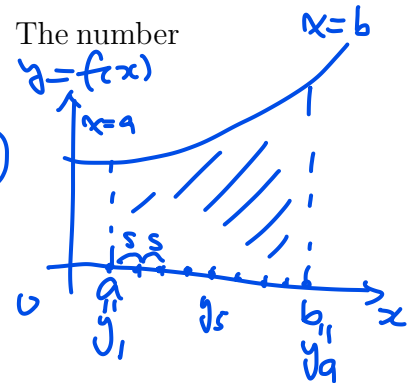
(b) Number and measure each ordinate: $y_1, y_2, y_3, \dots, y_{n+1}$. The number of ordinates will be one more than the number of strips.

(c) The area A of the figure is then given by Simpson's rule:

✓ $A \approx \frac{s}{3} [F + L + 4E + 2R]$

where s width of each strip,

$$s = \frac{b-a}{8}$$



$F + L$ sum of the first and last ordinates, $y_1 + y_8$

$4E$ $4 \times$ the sum of the even-numbered ordinates $4(y_2 + y_4 + y_6 + y_8)$

$2R$ $2 \times$ the sum of the remaining odd-numbered ordinates. $2 \times (y_3 + y_5 + y_7)$

Note: Each ordinate is used once and only once.

Ex Evaluate the integral $\int_2^6 y \, dx, y = f(x)$.

$$a=2, b=6, s = \frac{b-a}{8} = \frac{6-2}{8} = \frac{1}{2}$$

Sol: Simpson's rule is $A \approx \frac{h}{3} [F + L + 4E + 2R]$

$$\therefore h = \frac{b-a}{8} = \frac{6-2}{8} = \frac{1}{2} = \frac{1}{6} [19 + 176.8 + 70]$$

$$\therefore F + L = 7.5 + 11.5 = 19 = 44.3.$$

$$\therefore 4E = 4[8.2 + 11.5 + 12.8 + 11.7] = 4 \times 44.2 = 176.8$$

$$2R = 2[10.3 + 12.4 + 12.3] = 2 \times 35 = 70$$

Ordinates.	1	2	3	4	5	6	7	8	9
Length	7.5	8.2	10.3	11.5	12.4	12.8	12.3	11.7	11.5

3. Definite integrals

$$\int_a^b [f_1(x) + f_2(x)] dx = \int_a^b f_1(x) dx + \int_a^b f_2(x) dx$$

$$\int_a^b k f(x) dx = k \int_a^b f(x) dx, \quad k \in \mathbb{R}$$

$$\int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx, \quad c \in (a, b)$$

Regular equation $y = f(x)$:

$$\int_a^b y dx = F(x) \Big|_a^b = F(b) - F(a), \text{ where } y = f(x) = F'(x).$$

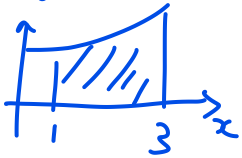
Parametric equation $x = f(t), y = F(t)$:

$$\frac{dx}{dt} = \frac{d}{dt} x = x' = f'(t)$$

$$\int_{x_1}^{x_2} y dx = \int_{x_1}^{x_2} F(t) dx = \int_{t_1}^{t_2} F(t) \left(\frac{dx}{dt} \right) dt = \int_{t_1}^{t_2} F(t) f'(t) dt$$

Ex1: Find the area under curve $y = 3x^2 + 4x - 5$ between $x = 1$ and $x = 3$.

$$\text{Sol: } \int_1^3 y dx = \int_1^3 (3x^2 + 4x - 5) dx = \left[x^3 + 2x^2 - 5x \right]_1^3 = 27 + 18 - 15 - (1 + 2 - 5) = 32.$$



Ex2: Find the area under curve $y = \frac{1}{x+5}$ between $x = 0$ and $x = 5$.

$$\text{Sol: } \int_0^5 y dx = \int_0^5 \frac{1}{x+5} dx = \int_0^5 \frac{1}{x+5} d(x+5) = \ln(x+5) \Big|_0^5 = \ln 10 - \ln 5 = \ln 2.$$

Ex3: Evaluate $\int_1^e x^2 \ln x dx$.

$$(u = \ln x) \quad x^2 dx = dv \Rightarrow v = \frac{x^3}{3}$$

$$\begin{aligned} \text{Sol: } \int_1^e x^2 \ln x dx &= \ln x \cdot \frac{x^3}{3} - \int_1^e \frac{x^3}{3} \cdot d(\ln x) = \frac{x^3}{3} \ln x - \int_1^e \frac{x^3}{3} \cdot \frac{1}{x} dx \\ &= \frac{x^3}{3} \ln x - \int_1^e \frac{x^2}{3} dx = \left[\frac{x^3}{3} \ln x - \frac{x^3}{9} \right]_1^e \\ &= \frac{e^3}{3} \cdot 1 - \frac{e^3}{9} - \left[\frac{1}{3} \cdot 0 - \frac{1}{9} \right] = \frac{2}{9} e^3 + \frac{1}{9} = \frac{1}{9} (e^3 + 1). \end{aligned}$$

$$f'(t) = x' = (at^2)' = 2at$$

$$x = f(t) \quad y = F(t)$$

Ex4: A curve has parametric equations $x = at^2, y = 2at$, find the area bounded by the curve, the x -axis and the ordinates $t = 1$ and $t = 2$.

