

Definite Integration

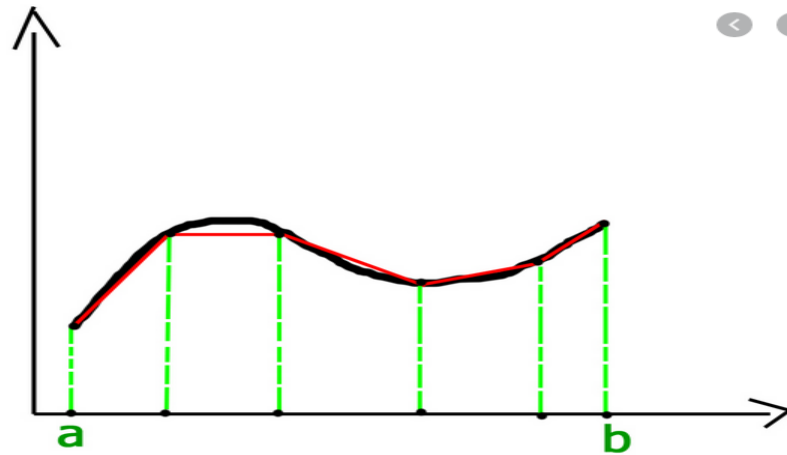
Let f be a function which is continuous on the closed interval $[a, b]$. The definite integral of f from a and b is defined to be the limit

$$\int_a^b f(x)dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i) \Delta x_i$$

where $\sum_{i=1}^n f(x_i) \Delta x_i$ is a Riemann sum of f on $[a, b]$. So a definite integral is an integral

$\int_a^b f(x)dx$ with upper and lower limits. If x is restricted to lie on the real line, the definite integral is known as a Riemann integral. However, a general definite integral is taken in the complex plane, resulting in the contour integral $\int_a^b f(z)dz$ with a, b and z in general being complex numbers and the path of integration from a to b known as a contour.

Integration as the limit of a sum: Let, $f(x)$ be a continuous, bounded and single-valued function defined in the interval $[a, b]$ where a, b are finite quantities and $b > a$.



If the interval $[a, b]$ be divided into n equal sub-intervals, each of length h ($h \rightarrow 0$), by the points $a + h, a + 2h, \dots, a + (n-1)h$ so that $nh = b - a$, then the area enclosed by $f(x)$ is defined as

$$\begin{aligned} S &= \lim_{h \rightarrow 0} [hf(a) + hf(a+h) + hf(a+2h) + \dots + hf\{a+(n-1)h\}] \\ &= \lim_{h \rightarrow 0} h \sum_{r=0}^{n-1} f(a+rh) \quad \text{where, } nh = b - a \end{aligned}$$

$$\begin{aligned}
&= \lim_{h \rightarrow 0} h \sum_{r=1}^n f(a+rh) \\
&= \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=1}^n f\left(a + \frac{r}{n}\right) \quad \text{where } h = \frac{1}{n} \text{ if } h \rightarrow 0 \text{ then } n \rightarrow \infty.
\end{aligned}$$

Which is also defined as the definite integral of $f(x)$ with respect to x between the limits a and b , and is denoted by the symbol,

$$\int_a^b f(x) dx$$

where, a is called the lower limit and b is called the upper limit.

$$\text{Therefore, } \int_a^b f(x) dx = \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=1}^n f\left(a + \frac{r}{n}\right) \quad \text{where } nh = b - a.$$

NOTE:

1. $\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=0}^{n-1} f\left(\frac{r}{n}\right) = \int_0^1 f(x) dx$; OR, $\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=0}^n f\left(\frac{r}{n}\right) = \int_0^1 f(x) dx$; OR, $\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=1}^n f\left(\frac{r}{n}\right) = \int_0^1 f(x) dx$
2. $\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=0}^{2n-1} f\left(\frac{r}{n}\right) = \int_0^2 f(x) dx$ OR, $\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=1}^{2n} f\left(\frac{r}{n}\right) = \int_0^2 f(x) dx$
3. $\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=0}^{3n-1} f\left(\frac{r}{n}\right) = \int_0^3 f(x) dx$ OR, $\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=1}^{3n} f\left(\frac{r}{n}\right) = \int_0^3 f(x) dx.$

Problem-01: Evaluate $\int_a^b x dx$ from the definition of the integral as the limit of a sum.

Solution: We have $I = \int_a^b x dx$

Here $f(x) = x$

$$\therefore f(a) = a, f(a+h) = a+h, f(a+2h) = a+2h, \dots, f\{a+(n-1)h\} = a+(n-1)h$$

$$\text{Since } \int_a^b f(x) dx = \lim_{h \rightarrow 0} h \left[f(a) + f(a+h) + f(a+2h) + \dots + f\{a+(n-1)h\} \right]$$

where $nh = b - a$

$$\therefore I = \lim_{h \rightarrow 0} h \left[a + (a+h) + (a+2h) + \dots + \{a+(n-1)h\} \right]$$

$$\begin{aligned}
&= \lim_{h \rightarrow 0} h \left[na + h \{1 + 2 + \dots + (n-1)\} \right] \\
&= \lim_{h \rightarrow 0} h \left[na + h \cdot \frac{n(n-1)}{2} \right] \\
&= \lim_{h \rightarrow 0} \left[nha + \frac{nh(nh-h)}{2} \right] \\
&= \lim_{h \rightarrow 0} \left[(b-a)a + \frac{(b-a)(b-a-h)}{2} \right] \\
&= (b-a)a + \frac{(b-a)(b-a)}{2} = \frac{b^2 - a^2}{2}.
\end{aligned}$$

Problem-02: Evaluate $\int_a^b x^2 dx$ from the definition of the integral as the limit of a sum.

Solution: We have $I = \int_a^b x^2 dx$

Here $f(x) = x^2$

$$\therefore f(a) = a^2, f(a+h) = (a+h)^2, f(a+2h) = (a+2h)^2, \dots, f\{a+(n-1)h\} = \{a+(n-1)h\}^2$$

$$\text{Since } \int_a^b f(x) dx = \lim_{h \rightarrow 0} h \left[f(a) + f(a+h) + f(a+2h) + \dots + f\{a+(n-1)h\} \right]$$

where $nh = b-a$

$$\begin{aligned}
\therefore I &= \lim_{h \rightarrow 0} h \left[a^2 + (a+h)^2 + (a+2h)^2 + \dots + \{a+(n-1)h\}^2 \right] \\
&= \lim_{h \rightarrow 0} h \left[a^2 + (a^2 + 2ah + h^2) + (a^2 + 4ah + 4h^2) + \dots + \{a^2 + 2a(n-1)h + (n-1)^2 h^2\} \right] \\
&= \lim_{h \rightarrow 0} h \left[na^2 + 2ah \{1 + 2 + \dots + (n-1)\} + h^2 \{1^2 + 2^2 + 3^2 + \dots + (n-1)^2\} \right] \\
&= \lim_{h \rightarrow 0} h \left[na^2 + 2ah \cdot \frac{n(n-1)}{2} + h^2 \cdot \frac{n(n-1)(2n-1)}{6} \right] \\
&= \lim_{h \rightarrow 0} \left[nha^2 + anh(nh-h) + \frac{1}{6}(nh-h)nh(2nh-h) \right] \\
&= \lim_{h \rightarrow 0} \left[(b-a)a^2 + a(b-a)(b-a-h) + \frac{1}{6}(b-a-h)(b-a)(2b-2a-h) \right]
\end{aligned}$$

$$\begin{aligned}
&= (b-a)a^2 + a(b-a)(b-a) + \frac{1}{6}(b-a)(b-a)(2b-2a) \\
&= (b-a)a^2 + a(b-a)^2 + \frac{1}{3}(b-a)^3 \\
&= (b-a) \left[a^2 + a(b-a) + \frac{1}{3}(b-a)^2 \right] \\
&= (b-a) \left[a^2 + ab - a^2 + \frac{1}{3}(b^2 - 2ab + a^2) \right] \\
&= \frac{1}{3}(b-a)(3ab + b^2 - 2ab + a^2) \\
&= \frac{1}{3}(b-a)(b^2 + ab + a^2) \\
&= \frac{1}{3}(b^3 - a^3) \quad \text{Ans.}
\end{aligned}$$

Problem-03: Evaluate $\int_a^b \sin x dx$ from the definition of the integral as the limit of a sum.

Solution: We have $I = \int_a^b \sin x dx$

Here $f(x) = \sin x$

$$\therefore f(a) = \sin a, f(a+h) = \sin(a+h), \dots, f\{a+(n-1)h\} = \sin\{a+(n-1)h\}$$

Since $\int_a^b f(x) dx = \lim_{h \rightarrow 0} h \left[f(a) + f(a+h) + f(a+2h) + \dots + f\{a+(n-1)h\} \right]$

where $nh = b-a$

$$\therefore I = \lim_{h \rightarrow 0} h \left[\sin a + \sin(a+h) + \sin(a+2h) + \dots + \sin\{a+(n-1)h\} \right]$$

$$= \lim_{h \rightarrow 0} h \left[\frac{\sin\left(a + \frac{n-1}{2}h\right) \sin\left(\frac{nh}{2}\right)}{\sin\left(\frac{h}{2}\right)} \right]$$

$$= 2 \lim_{\frac{h}{2} \rightarrow 0} \frac{\frac{h}{2}}{\sin\left(\frac{h}{2}\right)} \cdot \lim_{h \rightarrow 0} \sin\left(a + \frac{nh-h}{2}\right) \sin\left(\frac{nh}{2}\right)$$

$$\begin{aligned}
&= 2.1. \lim_{h \rightarrow 0} \sin \left(a + \frac{b-a-h}{2} \right) \sin \left(\frac{b-a}{2} \right) \\
&= 2 \sin \left(\frac{b+a}{2} \right) \sin \left(\frac{b-a}{2} \right) \\
&= \cos a - \cos b. \quad \text{Ans.}
\end{aligned}$$

NOTE: $\sin a + \sin(a+h) + \sin(a+2h) + \cdots + \sin\{a+(n-1)h\} = \frac{\sin\left(a + \frac{n-1}{2}h\right) \sin\left(\frac{nh}{2}\right)}{\sin\left(\frac{h}{2}\right)}.$

Problem-04: Evaluate $\int_a^b \cos x dx$ from the definition of the integral as the limit of a sum.

