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Course material (A brief reference version for students)

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UNIT III

Reduction Formulae, Beta & Gamma Functions

1. Introduction:

Many functions occur whose integrals are not immediately reducible to one or other standard forms and whose integrals are not directly obtainable. In some cases however, such integrals may be linearly connected by some algebraic formulae with the integral of another expression, which itself may be either immediately integrable or easier to integrate than the original function.

For example $\int (a^2 + x^2)^{5/2} dx$ may be connected with $\int (a^2 + x^2)^{3/2} dx$ and this latter may be expressed in terms of $\int (a^2 + x^2)^{1/2}$

Which is a standard form?

Similarly $\int \sin^n x dx$ may be ultimately connected with $\int \sin^2 x dx$ or $\int \sin x dx$ depending upon whether n is even or odd integer. Many such examples can be cited.

An algebraic relation connecting two integrals is termed as Reduction formula.

2. Reduction Formulae For Sinusoidal Function

1. To find a reduction formula for $\int \sin^n x dx$, where n is a positive integer

≥ 2 and to evaluate completely $\int_0^{\pi/2} \sin nx dx$

$$\begin{aligned} \text{Let } I_n &= \int \sin^n x dx = \int \sin^{n-1} x \cdot \sin x dx \\ I_n &= \sin^{n-1} x (-\cos x) - \int (n-1) \sin^{n-2} x \cos x (-\cos x) dx \\ &= -\sin^{n-1} x \cos x + (n-1) \int \sin^{n-2} x (1 - \sin^2 x) dx \\ &= -\sin^{n-1} x \cos x + (n-1) \int \sin^{n-2} x dx - (n-1) \int \sin^n x dx \\ I_n &= -\sin^{n-1} x \cos x + (n-1) I_{n-2} - (n-1) I_n \\ I_n + (n-1) I_n &= -\sin^{n-1} x \cos x + (n-1) I_{n-2} \\ n I_n &= -\sin^{n-1} x \cos x + (n-1) I_{n-2} \\ I_n &= -\frac{1}{n} \sin^{n-1} x \cos x + \frac{n-1}{n} I_{n-2} \end{aligned}$$

Thus the required reduction formula is

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

From (1),

$$\begin{aligned} \int_0^{\pi/2} \sin^n x dx &= \left[-\frac{1}{n} \sin^{n-1} x \cos x \right]_0^{\pi/2} + \frac{n-1}{n} \int_0^{\pi/2} \sin^{n-2} x dx \\ &= \frac{n-1}{n} I_{n-2} \end{aligned}$$

Now,

$$I_n = \frac{n-1}{n} I_{n-2}$$

Changing n to n-2 in equation (2) successively we have,

$$I_{n-2} = \frac{n-3}{n-2} I_{n-4} : I_{n-4} = \frac{n-5}{n-4} I_{n-6}$$

$$\therefore I_n = \frac{n-1}{n} \cdot \frac{n-3}{n-2} \cdot \frac{n-5}{n-4} I_{n-6} \text{ and so on.}$$

Now, consider two cases.

Case I: Let n be a positive even integer

If n is an even integer, putting n=4, in equation (2) we get,

$$I_4 = \frac{3}{4} I_2; \text{ Similarly } I_2 = \frac{1}{2} I_0$$

$$I_0 = \int_0^{\pi/2} \sin^0 x dx = \frac{\pi}{2}$$

$$I_n = \frac{n-1}{n} \cdot \frac{n-3}{n-2} \cdot \frac{n-5}{n-4} \cdots \frac{3}{4} \cdot \frac{1}{2} \cdot \frac{\pi}{2}$$

Case II: Let n be an odd positive integer

Put n=5 in equation (2)

$$I_5 = \frac{4}{5} I_3; I_3 = \frac{2}{3} I_1$$

$$I_1 = \int \sin x dx = [-\cos x]_0^{\pi/2} = 1$$

$$I_n = \frac{n-1}{n} \cdot \frac{n-3}{n-2} \cdot \frac{n-5}{n-4} \cdots \frac{4}{5} \cdot \frac{2}{3} \cdot 1$$

Hence $\int_0^{\pi/2} \sin^n x dx = \frac{n-1}{n} \cdot \frac{n-3}{n-2} \cdot \frac{n-5}{n-4} \cdots \frac{3}{4} \cdot \frac{1}{2} \cdot \frac{\pi}{2}$; if n is even

$= \frac{n-1}{n} \cdot \frac{n-3}{n-2} \cdot \frac{n-5}{n-4} \cdots \frac{4}{5} \cdot \frac{2}{3} \cdot 1$, if n is odd

Note: Using the property $\int_0^a f(x) dx = \int_0^a f(a-x) dx$

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

From equation (3)

$$\int_0^{\pi/2} \sin^n x dx = \frac{n-1}{n} \cdot \frac{n-3}{n-2} \cdot \frac{n-5}{n-4} \cdots \frac{3}{4} \cdot \frac{1}{2} \cdot \frac{\pi}{2}; \text{ if n is even}$$

$$= \frac{n-1}{n} \cdot \frac{n-3}{n-2} \cdot \frac{n-5}{n-4} \cdots \frac{4}{5} \cdot \frac{2}{3} \cdot 1, \text{ if n is odd}$$

For example,

$$\int_0^{\pi/2} \sin^9 x dx = \frac{8}{9} \cdot \frac{6}{7} \cdot \frac{4}{5} \cdot \frac{2}{3} \cdot 1 = \frac{128}{315}$$

$$\int_0^{\pi/2} \cos^6 x dx = \frac{5}{6} \cdot \frac{3}{4} \cdot \frac{1}{2} \cdot \frac{\pi}{2} = \frac{5\pi}{32}$$

Now to evaluate $\int_0^a \sqrt{a^2 - x^2} dx$,

$$\begin{aligned} I &= \int_0^a \sqrt{a^2 - x^2} dx && \text{put } x = a \sin \theta \therefore dx = a \cos \theta d\theta \\ &= \int_0^{\pi/2} \sqrt{a^2 - a^2 \sin^2 \theta} \cdot a \cos \theta d\theta \\ &= a^2 \int_0^{\pi/2} \cos^2 \theta d\theta = a^2 \cdot \frac{1}{2} \cdot \frac{\pi}{2} = \frac{\pi a^2}{4} \end{aligned}$$

x	0	a
θ	0	$\pi/2$

3. REDUCTION FORMULAE FOR $\int \sin^n x dx$ or $\int \cos^n x dx$ BETWEEN THE LIMITS 0 TO π OR 0 to 2π :

1. Let $I_n = \int_0^x \sin^n x dx$

By using the property of definite integral, $\int_0^{2a} f(x) dx = \int_0^a f(x) dx + \int_0^a f(2a - x) dx$

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

Hence, $\int_0^x \sin^n x dx = 2 \int_0^{\pi/2} \sin^n x dx$, for all n integral values of n.

2. Let
$$I_n = \int_0^{\pi} \cos nx dx$$

$$= \int_0^{\pi/2} \cos nx dx + \int_{\pi/2}^{\pi} \cos nx dx$$

But $\cos(\pi - x) = -\cos x$

$$= \int_0^{\pi/2} \cos^n x dx - \int_0^{\pi/2} \cos^n x dx,$$

$$I_n = 0$$

Also from equation (A)

$$I_n = \int_0^{\pi/2} \cos^n x dx + \int_0^{\pi/2} \cos^n x dx$$

, if n is even

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

<p>Hence,</p> $\int_0^{\pi/2} \cos nx dx = 2 \int_0^{\pi/2} \cos nx dx \quad \text{if n is even}$ $= 0 \quad \text{if n is odd}$
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3. Let
$$I_n = \int_0^{2\pi} \sin^n x dx$$

$$= \int_0^{\pi} \sin^n x dx + \int_{\pi}^{2\pi} \sin^n x dx$$

But $\sin(2\pi - x) = -\sin x$

$$= \int_0^{\pi} \sin^n x dx - \int_0^{\pi} \sin^n x dx, \text{ if n is odd}$$

$$= 0$$

Also from equation (B),

$$I_n = \int_0^{\pi} \sin^n x dx + \int_0^{\pi} \sin^n x dx, \text{ if n is even}$$

$$= 2 \int_0^{\pi/2} \sin^n x dx = 4 \int_0^{\pi/2} \sin^n x dx$$

By using result (1)

<p>Hence,</p> $\int_0^{2\pi} \sin^n x dx = 4 \int_0^{\pi/2} \sin^n x dx, \text{ if n is even}$ $= 0, \text{ if n is odd}$

4. Similarly, by using method used in result (3), we get

$$\int_0^{2\pi} \cos^n x dx = 4 \int_0^{\pi/2} \cos^n x dx, \text{ if } n \text{ is even}$$

$$= 0, \text{ if } n \text{ is odd}$$

5. To find a reduction formula for $\int \sin^m x \cos^n x dx$, where m and n are positive integers ≥ 2 and to completely evaluate $\int \sin^m x \cos^n x dx$

Let
$$I_{m,n} = \int \sin^m x \cos^n x dx$$

$$= \int \sin^m x \cos^{n-1} x \cdot \cos x dx$$

$$= \int \cos^{n-1} x \cdot (\sin^m x \cdot \cos x) dx$$

Note that
$$\int \sin^m x \cos x dx = \frac{\sin^{m+1} x}{m+1} \quad \because \int [f(x)]^m \cdot f(x) dx = \frac{[f(x)]^{m+1}}{m+1}$$

Now applying integration by parts,

$$I_{m,n} = \cos^{n-1} x \cdot \frac{\sin^{m+1} x}{m+1} - \int (n-1) \cos^{n-2} x (-\sin x) \frac{\sin^{m+1} x}{m+1} dx.$$

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

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

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

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

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

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

$$I_{m,n} \left(\frac{m+1+n-1}{m+1} \right) = \frac{\cos^{n-1} x \cdot \sin^{m+1} x}{m+1} + \frac{n-1}{m+1} + \frac{n-1}{m+1} I_{m,n-2}$$

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

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

Which is the required reduction formula.

From equation (1)

$$\begin{aligned} \int_0^{\pi/2} \sin^m x \cos^n x dx &= \left[\frac{\cos^{n-1} x \sin^{m+1} x}{m+n} \right]_0^{\pi/2} + \frac{n-1}{m+n} \int_0^{\pi/2} \sin^m x \cos^{n-2} x dx \\ &= 0 + \frac{n-1}{m+n} I_{m,n-2} \end{aligned}$$

$$\boxed{I_{m,n} = \frac{n-1}{m+n} I_{m,n-2}}$$

Replace n by n-2 in equation (2)

$$I_{m,n-2} = \frac{n-3}{m+n-2} I_{m,n-4};$$

$$I_{m,n-4} = \frac{n-5}{m+n-4} I_{m,n-6}$$

$$\therefore I_{m,n} = \frac{n-1}{m+n} \cdot \frac{n-3}{m+n-2} \cdot \frac{n-5}{m+n-4} I_{m,n-6} \text{ and so on.}$$

We now have the following cases:

Case I: Let n be an even positive integer.

$$I_{m,4} = \frac{3}{m+4} I_{m,2} = \frac{3}{m+4} \cdot \frac{1}{m+2} I_{m,0}$$

$$I_{m,n} = \frac{n-1}{m+n} \cdot \frac{n-3}{m+n-2} \cdot \frac{n-5}{m+n-4} \cdots \frac{3}{m+4} \cdot \frac{1}{m+2} I_{m,0}$$

$$I_{m,0} = \int_0^{\pi/2} \sin^m x \cos^0 x dx = \int_0^{\pi/2} \sin^m x dx$$

$$\begin{aligned} I_{m,0} &= \frac{m-1}{m} \cdot \frac{m-3}{m-2} \cdot \frac{m-5}{m-4} \cdots \frac{3}{4} \cdot \frac{1}{2} \cdot \frac{\pi}{2} & , \text{ if } m = \text{even} \\ &= \frac{m-1}{m} \cdot \frac{m-3}{m-2} \cdot \frac{m-5}{m-4} \cdots \frac{4}{5} \cdot \frac{2}{3} \cdot 1 & , \text{ if } m = \text{odd} \end{aligned}$$

\therefore If both m and n are even,

$$\therefore I_{m,n} = \frac{n-1}{m+n} \cdot \frac{n-3}{m+n-2} \cdots \frac{1}{m+2} \cdot \frac{m-1}{m} \cdot \frac{m-3}{m-2} \cdots \frac{3}{4} \cdot \frac{1}{2} \cdot \frac{\pi}{2}$$

Which we write as,

$$\boxed{I_{m,n} = \frac{\{(n-1)(n-3)\cdots 3.1\} \cdot \{(m-1)(m-3)\cdots 3.1\}}{\{(m+n)(m+n-2)\cdots 4.2\}} \cdot \frac{\pi}{2}}$$

m, n both even

If m is odd and n be even,

$$I_{m,n} = \frac{n-1}{m+n} \frac{n-3}{m+n-2} \dots \frac{1}{m+2} \cdot \frac{m-1}{m} \frac{m-3}{m-2} \dots \frac{4}{5} \cdot \frac{2}{3} \cdot 1$$

$$I_{m,n} = \frac{\{(n-1)(n-3)\dots\dots\dots 3.1\} \cdot \{(m-1)(m-3)\dots\dots\dots 4.2\}}{\{(m+n)(m+n-2)\dots\dots\dots 5.3.1\}}$$

M odd, n even

Case II: Let n be an odd integer.

From equation (2)

$$\begin{aligned} I_{m,5} &= \frac{4}{m+5} I_{m,3} \\ &= \frac{4}{m+5} \cdot \frac{2}{m+3} \cdot I_{m,1} \\ I_{m,n} &= \frac{n-1}{m+n} \frac{n-3}{m+n-2} \frac{n-5}{m+n-4} \dots \frac{4}{m+5} \cdot \frac{2}{m+3} \cdot I_{m,1} \\ I_{m,1} &= \int_0^{\pi/2} \sin^m x \cos x dx = \left[\frac{\sin^{m+1} x}{m+1} \right]_0^{\pi/2} = \frac{1}{m+1} \end{aligned}$$

∴ If n is odd and m may be even or odd

$$\int_0^{\pi/2} \sin^m x \cos^n x dx = \left[\frac{n-1}{m+n} \frac{n-3}{m+n-2} \dots \frac{2}{m+3} \right] \frac{1}{m+1}$$

This is also written as,

$$\int_0^{\pi/2} \sin^m x \cos^n x dx = \left[\frac{\{(n-1)(n-3)\dots\dots\dots 4.2\} \cdot \{(m-1)(m-3)\dots\dots\dots 3.1\}}{(m+n)(m+n-2)\dots\dots\dots (m+3)(m+1)(m-1)(m-3)\dots\dots 3.1} \right]$$

m= even; n= odd

$$\int_0^{\pi/2} \sin^m x \cos^n x dx = \left[\frac{\{(n-1)(n-3)\dots\dots\dots 4.2\} \cdot \{(m-1)(m-3)\dots\dots\dots 4.2\}}{(m+n)(m+n-2)\dots\dots\dots (m+3)(m+1)(m-1)(m-3)\dots\dots 4.2} \right]$$

If m= odd; n= odd

Note: From the above cases, it appears that the following working rule may be adopted for evaluation of integrals of the form

$$\int_0^{\pi/2} \sin^m x \cos^n x dx = \frac{\{(m-1)(m-3)\dots\dots 2 \text{ or } 1\} \{(n-1)(n-3)\dots\dots 2 \text{ or } 1\}}{(m+n)(m+n-2)(m+n-4)\dots 2 \text{ or } 1} x^P$$

Where $P = \frac{\pi}{2}$ if m and n are both even
 $= 1$ For all other values of m and n

For example

$$\int_0^{\pi/2} \sin^6 x \cos^4 x dx = \frac{(5.3.1)(3.1)}{10.8.6.4.2} x^{\frac{\pi}{2}} = \frac{3\pi}{512}$$

$$\int_0^{\pi/2} \sin^5 x \cos^6 x dx = \frac{(4.2)(5.3.1)}{11.9.7.5.3.1} x^1 = \frac{8}{693}$$

$$\int_0^{\pi/2} \sin^4 x \cos^5 x dx = \frac{(3.1)(4.2)}{9.7.5.3.1} x^1 = \frac{8}{315}$$

$$\int_0^{\pi/2} \sin^3 x \cos^5 x dx = \frac{(2)(4.2)}{8.6.4.2} = \frac{1}{24}$$

