Lecture Notes

Winter 2019

MATA37 - CALCULUS II FOR THE MATHEMATICAL SCIENCES

LEC03, Feb 4th, 2:00pm - 3:00pm



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1 Integration by Parts

Section 5.2, Theorem on Pg 421, 423

IF u = f(x), v = g(x) are differentiable

THEN:

1. Indefinite form

$$\int u \cdot du = u \cdot v - \int v \cdot du$$

2. Definite form

$$\int_{a}^{b} u \cdot du = uv \bigg|_{a}^{b} - \int_{a}^{b} v \cdot du$$

We must first choose/identify; u, dv then compute du, v

Proof of indefinite form

Suppose u = f(x), v = g(x) are differentiable

We know $(f(x)g(x))' = f(x)g'(x) + g(x)f'(x) \Leftrightarrow (uv)' = u'v + uv'$

Now $uv' = (uv)' - vu' \Leftrightarrow udv = (uv)' - vdu$

If we integrate both sides, we have

$$\int u dv = \int ((uv)' - v du) = \int (uv)' - \int v du, \text{ By } \int \text{ properties}$$

$$\int u dv = uv - \int v du, \text{ } QED$$

2 Example

1. Compute: $\int (x+1)e^{-x}dx$

Solution: choose $u = x + 1, dv = e^{-x} dx$

There are two checks for this technique. if du, v aren't easy, you made a mistake.

$$du = 1dx, v = -e^{-x}$$

if $\int v du$ is harder than the original, you made a mistake.

Now we have $(x+1)(-e^{-x}) - \int -e^{-x} dx = -(x+1)e^{-x} - e^{-x} + C$

2. Compute: $\int_{1}^{2} x \cdot \ln(x) dx$

Solution: choose $u = \ln x, dv = xdx, du = \frac{1}{x}dx, v = \frac{x^2}{2}$

Now we have $\int_{1}^{2} x \cdot \ln(x) dx = \ln x \frac{x^{2}}{2} \Big|_{1}^{2} - \int_{1}^{2} \frac{x^{2}}{2} \cdot \frac{1}{x} = 2 \ln(2) - \frac{1}{4} (4 - 1) = 2 \ln(2) - \frac{3}{4}$

Choose u to be the polynomial unless there's a trig or ln

3. Compute: $\int t^2 \cdot e^t dt$

We must use double integration by parts here.

Solution: choose $u_1 = t^2$, $dv_1 = e^t dt$, $du_1 = 2t$, $v_1 = e^t$

Now we have
$$\int t^2 \cdot e^t dt = t^2 e^t - \int e^t (2t \cdot dt) = t^2 e^t - 2 \int t e^t dt$$

Now choose $u_2 = t$, $dv_2 = e^t dt$, $du_2 = 1 dt$, $v = e^t$

Again, we have
$$\int t^2 e^t - 2 \int t e^t dt = t^2 e^t - 2 \left[t e^t - \int e^t \right] = t^2 e^t - 2 \cdot t e^t + 2 e^t + C$$

4. Compute: $\int_0^1 \arctan(x) dx$

Solution: choose $u = \arctan(x), dv = 1dx, du = \frac{1}{1+x^2}dx, v = x$

Now we have
$$\int_{0}^{1}\arctan(x)dx = \arctan(x) \cdot x \bigg|_{0}^{1} - \int_{0}^{1} \frac{x}{1+x^{2}}dx = \arctan(x) \cdot x \bigg|_{0}^{1} - \left[\frac{\ln(1+x^{2})}{2}\right]_{0}^{1}$$
$$= \arctan(1) - \frac{1}{2}[\ln 2 - \ln 1] = \frac{\pi}{4} - \frac{\ln 2}{2}$$

5. $\int e^x \sin(x) dx$

Choose
$$u = \sin(x), dv = e^x dx, du = \cos(x) dx, v = e^x$$

Now we have
$$\sin(x)e^x - \int e^x \cos(x) dx$$

Choose
$$u_1 = \cos(x), dv_1 = e^x dx, du_1 = -\sin(x) dx, v_1 = e^x$$

Again, we have
$$\sin(x)e^x - \int e^x \cos(x) dx = \sin(x)e^x - \left(\cos(x)e^x - \int e^x (-\sin(x)) dx\right)$$

$$\int e^x \sin(x) dx = \sin(x) e^x - \cos(x) e^x - \int e^x \sin(x) dx$$

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

Exercises: Compute

1.
$$\int \frac{\ln(x)}{x^2} dx$$

2.
$$\int x \sec^2(x) dx$$

3.
$$\int (x^2+1)e^{-3x}dx$$

4.
$$\int \cos(x) \ln(\sin(x)) dx$$

5.
$$\int \ln(x) dx$$

3 Partial Fraction Decomposition

Purpose: to rewrite the integrand of an integral $f(x) = \frac{Q(x)}{P(x)}$ where P(x), Q(x) are proper rational functions. Recall proper ratioanl function is arational function such that deg(numerator); deg(denominator)

Motivation:
$$f(x) = \frac{5x+11}{(x+3)(x+2)} = \frac{4}{x+3} + \frac{1}{x+2}$$

$$\int f(x)dx = \int \left(\frac{4}{x+3} + \frac{1}{x+2}\right)$$
Examples Write the form only of the partial fraction decompositions

1.
$$f(x) = \frac{8x - 42}{(x+6)(x-1)} = \frac{A}{x+3} + \frac{B}{x+2}$$

2.
$$f(x) = \frac{9-9x}{(x^2-1)(2x-7)x} = \frac{Ax+D}{x^2-1} + \frac{B}{2x-7} + \frac{C}{x}$$