Solution: We have $I = \int_a^b \cos x dx$

Here $f(x) = \cos x$

$$\therefore f(a) = \cos a, f(a+h) = \cos(a+h), \dots, f\{a+(n-1)h\} = \cos\{a+(n-1)h\}$$

Since $\int_a^b f(x) dx = \lim_{h \rightarrow 0} h \left[f(a) + f(a+h) + f(a+2h) + \cdots + f\{a+(n-1)h\} \right]$

where $nh = b-a$

$$\therefore I = \lim_{h \rightarrow 0} h \left[\cos a + \cos(a+h) + \cos(a+2h) + \cdots + \cos\{a+(n-1)h\} \right]$$

$$= \lim_{h \rightarrow 0} h \left[\frac{\cos\left(a + \frac{n-1}{2}h\right) \sin\left(\frac{nh}{2}\right)}{\sin\left(\frac{h}{2}\right)} \right]$$

$$= 2 \lim_{\frac{h}{2} \rightarrow 0} \frac{\frac{h}{2}}{\sin\left(\frac{h}{2}\right)} \cdot \lim_{h \rightarrow 0} \cos\left(a + \frac{nh-h}{2}\right) \sin\left(\frac{nh}{2}\right)$$

$$= 2.1. \lim_{h \rightarrow 0} \cos\left(a + \frac{b-a-h}{2}\right) \sin\left(\frac{b-a}{2}\right)$$

$$= 2 \cos\left(\frac{b+a}{2}\right) \sin\left(\frac{b-a}{2}\right)$$

$$= \sin b - \sin a. \quad \text{Ans.}$$

NOTE: $\cos a + \cos(a+h) + \cos(a+2h) + \dots + \cos\{a+(n-1)h\} = \frac{\cos\left(a + \frac{n-1}{2}h\right) \sin\left(\frac{nh}{2}\right)}{\sin\left(\frac{h}{2}\right)}$

Problem-05: Evaluate $\int_a^b e^x dx$ from the definition of the integral as the limit of a sum.

Solution: We have $I = \int_a^b e^x dx$

Here $f(x) = e^x$

$$\therefore f(a) = e^a, f(a+h) = e^{(a+h)}, \dots, f\{a+(n-1)h\} = e^{\{a+(n-1)\}h}$$

Since $\int_a^b f(x) dx = \lim_{h \rightarrow 0} h \left[f(a) + f(a+h) + f(a+2h) + \dots + f\{a+(n-1)h\} \right]$

where $nh = b - a$

$$\begin{aligned} \therefore I &= \lim_{h \rightarrow 0} h \left[e^a + e^{(a+h)} + e^{(a+2h)} + \dots + e^{\{a+(n-1)\}h} \right] \\ &= \lim_{h \rightarrow 0} h \left[e^a + e^a \cdot e^h + e^a \cdot e^{2h} + \dots + e^a \cdot e^{(n-1)h} \right]; \quad \left[\because 1 + r + r^2 + \dots + r^{n-1} = \frac{r^n - 1}{r - 1} \right] \\ &= e^a \lim_{h \rightarrow 0} h \left[1 + e^h + e^{2h} + \dots + e^{(n-1)h} \right] \\ &= e^a \lim_{h \rightarrow 0} h \left\{ \frac{e^{nh} - 1}{e^h - 1} \right\} \\ &= e^a \lim_{h \rightarrow 0} h \left\{ \frac{e^{b-a} - 1}{e^h - 1} \right\} \\ &= \lim_{h \rightarrow 0} h \left\{ \frac{e^b - e^a}{e^h - 1} \right\} \\ &= (e^b - e^a) \lim_{h \rightarrow 0} \left\{ \frac{h}{e^h - 1} \right\} \\ &= (e^b - e^a) \lim_{h \rightarrow 0} \left\{ \frac{1}{e^h} \right\} \quad [by \text{ L.Hospital rule}] \\ &= (e^b - e^a) \cdot 1 \\ &= e^b - e^a. \quad \text{Ans.} \end{aligned}$$

There is another definition of a finite integral as the limit of a sum and is generally used for evaluating by summation $\int_a^b x^m dx$, where m is a positive integer ≥ 3 or a negative integer or a positive or negative fraction.

If $f(x)$ is continuous and single valued in the closed interval $[a, b]$, then

$$\int_a^b f(x) dx = \lim_{r \rightarrow 1} (r-1) \left[af(a) + arf(ar) + ar^2 f(ar^2) + \dots + ar^{n-1} f(ar^{n-1}) \right]$$

$$\text{where } r^n = \frac{b}{a}.$$

Problem-06: Evaluate $\int_0^1 \frac{dx}{\sqrt{x}}$ from the definition of the integral as the limit of a sum.

Solution: We have $I = \int_0^1 \frac{dx}{\sqrt{x}}$

Here $f(x) = \frac{1}{\sqrt{x}}$, $a=0$ and $b=1$.

$$\therefore f(a) = \frac{1}{\sqrt{a}}, f(ar) = \frac{1}{\sqrt{ar}}, f(ar^2) = \frac{1}{\sqrt{ar^2}} \dots, f(ar^{n-1}) = \frac{1}{\sqrt{ar^{n-1}}}$$

$$\text{Since } \int_a^b f(x) dx = \lim_{r \rightarrow 1} (r-1) \left[af(a) + arf(ar) + ar^2 f(ar^2) + \dots + ar^{n-1} f(ar^{n-1}) \right]$$

$$\text{where, } r^n = \frac{b}{a}$$

$$\begin{aligned} \therefore \int_0^1 \frac{dx}{\sqrt{x}} &= \lim_{r \rightarrow 1} (r-1) \left[a \cdot \frac{1}{\sqrt{a}} + ar \cdot \frac{1}{\sqrt{ar}} + ar^2 \cdot \frac{1}{\sqrt{ar^2}} + \dots + ar^{n-1} \cdot \frac{1}{\sqrt{ar^{n-1}}} \right] \\ &= \lim_{r \rightarrow 1} (r-1) \left[\sqrt{a} + \sqrt{ar} + \sqrt{ar^2} + \dots + \sqrt{ar^{n-1}} \right] \\ &= \sqrt{a} \lim_{r \rightarrow 1} (r-1) \left[1 + \sqrt{r} + (\sqrt{r})^2 + \dots + (\sqrt{r})^{n-1} \right] \\ &= \sqrt{a} \lim_{r \rightarrow 1} (r-1) \left[\frac{(\sqrt{r})^n - 1}{\sqrt{r} - 1} \right] \\ &= \sqrt{a} \lim_{r \rightarrow 1} (\sqrt{r} + 1) (\sqrt{r}^n - 1) \end{aligned}$$

$$\begin{aligned}
&= \sqrt{a} \lim_{r \rightarrow 1} (\sqrt{r} + 1) \left(\sqrt{\frac{b}{a}} - 1 \right) \\
&= \sqrt{a} (\sqrt{1} + 1) \left(\frac{\sqrt{b} - \sqrt{a}}{\sqrt{a}} \right) \\
&= 2(\sqrt{b} - \sqrt{a}) \\
&= 2(\sqrt{1} - \sqrt{0}) \\
&= 2 \quad \text{Ans.}
\end{aligned}$$

Problem-07: Evaluate $\lim_{n \rightarrow \infty} \left[\frac{1}{n+1} + \frac{1}{n+2} + \frac{1}{n+3} + \dots + \frac{1}{2n} \right]$

Solution: Given that, $\lim_{n \rightarrow \infty} \left[\frac{1}{n+1} + \frac{1}{n+2} + \frac{1}{n+3} + \dots + \frac{1}{2n} \right]$

$$= \lim_{n \rightarrow \infty} \left[\frac{1}{n+1} + \frac{1}{n+2} + \frac{1}{n+3} + \dots + \frac{1}{n+n} \right]$$

$$= \lim_{n \rightarrow \infty} \sum_{r=1}^n \frac{1}{n+r}$$

$$= \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=1}^n \left(\frac{1}{1 + \frac{r}{n}} \right)$$

$$= \int_0^1 \frac{dx}{1+x}$$

$$= \left[\ln(1+x) \right]_0^1$$

$$= \ln(1+1) - \ln(1+0)$$

$$= \ln 2$$

Problem-08: Evaluate $\lim_{n \rightarrow \infty} \left[\frac{1}{n} + \frac{1}{\sqrt{n^2-1^2}} + \frac{1}{\sqrt{n^2-2^2}} + \dots + \frac{1}{\sqrt{n^2-(n-1)^2}} \right]$

Solution: Given that, $\lim_{n \rightarrow \infty} \left[\frac{1}{n} + \frac{1}{\sqrt{n^2-1^2}} + \frac{1}{\sqrt{n^2-2^2}} + \dots + \frac{1}{\sqrt{n^2-(n-1)^2}} \right]$

$$\begin{aligned}
&= \lim_{n \rightarrow \infty} \left[\frac{1}{\sqrt{n^2 - 0^2}} + \frac{1}{\sqrt{n^2 - 1^2}} + \frac{1}{\sqrt{n^2 - 2^2}} + \dots + \frac{1}{\sqrt{n^2 - (n-1)^2}} \right] \\
&= \lim_{n \rightarrow \infty} \sum_{r=0}^{n-1} \frac{1}{\sqrt{n^2 - r^2}} \\
&= \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=0}^{n-1} \frac{1}{\sqrt{1 - \left(\frac{r}{n}\right)^2}} \\
&= \int_0^1 \frac{dx}{\sqrt{1 - x^2}} \\
&= \left[\sin^{-1} x \right]_0^1 \\
&= \sin^{-1} 1 - \sin^{-1} 0 \\
&= \sin^{-1} \cdot \sin \frac{\pi}{2} \\
&= \frac{\pi}{2}
\end{aligned}$$