Additional Results

$$\text{I. } \int_0^{\pi/2} \sin^p x \cos x dx = \frac{1}{p+1} = \int_0^{\pi/2} \cos^p x \sin x dx$$

$$\text{II. } \int_0^{\pi/2} \sin^m x \cos^n x dx = 2 \int_0^{\pi/2} \sin^m x \cos^n x dx \quad \text{if } n = \text{even, } m = \text{even or odd}$$

$$\text{III. } \int_0^{\pi/2} \sin^m x \cos^n x dx = 4 \int_0^{\pi/2} \sin^m x \cos^n x dx \quad \text{if } m, n = \text{even}$$

$$= 0 \quad \text{otherwise}$$

5. LIST OF FORMULAE

Now, we tabulate the all reduction formulae for ready reference:

$$1. \int_0^{\pi/2} \sin^n x dx = \int_0^{\pi/2} \cos^n x dx$$

$$= \frac{n-1}{n} \frac{n-3}{n-2} \frac{n-5}{n-4} \dots \frac{5}{6} \frac{3}{4} \frac{1}{2} \frac{\pi}{2}, \text{ if } n \text{ is even } \frac{n-1}{n} \frac{n-3}{n-2} \frac{n-5}{n-4} \dots \frac{4}{5} \frac{2}{3} 1, \text{ if } n \text{ is odd}$$

$$2. \int_0^{\pi} \sin^n x dx = 2 \int_0^{\pi/2} \sin^n x dx, \text{ for all } n \text{ integral values of } n$$

$$3. \int_0^{\pi} \cos^n x dx = 2 \int_0^{\pi/2} \cos^n x dx \text{ if } n \text{ is even}$$

$$= 0 \text{ if } n \text{ is odd}$$

$$4. \int_0^{2\pi} \sin^n x dx = 4 \int_0^{\pi/2} \sin^n x dx \text{ if } n \text{ is even}$$

$$= 0, \text{ if } n \text{ is odd}$$

$$5. \int_0^{2\pi} \cos^n x dx = 4 \int_0^{\pi/2} \cos^n x dx, \text{ if } n \text{ is even}$$

$$= 0, \text{ if } n \text{ is odd}$$

$$6. \int_0^{\pi/2} \sin^m x \cos^n x dx = \frac{[(m-1)(m-3)\dots\dots 2 \text{ or } 1][(n-1)(n-3)\dots\dots 2 \text{ or } 1]}{(m+n)(m+n-2)\dots\dots 2 \text{ or } 1} x^P$$

Where $P = \pi/2$ if m, n both even
 $= 1$, otherwise

$$7. \int_0^{\pi} \sin^m x \cos^n x dx = 2 \int_0^{\pi/2} \sin^m x \cos^n x dx, \text{ if } n = \text{even}, m = \text{even or odd}$$

$$= 0 \text{ if } n = \text{odd}, m = \text{even or odd}$$

$$8. \int_0^{2\pi} \sin^m x \cos^n x dx = 4 \int_0^{\pi/2} \sin^m x \cos^n x dx \text{ if } m, n = \text{even}$$

$$= 0, \text{ otherwise}$$

$$9. \int_0^{\pi/2} \sin^p x \cos x dx = \frac{1}{p+1} = \int_0^{\pi/2} \cos^p x \sin x dx$$

ILLUSTRATION

Type I: Using Trigonometric Formulae:

Ex.1: $I = \int_0^{\pi} \sin^2 \theta (1 + \cos \theta)^4 d\theta$

Sol: $I = \int_0^{\pi} \left(2 \sin \frac{\theta}{2} \cos \frac{\theta}{2}\right)^2 (2 \cos^2 \theta / 2)^4 d\theta = 2^6 \int_0^{\pi} \sin^2 \frac{\theta}{2} \cos^{10} \frac{\theta}{2} d\theta$

Put $\frac{\theta}{2} = t \quad \theta = 2t \quad \therefore d\theta = 2dt$

θ	0	π
T	0	$\pi/2$

Changing limits

$$\begin{aligned}\therefore I &= 64 \int_0^{\pi/2} \sin^2 t \cos^{10} t \, 2dt = 128 \int_0^{\pi/2} \sin^2 t \cos^{10} t \, dt \\ &= 128 \frac{(1)(9.7.5.3.1)}{12.10.8.6.4.2} \times \frac{\pi}{2} = \frac{21\pi}{16}\end{aligned}$$

Ex.2: $I = \int_0^{\pi/4} \sin^7 2\theta \, d\theta$

Put $2\theta = t \quad \therefore \theta = \frac{t}{2}$

$$\therefore I = \int_0^{\pi/2} \sin^7 t \cdot \frac{dt}{2} = \frac{1}{2} \cdot \frac{6}{2} \cdot \frac{4}{5} \cdot \frac{2}{3} = \frac{8}{35}$$

Ex.3: $I = \int_0^{\pi} \frac{\sin^4 \theta}{(1 + \cos \theta)^2} \, d\theta$

Sol:
$$I = \int_0^{\pi} \frac{(2 \sin \theta / 2 \cos \theta / 2)^4}{(2 \cos^2 \theta / 2)^2} \, d\theta$$

$$= \frac{2^4}{2^2} \int_0^{\pi} \frac{\sin^2 \theta / 2 \cos^4 \theta / 2}{\cos^4 \theta / 2} \, d\theta = 4 \int_0^{\pi} \sin^2 \theta / 2 \, d\theta$$

Put $\theta / 2 = t \quad \therefore \theta = 2t \quad \begin{matrix} \theta & 0 & \pi \\ t & 0 & \pi/2 \end{matrix}$

$$d\theta = 2dt$$

$$\therefore I = 4 \int_0^{\pi/2} \sin^2 2t \cdot 2dt = 8 \cdot \frac{1}{2} \cdot \frac{\pi}{2} = 2\pi$$

Ex.4: Evaluate $\int_0^{\pi/4} \cos^3 2\phi \sin^2 4\phi \, d\phi$

Sol.: Put $2\phi = \theta \quad d\phi = \frac{1}{2} d\theta$

ϕ	0	$\pi/4$
θ	0	$\pi/2$

$$\begin{aligned}I &= \int_0^{\pi/2} \cos^3 \theta \sin^2 2\theta \left(\frac{1}{2} d\theta \right) = \frac{1}{2} \int_0^{\pi/2} \cos^3 \theta (2 \sin \theta \cos \theta)^2 \cdot d\theta \\ &= 2 \int_0^{\pi/2} \sin^2 \theta \cos^5 \theta \, d\theta = 2 \frac{(1)(4.2)}{7.5.3.1} = \frac{16}{105}\end{aligned}$$

Ex.5: Evaluate $\int_{-\pi/2}^{\pi/2} \cos^3 \theta (1 + \sin \theta)^2 \, d\theta$

$$\begin{aligned}
 \text{Sol.: } I &= \int_{-\pi/2}^{\pi/2} \cos^3 \theta (1 + 2 \sin \theta + \sin^2 \theta) d\theta \\
 &= \int_{-\pi/2}^{\pi/2} \cos^3 \theta d\theta + 2 \int_{-\pi/2}^{\pi/2} \cos^3 \theta \sin \theta d\theta + \int_{-\pi/2}^{\pi/2} \cos^3 \theta \sin^2 \theta d\theta \\
 &= 2 \int_0^{\pi/2} \cos^3 \theta d\theta + 0 + 2 \int_0^{\pi/2} \cos^3 \theta \sin^2 \theta d\theta \\
 I &= 2 \left(\frac{2}{3} \right) + 2 \frac{(2)(1)}{5 \cdot 3 \cdot 1} = \frac{8}{5}
 \end{aligned}$$

Note: Here we have used $\int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx$ if $f(x)$ is even
 $= 0$ if $f(x)$ is odd

Ex.6: Evaluate $\int_0^{2\pi} \sin^2 \theta (1 + \cos \theta)^4 d\theta$

$$\begin{aligned}
 \text{Sol.: } I &= \int_0^{2\pi} \left(2 \sin \frac{\theta}{2} \cos \frac{\theta}{2} \right)^2 \left(2 \cos^2 \frac{\theta}{2} \right)^4 d\theta \\
 &= 64 \int_0^{2\pi} \sin^2 \frac{\theta}{2} \cos^{10} \frac{\theta}{2} d\theta \quad \text{put } \theta = 2t \quad d\theta = 2dt \\
 &= 64 \int_0^{\pi} \sin^2 t \cos^{10} t \cdot 2dt \\
 &= 128 \cdot 2 \int_0^{\pi/2} \sin^2 \cos^{10} t dt = 256 \frac{(1)(9 \cdot 7 \cdot 5 \cdot 3 \cdot 1)}{12 \cdot 10 \cdot 8 \cdot 6 \cdot 4 \cdot 2} \frac{\pi}{2} = \frac{21\pi}{8}
 \end{aligned}$$

θ	0	2π
t	0	π

Type II: Examples involving trigonometric and algebraic functions:

Ex.7: $I = \int_0^{\pi} x \sin^5 x \cos^4 x dx$

Sol. Using the property

$$\int_0^a f(x) dx = \int_0^a f(a-x) dx, \text{ we get}$$

$$I = \int_0^{\pi} (\pi - x) \sin^5 (\pi - x) \cos^4 (\pi - x) dx$$

$$\begin{aligned}
&= \int_0^{\pi} (\pi - x) \sin^5 x \cos^4 x dx \\
&= \pi \int_0^{\pi} \sin^5 x \cos^4 x dx - \int_0^{\pi} x \sin^5 x \cos^4 x dx \\
\therefore \quad I &= \pi \int_0^{\pi} \sin^5 x \cos^4 x dx - I \\
\therefore \quad 2I &= \pi \cdot 2 \int_0^{\pi/2} \sin^5 x \cos^4 x dx \\
\therefore \quad I &= \pi \frac{(4.2)(3.1)}{9.7.5.3.1} = \frac{8\pi}{315}
\end{aligned}$$

Ex.8: Prove that $\int_0^{\pi} x \cos^6 x dx = \frac{5\pi^2}{32}$

Sol.:
$$\begin{aligned}
I &= \int_0^{\pi} x \cos^5 x dx \\
&= \int_0^{\pi} (\pi - x) \cos^6 (\pi - x) dx \\
&= \int_0^{\pi} (\pi - x) \cos^6 x dx \\
&= \pi \int_0^{\pi} \cos^6 x - \int_0^{\pi} x \cos^6 x dx \\
\therefore \quad 2I &= \pi \cdot 2 \int_0^{\pi/2} \cos^6 x dx \quad [\text{n is even}] \\
I &= \pi \cdot \frac{5}{6} \cdot \frac{3}{4} \cdot \frac{1}{2} \cdot \frac{\pi}{2} \\
I &= \frac{5\pi^2}{32}
\end{aligned}$$

Ex.9: Evaluate $\int_0^{\pi} x \sin^7 x \cos^4 x dx$

Sol.:
$$\begin{aligned}
I &= \int_0^{\pi} x \sin^7 x \cos^4 x dx \\
&= \int_0^{\pi} (\pi - x) \sin^7 (\pi - x) \cos^4 (\pi - x) dx
\end{aligned}
\quad \because \int_0^a f(x) dx = \int_0^a f(a - x) dx$$

$$I = \int_0^{\pi} (\pi - x) \sin^7 x \cos^4 x dx$$

$$\sin(\pi - x) = \sin x \quad \cos(\pi - x) = -\cos x$$

Adding (1) and (2),

$$2I = \int_0^{\pi} \pi \sin^7 x \cos^4 x dx = \pi \cdot 2 \int_0^{\pi/2} \sin^7 x \cos^4 x dx \quad (\text{See additional result})$$

$$I = \pi \cdot \frac{6.4.2.3.1}{11.9.7.5.3.1} = \frac{16\pi}{1155}$$

Type III: Examples involving substitutions:

Note:

$$\text{For } a^2 - x^2 \text{ put } x = a \sin \theta$$

$$\text{For } a^2 + x^2 \text{ put } x = a \tan \theta$$

$$\text{For } x^2 - a^2 \text{ put } x = a \sec \theta$$

Ex.10: $\int_0^1 x^6 \sqrt{1-x^2} dx$

Sol.: Put $x = \sin \theta \quad \therefore dx = \cos \theta d\theta$

x	0	1
θ	0	$\pi/2$

$$I = \int_0^{\pi/2} \sin^6 \theta \cdot \cos \theta \cdot \cos \theta d\theta = \int_0^{\pi/2} \sin^6 \theta \cos^2 \theta d\theta = \frac{(5.3)(1)}{8.6.4.2} \cdot \pi/2 = \frac{5\pi}{256}$$

Ex.11: $I = \int_0^{1/2} x^3 \sqrt{1-4x^2} dx$

Sol. Put $4x^2 = \sin^2 \theta$ OR $2x = \sin \theta$

$$\therefore x = \frac{1}{2} \sin \theta$$

$$dx = \frac{1}{2} \cos \theta d\theta$$

x	0	1/2
θ	0	$\pi/2$

$$\begin{aligned} \therefore I &= \int_0^{\pi/2} \left(\frac{1}{2} \sin \theta \right)^3 \cdot \sqrt{1 - \sin^2 \theta} \cdot \frac{1}{2} \cos \theta d\theta \\ &= \frac{1}{16} \int_0^{\pi/2} \sin^3 \theta \cdot \cos^2 \theta d\theta = \frac{1}{16} \frac{(2)(1)}{5.3.1} = \frac{1}{120} \end{aligned}$$

Ex.12: Evaluate $I = \int_0^3 \frac{x^{3/2}}{(3-x)^{1/2}} dx$

Sol.: Put $x = 3\sin^2 \theta$, $dx = 6\sin \theta \cos \theta d\theta$

Changing the limits

x	0	3
θ	0	$\pi/2$

$$I = \int_0^{\pi/2} \frac{(3\sin^2 \theta)^{3/2}}{(3-3\sin^2 \theta)^{1/2}} \cdot 6\sin \theta \cos \theta d\theta = 6 \int_0^{\pi/2} \frac{3\sqrt{3} \cdot \sin^3 \theta}{\sqrt{3}(1-\sin^2 \theta)^{1/2}} \cdot \sin \theta \cos \theta d\theta$$

$$= 18 \int_0^{\pi/2} \frac{\sin^4 \theta \cos \theta d\theta}{\cos \theta} = 18 \int_0^{\pi/2} \sin^4 \theta d\theta = 18 \cdot \frac{3}{4} \cdot \frac{1}{2} \cdot \frac{\pi}{2} = \frac{27\pi}{8}$$

Ex.13: Evaluate $\int_0^{2a} x\sqrt{2ax-x^2} dx$.