$$\begin{aligned} \text{Sol: } A &= \int_{t_1}^{t_2} F(t) f'(t) dt = \int_1^2 2at \cdot 2at dt \\ &= \int_1^2 4a^2 t^2 dt = 4a^2 \cdot \int_1^2 t^2 dt = 4a^2 \cdot \left. \frac{t^3}{3} \right|_1^2 \\ &= 4a^2 \left(\frac{8}{3} - \frac{1}{3} \right) = \frac{7}{3} 4a^2 = \frac{28a^2}{3}. \end{aligned}$$

Ex5: Let $x = \theta - \sin \theta, y = 1 - \cos \theta$, find the area between $\theta = 0$ and $\theta = \pi$.
 $x = f(t) \quad y = F(t)$

$$\begin{aligned} \text{Sol: } A &= \int_{t_1}^{t_2} F(t) f'(t) dt = \int_0^\pi (1 - \cos \theta) (\theta - \sin \theta)' d\theta \\ &= \int_0^\pi (1 - \cos \theta) (1 - \cos \theta) d\theta = \int_0^\pi (1 + \cos^2 \theta - 2\cos \theta) d\theta \\ &= \int_0^\pi \left(1 + \frac{1}{2}(1 + \cos 2\theta) - 2\cos \theta \right) d\theta = \int_0^\pi \frac{3}{2} d\theta + \frac{1}{2} \int_0^\pi \cos 2\theta d\theta - 2 \int_0^\pi \cos \theta d\theta \end{aligned}$$

4. Means and root mean square (RMS) values

$$\begin{aligned} &= \left. \frac{3}{2} \theta \right|_0^\pi + \frac{1}{2} \cdot \frac{1}{2} \sin 2\theta \Big|_0^\pi - 2 \sin \theta \Big|_0^\pi \\ &= \frac{3}{2} \pi + \frac{1}{4} \cdot 0 - 2 \cdot 0 = \frac{3}{2} \pi. \end{aligned}$$

$$\text{Mean} = \frac{\text{Area}}{\text{Length of the base line}}$$

Ex1: To find the mean value of $y = x^2 + 4x + 1$ between $x = -1$ and $x = 2$.

$$\begin{aligned} \text{Sol: } A &= \int_{-1}^2 y dx = \int_{-1}^2 (x^2 + 4x + 1) dx = \left(\frac{x^3}{3} + 2x^2 + x \right) \Big|_{-1}^2 \\ &= \frac{8}{3} + 8 + 2 - \left(\frac{-1}{3} + 2 - 1 \right) = 3 + 10 - 1 = 12. \end{aligned}$$

$$\text{Length of base line} = 2 - (-1) = 3 \quad \therefore M = \frac{12}{3} = 4.$$

Ex2: Find mean value of $y = 3 \sin 5t + 2 \cos 3t$ between $t = 0$ and $t = \pi$.

$$\begin{aligned} \text{Sol: } A &= \int_0^\pi y dx = \int_0^\pi (3 \sin 5t + 2 \cos 3t) dt = \left[3 \cdot \frac{1}{5} (-\cos 5t) + 2 \cdot \frac{1}{3} \sin 3t \right]_0^\pi \\ &= -\frac{3}{5} (\cos 5\pi - \cos 0) + \frac{2}{3} (\sin 3\pi - \sin 0) = \frac{6}{5} \end{aligned}$$

$$\text{Length of base line} = \pi - 0 = \pi \quad \therefore M = \frac{6}{5} \cdot \frac{1}{\pi} = \frac{6}{5\pi}.$$

$$\text{RMS} = \sqrt{\text{Mean value of } y^2 \text{ between } x = a \text{ and } x = b}$$

$$\star (\text{RMS})^2 = \frac{1}{\underbrace{(b-a)}_{\text{Length}}} \underbrace{\int_a^b y^2 dx}_A$$

Ex1: Find RMS value of $y = 400 \sin 200\pi t$ between $\underline{t = 0}^a$ and $\underline{t = \frac{1}{100}}^b$.

Sol: Length = $b - a = \frac{1}{100} - 0 = \frac{1}{100}$

$$A = \int_0^{\frac{1}{100}} y^2 dx = \int_0^{\frac{1}{100}} 160000 \sin^2 \underline{200\pi t} dt = \int_0^{\frac{1}{100}} 160000 \cdot \frac{1}{2} (1 - \cos 400\pi t) dt$$

$$= 80000 \int_0^{\frac{1}{100}} (1 - \cos 400\pi t) dt = 80000 \cdot t \Big|_0^{\frac{1}{100}} - 80000 \sin 400\pi t \cdot \frac{1}{400\pi} \Big|_0^{\frac{1}{100}}$$

$$= 800 - \frac{200}{\pi} [\sin 4\pi - 0] = 800$$

$$(RMS)^2 = \frac{A}{\text{Length}} = \frac{800}{\frac{1}{100}} = 80000$$

$$\therefore RMS \approx 280.$$