Problem-09: Evaluate $\lim_{n \rightarrow \infty} \left[\frac{1}{n} + \frac{n^2}{(n+1)^3} + \frac{n^2}{(n+2)^3} + \dots + \frac{1}{8n} \right]$

Solution: Given that, $\lim_{n \rightarrow \infty} \left[\frac{1}{n} + \frac{n^2}{(n+1)^3} + \frac{n^2}{(n+2)^3} + \dots + \frac{1}{8n} \right]$

$$\begin{aligned}
&= \lim_{n \rightarrow \infty} \left[\frac{n^2}{(n+0)^3} + \frac{n^2}{(n+1)^3} + \frac{n^2}{(n+2)^3} + \dots + \frac{n^2}{(n+n)^3} \right] \\
&= \lim_{n \rightarrow \infty} \sum_{r=0}^n \frac{n^2}{(n+r)^3} \\
&= \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=0}^n \frac{1}{\left(1 + \frac{r}{n}\right)^3} \\
&= \int_0^1 \frac{dx}{(1+x)^3}
\end{aligned}$$

$$\begin{aligned}
&= \left[-\frac{1}{2} \frac{1}{(1+x)^2} \right]_0^1 \\
&= \left[-\frac{1}{2} \frac{1}{(1+1)^2} + \frac{1}{2} \frac{1}{(1+0)^2} \right] \\
&= -\frac{1}{8} + \frac{1}{2} \\
&= \frac{3}{8}
\end{aligned}$$

Problem-10: Evaluate $\lim_{n \rightarrow \infty} \left[\frac{1}{n} + \frac{\sqrt{n^2-1^2}}{n^2} + \frac{\sqrt{n^2-2^2}}{n^2} + \dots + \frac{\sqrt{n^2-(n-1)^2}}{n^2} \right]$

Solution: Given that, $\lim_{n \rightarrow \infty} \left[\frac{1}{n} + \frac{\sqrt{n^2-1^2}}{n^2} + \frac{\sqrt{n^2-2^2}}{n^2} + \dots + \frac{\sqrt{n^2-(n-1)^2}}{n^2} \right]$

$$= \lim_{n \rightarrow \infty} \left[\frac{\sqrt{n^2-0^2}}{n^2} + \frac{\sqrt{n^2-1^2}}{n^2} + \frac{\sqrt{n^2-2^2}}{n^2} + \dots + \frac{\sqrt{n^2-(n-1)^2}}{n^2} \right]$$

$$= \lim_{n \rightarrow \infty} \sum_{r=0}^{n-1} \frac{\sqrt{n^2-r^2}}{n^2}$$

$$= \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=0}^{n-1} \sqrt{1 - \left(\frac{r}{n}\right)^2}$$

$$= \int_0^1 \sqrt{1-x^2} dx$$

$$= \left[\frac{x\sqrt{1-x^2}}{2} + \frac{1}{2} \sin^{-1} x \right]_0^1$$

$$= \left[\frac{1 \cdot \sqrt{1-1^2}}{2} + \frac{1}{2} \sin^{-1} .1 - \frac{0 \cdot \sqrt{1-0^2}}{2} - \frac{1}{2} \sin^{-1} .0 \right]$$

$$= \frac{1}{2} \sin^{-1} . \sin \frac{\pi}{2}$$

$$= \frac{\pi}{4}$$

Problem-11: Evaluate $\lim_{n \rightarrow \infty} \left[\frac{n}{n^2+1^2} + \frac{n}{n^2+2^2} + \frac{n}{n^2+3^2} + \dots + \frac{n}{n^2+n^2} \right]$

Solution: Given that, $\lim_{n \rightarrow \infty} \left[\frac{n}{n^2+1^2} + \frac{n}{n^2+2^2} + \frac{n}{n^2+3^2} + \dots + \frac{n}{n^2+n^2} \right]$

$$= \lim_{n \rightarrow \infty} \left[\frac{n}{n^2+1^2} + \frac{n}{n^2+2^2} + \frac{n}{n^2+3^2} + \dots + \frac{n}{n^2+n^2} \right]$$

$$= \lim_{n \rightarrow \infty} \sum_{r=1}^n \frac{n}{n^2+r^2}$$

$$= \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=1}^n \frac{1}{1+\left(\frac{r}{n}\right)^2}$$

$$= \int_0^1 \frac{dx}{1+x^2}$$

$$= \left[\tan^{-1} x \right]_0^1$$

$$= \tan^{-1} .1 - \tan^{-1} .0$$

$$= \tan^{-1} . \tan \frac{\pi}{4} - \tan^{-1} . \tan 0$$

$$= \frac{\pi}{4} - 0$$

$$= \frac{\pi}{4}$$

Problem-12: Evaluate $\lim_{n \rightarrow \infty} \left[\frac{1}{\sqrt{2n-1^2}} + \frac{1}{\sqrt{4n-2^2}} + \dots + \frac{1}{n} \right]$

Solution: Given that, $\lim_{n \rightarrow \infty} \left[\frac{1}{\sqrt{2n-1^2}} + \frac{1}{\sqrt{4n-2^2}} + \dots + \frac{1}{n} \right]$

$$= \lim_{n \rightarrow \infty} \left[\frac{1}{\sqrt{2n.1-1^2}} + \frac{1}{\sqrt{2n.2-2^2}} + \dots + \frac{1}{\sqrt{2n.n-n^2}} \right]$$

$$= \lim_{n \rightarrow \infty} \sum_{r=1}^n \frac{1}{\sqrt{2nr-r^2}}$$

$$\begin{aligned}
&= \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=1}^n \frac{1}{\sqrt{2 \left\{ \left(\frac{r}{n} \right) - \left(\frac{r}{n} \right)^2 \right\}}} \\
&= \int_0^1 \frac{dx}{\sqrt{2x - x^2}} \\
&= \int_0^1 \frac{dx}{\sqrt{1 - (1-x)^2}} \\
&= - \left[\sin^{-1}(1-x) \right]_0^1 \\
&= - \left[\sin^{-1}(1-1) - \sin^{-1}(1-0) \right] \\
&= - \sin^{-1} 0 + \sin^{-1} 1 \\
&= - \sin^{-1} \cdot \sin 0 + \sin^{-1} \cdot \sin \frac{\pi}{2} \\
&= 0 + \frac{\pi}{2} \\
&= \frac{\pi}{2}
\end{aligned}$$

Problem-13: Evaluate $\lim_{n \rightarrow \infty} \sum_{r=0}^{2n} \frac{1}{\sqrt{4n^2 + r^2}}$

Solution: Given that, $\lim_{n \rightarrow \infty} \sum_{r=0}^{2n} \frac{1}{\sqrt{4n^2 + r^2}}$

$$\begin{aligned}
&= \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=0}^{2n} \frac{1}{\sqrt{4 + \left(\frac{r}{n} \right)^2}} \\
&= \int_0^2 \frac{dx}{\sqrt{4 + x^2}} \\
&= \int_0^2 \frac{dx}{\sqrt{2^2 + x^2}} \\
&= \left[\ln \left(x + \sqrt{2^2 + x^2} \right) \right]_0^2 \\
&= \left[\ln \left(2 + \sqrt{2^2 + 2^2} \right) - \ln \left(0 + \sqrt{2^2 + 0^2} \right) \right]
\end{aligned}$$

$$= \ln(2 + \sqrt{8}) - \ln 2$$

$$= \ln\left(\frac{2 + \sqrt{8}}{2}\right)$$

$$= \ln(1 + \sqrt{2})$$

Problem-14: Evaluate $\lim_{n \rightarrow \infty} \sum_{r=0}^{3n} \frac{n}{3^2 n^2 + r^2}$

Solution: Given that, $\lim_{n \rightarrow \infty} \sum_{r=0}^{3n} \frac{n}{3^2 n^2 + r^2}$

$$= \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=0}^{3n} \frac{1}{3^2 + \left(\frac{r}{n}\right)^2}$$

$$= \int_0^3 \frac{dx}{3^2 + x^2}$$

$$= \left[\frac{1}{3} \tan^{-1}\left(\frac{x}{3}\right) \right]_0^3$$

$$= \left[\frac{1}{3} \tan^{-1}\left(\frac{3}{3}\right) - \frac{1}{3} \tan^{-1}\left(\frac{0}{3}\right) \right]$$

$$= \frac{1}{3} \tan^{-1} 1$$

$$= \frac{1}{3} \tan^{-1} \cdot \tan \frac{\pi}{4}$$

$$= \frac{1}{3} \cdot \frac{\pi}{4}$$

$$= \frac{\pi}{12}$$

Assignment:

Problem-01: Evaluate $\lim_{n \rightarrow \infty} \left[\frac{n}{n^2 + 1^2} + \frac{n}{n^2 + 2^2} + \frac{n}{n^2 + 3^2} + \dots + \frac{n}{n^2 + n^2} \right]$

Problem-02: Evaluate $\lim_{n \rightarrow \infty} \left[\frac{1}{n} + \frac{1}{\sqrt{n^2 - 1^2}} + \frac{1}{\sqrt{n^2 - 2^2}} + \dots + \frac{1}{\sqrt{n^2 - (n-1)^2}} \right]$

Problem-03: Evaluate $\int_0^{\frac{\pi}{2}} \cos x dx$ from the definition of the integral as the limit of a sum.