Sol.:

$$I = \int_0^{2a} x\sqrt{2ax-x^2} dx = \int_0^{2a} x \cdot \sqrt{x} \sqrt{2a-x} dx$$

$$= \int_0^{2a} x^{3/2} (2a-x)^{1/2} dx.$$

Put $x = 2a\sin^2 \theta$

$$dx = 4a\sin \theta \cos \theta d\theta$$

x	0	$2a$
θ	0	$\pi/2$

$$I = \int_0^{\pi/2} (2a)^{3/2} \sin^3 \theta (2a-2a\sin^2 \theta)^{1/2} 4a\sin \theta \cos \theta d\theta.$$

$$= 16a^3 \int_0^{\pi/2} \sin^4 \theta \cos^2 \theta d\theta = 16a^3 \frac{(3.1)(1)}{6.4.2} \frac{\pi}{2} = \frac{\pi a^3}{2}$$

Ex.14: Evaluate $\int_0^{\pi} \frac{x^2}{(1+x^6)^{7/2}} dx$

Sol.: Put $x^3 = \tan \theta$, $3x^2 dx = \sec^2 \theta d\theta$, $x^2 dx = \frac{1}{3} \sec^2 \theta d\theta$

x	0	∞
θ	0	$\pi/2$

$$I = \int_0^{\pi/2} \frac{\sec^2 \theta d\theta}{(1+\tan^2 \theta)^{7/2} 3} = \frac{1}{3} \int_0^{\pi/2} \frac{\sec^2 \theta d\theta}{\sec^7 \theta}$$

$$= \frac{1}{3} \int_0^{\pi/2} \cos^5 \theta d\theta = \frac{1}{3} \cdot \frac{4}{5} \cdot \frac{2}{3} \cdot 1 = \frac{8}{45}$$

Ex.15: Evaluate $\int \frac{x^6 - x^3}{(1 + x^3)^5} dx$

Sol: $I = \int_0^{\infty} \frac{x^6 - x^3}{(1 + x^3)^5} \cdot x^2 dx$ $x^3 = \tan^2 \theta$

$$I = \int_0^{\pi/2} \frac{\tan^4 \theta - \tan^2 \theta}{(1 + \tan^2 \theta)^5} \cdot \frac{2}{3} \tan \theta \sec^2 \theta d\theta$$

$$3x^2 dx = 2 \tan \theta \sec^2 \theta d\theta$$

x	0	∞
θ	0	$\pi/2$

$$= \frac{2}{3} \int_0^{\pi/2} (\tan^5 \theta - \tan^3 \theta) \cos^8 \theta d\theta$$

$$= \frac{2}{3} \left[\int_0^{\pi/2} \sin^5 \theta \cos^3 \theta d\theta - \int_0^{\pi/2} \sin^3 \theta \cos^5 \theta d\theta \right]$$

$$= 0$$

$$\therefore \int_0^a f(x) dx = \int_0^a f(a-x) dx.$$

$$\therefore \int_0^{\pi/2} \sin^5 \theta \cos^3 \theta d\theta = \int_0^{\pi/2} \sin^5 (\pi/2 - \theta) \cos^3 (\pi/2 - \theta) d\theta = \int_0^{\pi/2} \cos^5 \theta \sin^3 \theta d\theta$$

Ex.16: Evaluate $\int_0^1 x^{4m+1} \sqrt{\frac{1-x^2}{1-x^4}} dx$

Sol.: $I = \int_0^1 x^{4m+1} \frac{(1-x^2)}{\sqrt{1-x^4}} \cdot x dx$ Put $x^2 = \sin \theta$

$$2x dx = \cos \theta d\theta$$

x	0	1
θ	0	$\pi/2$

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

$$= \frac{1}{2} \left[\frac{2m-1}{2m} \cdot \frac{2m-3}{2m-2} \cdots \frac{3}{4} \cdot \frac{1}{2} \cdot \frac{\pi}{2} - \frac{2m}{2m+1} \cdot \frac{2m-2}{2m-1} \cdots \frac{4}{5} \cdot \frac{2}{3} \cdot 1 \right]$$

Type IV: Examples involving inverse functions:

Ex.17: Evaluate $\int_0^1 x^4 \cos^{-1} x dx$

Sol.: $I = \int_0^1 x^4 \cos^{-1} x dx$

Integrating by parts we get

$$\begin{aligned} &= \left[\cos^{-1} x \frac{x^5}{5} \right]_0^1 - \int_0^1 \frac{x^5}{5} \frac{-1}{\sqrt{1-x^2}} dx \\ &= 0 + \frac{1}{5} \int_0^1 \frac{x^5}{\sqrt{1-x^2}} dx [\because \cos^{-1} 1 = 0] \end{aligned}$$

Put $x = \sin \theta, dx = \cos \theta d\theta$

x	0	1
θ	0	$\pi/2$

$$\begin{aligned} \therefore I &= \frac{1}{5} \int_0^{\pi/2} \frac{\sin^5 \theta}{\cos \theta} \cdot \cos \theta d\theta \\ &= \frac{1}{5} \cdot \frac{4}{5} \cdot \frac{2}{3} \cdot 1 = \frac{8}{75} \end{aligned}$$

Ex.18: Evaluate $\int_0^1 x^5 \cdot \sin^{-1} x dx$

Sol.: $I = \int_0^1 \sin^{-1} x \cdot x^5 dx$ (integrate by parts)

$$\begin{aligned} &= \left[(\sin^{-1} x) \frac{x^6}{6} \right]_0^1 - \int_0^1 \frac{1}{\sqrt{1-x^2}} \frac{x^6}{6} dx \\ &= \frac{1}{6} \cdot \frac{\pi}{2} - \frac{1}{6} \int_0^1 \frac{x^6}{\sqrt{1-x^2}} dx \\ &= \frac{\pi}{12} - \frac{1}{6} \int_0^{\pi/2} \frac{\sin^6 \theta}{\cos \theta} \cos \theta d\theta \\ &= \frac{\pi}{12} - \frac{1}{6} \left(\frac{5}{6} \cdot \frac{3}{4} \cdot \frac{1}{2} \cdot \frac{\pi}{2} \right) = \frac{11\pi}{192} \end{aligned}$$

Put $x = \sin \theta$

$$dx = \cos \theta d\theta$$

x	0	1
θ	0	$\pi/2$

Type V: Miscellaneous Examples:

Ex.19: Prove that $\int_0^1 (1-x^{1/n})^m dx = \frac{m!n!}{(m+n)!}$

Sol. $I = \int_0^1 (1-x^{1/n})^m dx$

Put $x^{1/n} = \sin^2 \theta$

$\therefore x = \sin^{2n} \theta$

$dx = 2n \sin^{2n-1} \theta \cos \theta d\theta$

$I = \int_0^{\pi/2} (1-\sin^2 \theta)^m \cdot 2n \sin^{2n-1} \theta \cos \theta d\theta$

x	0	1
θ	0	$\pi/2$

$= 2n \int_0^{\pi/2} \sin^{2n-1} \theta \cos^{2m+1} \theta d\theta$

$= \frac{2n[(2n-2)(2n-4)\dots 2][(2m)(2m-2)\dots 2]}{(2m+2n)(2m+2n-2)\dots 2}$

$= \frac{2^n \cdot n! 2m \cdot m!}{2^{m+n} (m+n)!} = \frac{m!+n!}{(m+n)!}$

Ex.20: Prove that $\int_0^1 \frac{x^{2n}}{\sqrt{1-x^2}} dx = \frac{(2n)!}{2^{2n} (n!)^2} \cdot \frac{\pi}{2}$

Sol.: $I = \int_0^1 \frac{x^{2n}}{\sqrt{1-x^2}} dx$

Put $x = \sin \theta$

$\therefore dx = \cos \theta d\theta$

$I = \int_0^{\pi/2} \frac{\sin^{2n} \theta}{\cos \theta} \cdot \cos \theta d\theta$

x	0	1
θ	0	$\pi/2$

$= \int_0^{\pi/2} \sin^{2n} \theta d\theta = \frac{2n-1}{2n} \frac{2n-3}{2n-2} \frac{2n-5}{2n-4} \dots \frac{3}{4} \cdot \frac{1}{2} \cdot \frac{\pi}{2}$

In order to get $(2n)!$ In the numerator multiply and divide by the terms required.

$I = \frac{2n}{2n} \frac{2n-1}{2n} \frac{2n-2}{2n-2} \frac{2n-3}{2n-2} \dots \frac{3}{4} \cdot \frac{2}{2} \cdot \frac{1}{2} \cdot \frac{\pi}{2}$

$= \frac{(2n)!}{(2n)^2 (2n-2)^2 \dots 2^2} \cdot \frac{\pi}{2}$

$= \frac{(2n)!}{2^{2n} [n(n-1)\dots 1]} \cdot \frac{\pi}{2} = \frac{(2n)!}{2^{2n} (n!)^2} \cdot \frac{\pi}{2}$

Ex.21: Prove that $\int_0^{\infty} \frac{dx}{(x^2+1)^n} = \frac{(2n-2)!}{2^{2n-2}[(n-1)!]^2} \cdot \frac{\pi}{2}$

Sol.: $I = \int_0^{\infty} \frac{dx}{(x^2+1)^n}$ Put $x = \tan \theta$. $dx = \sec^2 \theta d\theta$

x	0	∞
θ	0	$\pi/2$

$$I = \int_0^{\pi/2} \frac{\sec^2 \theta d\theta}{(\tan^2 \theta + 1)^n} = \int_0^{\pi/2} \cos^{2n-2} \theta d\theta$$

$$= \frac{2n-3}{2n-2} \cdot \frac{2n-5}{2n-4} \cdots \frac{3}{4} \cdot \frac{1}{2} \cdot \frac{\pi}{2}$$

Multiply numerator and denominator by $(2n-2)(2n-4) \cdots 4.2$

$$I = \frac{(2n-2)(2n-3)(2n-4)(2n-5) \cdots 4.3.2.1}{[(2n-2)(2n-4) \cdots 4.2]^2} \cdot \frac{\pi}{2}$$

$$= \frac{(2n-2)!}{[2(n-1)2(n-2) \cdots 2(2).2(1)]^2} \cdot \frac{\pi}{2}$$

$$= \frac{(2n-2)!}{[2^{n-1}(n-1)!]^2} \cdot \frac{\pi}{2}$$

$$= \frac{(2n-2)!}{2^{2n-2}[(n-2)!]^2} \cdot \frac{\pi}{2}$$

Ex.22: If $U_n = \int_0^{\pi/2} \theta \cos^n \theta d\theta$. Prove that $U_n = -\frac{1}{n^2} + \frac{n-1}{n} U_{n-2}$

Sol.: $u_n = \int_0^{\pi/2} \theta \cos^n \theta d\theta$

$$= \int_0^{\pi/2} \theta \cos^{n-1} \theta d\theta, \text{ Integrating by parts}$$

$$u_n = [\theta \cos^{n-1} \theta \sin \theta]_0^{\pi/2} - \sin \theta [\cos^{n-1} \theta + \theta(n-1) \cos^{n-2} \theta (-\sin \theta) d\theta]$$

$$u_n = 0 - \int_0^{\pi/2} \cos^{n-1} \theta \sin \theta d\theta + (n-1) \int_0^{\pi/2} \theta \cos^{n-2} \theta \sin^2 \theta d\theta$$

$$= - \int_0^{\pi/2} \cos^{n-1} \theta \sin \theta d\theta + (n-1) \int_0^{\pi/2} \theta \cos^{n-2} \theta (1 - \cos^2 \theta) d\theta$$

Put $\cos \theta = t$ in 1st integral, $\therefore -\sin \theta d\theta = dt$

θ	0	$\pi/2$
t	1	0

$$\begin{aligned}\therefore u_n &= \int_1^0 t^{n-1} dt + (n-1) \int_0^{\pi/2} \theta \cos^{n+2} \theta d\theta - (n-1) \int_0^{\pi/2} \theta \cdot \cos^n \theta d\theta \\ &= \left[\frac{t^n}{n} \right]_1^0 + (n-1)u_{n-2} - (n-1)u_n\end{aligned}$$

$$\therefore u_n(1+n-1) = -\frac{1}{n} + (n-1)u_{n-2}$$

$$\therefore u_n = \frac{-1}{n^2} + \frac{n-1}{n}u_{n-2} \quad (\text{Proved})$$

Ex.23: Evaluate $\int_0^1 \frac{x^2(4-x^4)}{\sqrt{1-x^2}}$

Sol. $I = \int_0^1 \frac{4x^2 - x^6}{\sqrt{1-x^2}} dx \quad \text{Put } x = \sin \theta \quad dx = \cos \theta d\theta$

x	0	1
θ	0	$\pi/2$

$$\therefore I = \int_0^{\pi/2} \frac{4\sin^2 \theta - \sin^6 \theta}{\cos \theta} \cdot \cos \theta d\theta$$

$$\begin{aligned}\therefore I &= 4 \int_0^{\pi/2} \sin^2 \theta d\theta - \int_0^{\pi/2} \sin^6 \theta d\theta \\ &= 4 \cdot \frac{1}{2} \cdot \frac{\pi}{2} - \frac{5}{6} \cdot \frac{3}{4} \cdot \frac{1}{2} \cdot \frac{\pi}{2} = \pi - \frac{5\pi}{32} = \frac{27\pi}{32}\end{aligned}$$

Ex.24: Evaluate $\int_0^1 x^5 \sqrt{\frac{1+x^2}{1-x^2}} dx$

Sol.: $I = \int_0^1 x^5 \sqrt{\frac{1+x^2}{1-x^2}} dx$

Multiply and divide by $\sqrt{1+x^2}$

$$\therefore I = \int_0^1 x^5 \frac{(1+x^2)}{\sqrt{1-x^4}} dx \quad \text{Put } x^2 = \sin \theta \quad \therefore 2x dx = \cos \theta d\theta$$

x	0	1
θ	0	$\pi/2$

$$\begin{aligned}
 I &= \int_0^1 \frac{x^4(1+x^2)xdx}{\sqrt{1-x^4}} \\
 &= \int_0^{\pi/2} \frac{\sin^2 \theta(1+\sin \theta) \cos \theta d\theta}{\sqrt{1-\sin^2 \theta} \cdot 2}
 \end{aligned}$$

6. REDUCTION FORMULA FOR $\int \tan^n x \, dx$

$$\begin{aligned}
 \text{Let } I_n &= \int \tan^n x dx = \int \tan^{n-2} x \cdot \tan^2 x \cdot dx \\
 &= \int \tan^{n-2} x \cdot (\sec^2 x - 1) dx. \\
 &= \int \tan^{n-2} x \sec^2 x dx - \int \tan^{n-2} x dx \\
 I_n &= \frac{\tan^{n-1} x}{n-1} - I_{n-2} \\
 \int \tan^n x dx &= \frac{\tan^{n-1} x}{n-1} - \int \tan^{n-2} x dx
 \end{aligned}$$

Which is the required reduction formula?

ILLUSTRATIONS

Ex.32: If $U_n = \int_0^{\pi/4} \tan^n \theta d\theta$, then show that, $n(U_{n+1} + U_{n-1}) = 1$ and hence, find

$\int_0^{\pi/4} \tan^6 \theta d\theta$ And also evaluate $\int x^5(2a^2 - x^2)^{-3} dx$.

$$U_n = \int_0^{\pi/4} \tan^n \theta d\theta$$

$$\text{Sol.: } U_{n+1} = \int_0^{\pi/4} \tan^{n+1} \theta d\theta$$

$$U_{n+1} = \int_0^{\pi/4} \tan^{n-1} \theta \tan^2 \theta d\theta = \int_0^{\pi/4} \tan^{n-1} \theta (\sec^2 \theta - 1) d\theta$$

$$= \int_0^{\pi/2} \tan^{n-1} \theta \sec^2 \theta d\theta - \int_0^{\pi/2} \tan^{n-1} \theta d\theta$$

$$= \frac{\tan^n \theta}{n} - U_{n-1} = \frac{1}{n} - U_{n-1}$$

$$U_{n+1} + U_{n-1} = \frac{1}{n} \Rightarrow n(U_{n+1} + U_{n-1}) = 1$$

We have, $U_{n+1} = \frac{1}{n} - U_{n-1}$

Put $n=5$, $U_6 = \frac{1}{5} - U_4 = \frac{1}{5} - \left(\frac{1}{3} - U_2 \right) \quad \left(\because U_4 = \frac{1}{3} - U_2 \right)$

$$= -\frac{2}{15} + U_2 = -\frac{2}{15} + 1 - U_0$$

$$= \frac{13}{12} - \int_0^{\pi/4} d\theta = \frac{13}{12} - \frac{\pi}{4}$$

Let $I = \int_0^a x^5 (2a^2 - x^2)^{-3} dx$

Put $x = \sqrt{2} a \sin \theta \quad dx = \sqrt{2} a \cos \theta d\theta$

x	0	a
θ	0	$\pi/4$

$$= \int_0^{\pi/4} (\sqrt{2})^5 a^5 \sin^5 \theta 2^{-3} a^{-6} (\cos^2 \theta)^{-3} \sqrt{2} a \cos \theta d\theta$$

$$= \int_0^{\pi/4} \sin^5 \theta \cos^{-5} \theta d\theta = \int_0^{\pi/4} \tan^5 \theta d\theta = U_5$$

Put $n=4$, $U_5 = \frac{1}{4} - U_3 = \frac{1}{4} - \left(\frac{1}{2} - U_1 \right)$

$$= -\frac{1}{4} + \int_0^{\pi/4} \tan \theta d\theta = -\frac{1}{4} + [\log \sec \theta]_0^{\pi/4}$$

$$= -\frac{1}{4} + \log \sqrt{2} = \frac{1}{2} \left[-\frac{1}{2} + \log^2 \right]$$

$\therefore \int_0^a x^5 (2a^2 - x^2)^{-3} dx = \frac{1}{2} \left[-\frac{1}{2} + \log 2 \right]$

Ex.33: If $I_n = \int_0^{\pi/4} \tan^n x dx$. Show that $I_n + I_{n-2} = \frac{1}{n-1}$, hence evaluate I_5 .

Sol.: $I_n = \int_0^{\pi/4} \tan^n \theta d\theta$

$$= \int_0^{\pi/4} \tan^{n-2} \theta \cdot \tan^2 \theta d\theta = \int_0^{\pi/4} \tan^{n-2} \theta (\sec^2 \theta - 1) d\theta$$

$$I_n = \int_0^{\pi/4} \tan^{n-2} \theta \sec^2 \theta d\theta - \int_0^{\pi/4} \tan^{n-2} \theta d\theta$$

Put $\tan \theta = t$ $\sec^2 \theta = d\theta = dt,$

θ	0	$\pi/4$
t	0	1

$$\therefore I_n = \int_0^1 t^{n-2} dt - I_{n-2}$$

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

$$\boxed{I_n = \frac{1}{n-1} - I_{n-2}}$$

Putting n+1 instead of n, the same result can be written in the form:

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

$$\therefore I_{n+1} + I_{n-1} = \frac{1}{n}$$

$$\therefore \boxed{n[I_{n+1} + I_{n-1}] = 1}$$

Now, $I_5 = \frac{1}{4} - I_3 = \frac{1}{4} - \left[\frac{1}{2} - I_1 \right] = -\frac{1}{4} + I_1$

And $I_1 = \int_0^{\pi/4} \tan x dx = [\log \sec x]_0^{\pi/4}$

$$= \log \sec \frac{\pi}{4} - \log \sec \theta = \log \sqrt{2} - \log 1 = \log \sqrt{2}$$

$$\therefore I_5 = -\frac{1}{4} + \log \sqrt{2}$$

Ex.34: Evaluate $\int_0^{\pi/4} \tan^8 \theta d\theta$

Sol.: If $I_n = \int_0^{\pi/4} \tan^n \theta d\theta$, then

$$I_n = \frac{1}{n-1} - I_{n-2} \text{ (Refer Ex. 34)}$$

Put n=8, $I_8 = \frac{1}{7} - I_6 = \frac{1}{7} - \left[\frac{1}{5} - I_4 \right] = \frac{1}{7} - \frac{1}{5} + \left[\frac{1}{3} - I_2 \right]$

$$\begin{aligned}
&= \frac{1}{7} - \frac{1}{5} + \frac{1}{3} + [I - I_n] = \frac{1}{7} - \frac{1}{5} + \frac{1}{3} - 1 + \int_0^{\pi/4} \tan^0 \theta d\theta \\
&= -\frac{76}{105} + [\theta]_0^{\pi/4} = -\frac{76}{105} + \frac{\pi}{4}
\end{aligned}$$

EXERCISE

1. Prove that $\int_0^1 \frac{x^7}{\sqrt{1-x^4}} dx = \frac{1}{3}$.

2. Evaluate $\int_0^{\pi} (1 - \cos \theta)^3 d\theta$

3. Evaluate $\int_0^{\pi/4} \sin^7 2\theta d\theta$

Hint: Put $2\theta = t$. Ans.: $8/35$

4. Evaluate $\int_0^a \frac{x^4}{\sqrt{a^2 - x^2}} dx$

Ans.: $\frac{3\pi a^4}{16}$

5. Evaluate $\int_0^{\pi/6} \sin^6 3\theta d\theta$

Ans.: $\frac{5\pi}{96}$

6. Evaluate $\int_0^1 \frac{x^9}{\sqrt{1-x^4}} dx$.

Ans.: $\frac{3\pi}{2}$

7. Evaluate $\int_0^{\pi} (1 + \cos \theta)^3 d\theta$

Ans.: $\frac{5\pi}{2}$

8. Evaluate $\int_0^{\infty} \frac{x^2}{(a^2 + x^6)^{5/2}} dx$

Ans.: $\frac{2}{9a^4}$

9. Evaluate $\int_0^{2a} x^{7/2} (2a - x)^{-1/2} dx$

Hint: Put $x = 2a \sin^2 \theta$

$$\text{Ans.: } \frac{35\pi a^4}{8}$$

10. Evaluate $\int_0^{2a} x^3 (2ax - x^2)^{3/2} dx$.

Hint: Put $x = 2a \sin^2 \theta$

$$\text{Ans.: } \frac{9\pi}{16} a^7$$

11. Evaluate $\int_0^{\pi} x \sin^5 x \cos^8 x dx$.

$$\text{Ans.: } \frac{8\pi}{1287}$$

12. Evaluate $\int_0^{\pi/2} \cos^3 2x \sin^4 4x dx$.

$$\text{Ans.: } 0$$

$$\therefore \int_0^a f(x) dx = 0 \text{ if } f(a-x) = -f(x)$$

13. Prove that $\int_0^1 \frac{x^8}{\sqrt{1-x^2}} dx = \frac{35\pi}{256}$

14. Prove that $\int_0^{\infty} \frac{t^4}{(1+t^2)^3} dt = \frac{3\pi}{16}$

15. Prove that $\int_0^1 \frac{x^7}{\sqrt{1-x^4}} dx = \frac{1}{3}$

16. Prove that $\int_0^3 \frac{x^{3/2}}{(3-x)^{1/2}} dx = \frac{27\pi}{8}$

17. Prove that $\int_0^1 \frac{x^{2n}}{\sqrt{1-x^2}} dx = \frac{(2n)!}{2^{2n}(n!)^2} \frac{\pi}{2}$

18. Prove that $\int_0^{\infty} \frac{x^2}{(1+x^2)^{7/2}} dx = \frac{2}{15}$

19. Prove that $\int_0^{\infty} \left(\frac{t}{a+t^2} \right)^6 dt = \frac{3\pi}{512}$

20. Prove that $\int_0^{\infty} \frac{x^7 - x^8}{(1+x)^{17}} dx = 0$

21. Prove that $\int_0^{\infty} \frac{x^7 (1-x^{12})}{(1+x)^{28}} dx = 0$

22. Prove that $\int_0^{2a} x\sqrt{2ax-x^2} dx = \frac{\pi a^2}{2}$

23. Prove that $\int_0^{2a} x^n \sqrt{2ax-x^2} dx = \frac{a^{n+2} \pi (2n+1)!}{2^n n! (n+2)!}$

24. Prove that $\int_{-1}^1 (1+x)^m (1-x)^n dx = 2^{m+n+1} \frac{m!n!}{(m+n+1)!}$ where m and n are positive integers.

Hint: Put $x = \cos 2\theta$

25. Considering $\int_0^1 (1-x^2)^n dx$

$$1 - \frac{n}{1.3} + \frac{n(n-1)}{1.2.5} - \frac{n(n-1)(n-2)}{1.2.3.7} + \dots = \frac{2}{3} \cdot \frac{4}{5} \cdot \frac{6}{7} \dots \frac{2n}{2n+1}$$

26. Show that $\int_{-\pi/2}^{\pi/2} \sin^4 x \cos^2 x dx = \frac{\pi}{16}$

27. Show that $\int_{-\pi/2}^{\pi/2} \sin^5 x dx = 0$

28. Show that $\int_{-\pi/2}^{\pi} \sin^4 x \cos^2 x dx = \frac{\pi}{8}$

29. Show that $\int_0^{2\pi} \sin^4 x \cos^2 x dx = \frac{\pi}{8}$

30. Show that $\int_0^{\pi/4} \sin^7 2\theta d\theta = \frac{8}{35}$

31. Show that $\int_0^{\pi} \sin 2\theta (1 + \cos \theta)^4 d\theta = \frac{21\pi}{16}$

32. Show that $\int_0^{\infty} \frac{x^2}{(1+x^6)^{7/2}} dx = \frac{8}{45}$

33. Prove that $\int_4^6 \sin^4 \pi x \cos^2 2\pi x dx = \frac{7}{16}$

34. Prove that $\int_0^{\pi} x \sin^5 x \cos^4 x dx = \frac{8\pi}{315}$

35. Prove that $\int_0^{\pi} x \cos^6 x dx = \frac{5\pi^2}{12}$

36. Prove that $\int_0^1 x^6 \sqrt{1-x^2} dx = \frac{5\pi}{256}$

37.

GAMMA AND BETA FUNCTION

1. GAMMA FUNCTIONS

Consider the definite integral $\int_0^{\infty} e^{-x} x^{n-1} dx$, it is denoted by the symbol Γn (we read it as Γn and is called Gamma function of n . Thus,

$$\boxed{\Gamma n = \int_0^{\infty} e^{-x} x^{n-1} dx (n > 0)}$$

Gamma function is also called Euler's integral of the second kind.

2. PROPERTIES OF GAMMA FUNCTIONS

$$\Gamma n = 2 \int_0^{\infty} e^{-x^2} x^{2n-1} dx$$

Proof: We have, $\Gamma n = \int_0^{\infty} e^{-x} x^{n-1} dx$ Put $x=t^2$ $dx=2t dt$.

$$= \int_0^{\infty} e^{-t^2} t^{2n-2} 2t dt = 2 \int_0^{\infty} e^{-t^2} t^{2n-1} dt$$

$$\boxed{\Gamma n = 2 \int_0^{\infty} e^{-x^2} x^{2n-1} dx}$$

(It may be borne in mind that variable of integration is immaterial in a definite integral.) Relations (1) and (2) are both considered as definitions of Gamma functions.

$$2. \quad \Gamma 1 = 1$$

Proof: $n = \int_0^{\infty} e^{-x} x^{n-1} dx$

$$1 = \int_0^{\infty} e^{-x} x^0 dx = [-e^{-x}]_0^{\infty} = (-e^{-\infty} + e^0) = 0 + 1 = 1$$

3. Reduction formula for gamma functions:

$$\Gamma(n+1) = n \Gamma n$$

Proof:
$$n = \int_0^{\infty} e^{-x} x^{n-1} dx$$

$$\overline{(n+1)} = \int_0^{\infty} e^{-x} x^n dx.$$

Now integrating by parts,

$$= \left\{ x^n (-e^{-x}) \right\}_0^{\infty} - \int_0^{\infty} n x^{n-1} (-e^{-x}) dx.$$

Now,
$$x \xrightarrow{\lim} \infty \frac{x^n}{e^x} = 0$$

Also if $n > 0$, $\frac{x^n}{e^x} = 0$ for $x=0$ $\therefore \left[\frac{x^n}{e^x} \right]_0^{\theta} = 0$

$$\therefore \overline{(n+1)} = 0 + n \int_0^{\infty} e^{-x} x^{n-1} dx = n \overline{n}$$

$$\therefore \overline{(n+1)} = n \overline{n}$$

If n is a positive integer,

$$\begin{aligned} \overline{(n+1)} &= n(n-1) \overline{(n-1)} & \therefore \overline{n} &= (n-1) \overline{(n-1)} \\ &= n(n-1)(n-2) \overline{(n-2)} = n(n-1)(n-2)(n-3)(n-4) \\ &= n(n-1)(n-2)(n-3) \dots 3.2.1 & \therefore \overline{1} &= 1 \end{aligned}$$

$$\overline{(n+1)} = n! \quad \text{If } n \text{ is a positive integer.}$$

$$\begin{aligned} \text{Hence } \overline{(n+1)} &= \overline{nn}, \text{ in general} \\ &= n! \text{ if } n \text{ is positive integer.} \end{aligned}$$

$$4. \overline{0} = \infty \quad \therefore \overline{n} = \frac{\overline{(n+1)}}{n} \quad \therefore \overline{0} = \frac{\overline{1}}{0} = \frac{1}{0} = \infty$$

$$5. \frac{\overline{1}}{2} = \sqrt{\pi}$$

$$6. \left(\therefore \overline{(n+1)} = n! \right) \therefore \overline{6} = 5!$$

$$\overline{8} = 7!, \quad \overline{2} = 1! = 1$$

$$\left| \frac{5}{3} \right| = \left| \frac{3}{2} + 1 \right| = \frac{3}{2} \left| \frac{3}{2} \right| = \frac{3}{2} \left| \frac{1}{2} + 1 \right| = \frac{3}{2} \cdot \frac{1}{2} \left| \frac{1}{2} \right| = \frac{3}{2} \cdot \frac{1}{2} \cdot \sqrt{\pi}$$

$$\left| \frac{11}{2} \right| = \frac{9}{2} \cdot \frac{7}{2} \cdot \frac{5}{2} \cdot \frac{3}{2} \cdot \frac{1}{2} \sqrt{\pi}$$

7. For negative fraction n, we use

$$\left| \frac{-}{n} \right| = \frac{\left| (n+1) \right|}{n} \left| \frac{5}{3} \right| = \left(-\frac{3}{5} \right) \left(-\frac{2}{3} \right) = \left(-\frac{3}{5} \right) \left(-\frac{3}{2} \right) \left| \frac{1}{3} \right| = \frac{9}{10} \left| \frac{1}{3} \right|$$

3. TRANSFORMATION OF GAMMA FUNCTIONS

1. We know that $\left| \frac{-}{n} \right| = \int_0^{\infty} e^{-x} x^{n-1} dx$ Put $x = ky \therefore dx = k dy$

x	0	∞
y	0	∞

$$= \int_0^{\infty} e^{-ky} k^{n-1} \cdot y^{n-1} \cdot k \cdot dy = k^n \int_0^{\infty} e^{-ky} \cdot y^{n-1} dy$$

$$\therefore \int_0^{\infty} e^{-ky} y^{n-1} dy = \frac{\left| \frac{-}{n} \right|}{k^n}$$

Note: Students are advised to remember this

formula.

2. We know that $\left| \frac{-}{n} \right| = \int_0^{\infty} e^{-x} x^{n-1} dx$ Put $xn = y \therefore nx^{n-1} dx = dy$.

Also $x = y^{1/n}$

x	0	∞
y	0	∞

$$= \int_0^{\infty} e^{-y^{1/n}} \frac{dy}{n}$$

$$\therefore \int_0^{\infty} e^{-y^{1/n}} dy = n \left| \frac{-}{n} \right| = \left| (n+1) \right|$$

$$\text{Put } n = \frac{1}{2} \therefore \int_0^{\infty} e^{-y^2} dy = \frac{1}{2} \sqrt{\frac{1}{2}} \quad \left(\text{but } \int_0^{\infty} e^{-y^2} dy = \frac{1}{2} \sqrt{\pi} \right)$$

$$\frac{1}{2} \sqrt{\pi} = \frac{1}{2} \sqrt{\frac{1}{2}} \quad \therefore \sqrt{\frac{1}{2}} = \sqrt{\pi}$$

3. We know that $\int_0^{\infty} e^{-x} x^{n-1} dx$. Put $e^{-x} = y \quad \therefore -e^{-x} dx = dy \cdot e^x = \frac{1}{y} \therefore x = \log \frac{1}{y}$

$$= \int_1^0 \left(\log \frac{1}{y} \right)^{n-1} (-dy)$$

x	0	∞
y	1	0

$$\int_0^1 \left(\log \frac{1}{y} \right)^{n-1} dy$$

Additional Results

$$\int_0^1 \left(\log \frac{1}{y} \right)^{n-1} dy = \frac{\pi}{\sin p\pi} \text{ if } 0 < p < 1$$

e.g. $\int_0^1 \left(\log \frac{1}{y} \right)^{\frac{3}{4}-1} dy = \int_0^1 \left(\log \frac{1}{y} \right)^{\frac{3}{4}} dy$ Let $P = \frac{1}{4} < 1 = \frac{\pi}{\sin\left(\frac{1}{4}\pi\right)} = \frac{\pi}{\frac{1}{\sqrt{2}}} = \sqrt{2} \cdot \pi$

4 BETA FUNCTION

Definition: Consider the definite integral $\int_0^1 x^{m-1} (1-x)^{n-1} dx, m > 0, n > 0$.