Problem-04: Evaluate $\int_a^b e^{-x} dx$ from the definition of the integral as the limit of a sum.

Problem-05: Evaluate $\int_0^{\frac{\pi}{2}} \sin x dx$ from the definition of the integral as the limit of a sum.

Problem-06: Evaluate $\int_0^1 x^{\frac{3}{2}} dx$ from the definition of the integral as the limit of a sum.

Theorem-01: State and prove Fundamental theorem of Integral Calculus.

OR

State and prove the first Fundamental theorem of Calculus.

Statement: If $f(x)$ be a bounded and continuous function defined in the interval $[a, b]$ where, $b > a$ and there exists a function $\varphi(x)$ such that $\varphi'(x) = f(x)$, then

$$\int_a^b f(x) dx = \varphi(b) - \varphi(a)$$

This is called the fundamental theorem of integral calculus.

Proof: Let $x_1, x_2, x_3, \dots, x_{n-1}$ be any points in $[a, b]$ such that

$$a = x_0 < x_1 < x_2 < x_3 < \dots < x_{n-1} < x_n = b.$$

Since $x_0 = a$ and $x_n = b$, so $\varphi(x_0) = \varphi(a)$ and $\varphi(x_n) = \varphi(b)$. These points divide $[a, b]$ into n subintervals $[x_0, x_1], [x_1, x_2], [x_2, x_3], \dots, [x_{n-1}, x_n]$ whose lengths are denoted by $\Delta x_1, \Delta x_2, \Delta x_3, \Delta x_4, \dots, \Delta x_n$.

$$\text{i.e. } \Delta x_1 = x_1 - x_0, \Delta x_2 = x_2 - x_1, \Delta x_3 = x_3 - x_2, \dots, \Delta x_n = x_n - x_{n-1}.$$

Since $\varphi(x)$ is an anti-derivative of $f(x)$ on (a, b) i.e. $\varphi'(x) = f(x)$ for all x on (a, b) , so $\varphi(x)$ satisfies the hypothesis of the mean value theorem of differential calculus on each n subintervals $[x_0, x_1], [x_1, x_2], [x_2, x_3], \dots, [x_{n-1}, x_n]$.

Then by the Lagrange's Mean value theorem of differential calculus we can find points $\xi_1, \xi_2, \xi_3, \dots, \xi_{n-1}$ in the respective subintervals $[x_0, x_1], [x_1, x_2], [x_2, x_3], \dots, [x_{n-1}, x_n]$.

$$\text{i.e. } x_0 < \xi_1 < x_1, x_1 < \xi_2 < x_2, \dots, x_{n-1} < \xi_n < x_n,$$

such that

$$\varphi'(\xi_1) = \frac{\varphi(x_1) - \varphi(x_0)}{x_1 - x_0}$$

$$\text{or, } \varphi(x_1) - \varphi(x_0) = \varphi'(\xi_1)(x_1 - x_0)$$

$$\therefore \varphi(x_1) - \varphi(x_0) = f(\xi_1)\Delta x_1, \quad \because \varphi'(x) = f(x) \quad \dots(1)$$

$$\varphi'(\xi_2) = \frac{\varphi(x_2) - \varphi(x_1)}{x_2 - x_1}$$

$$\text{or, } \varphi(x_2) - \varphi(x_1) = \varphi'(\xi_2)(x_2 - x_1)$$

$$\therefore \varphi(x_2) - \varphi(x_1) = f(\xi_2)\Delta x_2, \quad \dots(2)$$

$$\varphi'(\xi_3) = \frac{\varphi(x_3) - \varphi(x_2)}{x_3 - x_2}$$

$$\text{or, } \varphi(x_3) - \varphi(x_2) = \varphi'(\xi_3)(x_3 - x_2)$$

$$\therefore \varphi(x_3) - \varphi(x_2) = f(\xi_3)\Delta x_3, \quad \dots(3)$$

... ..

$$\varphi'(\xi_{n-1}) = \frac{\varphi(x_{n-1}) - \varphi(x_{n-2})}{x_{n-1} - x_{n-2}}$$

$$\text{or, } \varphi(x_{n-1}) - \varphi(x_{n-2}) = \varphi'(\xi_{n-1})(x_{n-1} - x_{n-2})$$

$$\therefore \varphi(x_{n-1}) - \varphi(x_{n-2}) = f(\xi_{n-1})\Delta x_{n-1} \quad \dots(n-1)$$

$$\varphi'(\xi_n) = \frac{\varphi(x_n) - \varphi(x_{n-1})}{x_n - x_{n-1}}$$

$$\text{or, } \varphi(x_n) - \varphi(x_{n-1}) = \varphi'(\xi_n)(x_n - x_{n-1})$$

$$\therefore \varphi(x_n) - \varphi(x_{n-1}) = f(\xi_n)\Delta x_n \quad \dots(n)$$

Adding (1) to (n), we get

$$\varphi(x_n) - \varphi(x_0) = \sum_{k=1}^n f(\xi_k)\Delta x_k \quad \dots(i)$$

We now allow $n \rightarrow \infty$ i.e. the numbers of sub-intervals is infinity in such a way that $\Delta x_k \rightarrow 0$ and $\xi_k \in \Delta x_k$, then by the definition of definite integrals we have

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n f(\xi_k) \Delta x_k = \int_a^b f(x) dx \quad \dots(ii)$$

Now taking limit $n \rightarrow \infty$ on both sides of (i) we get

$$\lim_{n \rightarrow \infty} [\varphi(x_n) - \varphi(x_0)] = \lim_{n \rightarrow \infty} \sum_{k=1}^n f(\xi_k) \Delta x_k$$

$$\text{or, } \varphi(x_n) - \varphi(x_0) = \int_a^b f(x) dx$$

$$\therefore \int_a^b f(x) dx = \varphi(b) - \varphi(a) \quad (\text{Hence proved})$$

Some Definite integration

Problem-01: Evaluate $\int_0^{\pi/2} \cos^2 x dx$

Solution: Let, $I = \int_0^{\pi/2} \cos^2 x dx$

$$= \frac{1}{2} \int_0^{\pi/2} 2 \cos^2 x dx$$

$$= \frac{1}{2} \int_0^{\pi/2} (1 + \cos 2x) dx$$

$$= \frac{1}{2} \left[x + \frac{\sin 2x}{2} \right]_0^{\pi/2}$$

$$= \frac{1}{2} \left[\left(\frac{\pi}{2} + \frac{\sin 2 \cdot \frac{\pi}{2}}{2} \right) - \left(0 + \frac{\sin 2 \cdot 0}{2} \right) \right]$$

$$= \frac{1}{2} \left(\frac{\pi}{2} + \frac{\sin \pi}{2} \right)$$

$$= \frac{1}{2} \left(\frac{\pi}{2} + 0 \right)$$

$$= \frac{\pi}{4}$$

Problem-02: Evaluate $\int_0^{\pi/2} \frac{dx}{1 + \cos x}$

Solution: Let, $I = \int_0^{\pi/2} \frac{dx}{1 + \cos x}$

$$= \int_0^{\pi/2} \frac{dx}{2 \cos^2 \frac{x}{2}}$$

$$= \frac{1}{2} \int_0^{\pi/2} \sec^2 \frac{x}{2} dx$$

$$= \frac{1}{2} \left[\frac{\tan \frac{x}{2}}{1/2} \right]_0^{\pi/2}$$

$$= \left[\tan \frac{x}{2} \right]_0^{\pi/2}$$

$$= \tan \frac{\pi}{4} - \tan \frac{0}{2}$$

$$= 1$$

Problem-03: Evaluate $\int_0^{\ln 2} \frac{e^x}{1 + e^x} dx$

Solution: Let, $I = \int_0^{\ln 2} \frac{e^x}{1 + e^x} dx$

$$= \left[\ln(1 + e^x) \right]_0^{\ln 2}$$

$$= \ln(1 + e^{\ln 2}) - \ln(1 + e^0)$$

$$= \ln(1 + 2) - \ln(1 + 1)$$

$$= \ln 3 - \ln 2$$

$$= \ln \frac{3}{2}$$

Problem-04: Evaluate $\int_0^{\pi/3} \frac{\cos x dx}{3 + 4 \sin x}$

Solution: Let, $I = \int_0^{\pi/3} \frac{\cos x dx}{3 + 4 \sin x}$

$$= \frac{1}{4} \int_0^{\pi/3} \frac{4 \cos x dx}{3 + 4 \sin x}$$

$$= \frac{1}{4} \left[\ln(3 + 4 \sin x) \right]_0^{\pi/3}$$

$$= \frac{1}{4} \left[\ln \left(3 + 4 \sin \frac{\pi}{3} \right) - \ln(3 + 4 \sin 0) \right]$$

$$= \frac{1}{4} \left[\ln \left(3 + 4 \cdot \frac{\sqrt{3}}{2} \right) - \ln 3 \right]$$

$$= \frac{1}{4} \left[\ln(3 + 2\sqrt{3}) - \ln 3 \right]$$

$$= \frac{1}{4} \ln \left(\frac{3 + 2\sqrt{3}}{3} \right)$$

Problem-05: Evaluate $\int_0^{\pi/2} (\sec \theta - \tan \theta) d\theta$

Solution: Let, $I = \int_0^{\pi/2} (\sec \theta - \tan \theta) d\theta$

$$= \int_0^{\pi/2} \left(\frac{1}{\cos \theta} - \frac{\sin \theta}{\cos \theta} \right) d\theta$$

$$= \int_0^{\pi/2} \left(\frac{1 - \sin \theta}{\cos \theta} \right) d\theta$$

$$= \int_0^{\pi/2} \left(\frac{\sin^2 \frac{\theta}{2} + \cos^2 \frac{\theta}{2} - 2 \sin \frac{\theta}{2} \cos \frac{\theta}{2}}{\cos^2 \frac{\theta}{2} - \sin^2 \frac{\theta}{2}} \right) d\theta$$