It is denoted by the symbol B (m, n) (we read it as Beta (m, n) and is called Beta function.

$$B(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx, m > 0, n > 0$$

The Beta function is also called Euler's integral of the first kind.

e.g. (1) $B\left(3, \frac{3}{2}\right) = \int_0^1 x^2 (1-x)^{1/2} dx$.

(2) $\int_0^1 t^4 (1-t)^{3/2} dt = B\left(5, \frac{5}{2}\right)$

5. PROPERTIES OF BETA FUNCTION

1. $b(m, n) = b(n, m)$

Proof: $B(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx = \int_0^1 (1-x)^{m-1} (1-(1-x))^{n-1} dx$

$$\begin{aligned} \int_0^a f(x) dx &= \int_0^a f(a-x) dx \\ &= \int_0^1 (1-x)^{m-1} x^{n-1} dx = \int_0^1 x^{n-1} (1-x)^{m-1} dx = B(n, m) \end{aligned}$$

$\therefore B(m, n) = B(n, m)$

2. $\int_0^1 x^m (1-x)^n dx = B(m+1, n+1)$

3. $B(m, n) = 2 \int_0^{\pi/2} \sin^{2m-1} \theta \cos^{2n-1} \theta d\theta$

Proof: $B(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx$ Put $x = \sin^2 \theta$, $dx = 2 \sin \theta \cos \theta d\theta$

$$= \int_0^{\pi/2} \sin^{2m-2} \theta (1 - \sin^2 \theta)^{n-1} 2 \sin \theta \cos \theta d\theta$$

x	0	1
θ	0	$\pi/2$

$B(m, n) = 2 \int_0^{\pi/2} \sin^{2m-1} \theta \cdot \cos^{2n-1} \theta d\theta$

We consider the as definition of Beta function.

Further, Let $2m-1 = p, 2n-1 = q \quad \therefore m = \frac{p+1}{2}, n = \frac{q+1}{2}$

$$B\left(\frac{p+1}{2}, \frac{q+1}{2}\right) = 2 \int_0^{\pi/2} \sin^p \theta \cdot \cos^q \theta d\theta.$$

Standard Formula:

$$\int_0^{\pi/2} \sin^p \theta \cos^q \theta d\theta = \frac{1}{2} B\left(\frac{p+1}{2}, \frac{q+1}{2}\right)$$

Note: Students are advised to remember this formula.

4.
$$B(m, n) = \int_0^1 \frac{x^{m-1}}{(1+x)^{m+n}} dx$$

Proof:
$$B(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx. \quad \text{Put } \boxed{x = \frac{t}{1+t}} \quad (\text{remember this substitution})$$

$\therefore x(1+t) = t \quad \text{i.e.} \quad x + xt = t \quad \therefore x = t - xt \quad \text{Or} \quad \boxed{t = \frac{x}{1-x}}$

When $x=0$ $t = \frac{0}{1-0} = 0$ and when $x=1$, $t = \frac{1}{1-1} = \frac{1}{0} = \infty$

$$dx = \frac{(1+t)(1) - t(1)}{(1+t)^2} dt = \frac{1}{(1+t)^2} dt$$

x	0	1
t	0	∞

$$\begin{aligned} B(m, n) &= \int_0^1 \frac{t^{m-1}}{(1+t)^{m-1}} \left(1 - \frac{t}{1+t}\right)^{n-1} \cdot \frac{dt}{(1+t)^2} \\ &= \int_0^1 \frac{t^{m-1} dt}{(t+1)^{m-1} (1+t)^{n-1} (1+t)^2} = \int_0^1 \frac{t^{m-1} dt}{(1+t)^{m+n}} \end{aligned}$$

$$\boxed{B(m, n) = \int_0^1 \frac{x^{m-1}}{(1+x)^{m+n}} dx}$$

We consider this result also as another definition of Beta function.

5. Relation between Beta and Gamma function:

We have

$$\boxed{B(m, n) = \frac{\overline{m} \overline{n}}{\overline{m+n}}}$$

6.
$$\int_0^{\pi/2} \sin^p \theta \cos^q \theta d\theta = \frac{1}{2} B\left(\frac{p+1}{2}, \frac{q+1}{2}\right) = \frac{1}{2} \frac{\overline{\frac{p+1}{2}} \overline{\frac{q+1}{2}}}{\overline{\frac{p+q+2}{2}}}$$

Put $p = q = 0$

$$\int_0^{\pi/2} d\theta = \frac{1}{2} \frac{\left| \frac{1}{2} \right| \left| \frac{1}{2} \right|}{\left| 1 \right|} = \frac{1}{2} \left(\left| \frac{1}{2} \right| \right)^2 \quad \therefore \left| \frac{1}{2} \right| = \sqrt{\pi}$$

6 DUPLICATION FORMULA OF GAMMA FUNCITONS

$$\boxed{\left| \overline{m} \right| \left| \overline{m + \frac{1}{2}} \right| = \frac{\sqrt{\pi}}{2^{2m-1}} \left| \overline{2m} \right|}$$

Proof: Consider $\frac{1}{2} \cdot \frac{\left| \frac{p+1}{2} \right| \left| \frac{q+1}{2} \right|}{\left| \frac{p+q+2}{2} \right|} = \int_0^{\pi/2} \sin^p \theta \cos^q \theta d\theta$

Put $p = 2m-1$, $q = 2m-1$, i.e. $\frac{p+1}{2} = m$, $\frac{q+1}{2} = m$

$$\frac{1}{2} \frac{\left| \overline{m} \right| \left| \overline{m} \right|}{\left| \overline{2m} \right|} = \int_0^{\pi/2} \sin^{2m-1} \theta \cos^{2m-1} \theta d\theta$$

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

$$= \frac{2}{2^{2m-1}} \int_0^{\pi/2} (\sin 2\theta)^{2m-1} d\theta \quad \text{Put } 2\theta = t; d\theta = \frac{1}{2} dt$$

θ	0	$\pi/2$
t	0	π

$$= \frac{1}{2^{2m-1}} \int_0^{\pi} (\sin t)^{2m-1} dt = \frac{1}{2^{2m-1}} 2 \int_0^{\pi/2} \sin^{2m-1} t dt \quad [\because f(\pi-t) = f(t)]$$

$$= \frac{1}{2^{2m-1}} \int_0^{\pi/2} \sin^{2m-1} t \cdot \cos^0 t dt$$

Note this step

$$= \frac{2}{2^{2m-1}} \frac{1}{2} \frac{\left| \frac{2m-1+1}{2} \right| \left| \frac{0+1}{2} \right|}{\left| \frac{2m-1+0+2}{2} \right|}$$

$$\frac{\left| \overline{m} \right| \overline{m}}{\left| 2m \right|} = \frac{1}{2^{2m-1}} \frac{\left| \overline{m} \sqrt{\pi} \right|}{\left| m + \frac{1}{2} \right|}$$

$$\therefore \left| \overline{m} \right| \overline{m} + \frac{1}{2} = \frac{\sqrt{\pi}}{2^{2m-1}} \left| 2m \right|$$

Additional Results

Show that, $\therefore \left| \overline{m} \right| \overline{m} + \frac{1}{2} = \frac{\sqrt{\pi}}{2^{2m-1}} \left| 2m \right|$, given that $\int_0^{\infty} \frac{x^{p-1}}{1+x} dx = \frac{\pi}{\sin p\pi}$ for $0 < p < 1$

Proof: Consider $I = \int_0^{\infty} \frac{x^{p-1}}{1+x} dx$ Put $x = \tan^2 \theta$, $dx = 2 \tan \theta \sec^2 \theta d\theta$

$$= \int_0^{\pi/2} \frac{\tan^{2p-2} \theta \cdot 2 \tan \theta \sec^2 \theta d\theta}{1 + \tan^2 \theta}$$

x	0	∞
θ	0	$\pi/2$

$$= 2 \int_0^{\pi/2} \tan^{2p-1} \theta \cdot d\theta = 2 \int_0^{\pi/2} \sin 2p-1\theta \cdot \cos^{1-2p} \theta \cdot d\theta$$

$$= 2 \cdot \frac{1}{2} B\left(\frac{2p-1+1}{2}, \frac{1-2p+1}{2}\right) = B(p, 1-p) = \frac{\left| \overline{p} \right| \overline{1-p}}{\left| p+1-p \right|}$$

$$\frac{\pi}{\sin p\pi} = \left| \overline{p} \right| \overline{1-p}$$

$$\left(\therefore \int_0^{\infty} \frac{x^{p-1}}{1+x} dx = \frac{\pi}{\sin p\pi} \right) \text{ (given)}$$

(Note: this formula is to be used only when $0 < p < 1$)

ILLUSTRATIONS ON GAMMA FUNCTIONS

Ex.1: Evaluate $\int_0^{\infty} \sqrt[4]{x} e^{-\sqrt{x}} dx$.

Sol.: $I = \int x^{\frac{1}{4}} e^{-\sqrt{x}} dx$ Put $\sqrt{x} = t$ or $x = t^2$; $dx = 2t dt$

x	0	∞
T	0	∞

$$= \int_0^{\infty} t^{1/2} \cdot e^{-t} 2t dt = 2 \int_0^{\infty} e^{-t} t^{3/2} dt = 2 \left[\frac{5}{2} \right] = 2 \cdot \frac{3}{2} \cdot \frac{1}{2} \cdot \sqrt{\pi} = \frac{3\sqrt{\pi}}{2}$$

Ex.2: Evaluate $\int_0^{\infty} e^{-x^2} dx$

Sol. Put $x^2=t$, $\therefore 2x dx = dt \quad \therefore dx = \frac{dt}{2x} = \frac{dt}{2\sqrt{t}}$

x	0	∞
t	0	∞

$$\begin{aligned} \therefore I &= \int_0^{\infty} e^{-t} \frac{dt}{2\sqrt{t}} \\ &= \frac{1}{2} \int_0^{\infty} t^{-1/2} e^{-t} dt = \frac{1}{2} \left| \frac{1}{2} \right| = \frac{\sqrt{\pi}}{2} \end{aligned}$$

Ex.3: Evaluate $\int_0^{\infty} \sqrt{x} e^{-x^2} dx$

Sol.: Put $x^2=t$, $\therefore x = t^{1/2}$ $2x dx = dt \quad \therefore dx = \frac{1}{2\sqrt{t}} dt$

$$\therefore I = \int_0^{\infty} (t^{1/2})^{1/2} e^{-t} \frac{dt}{2\sqrt{t}} = \frac{1}{2} \int_0^{\infty} t^{-1/4} e^{-t} dt = \frac{1}{2} \left| \frac{3}{4} \right|$$

x	0	∞
t	0	∞

Ex.4: Evaluate $\int_0^{\infty} \frac{x^a}{a^x} dx (a > 1)$

Sol.: Put $ax = et$ or $x \log a = t$ or $x = \frac{t}{\log a} \quad \therefore dx = \frac{dt}{\log a}$

x	0	∞
T	0	∞

$$\begin{aligned} I &= \int_0^{\infty} \frac{x^a}{a^x} dx \\ I &= \int_0^{\infty} \frac{ta}{(\log a)^a} \cdot \frac{dt}{\log a} \cdot \frac{1}{e^t} \\ &= \frac{1}{(\log a)^{a+1}} \int_0^{\infty} e^{-t} t^a dt = \frac{1}{(\log a)^{a+1}} \left| \frac{a+1}{a+1} \right| = \frac{a!}{(\log a)^{a+1}} \end{aligned}$$

Ex.5: Evaluate $\int_0^1 (x \log x)^3 dx$.

Sol.: $I = \int_0^1 x^3 (\log x)^3 dx$ Put $\log x = -t$, $x = e^{-t}$, $dx = -e^{-t} dt$

x	0	1
T	∞	0

[To find limits Put $x=0 \therefore \log 0 = -t, -\infty = -t \therefore t = \infty, x=1 \log 1 = -t \therefore t = 0$]

$$\therefore \quad I = \int_{\infty}^0 e^{-3t} (-t)^3 \cdot (-e^{-t}) dt$$

$$= - \int_0^{\infty} e^{-4t} t^3 dt \quad \text{Put } 4t=y, \quad t = \frac{y}{4} \quad \therefore dt = \frac{dy}{4}$$

t	0	∞
y	0	∞

$$\therefore \quad I = - \int_0^{\infty} e^{-y} (y/4)^3 \frac{dy}{4} = - \frac{1}{4^4} \cdot \int_0^{\infty} y^3 e^{-y} dy$$

$$= - \frac{1}{256} \left[\frac{y^3}{3} - \frac{y^2}{2} + y - 1 \right]_0^{\infty} = - \frac{6}{256} = - \frac{3}{128}$$

Ex.6: Evaluate $\int_0^1 x^m (\log x)^n dx$.

Sol.: $I = \int_0^1 x^m (\log x)^n dx$

Put $\log x = -t \Rightarrow x = e^{-t} \quad dx = -e^{-t} dt$

x	0	1
T	∞	0

$$I = \int_{\infty}^0 e^{-mt} (-t)^n (-e^{-t} dt) = \int_0^{\infty} (-1)^n e^{-(m+1)t} t^n dt$$

$$= \frac{(-1)^n \left[\frac{t^{n+1}}{n+1} \right]_0^{\infty}}{(m+1)^{n+1}} = \frac{(-1)^n \left[\frac{t^{n+1}}{n+1} \right]_0^{\infty}}{(m+1)^{n+1}}$$

Ex.7: Show that $\int_0^1 \left(\log \frac{1}{y} \right)^{n-1} dy = \left[\frac{1}{n} \right]$

Sol.: $I = \int_0^1 \left(\log \frac{1}{y} \right)^{n-1} dy \quad \log \frac{1}{y} = t \quad \text{Or} \quad \frac{1}{y} = e^t \quad y = e^{-t} dy = -e^{-t} dt$

$$= \int_{\infty}^0 t^{n-1} (-e^{-t}) dt = \int_0^{\infty} e^{-t} t^{n-1} dt = \left[\frac{1}{n} \right]$$

y	0	1
t	∞	0

Ex.8: Evaluate $\int_0^{\infty} e^{-x^4} dx$.

Sol.: Put $x^4 = t, x = t^{1/4}, \therefore dx = \frac{1}{4}t^{-3/4} dt$

x	0	∞
T	0	∞

$$\therefore I = \int_0^\infty e^{-t} \frac{1}{4} t^{-3/4} dt = \frac{1}{4} \int_0^\infty e^{-t} t^{-3/4} dt = \frac{1}{4} \left| \frac{1}{4} \right|$$

Ex.9: Evaluate $\int_0^\infty 7^{-4x^2} dx$.

Sol.: Put $7^{-4x^2} = e^{-t}; +4x^2 \log 7 = +t$

$$x^2 = \frac{t}{4 \log 7} \quad x = \frac{\sqrt{t}}{2 \sqrt{\log 7}} \quad dx = \frac{1}{4 \sqrt{t} \sqrt{\log 7}} dt$$

$$\begin{aligned} \therefore I &= \int_0^\infty e^{-t} \frac{dt}{4 \sqrt{t} \sqrt{\log 7}} \\ &= \frac{1}{4 \sqrt{\log 7}} \cdot \int_0^\infty t^{-1/2} e^{-t} dt = \frac{1}{4 \sqrt{\log 7}} \cdot \left| \frac{1}{2} \right| \\ &= \frac{\sqrt{\pi}}{4 \sqrt{\log 7}} \end{aligned}$$

x	0	1
t	∞	0

Example10: $\int_0^1 x^3 [\log(1/x)]^4 dx$.

Sol.: Put $\log \frac{1}{x} = t, \therefore x = e^{-t}, dx = -e^{-t} dt$

$$I = \int_0^\infty e^{-3t} t^4 (-e^{-t} dt) = \int_0^\infty t^4 e^{-4t} dt = \frac{5}{4^5}$$

x	0	1
t	∞	0

Example11: $\int_0^\infty \sqrt{x} e^{-x^3} dx$.

Sol.: Put $x^3 = t, x = t^{1/3}, \therefore dx = \frac{1}{3} t^{-2/3} dt$

x	0	∞
T	0	∞

$$I = \int_0^\infty t^{1/5} \cdot e^{-t} \cdot \frac{1}{3} t^{-2/3} dt$$

$$= \frac{1}{3} \int_0^{\infty} t^{-1/2} \cdot e^{-t} dt = \frac{1}{3} \Gamma(1/2) = \frac{\sqrt{\pi}}{3}$$

Example12: If $I_n = \frac{\frac{\sqrt{\pi}}{2} \sqrt{\frac{n+1}{2}}}{\sqrt{\frac{n}{2} + 1}}$, show that $I_{n+2} = \frac{n+1}{n+2} I_n$ and hence find I_5

Sol.: $I_n = \frac{\frac{\sqrt{\pi}}{2} \sqrt{\frac{n+1}{2}}}{\sqrt{\frac{n}{2} + 1}}$, Replace n by n+2 then.

$$\begin{aligned} I_{n+2} &= \frac{\frac{\sqrt{\pi}}{2} \sqrt{\frac{n+3}{2}}}{\sqrt{\frac{n+2}{2} + 1}} = \frac{\frac{\sqrt{\pi}}{2} \sqrt{\frac{n+2}{2}}}{\sqrt{\frac{n+2}{2} + 1}} + 1 \\ &= \frac{\sqrt{\pi}}{n+2} \cdot \frac{\frac{n+1}{2} \sqrt{\frac{n+1}{2}}}{\sqrt{\frac{n}{2} + 1}} = \frac{n+1}{n+2} \cdot \frac{\frac{\sqrt{\pi}}{2} \sqrt{\frac{n+1}{2}}}{\sqrt{\frac{n}{2} + 1}} \end{aligned}$$

$$I_{n+2} = \frac{n+1}{n+2} \cdot I_n \quad \text{Now put } n=3, \text{ then}$$

$$I_5 = \frac{4}{5} \cdot I_3 = \frac{4}{5} \cdot \frac{2}{3} \cdot I_1 = \frac{8}{15} \cdot \frac{\frac{\sqrt{\pi}}{2} \sqrt{1}}{\sqrt{\frac{1}{2} + 1}}$$

$$\therefore I_5 = \frac{8}{15}$$

Example13: show that $\frac{2n \left(n + \frac{1}{2} \right)}{\sqrt{\pi}} = 1.3.5.....(2n-1)$

Sol.: $\left(n + \frac{1}{2} \right) = \left(n - \frac{1}{2} \right) \left(n - \frac{1}{2} \right) \quad \left(\because \left(n + 1 \right) = n + 1 \right)$

$$\begin{aligned}
&= \left(n - \frac{1}{2}\right) \left(n - \frac{3}{2}\right) \left(n - \frac{5}{2}\right) \cdots \left(n - \frac{2n-1}{2}\right) \sqrt{\pi} \\
&= \left(n - \frac{1}{2}\right) \left(n - \frac{3}{2}\right) \left(n - \frac{5}{2}\right) \cdots \left(n - \frac{2n-1}{2}\right) \sqrt{\pi} \\
&= \frac{2n-1}{2} \cdot \frac{2n-3}{2} \cdot \frac{2n-5}{2} \cdots \frac{3}{2} \cdot \frac{1}{2} \sqrt{\pi} \\
&= \frac{(2n-1)(2n-3)\cdots 3 \cdot 1}{2^n} \sqrt{\pi}
\end{aligned}$$

$$\therefore \frac{2n \left(n + \frac{1}{2}\right)}{\sqrt{\pi}} = 1 \cdot 3 \cdot 5 \cdots (2n-1)$$

Example14: Evaluate $\int_0^{\infty} x^m e^{-ax^n} dx (a > 0)$

So.: $I = \int_0^{\infty} x^m e^{-ax^n} dx$ Put $ax^n = t$, or $x = \frac{t^{1/n}}{a^{1/n}}$, $dx = \frac{1}{n} \frac{t^{1/n-1}}{a^{1/n}} dt$

$$= \int_0^{\infty} \frac{t^{m/n}}{a^{m/n}} \cdot e^{-t} \cdot \frac{t^{1/n-1}}{n \cdot a^{1/n}} dt$$

x	0	∞
t	0	∞

$$= \frac{1}{n \cdot (a)^{\frac{m+1}{n}}} \int_0^{\infty} e^{-t} t^{\left(\frac{m+1}{n}-1\right)} dt = \frac{1}{n} \cdot \frac{1}{(a)^{\frac{m+1}{n}}} \left(\frac{m+1}{n}\right)$$

Example15: Evaluate $\int_0^1 x^{a-1} \left(\log \frac{1}{x}\right)^{n-1} dx (a > 0)$.

Sol.: $I = \int_0^1 x^{a-1} \left(\log \frac{1}{x}\right)^{n-1} dx$ Put $\log \frac{1}{x} = t$ or $\frac{1}{x} = e^t$, $x = e^{-t}$ $dx = -e^{-t} dt$

$$= \int_{\infty}^0 (e^{-t})^{a-1} t^{n-1} (-e^{-t}) dt$$

x	0	1
t	∞	0

$$= \int_0^{\infty} e^{-at} e^t t^{n-1} e^{-t} dt = \int_0^{\infty} e^{-at} t^{n-1} dt \quad \left(\because \int_0^{\infty} e^{-ky} y^{n-1} dy = \frac{n}{k} \right)$$

$$I = \frac{1}{a^n} \Big|_n^-$$

Example16: Prove that $\int_0^\infty e^{-h^2 x^2} dx = \frac{\sqrt{\pi}}{2h}$

Sol.: $I = \int_0^\infty e^{-h^2 x^2} dx$ $h^2 x^2 = t; x = \frac{t^{1/2}}{h}; \therefore dx = \frac{1}{2h} t^{-1/2} dt$

x	0	∞
T	0	∞

$$= \int_0^\infty e^{-t} \cdot \frac{t^{-1/2}}{2h} = \frac{1}{2h} \int_0^\infty e^{-t} t^{-1/2} dt = \frac{1}{2h} \left| \frac{1}{2} \right| = \frac{\sqrt{\pi}}{2h} \quad \left(\because \left| \frac{1}{2} \right| = \sqrt{\pi} \right)$$

Example17: show that $\int_0^\infty x^{m-1} \cos ax dx = \frac{\left| m \right|}{am} \cos \frac{m\pi}{2}$

Sol.: $e^{-iax} = \cos ax - i \sin ax$

$\therefore \cos ax = \text{Real part of } e^{-i} ax$

$$I = \int_0^\infty x^{m-1} \cos ax dx.$$

$$= \text{Real part of } \int_0^\infty x^{m-1} \cdot e^{-iax} dx \text{ (note this step carefully.)}$$

$$= \text{Real part of } \int_0^\infty \frac{t^{m-1}}{(ia)^{m-1}} e^{-t} \cdot \frac{dt}{ia} \quad iax = t \text{ or } x = \frac{t}{ia} dx = \frac{dt}{ia}$$

x	0	∞
t	0	∞

$$= \text{Real part of } \frac{1}{i^m a^m} \int_0^\infty e^{-t} t^{m-1} dt.$$

$$I = \text{Real part of } \frac{1}{i^m a^m} \left| m \right| = \text{Real part of } \frac{\left| m \right|}{a^m} \cdot \left(\frac{1}{i^m} \right)$$

But $i = \cos \pi/2 + i \sin \pi/2$

$\therefore i^m = \left(\cos \frac{\pi}{2} + i \sin \frac{\pi}{2} \right)^m$

$\therefore i^m = \cos \frac{m\pi}{2} + i \sin m \frac{m\pi}{2} \dots\dots$

$$\therefore \frac{1}{i^m} = \frac{1}{\cos \frac{m\pi}{2} + i \sin \frac{m\pi}{2}} = \cos \frac{m\pi}{2} - i \sin \frac{m\pi}{2}$$

$$\begin{aligned} \therefore I &= \text{Real part of } \frac{\overline{m}}{a^m} \left(\cos \frac{m\pi}{2} - i \sin \frac{m\pi}{2} \right) \\ &= \text{Real part of } \left[\frac{\overline{m}}{a^m} \cos \frac{m\pi}{2} - i \frac{\overline{m}}{a^m} \sin \frac{m\pi}{2} \right] \\ I &= \frac{\overline{m}}{a^m} \cos \frac{m\pi}{2} \end{aligned}$$

ILLUSTRATIONS OF BETA FUNCTIONS

Type 1: Examples Involving substitutions:

Ex.18: Evaluate $\int_0^1 x^3 (1 - \sqrt{x})^5 dx$.

Sol.: This can be reduced to beta function by putting $\sqrt{x} = t, x = t^2, dx = 2t dt$

X	0	1
T	0	1

$$\begin{aligned} \therefore I &= \int_0^1 (t^2)^3 (1-t)^5 \cdot 2t dt = 2 \int_0^1 t^7 (1-t)^5 dt = 2\beta(8,6) \\ &= 2 \frac{\overline{8} \overline{6}}{\overline{14}} = \frac{2(7!)(5!)}{13!} = \frac{1}{5148} \end{aligned}$$

Ex.19: Evaluate $\int_0^a (a^6 - x^6)^{1/6} dx$.

Sol: This can be expressed in beta function consider:

$$I = \int_0^a (a^6 - x^6) dx = \int_0^a a \left(1 - \left(\frac{x}{a} \right)^6 \right)^{1/6} dx$$

$$\therefore \text{Put } \left(\frac{x}{a} \right)^6 = t, \therefore \frac{x}{a} = t^{1/6}, x = at^{1/6}, dx = a \frac{1}{6} t^{-5/6} dt$$

x	0	a
t	0	1

$$\begin{aligned}
I &= \int_0^1 a(1-t)^{1/6} \cdot \frac{1}{6} t^{-3/5} dt \\
&= \frac{a^2}{6} \int_0^1 t^{-5/6} (1-t)^{1/6} dt = \frac{a^2}{6} \beta\left(\frac{1}{6}, \frac{7}{6}\right) \\
&= \frac{a^2}{6} \frac{\left|\frac{1}{6}\right| \left|\frac{7}{6}\right|}{\left|\frac{8}{6}\right|} = \frac{a^2}{6} \frac{\left|\frac{1}{6}\right| \frac{1}{6} \left|\frac{1}{6}\right|}{\frac{1}{3} \left|\frac{1}{3}\right|} \\
&= \frac{a^2}{12} \frac{\left(\left|\frac{1}{6}\right|\right)^2}{\left|\frac{1}{3}\right|}
\end{aligned}$$

Ex.20: Evaluate $\int_0^1 x^2 (1-x^2)^4 dx$.

Sol.: $x^2 = t, 2x dx = dt, dx = \frac{dt}{2\sqrt{t}}$

x	0	1
T	0	1

$$\begin{aligned}
\therefore I &= \int_0^1 t(1-t)^4 \frac{dt}{2\sqrt{t}} = \frac{1}{2} \int_0^1 t^{1/2} (1-t)^4 dt \\
&= \frac{1}{2} \beta(3/2, 5) = \frac{1}{2} \frac{\left|\frac{3}{2}\right| \left|\frac{5}{2}\right|}{\left|\frac{13}{2}\right|} = \frac{128}{3465}
\end{aligned}$$

Ex.21: Evaluate $\int_0^1 x^4 (1-x)^{3/2} dx$.

Sol.: $I = \int_0^1 x^4 (1-x)^{3/2} dx = \beta(5, 5/2) = \frac{\left|\frac{5}{2}\right| \left|\frac{5}{2}\right|}{\left|\frac{15}{2}\right|}$

$$\begin{aligned}
&= \frac{4! \frac{3}{2} \frac{1}{2} \left|\frac{1}{2}\right|}{\frac{13}{2} \cdot \frac{11}{2} \cdot \frac{9}{2} \cdot \frac{7}{2} \cdot \frac{5}{2} \cdot \frac{3}{2} \cdot \frac{1}{2} \left|\frac{1}{2}\right|} \\
&= \frac{24 \times 32}{13 \cdot 11 \cdot 9 \cdot 7 \cdot 5} = \frac{256}{15015}
\end{aligned}$$

Ex.22: Evaluate $x^7 (16-x^4)^{10} dx$

Sol.: This can be reduced to beta function by substitution

$$\begin{aligned}
 x^4 &= 16t \\
 \therefore 4x^3 dx &= 16 dt, \\
 x^3 dx &= 16/4 dt = 4 dt
 \end{aligned}$$

$$x \quad 0 \quad 2$$

$$t \quad 0 \quad 1$$

$$\begin{aligned}
 I &= \int_0^2 x^4 \cdot (16 - x^4)^{10} \cdot x^3 dx = \int_0^1 16t(16 - 16t)^{10} 4dt \\
 &= 16^{11} x 4 \int_0^1 t(1-t)^{10} dt = 4x16^{11} \cdot \beta(2, 11) \\
 &= 4x16^{11} \frac{\left| \overline{11} \right| \overline{10}}{\left| \overline{12} \right|} = 4x16^{11} \frac{1x9!}{11!} \\
 &= 4x16^{11} \frac{9!}{9!x10x11} = \frac{2x16^4}{55}
 \end{aligned}$$

Ex.23: Evaluate $\int_0^1 xm(1-x^n)^p dx$.

sol.: Put $x^n = t$, $x = t^{1/n}$, $\therefore dx = \frac{1}{n} t^{\frac{1}{n}-1} dt$

x	0	1
T	0	1

$$\begin{aligned}
 \therefore I &= \int_0^1 (t^{1/n}) m(1-t)^p \cdot \frac{1}{n} t^{\frac{1}{n}-1} dt \\
 &= \frac{1}{n} \int_0^1 t^{\frac{m+1}{n}-1} (1-t)^p dt \\
 &= \frac{1}{n} \beta\left(\frac{m+1}{n}, p+1\right) = \frac{1}{n} \frac{\left| \overline{\frac{m+1}{n}} \right| \overline{p+1}}{\left| \overline{\frac{m+1}{n} + p+1} \right|}
 \end{aligned}$$

Ex.24: Evaluate $\int_0^1 x^5(1-x^3)^{10} dx$

Sol.: Put $x^3 = t$, $3x^2 dx = dt$, $x^2 dx = \frac{d\pi}{3}$

x	0	1
T	0	1

$$\begin{aligned}\therefore I &= \int_0^1 x^3 (1-x^3)^{10} \cdot x^2 dx = \int_0^1 t(1-t)^{10} \frac{dt}{3} \\ &= \frac{1}{3} \int_0^1 t(1-t)^{10} dt = \frac{1}{3} \beta(2, 11) = \frac{\overline{2} \overline{11}}{3 \overline{13}} = \frac{1}{396}\end{aligned}$$

Ex.25: Evaluate $\int_0^1 \frac{dx}{\sqrt{1-x^m}}$

Sol.: $I = \int_0^1 (1-x^m)^{-1/2} dx$ Put $x^m = t, x = t^{1/m}, dx = \frac{1}{m} t^{\frac{1}{m}-1} dt$

$$I = \int_0^1 (1-t)^{-1/2} \cdot \frac{1}{m} t^{\frac{1}{m}-1} dt$$

x	0	1
t	0	1

$$= \frac{1}{m} \int_0^1 t^{\frac{1}{m}-1} (1-t)^{-1/2} dt = \frac{1}{m} \beta\left(\frac{1}{m}, \frac{1}{2}\right)$$

$$= \frac{1}{m} \frac{\overline{1/m} \overline{1/2}}{\overline{1/m + \frac{1}{2}}} = \frac{1}{m} \frac{\overline{1/m} \sqrt{\pi}}{\overline{\frac{1}{m} + \frac{1}{2}}}$$