$$\begin{aligned}
&= \int_0^{\pi/2} \frac{\left(\cos \frac{\theta}{2} - \sin \frac{\theta}{2}\right)^2}{\left(\cos \frac{\theta}{2} + \sin \frac{\theta}{2}\right)\left(\cos \frac{\theta}{2} - \sin \frac{\theta}{2}\right)} d\theta \\
&= \int_0^{\pi/2} \frac{\cos \frac{\theta}{2} - \sin \frac{\theta}{2}}{\cos \frac{\theta}{2} + \sin \frac{\theta}{2}} d\theta \\
&= 2 \int_0^{\pi/2} \frac{\frac{1}{2} \left(\cos \frac{\theta}{2} - \sin \frac{\theta}{2}\right)}{\left(\cos \frac{\theta}{2} + \sin \frac{\theta}{2}\right)} d\theta \\
&= 2 \left[\ln \left(\cos \frac{\theta}{2} + \sin \frac{\theta}{2} \right) \right]_0^{\pi/2} \\
&= 2 \left[\ln \left(\cos \frac{\pi}{4} + \sin \frac{\pi}{4} \right) - \ln \left(\cos \frac{0}{2} + \sin \frac{0}{2} \right) \right] \\
&= 2 \left[\ln \left(\frac{1}{\sqrt{2}} + \frac{1}{\sqrt{2}} \right) - \ln 1 \right] \\
&= 2 \left[\ln \left(\frac{2}{\sqrt{2}} \right) - 0 \right] \\
&= 2 \ln \sqrt{2} \\
&= \ln 2
\end{aligned}$$

Problem-06: Evaluate $\int_0^{\pi/2} \cos 2x \cos 3x dx$

Solution: Let, $I = \int_0^{\pi/2} \cos 2x \cos 3x dx$

$$\begin{aligned}
&= \frac{1}{2} \int_0^{\pi/2} 2 \cos 2x \cos 3x dx \\
&= \frac{1}{2} \int_0^{\pi/2} [\cos(2x+3x) + \cos(2x-3x)] dx
\end{aligned}$$

$$\begin{aligned}
&= \frac{1}{2} \int_0^{\pi/2} [\cos 5x + \cos x] dx \\
&= \frac{1}{2} \left[\frac{\sin 5x}{5} + \sin x \right]_0^{\pi/2} \\
&= \frac{1}{2} \left[\left(\frac{\sin 5 \cdot \frac{\pi}{2}}{5} + \sin \frac{\pi}{2} \right) - \left(\frac{\sin 0}{5} + \sin 0 \right) \right] \\
&= \frac{1}{2} \left(\frac{1}{5} \sin \frac{5\pi}{2} + 1 \right) \\
&= \frac{1}{10} \sin \left(2\pi + \frac{\pi}{2} \right) + \frac{1}{2} \\
&= \frac{1}{10} \sin \frac{\pi}{2} + \frac{1}{2} \\
&= \frac{1}{10} + \frac{1}{2} \\
&= \frac{3}{5}
\end{aligned}$$

Problem-07: Evaluate $\int_0^{\pi/2} \cos^7 x dx$

Solution: Let, $I = \int_0^{\pi/2} \cos^7 x dx$

$$\begin{aligned}
&= \int_0^{\pi/2} \cos^6 x \cos x dx \\
&= \int_0^{\pi/2} (\cos^2 x)^3 \cos x dx \\
&= \int_0^{\pi/2} (1 - \sin^2 x)^3 \cos x dx
\end{aligned}$$

put $\sin x = t \therefore \cos x dx = dt$

when $x = 0$ then $t = 0$

when $x = \frac{\pi}{2}$ then $t = 1$

$$\begin{aligned}
 \text{Now, } I &= \int_0^1 (1-t^2)^3 dt \\
 &= \int_0^1 (1-3t^2+3t^4-t^6) dt \\
 &= \left[t - t^3 + 3\frac{t^5}{5} - \frac{t^7}{7} \right]_0^1 \\
 &= 1 - 1 + \frac{3}{5} - \frac{1}{7} \\
 &= \frac{16}{35}
 \end{aligned}$$

Problem-08: Evaluate $\int_0^{\pi/2} \frac{dx}{a^2 \cos^2 x + b^2 \sin^2 x}$

$$\begin{aligned}
 \text{Solution: Let, } I &= \int_0^{\pi/2} \frac{dx}{a^2 \cos^2 x + b^2 \sin^2 x} \\
 &= \frac{1}{b^2} \int_0^{\pi/2} \frac{dx}{\cos^2 x \left\{ \left(\frac{a}{b} \right)^2 + \tan^2 x \right\}} \\
 &= \frac{1}{b^2} \int_0^{\pi/2} \frac{\sec^2 x dx}{\left(\frac{a}{b} \right)^2 + \tan^2 x}
 \end{aligned}$$

put, $\tan x = t \therefore \sec^2 x dx = dt$

when $x = 0$ then $t = 0$

when $x = \frac{\pi}{2}$ then $t = \infty$

$$\text{Now, } I = \frac{1}{b^2} \int_0^{\infty} \frac{dt}{\left(\frac{a}{b} \right)^2 + t^2}$$

$$\begin{aligned}
&= \frac{1}{b^2} \left[\frac{1}{a/b} \tan^{-1} \frac{t}{a/b} \right]_0^\infty \\
&= \frac{1}{b^2} \left[\frac{b}{a} \tan^{-1} \frac{bt}{a} \right]_0^\infty \\
&= \frac{1}{ab} (\tan^{-1} \infty - \tan^{-1} 0) \\
&= \frac{1}{ab} \left(\tan^{-1} \tan \frac{\pi}{2} \right) \\
&= \frac{\pi}{2ab}
\end{aligned}$$

Problem-09: Evaluate $\int_0^{\pi/2} \frac{dx}{4+5\sin x}$

Solution: Let, $I = \int_0^{\pi/2} \frac{dx}{4+5\sin x}$

$$\begin{aligned}
&= \int_0^{\pi/2} \frac{dx}{4+5 \frac{2 \tan \frac{x}{2}}{1+\tan^2 \frac{x}{2}}} \\
&= \int_0^{\pi/2} \frac{dx}{\frac{4+4 \tan^2 \frac{x}{2} + 10 \tan \frac{x}{2}}{1+\tan^2 \frac{x}{2}}} \\
&= \int_0^{\pi/2} \frac{1+\tan^2 \frac{x}{2}}{4+4 \tan^2 \frac{x}{2} + 10 \tan \frac{x}{2}} dx \\
&= \int_0^{\pi/2} \frac{\sec^2 \frac{x}{2}}{4 \tan^2 \frac{x}{2} + 10 \tan \frac{x}{2} + 4} dx
\end{aligned}$$

put, $\tan \frac{x}{2} = t \therefore \sec^2 \frac{x}{2} dx = 2dt$

Exercise-01: $\int_0^{\pi/2} \frac{dx}{5+4\sin x}$

Ans: $\frac{2}{3} \tan^{-1} \frac{1}{3}$

Exercise-02: $\int_0^{\pi} \frac{dx}{2+\cos x}$

Ans: $\frac{\pi}{\sqrt{3}}$

when $x = 0$ then $t = 0$

when $x = \frac{\pi}{2}$ then $t = 1$

$$\begin{aligned}
 \text{Now, } I &= \int_0^1 \frac{2dt}{4t^2 + 10t + 4} \\
 &= \frac{1}{2} \int_0^1 \frac{dt}{t^2 + 5t/2 + 1} \\
 &= \frac{1}{2} \int_0^1 \frac{dt}{t^2 + 2 \cdot t \cdot \frac{5}{4} + \left(\frac{5}{4}\right)^2 + 1 - \frac{25}{16}} \\
 &= \frac{1}{2} \int_0^1 \frac{dt}{\left(t + \frac{5}{4}\right)^2 - \frac{9}{16}} \\
 &= \frac{1}{2} \int_0^1 \frac{dt}{\left(t + \frac{5}{4}\right)^2 - \left(\frac{3}{4}\right)^2} \\
 &= \frac{1}{2} \left[\frac{1}{2 \times \frac{3}{4}} \ln \left(\frac{t + \frac{5}{4} - \frac{3}{4}}{t + \frac{5}{4} + \frac{3}{4}} \right) \right]_0^1 \\
 &= \frac{1}{2} \left[\frac{2}{3} \ln \left(\frac{t + \frac{1}{2}}{t + 2} \right) \right]_0^1 \\
 &= \frac{1}{3} \left[\ln \left(\frac{1 + \frac{1}{2}}{1 + 2} \right) - \ln \left(\frac{\frac{1}{2}}{2} \right) \right] \\
 &= \frac{1}{3} \left[\ln \left(\frac{1}{2} \right) - \ln \left(\frac{1}{4} \right) \right] \\
 &= \frac{1}{3} \ln \left(\frac{\frac{1}{2}}{\frac{1}{4}} \right) \\
 &= \frac{1}{3} \ln 2
 \end{aligned}$$