Ex.26: Evaluate $\int_0^1 \sqrt{1-x^4} dx$

Sol.: $I = \int_0^1 (1-x^4)^{1/2} dx$ Put $x^4 = t, x = t^{1/4}, \therefore dx = \frac{1}{4} t^{-3/4} dt$

x	0	1
T	0	1

$$I = \int_0^1 (1-t)^{1/2} \cdot \frac{1}{4} t^{-3/4} dt = \frac{1}{4} \int_0^1 t^{-3/4} (1-t)^{1/2} dt$$

$$= \frac{1}{4} \beta\left(\frac{1}{4}, \frac{1}{2}\right) = \frac{1}{4} \frac{\overline{1/4} \overline{3/2}}{\overline{7/4}}$$

$$= \frac{1}{4} \cdot \frac{\overline{1/4.2} \overline{1/2}}{\overline{\frac{3}{4} \overline{3/4}}} = \frac{1}{6} \frac{\overline{1/4}}{\overline{3/4}} \quad \sqrt{\pi}$$

Ex.27: Evaluate $\int_0^{2a} x \sqrt{2ax-x^2} dx$

Sol.: $I = \int_0^{2a} x \sqrt{x(2a-x)}^{1/2} dx$ Put $x = 2at, dx = 2adt$

x	0	2a
T	0	1

$$I = \int_0^1 (2at)^{3/2} (2a-2at)^{1/2} \cdot 2adt = (2a)^3 \int_0^1 t^{3/2} (1-t)^{1/2} dt$$

$$= 8a^3 \cdot \beta(5/2, 3/2) = 8a^3 \frac{\left| \frac{5}{2} \right| \left| \frac{3}{2} \right|}{\left| 4 \right|}$$

$$= 8a^3 \frac{\frac{3}{2} \cdot \frac{1}{2} \cdot \sqrt{1/2} \frac{1}{2} \left| 1/2 \right|}{3!} = \frac{8a^3 \cdot 3}{8} \cdot \frac{1}{6} \cdot \sqrt{\pi} \cdot \sqrt{\pi} = \frac{\pi a^3}{2}$$

Type 2: Examples involving application of

$$\int \sin px \cos qx dx = \frac{1}{2} \frac{\left| \frac{p+1}{2} \right| \left| \frac{q+1}{2} \right|}{\left| \frac{p+q+2}{2} \right|}$$

Ex.28: Express $\int_0^{\pi/2} \sqrt{\tan \theta} d\theta$ as gamma function.

Sol.: $I = \int_0^{\pi/2} \sqrt{\tan \theta} d\theta = \int_0^{\pi/2} \sin^{1/2} \theta \cos^{-1/2} \theta d\theta$

$$= \frac{\left| \frac{\frac{1}{2}+1}{2} \right| \left| \frac{\frac{1}{2}+1}{2} \right|}{\left| \frac{1}{2} - \frac{1}{2} + 1 \right|} = \frac{\left| \frac{3}{4} \right| \left| \frac{1}{4} \right|}{2} = \frac{\pi \sqrt{2}}{2} = \frac{\pi}{\sqrt{2}}$$

Ex.29: Prove that $\int_0^{\infty} \frac{dx}{1+x^4} = \frac{\pi \sqrt{2}}{4}$

Sol.: $I = \int_0^{\infty} \frac{dx}{1+x^4}$ Put $x^2 = \tan \theta$ or $x = \sqrt{\tan \theta} dx = \frac{1}{2} \tan^{-1/2} \theta \sec^2 \theta d\theta$

$$= \int_0^{\pi/2} \frac{\frac{1}{2} \tan^{-1/2} \theta \sec^2 \theta d\theta}{1 + \tan 2\theta}$$

x	0	∞
θ	0	$\pi/2$

$$= \frac{1}{2} \int_0^{\pi/2} \tan^{-1/2} \theta d\theta = \frac{1}{2} \int_0^{\pi/2} \sin^{-1/2} \theta \cos^{1/2} \theta d\theta$$

$$= \frac{1}{2} \cdot \frac{1}{2} \frac{\left| \frac{-\frac{1}{2} + 1}{2} \right| \left| \frac{\frac{1}{2} + 1}{2} \right|}{\left| \frac{-\frac{1}{2} + \frac{1}{2} + 2}{2} \right|} = \frac{1}{4} \frac{\left| \frac{1}{4} \right| \left| \frac{3}{4} \right|}{\left| 1 \right|} = \frac{1}{4} \left| \frac{1}{4} \right| \left| 1 - \frac{1}{4} \right|$$

$$= \frac{1}{4} \frac{\pi}{\sin \pi/4} = \frac{\sqrt{2}\pi}{4}$$

Ex.30: Evaluate $\int_0^{\pi/2} \frac{d\theta}{\sqrt{1 - \frac{1}{2} \sin^2 \theta}}$

Sol.: $I = \int_0^{\pi/2} \frac{d\theta}{\sqrt{1 - \frac{1}{2} \sin^2 \theta}}$

Put $\cos^2 \theta = \sqrt{t}$ or $\cos \theta = t^{\frac{1}{4}}$, $\theta = \cos^{-1} \left(t^{\frac{1}{4}} \right)$, $d\theta = \frac{-1}{\sqrt{1-t}^{1/2}} \cdot \frac{1}{4} t^{-3/4} dt$

When $\theta = 0$ $t = 1$; $\theta = \frac{\pi}{2}$ $t = 0$ Also $\sin^2 \theta = 1 - \cos^2 \theta = 1 - \sqrt{t}$

$$I = \int_1^0 \frac{-1}{\sqrt{1-\sqrt{t}}} \cdot \frac{1}{4} \frac{t^{-3/4} dt}{\sqrt{1 - \frac{1}{2}(1-\sqrt{t})}} = \frac{\sqrt{2}}{4} \int_0^1 \frac{t^{-3/4} dt}{\sqrt{1-t}}$$

$$\begin{aligned}
&= \frac{1}{4} \int_0^1 \frac{t^{-3/4} dt}{\sqrt{1-\sqrt{t}} \sqrt{\frac{1}{2}(1+\sqrt{t})}} = \frac{\sqrt{2}}{4} \int_0^1 \frac{t^{-3/4}}{\sqrt{1-t}} \\
&= \frac{\sqrt{2}}{4} \int_0^1 t^{-3/4} (1-t)^{-1/2} dt, \\
&= \frac{\sqrt{2}}{4} \cdot B\left(\frac{1}{4}, \frac{1}{2}\right) = \frac{\sqrt{2}}{4} \frac{\left|\frac{1}{4}\right| \left|\frac{1}{2}\right|}{\left|\frac{3}{4}\right|} \\
&= \frac{\sqrt{2} \cdot \sqrt{\pi} \left(\left|\frac{1}{4}\right|\right)^2}{4 \cdot \frac{\left|\frac{1}{4}\right| \left|1 - \frac{1}{4}\right|}{\sin \pi/4}} = \frac{\sqrt{2\pi} \left(\left|\frac{1}{4}\right|\right)^2}{4 \cdot \frac{\pi}{\sin \pi/4}} = \frac{2\sqrt{\pi} \left(\left|\frac{1}{4}\right|\right)^2}{4\pi} = \frac{\left(\left|\frac{1}{4}\right|\right)^2}{2\sqrt{\pi}}
\end{aligned}$$

Ex.31: Prove that $\int_0^\infty \frac{dx}{(e^x + e^{-x})^n} = \frac{1}{4} B\left(\frac{n}{2}, \frac{n}{2}\right)$ and hence evaluate $\int_0^\infty \sec^8 x dx$

Sol.: $I = \int_0^\infty \frac{dx}{(e^x + e^{-x})^n} = \frac{1}{2} \int_{-\infty}^\infty \frac{dx}{(e^x + e^{-x})^n}$ (Note this step)

Put $e^x = \tan \theta \Rightarrow x \rightarrow -\infty, \theta \rightarrow 0; x \rightarrow \infty, \theta \rightarrow \frac{\pi}{2}; e^x dx = \sec^2 \theta d\theta \Rightarrow dx = \frac{\sec^2 \theta}{\tan \theta} d\theta$

X	$-\infty$	∞
θ	0	$\pi/2$

$$\begin{aligned}
I &= \frac{1}{2} \int_0^{\pi/2} \frac{\sec^2 \theta / \tan \theta}{(\tan \theta + \cot \theta)^n} d\theta \\
&= \frac{1}{2} \int_0^{\pi/2} \frac{1}{\left(\frac{\sin \theta}{\cos \theta} + \frac{\cos \theta}{\sin \theta}\right)^n} \frac{\sin \theta \cos \theta}{\sin \theta \cos \theta} d\theta = \frac{1}{2} \int_0^{\pi/2} \frac{\sin^n \theta \cos^n \theta}{\left(\frac{\sin \theta}{\cos \theta} + \frac{\cos \theta}{\sin \theta}\right)^n} d\theta \\
&= \frac{1}{2} \int_0^{\pi/2} \sin^{n-1} \theta \cos^{n-1} \theta d\theta = \frac{1}{2} \cdot \frac{1}{2} B\left(\frac{n-1+1}{2}, \frac{n-1+1}{2}\right)
\end{aligned}$$

$$\int_0^\infty \frac{dx}{(e^x + e^{-x})} = \frac{1}{4} B\left(\frac{n}{2}, \frac{n}{2}\right) \quad \text{But } \cosh x = \frac{e^x + e^{-x}}{2} \text{ i.e. } e^x + e^{-x} = 2 \cosh x$$

$$\int_0^\infty \frac{dx}{(2 \cosh x)^n} = \frac{1}{4} B\left(\frac{n}{2}, \frac{n}{2}\right) \quad \text{Put } n=8$$

$$\int_0^{\infty} \frac{dx}{(2 \cosh x)^8} = \frac{1}{4} B(4,4) = \frac{1}{4} \frac{\overline{4} \overline{4}}{\overline{8}} = \frac{1}{4} \frac{3!}{7!} = \frac{1}{560}$$

$$\therefore \int_0^{\infty} \sec h 8x dx = \frac{2^8}{560} = \frac{16}{35}$$

Ex.32: Show that $\int_0^{\pi/2} \sqrt{\tan \theta} d\theta \int_0^{\pi/2} \sqrt{\cos \theta} d\theta = \frac{\pi^2}{2}$

Sol.: $\int_0^{\pi/2} \sqrt{\tan \theta} d\theta = \int_0^{\pi/2} \sin^{1/2} \theta \cos^{-1/2} \theta d\theta$

$$= \frac{\frac{1}{2} \left| \frac{\frac{1}{2} + 1}{2} \right| \left| \frac{-\frac{1}{2} + 1}{2} \right|}{\left| \frac{\frac{1}{2} - \frac{1}{2} + 1}{2} \right|} = \frac{\frac{1}{2} \cdot \frac{3}{4} \cdot \frac{1}{4}}{1}$$

$$= \frac{1}{2} \left| \frac{1}{4} \right| 1 - \frac{1}{4}$$

$$= \frac{1}{2} \left(\frac{\pi}{\sin \pi/4} \right) = \frac{\pi}{\sqrt{2}}$$

$$\left(\because \left| p \right|^{1-p} = \frac{\pi}{\sin p\pi}, 0 < p < 1 \right)$$

$$\int_0^{\pi/2} \sqrt{\cot \theta} d\theta = \int_0^{\pi/2} \sqrt{\cot \left(\frac{\pi}{2} - \theta \right)} d\theta$$

$$= \int_0^{\pi/2} \sqrt{\tan \theta} d\theta$$

$$= \frac{\pi}{\sqrt{2}} \text{ (By above result)}$$

$$\therefore \int_0^{\pi/2} \sqrt{\tan \theta} d\theta \int_0^{\pi/2} \sqrt{\cot \theta} d\theta = \frac{\pi}{\sqrt{2}} \cdot \frac{\pi}{\sqrt{2}} = \frac{\pi^2}{2}$$

$$\left(\because \int_0^a f(x) dx = \int_0^a f(a-x) dx \right)$$

$$\therefore \cot \left(\frac{\pi}{2} - \theta \right) = \tan \theta$$

Ex.33: Evaluate $\int_0^{\pi/2} \frac{d\theta}{\sqrt{\sin \theta}} x \int_0^{\pi/2} \sqrt{\sin \theta} d\theta$

$$\begin{aligned}
 \text{Sol.: } I &= \int_0^{\pi/2} \sin^{-1/2} \theta d\theta \int_0^{\pi/2} \sin^{1/2} \theta d\theta \\
 &= \frac{\left| \frac{1}{4} \right| \left| \frac{1}{2} \right|}{2 \left| \frac{3}{4} \right|} \frac{\left| \frac{3}{4} \right| \left| \frac{1}{2} \right|}{2 \left| \frac{5}{4} \right|} \\
 &= \frac{\left| \frac{1}{4} \right| \sqrt{\pi} \sqrt{\pi}}{4 \cdot \frac{1}{4} \left| \frac{1}{4} \right|} = \pi
 \end{aligned}$$

Ex.34: Evaluate $\int_0^{\pi/6} \sin^2 6\theta \cos^6 3\theta d\theta$

$$\begin{aligned}
 \text{Sol.: } I &= \int_0^{\pi/6} \sin^2 6\theta \cos^6 3\theta d\theta = \int_0^{\pi/6} (2 \sin 3\theta \cos 3\theta)^2 \cos^6 3\theta d\theta \\
 &= 4 \int_0^{\pi/6} \sin^2 3\theta \cos^8 3\theta d\theta \quad \text{Put } 3\theta = t, \theta = t/3, d\theta = \frac{1}{3} dt
 \end{aligned}$$

θ	0	$\pi/6$
t	0	$\pi/2$

$$\begin{aligned}
 \therefore I &= 4 \int_0^{\pi/2} \sin^2 t \cos^8 t \frac{dt}{3} = \frac{4}{3} \frac{\beta(3/2, 9/2)}{2} \\
 &= \frac{4}{3} \frac{1}{2} \frac{\left| \frac{3}{2} \right| \left| \frac{9}{2} \right|}{\left| 6 \right|} = \frac{2}{3} \frac{\frac{1}{2} \left| \frac{7}{2} \right| \frac{5}{2} \frac{3}{2} \frac{1}{2} \left| \frac{1}{2} \right|}{5!} \\
 &= \frac{1}{3} \frac{7 \cdot 5 \cdot 3 \cdot 1}{16 \times 5!} \cdot \pi = \frac{35\pi}{16 \times 120} \\
 &= \frac{7\pi}{384}
 \end{aligned}$$

Ex.35: Express $\int_0^{\pi/4} \cos^3 2x \sin^4 4x dx$, in terms of beta function and evaluate.

$$\begin{aligned}
 \text{Sol.: } I &= \int_0^{\pi/4} \cos^3 2x (2 \sin 2x \cos 2x)^4 dx \\
 &= 16 \int_0^{\pi/4} \sin^4 2x \cos^7 2x dx \quad \text{Put } 2x = \theta, x = \frac{\theta}{2}, dx = \frac{d\theta}{2}
 \end{aligned}$$

x	0	$\pi/4$
θ	0	$\pi/2$

$$\therefore I = 16 \int_0^{\pi/2} \sin^4 \theta \cos^7 \theta \frac{d\theta}{2} = 8 \int_0^{\pi/2} \sin^4 \theta \cos^7 \theta d\theta$$

$$\begin{aligned}
&= 8 \frac{\beta(5/2, 4)}{2} &= 4 \frac{\overline{5/2} \overline{4}}{\overline{13/2}} \\
&= 4 \cdot \frac{\overline{5/2}}{\frac{11}{2} \frac{9}{2} \frac{7}{2} \frac{5}{2} \cdot \overline{5/2}} 3! &= \frac{4 \times 6 \times 16}{11 \times 9 \times 7 \times 5} \\
&= \frac{384}{1155} &= \frac{128}{385}
\end{aligned}$$

Type 3: Examples involving application of

$$B(m, n) = \frac{\overline{m} \overline{n}}{\overline{m+n}} \quad \text{and}$$

$$\begin{aligned}
\overline{n+1} &= n \overline{n}, \text{ in general} \\
&= n! \text{ if } n \text{ is positive integer}
\end{aligned}$$