Problem-10: Evaluate $\int_0^{\pi/2} \frac{dx}{5+3\cos x}$

Solution: Let, $I = \int_0^{\pi/2} \frac{dx}{5+3\cos x}$

$$= \int_0^{\pi/2} \frac{dx}{5+3 \frac{1-\tan^2 \frac{x}{2}}{1+\tan^2 \frac{x}{2}}}$$

$$= \int_0^{\pi/2} \frac{dx}{\frac{5+5\tan^2 \frac{x}{2}+3-3\tan^2 \frac{x}{2}}{1+\tan^2 \frac{x}{2}}}$$

$$= \int_0^{\pi/2} \frac{\sec^2 \frac{x}{2}}{8+2\tan^2 \frac{x}{2}} dx$$

$$= \frac{1}{2} \int_0^{\pi/2} \frac{\sec^2 \frac{x}{2}}{4+\tan^2 \frac{x}{2}} dx$$

put, $\tan \frac{x}{2} = t \therefore \sec^2 \frac{x}{2} dx = 2dt$

when $x=0$ then $t=0$

when $x=\frac{\pi}{2}$ then $t=1$

Now, $I = \frac{1}{2} \int_0^1 \frac{2dt}{4+t^2}$

$$= \int_0^1 \frac{dt}{2^2+t^2}$$

$$= \left[\frac{1}{2} \tan^{-1} \frac{t}{2} \right]_0^1$$

Exercise-03: $\int_0^{\pi/2} \frac{dx}{3+5\cos x}$

Ans: $\frac{1}{4} \ln 3$

Exercise-04: $\int_0^{\pi/2} \frac{dx}{1+2\cos x}$

Ans: $\frac{1}{\sqrt{3}} \ln(2+\sqrt{3})$

$$= \frac{1}{2} \left(\tan^{-1} \frac{1}{2} - \tan^{-1} 0 \right)$$

$$= \frac{1}{2} \tan^{-1} \frac{1}{2}$$

Problem-11: Evaluate $\int_0^1 \frac{dx}{(1+x)\sqrt{1+2x-x^2}}$

Solution: Let, $I = \int_0^1 \frac{dx}{(1+x)\sqrt{1+2x-x^2}}$

put, $1+x = \frac{1}{t} \therefore dx = -\frac{1}{t^2} dt$

when $x=0$ then $t=1$

when $x=1$ then $t = \frac{1}{2}$

$$\begin{aligned} \text{Now, } I &= \int_1^{\frac{1}{2}} \frac{-\frac{1}{t^2} dt}{\frac{1}{t} \sqrt{1+2\left(\frac{1}{t}-1\right)-\left(\frac{1}{t}-1\right)^2}} \\ &= -\int_1^{\frac{1}{2}} \frac{dt}{t \sqrt{1+\frac{2}{t}-2-\left(\frac{1}{t^2}-\frac{2}{t}+1\right)}} \\ &= -\int_1^{\frac{1}{2}} \frac{dt}{t \sqrt{\frac{2}{t}-1-\frac{1}{t^2}+\frac{2}{t}-1}} \\ &= -\int_1^{\frac{1}{2}} \frac{dt}{t \sqrt{\frac{4}{t}-\frac{1}{t^2}-2}} \\ &= -\int_1^{\frac{1}{2}} \frac{dt}{t \sqrt{\frac{4t-1-2t^2}{t^2}}} \\ &= -\int_1^{\frac{1}{2}} \frac{dt}{\sqrt{-1-2t^2+4t}} \end{aligned}$$

$$\begin{aligned}
&= -\int_1^{\frac{1}{2}} \frac{dt}{\sqrt{2}\sqrt{-\frac{1}{2}-t^2+2t}} \\
&= -\frac{1}{\sqrt{2}} \int_1^{\frac{1}{2}} \frac{dt}{\sqrt{-\frac{1}{2}-(t^2-2t)}} \\
&= -\frac{1}{\sqrt{2}} \int_1^{\frac{1}{2}} \frac{dt}{\sqrt{1-\frac{1}{2}-(t^2-2t+1)}} \\
&= -\frac{1}{\sqrt{2}} \int_1^{\frac{1}{2}} \frac{dt}{\sqrt{\frac{1}{2}-(t-1)^2}} \\
&= -\frac{1}{\sqrt{2}} \int_1^{\frac{1}{2}} \frac{dt}{\sqrt{\left(\frac{1}{\sqrt{2}}\right)^2-(t-1)^2}} \\
&= -\frac{1}{\sqrt{2}} \left[\sin^{-1} \left(\frac{t-1}{\frac{1}{\sqrt{2}}} \right) \right]_1^{\frac{1}{2}} \\
&= -\frac{1}{\sqrt{2}} \left[\sin^{-1} \sqrt{2}(t-1) \right]_1^{\frac{1}{2}} \\
&= -\frac{1}{\sqrt{2}} \left[\sin^{-1} \sqrt{2} \left(\frac{1}{2} - 1 \right) - \sin^{-1} \sqrt{2} (1-1) \right] \\
&= -\frac{1}{\sqrt{2}} \sin^{-1} \sqrt{2} \left(-\frac{1}{2} \right) \\
&= \frac{1}{\sqrt{2}} \sin^{-1} \sqrt{2} \left(\frac{1}{2} \right) \\
&= \frac{1}{\sqrt{2}} \sin^{-1} \frac{1}{\sqrt{2}}
\end{aligned}$$

Problem-12: Evaluate $\int_0^1 \frac{dx}{(1+x^2)\sqrt{1-x^2}}$

Solution: Let, $I = \int_0^1 \frac{dx}{(1+x^2)\sqrt{1-x^2}}$

Put $x = \frac{1}{z} \therefore dx = -\frac{1}{z^2} dz$

when $x = 0$ then $z = \infty$

when $x = 1$ then $z = 1$

$$\begin{aligned}\text{Now } I &= \int_{\infty}^1 \frac{-\frac{1}{z^2} dz}{\left(1 + \frac{1}{z^2}\right) \sqrt{1 - \frac{1}{z^2}}} \\ &= \int_1^{\infty} \frac{z dz}{(z^2 + 1) \sqrt{z^2 - 1}}\end{aligned}$$

Again let $z^2 - 1 = t^2$ or, $z^2 = t^2 + 1$

$$\therefore z dz = t dt$$

when $z = 1$ then $t = 0$

when $z = \infty$ then $t = \infty$

$$\begin{aligned}\therefore I &= \int_0^{\infty} \frac{t dt}{(t^2 + 1 + 1) \sqrt{t^2}} \\ &= \int_0^{\infty} \frac{dt}{2 + t^2} \\ &= \int_0^{\infty} \frac{dt}{(\sqrt{2})^2 + t^2} \\ &= \left[\frac{1}{\sqrt{2}} \tan^{-1} \frac{t}{\sqrt{2}} \right]_0^{\infty} \\ &= \frac{1}{\sqrt{2}} (\tan^{-1} \infty - \tan^{-1} 0) \\ &= \frac{1}{\sqrt{2}} \left(\tan^{-1} \cdot \tan \frac{\pi}{2} \right)\end{aligned}$$

$$= \frac{\pi}{2\sqrt{2}}$$

General Properties of Definite Integrals: The general properties are,

1. $\int_a^b f(x)dx = \int_a^b f(z)dz$
2. $\int_a^b f(x)dx = -\int_b^a f(x)dx$
3. $\int_a^b f(x)dx = \int_a^c f(x)dx + \int_c^b f(x)dx$
4. $\int_0^a f(x)dx = \int_0^a f(a-x)dx$
5. $\int_0^{2a} f(x)dx = 2\int_0^a f(x)dx$ if $f(2a-x) = f(x)$
6. $\int_{-a}^a f(x)dx = \begin{cases} 2\int_0^a f(x)dx & \text{if } f(-x) = f(x) \\ 0 & \text{if } f(-x) = -f(x) \end{cases}$

Question-01: Prove that $\int_a^b f(x)dx = \int_a^b f(z)dz$.

Proof: Let $\int f(x)dx = F(x)$ and $\int f(z)dx = F(z)$

$$\begin{aligned} \therefore \int_a^b f(x)dx &= [F(x)]_a^b \\ &= F(b) - F(a) \quad \dots(i) \end{aligned}$$

$$\begin{aligned} \text{Again, } \int_a^b f(z)dz &= [F(z)]_a^b \\ &= F(b) - F(a) \quad \dots(ii) \end{aligned}$$

From (i) and (ii) we have

$$\int_a^b f(x)dx = \int_a^b f(z)dz \quad (\text{Thus proved})$$

Question-02: Prove that $\int_a^b f(x)dx = -\int_b^a f(x)dx$.

Proof: Let $\int f(x)dx = F(x)$

$$\begin{aligned}\therefore \int_a^b f(x)dx &= [F(x)]_a^b \\ &= F(b) - F(a) \quad \dots(i)\end{aligned}$$

$$\begin{aligned}\text{Again, } -\int_b^a f(x)dx &= -[F(x)]_b^a \\ &= F(b) - F(a) \quad \dots(ii)\end{aligned}$$

From (i) and (ii) we have

$$\int_a^b f(x)dx = -\int_b^a f(x)dx \quad (\text{Thus proved})$$

Question-03: Prove that $\int_a^b f(x)dx = \int_a^c f(x)dx + \int_c^b f(x)dx$, when $a < c < b$.

Proof: Let $\int f(x)dx = F(x)$

$$\begin{aligned}\therefore \int_a^b f(x)dx &= [F(x)]_a^b \\ &= F(b) - F(a) \quad \dots(i)\end{aligned}$$

$$\begin{aligned}\text{Again, } \int_a^c f(x)dx + \int_c^b f(x)dx &= [F(x)]_a^c + [F(x)]_c^b \\ &= F(c) - F(a) + F(b) - F(c) \\ &= F(b) - F(a) \quad \dots(ii)\end{aligned}$$

From (i) and (ii) we have

$$\int_a^b f(x)dx = \int_a^c f(x)dx + \int_c^b f(x)dx \quad (\text{Thus proved})$$

Question-04: Prove that $\int_0^a f(x)dx = \int_0^a f(a-x)dx$.

Proof: Let $a - x = z$, then $dx = -dz$

when $x = 0$ then $z = a$

when $x = a$ then $z = 0$

$$\text{Now } \int_0^a f(a-x)dx = -\int_a^0 f(z)dz$$

$$= \int_0^a f(z)dz$$

$$= \int_0^a f(x)dx$$

$$\therefore \int_0^a f(x)dx = \int_0^a f(a-x)dx \quad (\text{Thus proved})$$

Question-05: Prove that $\int_0^{na} f(x)dx = n \int_0^a f(x)dx$ if $f(a+x) = f(x)$.

Proof: Here, $\int_0^{na} f(x)dx = \int_0^a f(x)dx + \int_a^{2a} f(x)dx + \int_{2a}^{3a} f(x)dx + \cdots + \int_{(n-1)a}^{na} f(x)dx$

$$\therefore \int_0^{na} f(x)dx = I_1 + I_2 + I_3 + \cdots + I_n \quad (\text{say}) \quad \cdots (i)$$

$$\text{Now } I_2 = \int_a^{2a} f(x)dx$$

Let $x = a + z$, then $dx = dz$

when $x = a$ then $z = 0$

when $x = 2a$ then $z = a$

$$\therefore I_2 = \int_0^a f(a+z)dz$$

$$= \int_0^a f(a+x)dx \quad \left[\because \int_a^b f(x)dx = \int_a^b f(z)dz \right]$$

$$= \int_0^a f(x)dx \quad [\because f(a+x) = f(x)]$$

$$= I_1$$

Similarly we have,

$$I_3 = I_4 = I_5 = \cdots = I_n = I_1$$

From (i) we have,

$$\int_0^{na} f(x)dx = I_1 + I_1 + I_1 + \cdots + I_1$$

$$\text{or, } \int_0^{na} f(x)dx = nI_1$$

$$\therefore \int_0^{na} f(x)dx = n \int_0^a f(x)dx \quad \text{(Thus proved)}$$

Question-06: Prove that $\int_0^{2a} f(x)dx = \begin{cases} 2 \int_0^a f(x)dx & \text{if } f(2a-x) = f(x) \\ 0 & \text{if } f(2a-x) = -f(x) \end{cases}$

Proof: Here, $\int_0^{2a} f(x)dx = \int_0^a f(x)dx + \int_a^{2a} f(x)dx$

$$\therefore \int_0^{2a} f(x)dx = I_1 + I_2 \quad (\text{say}) \quad \cdots (i)$$

Now $I_2 = \int_a^{2a} f(x)dx$

Let $x = 2a - z$, then $dx = -dz$

when $x = a$ then $z = a$

when $x = 2a$ then $z = 0$

$$\therefore I_2 = - \int_a^0 f(2a-z)dz$$

$$= \int_0^a f(2a-z)dz$$

$$= \int_0^a f(2a-x)dx \quad \left[\because \int_a^b f(x)dx = \int_a^b f(z)dz \right]$$

From (i) we have,

$$\int_0^{2a} f(x)dx = I_1 + \int_0^a f(2a-x)dx \quad \cdots (ii)$$

If $f(2a-x) = f(x)$ then (ii) reduces as

$$\begin{aligned}\int_0^{2a} f(x)dx &= \int_0^a f(x)dx + \int_0^a f(x)dx \\ &= 2\int_0^a f(x)dx\end{aligned}$$

Again, if $f(2a-x) = -f(x)$ then (ii) reduces as

$$\begin{aligned}\int_0^{2a} f(x)dx &= \int_0^a f(x)dx - \int_0^a f(x)dx \\ &= 0\end{aligned}$$

$$\therefore \int_0^{2a} f(x)dx = \begin{cases} 2\int_0^a f(x)dx & \text{if } f(2a-x) = f(x) \\ 0 & \text{if } f(2a-x) = -f(x) \end{cases} \quad \text{(Thus proved)}$$

Question-07: Prove that $\int_{-a}^a f(x)dx = \begin{cases} 2\int_0^a f(x)dx & \text{if } f(x) \text{ is an even function} \\ 0 & \text{if } f(x) \text{ is an odd function} \end{cases}$

Proof: Here, $\int_{-a}^a f(x)dx = \int_{-a}^0 f(x)dx + \int_0^a f(x)dx$

$$\therefore \int_{-a}^a f(x)dx = I_1 + I_2 \quad (\text{say}) \quad \dots(i)$$

Now $I_1 = \int_{-a}^0 f(x)dx$

Let $x = -z$, then $dx = -dz$

when $x = -a$ then $z = a$

when $x = 0$ then $z = 0$

$$\therefore I_1 = -\int_a^0 f(-z)dz$$

$$= \int_0^a f(-z)dz$$

$$= \int_0^a f(-x)dx \quad \left[\because \int_a^b f(x)dx = \int_a^b f(z)dz \right]$$

From (i) we have,

$$\int_{-a}^a f(x) dx = \int_0^a f(-x) dx + \int_0^a f(x) dx \quad \dots(ii)$$

If $f(-x) = f(x)$ i.e. $f(x)$ is an even function, then (ii) reduces as

$$\begin{aligned} \int_{-a}^a f(x) dx &= \int_0^a f(x) dx + \int_0^a f(x) dx \\ &= 2 \int_0^a f(x) dx. \end{aligned}$$

Again, if $f(-x) = -f(x)$ i.e. $f(x)$ is an odd function, then (ii) reduces as

$$\begin{aligned} \int_{-a}^a f(x) dx &= -\int_0^a f(x) dx + \int_0^a f(x) dx \\ &= 0. \end{aligned}$$

$$\therefore \int_{-a}^a f(x) dx = \begin{cases} 2 \int_0^a f(x) dx & \text{if } f(x) \text{ is an even function} \\ 0 & \text{if } f(x) \text{ is an odd function} \end{cases} \quad \text{(Thus proved)}$$

Problem-01: Evaluate $\int_0^{\pi/2} \frac{dx}{1 + \cot x}$

Solution: Let, $I = \int_0^{\pi/2} \frac{dx}{1 + \cot x}$

$$\begin{aligned} &= \int_0^{\pi/2} \frac{\sin x}{\sin x + \cos x} dx \\ &= \int_0^{\pi/2} \frac{\sin(\pi/2 - x)}{\sin(\pi/2 - x) + \cos(\pi/2 - x)} dx \\ &= \int_0^{\pi/2} \frac{\cos x}{\sin x + \cos x} dx \end{aligned}$$

Now $2I = \int_0^{\pi/2} \frac{\sin x}{\sin x + \cos x} dx + \int_0^{\pi/2} \frac{\cos x}{\sin x + \cos x} dx$

$$= \int_0^{\pi/2} \frac{\sin x + \cos x}{\sin x + \cos x} dx$$

$$= \int_0^{\pi/2} dx$$

$$= [x]_0^{\pi/2}$$

$$= \pi/2$$

$$\therefore I = \pi/4$$

Problem-02: Evaluate $\int_0^{\pi/2} \frac{\sqrt{\sin x}}{\sqrt{\sin x} + \sqrt{\cos x}} dx$ OR, $\int_0^{\pi/2} \frac{dx}{1 + \sqrt{\cot x}}$ OR, $\int_0^{\pi/2} \frac{dx}{1 + \sqrt{\tan x}}$

Solution: Let, $I = \int_0^{\pi/2} \frac{\sqrt{\sin x}}{\sqrt{\sin x} + \sqrt{\cos x}} dx$

$$= \int_0^{\pi/2} \frac{\sqrt{\sin(\pi/2 - x)}}{\sqrt{\sin(\pi/2 - x)} + \sqrt{\cos(\pi/2 - x)}} dx$$

$$= \int_0^{\pi/2} \frac{\sqrt{\cos x}}{\sqrt{\sin x} + \sqrt{\cos x}} dx$$

Now $2I = \int_0^{\pi/2} \frac{\sqrt{\sin x}}{\sqrt{\sin x} + \sqrt{\cos x}} dx + \int_0^{\pi/2} \frac{\sqrt{\cos x}}{\sqrt{\sin x} + \sqrt{\cos x}} dx$

$$= \int_0^{\pi/2} \frac{\sqrt{\sin x} + \sqrt{\cos x}}{\sqrt{\sin x} + \sqrt{\cos x}} dx$$

$$= \int_0^{\pi/2} dx$$

$$= [x]_0^{\pi/2}$$

$$= \pi/2$$

$$\therefore I = \pi/4$$

Problem-03: Evaluate $\int_0^{\pi} \frac{x dx}{1 + \sin x}$

Solution: Let, $I = \int_0^{\pi} \frac{x dx}{1 + \sin x}$

$$= \int_0^{\pi} \frac{(\pi - x)}{1 + \sin(\pi - x)} dx$$

$$= \int_0^{\pi} \frac{(\pi - x)}{1 + \sin x} dx$$

Now $2I = \int_0^{\pi} \frac{x}{1 + \sin x} dx + \int_0^{\pi} \frac{(\pi - x)}{1 + \sin x} dx$

$$= \int_0^{\pi} \frac{x + \pi - x}{1 + \sin x} dx$$

$$= \int_0^{\pi} \frac{\pi}{1 + \sin x} dx$$

$$= \int_0^{\pi} \frac{\pi(1 - \sin x)}{1 - \sin^2 x} dx$$

$$= \pi \int_0^{\pi} \frac{(1 - \sin x)}{\cos^2 x} dx$$

$$= \pi \int_0^{\pi} \sec^2 x (1 - \sin x) dx$$

$$= \pi \int_0^{\pi} (\sec^2 x - \sec^2 x \sin x) dx$$

$$= \pi \int_0^{\pi} (\sec^2 x - \sec x \tan x) dx$$

$$= \pi [\tan x - \sec x]_0^{\pi}$$

$$= \pi [0 + 1 - 0 + 1]$$

$$= 2\pi$$

$$\therefore I = \pi$$

Problem-04: Evaluate $\int_0^{\pi} \frac{x \sin x dx}{1 + \cos^2 x}$

Solution: Let, $I = \int_0^{\pi} \frac{x \sin x dx}{1 + \cos^2 x}$

$$= \int_0^{\pi} \frac{(\pi - x) \sin(\pi - x)}{1 + \cos^2(\pi - x)} dx$$

$$= \int_0^{\pi} \frac{(\pi - x) \sin x}{1 + \cos^2 x} dx$$

Now $2I = \int_0^{\pi} \frac{x \sin x}{1 + \cos^2 x} dx + \int_0^{\pi} \frac{(\pi - x) \sin x}{1 + \cos^2 x} dx$

$$= \int_0^{\pi} \frac{(x + \pi - x) \sin x}{1 + \cos^2 x} dx$$

$$= \int_0^{\pi} \frac{\pi \sin x}{1 + \cos^2 x} dx$$

put $\cos x = t \quad \therefore -\sin x dx = dt$

when $x = 0$ then $t = 1$

when $x = \pi$ then $t = -1$

$$\therefore 2I = -\pi \int_1^{-1} \frac{dt}{1 + t^2}$$

$$= \pi \int_{-1}^1 \frac{dt}{1 + t^2}$$

$$= \pi \left[\tan^{-1} t \right]_{-1}^1$$

$$= \pi \left[\tan^{-1} . 1 - \tan^{-1} (-1) \right]$$

$$= \pi \left[\tan^{-1} . 1 + \tan^{-1} . 1 \right]$$

$$= \pi \left[\tan^{-1} . \tan \frac{\pi}{4} + \tan^{-1} . \tan \frac{\pi}{4} \right]$$

$$= \pi \left[\frac{\pi}{4} + \frac{\pi}{4} \right]$$

$$= \frac{\pi^2}{2}$$

$$\therefore I = \frac{\pi^2}{4}$$

Problem-05: Evaluate $\int_0^{\pi/2} \frac{x dx}{\sin x + \cos x}$

Solution: Let, $I = \int_0^{\pi/2} \frac{x dx}{\sin x + \cos x}$

$$= \int_0^{\pi/2} \frac{\left(\frac{\pi}{2} - x \right) dx}{\sin \left(\frac{\pi}{2} - x \right) + \cos \left(\frac{\pi}{2} - x \right)}$$

$$= \int_0^{\pi/2} \frac{\left(\frac{\pi}{2} - x \right) dx}{\sin x + \cos x}$$

Now $2I = \int_0^{\pi/2} \frac{x dx}{\sin x + \cos x} + \int_0^{\pi/2} \frac{\left(\frac{\pi}{2} - x \right) dx}{\sin x + \cos x}$

$$= \int_0^{\pi/2} \frac{\left(x + \frac{\pi}{2} - x \right) dx}{\sin x + \cos x}$$

$$= \int_0^{\pi/2} \frac{\frac{\pi}{2} dx}{\sin x + \cos x}$$

$$\begin{aligned}
&= \frac{\pi}{2\sqrt{2}} \int_0^{\pi/2} \frac{dx}{\frac{1}{\sqrt{2}} \sin x + \frac{1}{\sqrt{2}} \cos x} \\
&= \frac{\pi}{2\sqrt{2}} \int_0^{\pi/2} \frac{dx}{\sin \frac{\pi}{4} \sin x + \cos \frac{\pi}{4} \cos x} \\
&= \frac{\pi}{2\sqrt{2}} \int_0^{\pi/2} \frac{dx}{\cos \left(x - \frac{\pi}{4} \right)} \\
&= \frac{\pi}{2\sqrt{2}} \int_0^{\pi/2} \sec \left(x - \frac{\pi}{4} \right) dx \\
&= \frac{\pi}{2\sqrt{2}} \left[\ln \left\{ \sec \left(x - \frac{\pi}{4} \right) + \tan \left(x - \frac{\pi}{4} \right) \right\} \right]_0^{\pi/2} \\
&= \frac{\pi}{2\sqrt{2}} \left[\ln \left\{ \sec \left(\frac{\pi}{2} - \frac{\pi}{4} \right) + \tan \left(\frac{\pi}{2} - \frac{\pi}{4} \right) \right\} - \ln \left\{ \sec \frac{\pi}{4} - \tan \frac{\pi}{4} \right\} \right] \\
&= \frac{\pi}{2\sqrt{2}} \left[\ln \left\{ \sec \frac{\pi}{4} + \tan \frac{\pi}{4} \right\} - \ln \left\{ \sec \frac{\pi}{4} - \tan \frac{\pi}{4} \right\} \right] \\
&= \frac{\pi}{2\sqrt{2}} \left[\ln (\sqrt{2} + 1) - \ln (\sqrt{2} - 1) \right] \\
&= \frac{\pi}{2\sqrt{2}} \ln \left(\frac{\sqrt{2} + 1}{\sqrt{2} - 1} \right) \\
&= \frac{\pi}{2\sqrt{2}} \ln (\sqrt{2} + 1)^2 \\
&= \frac{\pi}{\sqrt{2}} \ln (\sqrt{2} + 1)
\end{aligned}$$

$$\therefore I = \frac{\pi}{2\sqrt{2}} \ln (\sqrt{2} + 1)$$

Problem-06: Evaluate $\int_0^1 \frac{\ln(1+x)}{1+x^2} dx$

Solution: Let, $I = \int_0^1 \frac{\ln(1+x)}{1+x^2} dx$

put $x = \tan \theta \quad \therefore dx = \sec^2 \theta d\theta$

when $x=0$ then $\theta=0$

when $x=1$ then $\theta = \frac{\pi}{4}$

$$\therefore I = \int_0^{\pi/4} \frac{\ln(1+\tan \theta)}{1+\tan^2 \theta} \sec^2 \theta d\theta$$

$$= \int_0^{\pi/4} \frac{\ln(1+\tan \theta)}{\sec^2 \theta} \sec^2 \theta d\theta$$

$$= \int_0^{\pi/4} \ln(1+\tan \theta) d\theta$$

$$= \int_0^{\pi/4} \ln \left\{ 1 + \tan \left(\frac{\pi}{4} - \theta \right) \right\} d\theta$$

$$= \int_0^{\pi/4} \ln \left\{ 1 + \frac{\tan \frac{\pi}{4} - \tan \theta}{1 + \tan \frac{\pi}{4} \tan \theta} \right\} d\theta$$

$$= \int_0^{\pi/4} \ln \left(1 + \frac{1 - \tan \theta}{1 + \tan \theta} \right) d\theta$$

$$= \int_0^{\pi/4} \ln \left(\frac{2}{1 + \tan \theta} \right) d\theta$$

Now $2I = \int_0^{\pi/4} \ln(1+\tan \theta) d\theta + \int_0^{\pi/4} \ln \left(\frac{2}{1+\tan \theta} \right) d\theta$

$$= \int_0^{\pi/4} \ln \left\{ (1 + \tan \theta) \cdot \frac{2}{(1 + \tan \theta)} \right\} d\theta$$

$$= \int_0^{\pi/4} \ln 2 d\theta$$

$$= \ln 2 [\theta]_0^{\pi/4}$$

$$= \frac{\pi}{4} \ln 2$$

$$\therefore I = \frac{\pi}{8} \ln 2$$

Problem-07: Evaluate $\int_0^{\pi/2} \ln \sin x dx$ OR $\int_0^{\pi/2} \ln \cos x dx$

Solution: Let, $I = \int_0^{\pi/2} \ln \sin x dx$

$$= \int_0^{\pi/2} \ln \sin \left(\frac{\pi}{2} - x \right) dx$$

$$= \int_0^{\pi/2} \ln \cos x dx$$

Now $2I = \int_0^{\pi/2} \ln \sin x dx + \int_0^{\pi/2} \ln \cos x dx$

$$= \int_0^{\pi/2} (\ln \sin x + \ln \cos x) dx$$

$$= \int_0^{\pi/2} \ln (\sin x \cos x) dx$$

$$= \int_0^{\pi/2} \ln \left(\frac{1}{2} \sin 2x \right) dx$$

$$= \int_0^{\pi/2} \ln \sin 2x dx - \ln 2 \int_0^{\pi/2} dx$$

$$= \int_0^{\pi/2} \ln \sin 2x dx - \ln 2 [x]_0^{\pi/2}$$

$$= I_1 - \frac{\pi}{2} \ln 2 \dots \dots (1)$$

where, $I_1 = \int_0^{\pi/2} \ln \sin 2x dx$

put $2x = t \quad \therefore dx = \frac{1}{2} dt$

when $x = 0$ then $t = 0$

when $x = \frac{\pi}{2}$ then $t = \pi$

$$\therefore I_1 = \frac{1}{2} \int_0^{\pi} \ln \sin t dt$$

$$= \int_0^{\pi/2} \ln \sin t dt$$

$$= \int_0^{\pi/2} \ln \sin x dx$$

$$= I$$

From (1) we get

$$2I = I - \frac{\pi}{2} \ln 2$$

$$\Rightarrow I = -\frac{\pi}{2} \ln 2$$

$$\Rightarrow I = \frac{\pi}{2} \ln \frac{1}{2}$$

Problem-08: Evaluate $\int_0^{\pi/2} \ln \tan x dx$

Solution: Let, $I = \int_0^{\pi/2} \ln \tan x dx$

$$= \int_0^{\pi/2} \ln \tan \left(\frac{\pi}{2} - x \right) dx$$

$$= \int_0^{\pi/2} \ln \cot x dx$$

$$\text{Now } 2I = \int_0^{\pi/2} \ln \tan x dx + \int_0^{\pi/2} \ln \cot x dx$$

$$= \int_0^{\pi/2} (\ln \tan x + \ln \cot x) dx$$

$$= \int_0^{\pi/2} \ln (\tan x \cot x) dx$$

$$= \int_0^{\pi/2} \ln 1 dx$$

$$= 0$$

$$\therefore I = 0$$