Ex.36: Prove that $B(m, n) = B(m, n+1) + B(m+1, n)$

Sol.: $R.H.S. = B(m, n+1) + B(m+1, n)$

$$\begin{aligned}
&= \frac{\overline{m} \overline{n+1}}{\overline{m+n+1}} + \frac{\overline{m+1} \overline{n}}{\overline{m+1+n}} = \frac{\overline{mn} \overline{n}}{(m+n) \overline{m+n}} + \frac{m \overline{m} \overline{n}}{(m+n) \overline{m+n}} \\
&= \frac{\overline{m} \overline{n} (n+m)}{(m+n) \overline{m+n}} = \frac{\overline{m} \overline{n}}{\overline{m+n}} = B(m, n) = LHS.
\end{aligned}$$

Ex.37: Show that $B(m, n)B(m+n, p) = \frac{\overline{m} \overline{n} \overline{p}}{\overline{m+n+p}}$

$$\text{Sol.:} \quad LHS \quad B(m, n)B(m+n, p) = \frac{\overline{m} \overline{n}}{\overline{m+n}} \frac{\overline{m+n} \overline{p}}{\overline{m+n+p}}$$

Ex.38: Prove that $B(x+1, y) = \frac{x}{x+y} B(x, y).$

Sol.: $L.H.S. = B(x+1, y)$

$$\begin{aligned}
&= \frac{\overline{x+1} \overline{y}}{\overline{x+1+y}} = \frac{x \overline{x} \overline{y}}{(x+y) \overline{x+y}} \\
&= \frac{x}{x+y} B(x, y) = R.H.S.
\end{aligned}$$

Ex.39: Prove that $yB(x+1, y) = xB(x, y+1)$

$$\begin{aligned}\text{Sol.: L.H.S.} &= yB(x+1, y) = y \frac{|x+1|\bar{y}}{|x+1+y|} \\ &= \frac{x|\bar{x}.y|\bar{y}}{|y+1+x|} = x \frac{|\bar{x}|y+1}{|x+y+1|} = xB(x, y+1) = R.H.S.\end{aligned}$$

Ex.40: Prove $B(x, x) = \frac{1}{2^{2x-1}} B\left(x, \frac{1}{2}\right)$

Sol.: We have by duplication formula:

$$\begin{aligned}\frac{|m|m+1/2}{2^{2m-1}} &= \frac{\sqrt{\pi}|2m|}{2^{2m-1}} \\ \therefore \frac{|\bar{m}|}{|2m|} &= \frac{\sqrt{\pi}}{2^{2m-1}|m+1/2|}\end{aligned}$$

$$\begin{aligned}\text{Now, } B(x, x) &= \frac{|\bar{x}|\bar{x}}{|2x|} = |\bar{x}| \frac{|\bar{x}|}{|2x|} \\ &= |\bar{x}| \frac{\sqrt{\pi}}{2^{2x-1}|\bar{x} + \frac{1}{2}|} = \frac{|\bar{x}|1/2}{2^{2x-1}|\bar{x} + \frac{1}{2}|} = \frac{1}{2^{2x-1}} B\left(x, \frac{1}{2}\right)\end{aligned}$$

Type 4: Examples involving application of second form of definition of beta function.

$$B(m, n) = \int_0^{\infty} \frac{y^{m-1}}{(1+y)^{m+n}} dy$$

Ex.41: Evaluate $\int_0^{\infty} \frac{x^8(1-x^6)}{(1+x)^{24}} dx$

$$\begin{aligned}\text{Sol.: } I &= \int_0^{\infty} \frac{x^8(1-x^6)}{(1+x)^{24}} dx = \int_0^{\infty} \frac{x^8 - x^{14}}{(1+x)^{24}} dx \\ &= \int_0^{\infty} \frac{x^8 dx}{(1+x)^{24}} - \int_0^{\infty} \frac{x^{14} dx}{(1+x)^{24}}\end{aligned}$$

Using 2nd definition of Beta form.

$$\begin{aligned}\text{We get, } &= B(9, 15) - B(15, 9) \quad \left[\begin{array}{ll} m-1=8 & \therefore m=9 \\ m+n=24 & \therefore n=15 \end{array} \right]\end{aligned}$$

$$= B(9,15) - B(9,15) \quad [\because B(m,n) = B(n,m)]$$

$$= 0$$

Ex.42: Evaluate $\int_0^\infty \frac{x^4(1+x^5)}{(1+x)^{15}} dx$

Sol.: $I = \int_0^\infty \frac{x^4 + x^9}{(1+x)^{15}} dx = \int_0^\infty \frac{x^4}{(1+x)^{15}} dx + \int_0^\infty \frac{x^9}{(1+x)^{15}} dx$

$$= B(5,10) + B(10,5) = 2B(5,10)$$

$$= 2 \frac{\overline{5} \overline{10}}{\overline{15}} = 2 \frac{4!}{14!}$$

$$= \frac{1}{5005}$$

Type 5: Miscellaneous Examples:

Ex.43: Show that $\int_0^1 \frac{y^{m-1} + y^{n-1}}{(1+y)^{m+n}} dy = B(m,n)$

Sol.: We have,

$$B(m,n) = \int_0^\infty \frac{x^{m-1}}{(1+x)^{m+n}} dx.$$

$$B(m,n) = \int_0^1 \frac{x^{m-1}}{(1+x)^{m+n}} dx + \int_1^\infty \frac{x^{m-1}}{(1+x)^{m+n}} dx = I_1 + I_2$$

Consider $I_2 = \int_1^\infty \frac{x^{m-1}}{(1+x)^{m+n}} dx$ Put $x = \frac{1}{t}$ or $t = \frac{1}{x} \therefore dx = -\frac{dt}{t^2}$

X	1	∞
T	0	1

$$= \int_1^0 \left(\frac{1}{t^{m-1}} \right) \frac{1}{\left(1 + \frac{1}{t} \right)^{m+n}} \cdot \left(-\frac{dt}{t^2} \right)$$

$$= \int_0^1 \frac{t^{m+n} dt}{t^{m-1} (1+t)^{m+n}} = \int_0^1 \frac{t^{n-1} dt}{(1+t)^{m+n}}$$

$$I_2 = \int_0^1 \frac{x^{n-1} dx}{(1+x)^{m+n}}$$

$$\therefore B(m,n) = \int_0^1 \frac{x^{m-1}}{(1+x)^{m+n}} dx + \int_0^1 \frac{x^{n-1}}{(1+x)^{m+n}} dx$$

$$= \int_0^1 \frac{x^{m-1} + x^{n-1}}{(1+x)^{m+n}} dx$$

Ex.44: Show that $\int_0^1 \frac{x^{m-1}(1-x)^{n-1}}{(a+x)^{m+n}} dx = \frac{B(m,n)}{a^n(1+a)^m}$

Sol.: $I = \int_0^1 \frac{x^{m-1}(1-x)^{n-1}}{(a+x)^{m+n}} dx.$ Put $\frac{x}{a+x} = \frac{t}{a+1}$ (Note this substitution).

$\therefore x(a+1) = t(a+x)$ Or $x.(a+1-t) = at$

Or $x = \frac{at}{a+1-t}$

$\therefore dx = \frac{(a+1-t)(a) - at(-1)}{(a+1-t)^2} .dt = \frac{a(a+1)dt}{(a+1-t)^2}$

Also $1-x = 1 - \frac{at}{a+1-t} = \frac{a+1-t-at}{a+1-t}$
 $= \frac{a+1-t(a+1)}{a+1-t} = \frac{(a+1)(1-t)}{a+1-t}$

$a+x = a + \frac{at}{a+1-t} = \frac{a(a+1)-at+at}{a+1-t} = \frac{a(a+1)}{a+1-t}$

When $x=0$, $0 = \frac{at}{a+1-t} \Rightarrow t=0$; when $x=1$, $\frac{1}{a+1} = \frac{t}{a+1} \Rightarrow t=1$

x	0	1
T	0	1

$\therefore I = \int_0^1 \frac{a^{m-1}t^{m-1}(a+1)^{n-1}(1-t)^{n-1}a(a+1)dt}{(a+1-t)^{m-1}(a+1-t)^{n-1}(a+1-t)^2} \cdot \frac{(a+1-t)^{m+n}}{a^{m+n}(a+1)^{m+n}}$
 $= \frac{1}{a^n(1+a)^m} \int_0^1 t^{m-1}(1-t)^{n-1} .dt = \frac{B(m,n)}{a^n(a+1)^m}$

Ex.45: Prove that $\int_0^1 \frac{x^{p-1}(1-x)^{q-1}}{(a+bx)^{p+q}} dx = \frac{B(p,q)}{a^q(a+b)^p}$

Sol.: $I = \int_0^1 \frac{x^{p-1}(1-x)^{q-1}}{(a+bx)^{p+q}} dx$ Put $\frac{x}{a+bx} = \frac{y}{b+a}$

$(b+a)x = ay + b.x.y, (b+a-by)x = ay \quad \therefore x = \frac{ay}{b+a-by}$

$1-x = 1 - \frac{ay}{b+a-by} = \frac{b+a-by-ay}{b+a-by} = \frac{(b+a)(a-y)}{b+a-by}$

$a+bx = a + \frac{aby}{a+b-by} = \frac{a(a+b)}{a+b-by}$

Also $dx = \frac{a(a+b)}{(b+a-by)^2} dy$

When $x=0 = \frac{ay}{b+a-by} \Rightarrow y=0$

When $x=1 \quad \frac{1}{a+b} = \frac{y}{b+a} \Rightarrow y=1$

$$I = \int_0^1 \frac{a^{p-1} \cdot y^{p-1}}{(b+a-by)^{p-1}} \cdot \frac{(b+a)^{q-1} (1-y)^{q-1}}{(b+a-by)^{q-1}} \cdot \frac{(a+b-by)^{p+q}}{a^{p+q} (a+b)^{p+q}} \cdot \frac{a(a+b)}{(b+a-by)^2} dy$$

$$= \frac{1}{a^q (a+b)^p} \int_0^1 y^{p-1} (1-y)^{q-1} dy = \frac{1}{a^q (a+b)^p} B(p, q)$$

Ex.46: Evaluate $\int \frac{\cos^{2m-1} \theta \sin^{2n-1} \theta}{(a^2 \cos^2 \theta + b^2 \sin^2 \theta)^{m+n}} d\theta$

Sol.: Divide and multiply by $\cos^{2m+2n} \theta$

$$\therefore I = \int_0^{\pi/2} \frac{\sin^{2n-1} \theta \cos^{2m-1} \theta}{(a^2 + b^2 \tan^2 \theta)^{m+n}} d\theta$$

$$= \int_0^{\pi/2} \frac{(\tan^2 \theta)^{n-1} \cdot \tan \theta \sec^2 \theta d\theta}{(a^2 + b^2 \tan^2 \theta)^{m+n}}$$

Put $b^2 \cdot \tan^2 \theta = a^2 y \quad \tan^2 \theta = \frac{a^2}{b^2} \cdot y$

$2 \tan \theta \sec^2 \theta d\theta = \frac{a^2}{b^2} dy \quad \therefore \tan \theta \sec^2 \theta d\theta = \frac{a^2}{2b^2} dy$

$$\therefore I = \int_0^{\infty} \frac{\left(\frac{a^2 y}{b^2}\right)^{n-1} \frac{a^2}{2b^2} dy}{(a^2 + a^2 y)^{m+n}}$$

$$= \frac{a^{2n}}{2b^{2n} \cdot a^{2m} a^{2n}} \int_0^{\infty} \frac{y^{n-1}}{(1+y)^{m+n}} dy$$

$$= \frac{1}{2a^{2m} b^{2n}} B(m, n)$$

Ex.47: Using $B(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx$, show that $B(m, n) = \int_0^{\infty} \frac{y^{m-1}}{(1+y)^{m+n}} dy$.

Evaluate $\int_1^{\infty} \frac{dx}{x^{p+1} (x-1)^{\theta}}$

Sol.: For the first part, refer property 4 of beta function. For the second part,

Let
$$= \int_1^{\infty} \frac{dx}{x^{p+1}(x-1)^{\theta}}$$

Put $x = \frac{1}{t} \Rightarrow dx = \frac{-1}{t^2} dt$

x	1	∞
T	1	0

$$= \int_0^1 \frac{-1/t^2 dt}{t^{p+1} \left(\frac{1}{t} - 1 \right)^{\theta}}$$

$$= \int_0^1 \frac{1}{t^2} \cdot \frac{t^{p+1} t^{\theta}}{(1-t)^{\theta}} dt = \int_0^1 t^{p+\theta-1} (1-t)^{-\theta} dt = B(p+\theta, 1-\theta)$$

Ex.48: Prove that
$$\int_0^{\infty} \frac{x^{m-1}}{(a+bx)^{m+n}} dx = \frac{1}{a^n b^m} B(m, n)$$

Sol.:
$$I = \int_0^{\infty} \frac{x^{m-1}}{(a+bx)^{m+n}} dx$$

Put $bx = at \Rightarrow dx = \frac{a}{b} dt$

x	0	∞
t	0	∞

$$= \int_0^{\infty} \frac{a^{m-1} t^{m-1}}{b^{m-1}} \cdot \frac{a}{b} dt \frac{1}{(a+at)^{m+n}}$$

$$= \int_0^{\infty} \frac{a^m t^{m-1} dt}{b^m a^{m+n} (1+t)^{m+n}} = \frac{1}{a^n b^m} \int_0^{\infty} \frac{t^{m-1} dt}{(1+t)^{m+n}} = \frac{1}{a^n b^m} B(m, n)$$

Ex.49: Evaluate
$$\int_a^b (x-a)^m (b-x)^n dx$$

Sol.:
$$I = \int_a^b (x-a)^m (b-x)^n dx$$

Put $x-a = (b-a)t$. Then $dx = (b-a)dt$

X	a	b
T	0	1

$$= \int_0^1 (b-a)^m t^m [b-a-(b-a)t]^n (b-a) dt = (b-a)^{m+1} \int_0^1 t^m [(b-a)(1-t)]^n dt$$

$$= (b-a)^{m+n+1} \int_0^1 t^m (1-t)^n dt = (b-a)^{m+n+1} B(m+1, n+1)$$

Ex.50: Evaluate
$$\int_3^7 (x-3)^{1/4} (7-x)^{1/4} dx$$

Sol.: Put $x = 4t + 3$, $dx = 4 dt$ (Note this substitution)

x	3	7
T	0	1

$$\begin{aligned}
 I &= \int_0^1 (x-3)^{1/4} (7-x)^{1/4} dx \\
 &= \int_0^1 (4t)^{1/4} (7-4t-3)^{1/4} 4dt = \int_0^1 4^{1/4} t^{1/4} [4(1-t)]^{1/4} 4dt \\
 &= 4^{3/2} \int_0^1 t^{1/4} (1-t)^{1/4} dt = 8B\left(\frac{5}{4}, \frac{5}{4}\right) = 8 \frac{\frac{5}{4} \frac{5}{4}}{\frac{5}{2}} = 8 \frac{\frac{1}{4} \frac{1}{4} \frac{1}{4}}{\frac{3}{2} \frac{1}{2} \sqrt{\pi}} = \frac{2}{3\sqrt{\pi}} \left(\frac{1}{4}\right)^2
 \end{aligned}$$

Exercise 2.1

Evaluate the following

1. $\int_0^2 y^4 (8-y^3)^{-1/3} dy$

Hint: Put $y = 2t$.

Ans.: $\frac{16}{3} \beta\left(\frac{5}{3}, \frac{2}{3}\right)$

2. $\int_0^1 \left(1 - \sqrt[n]{x}\right)^m dx$

Hint: Put $x^{1/n} = t$

Ans.: $\frac{m!n!}{(m+n)!}$

3. $\int_0^\infty \left(\frac{t}{1+t^2}\right)^4 dt$

Hint: Put $t = \tan \theta$

Ans.: $\frac{1}{2} \beta(5/2, 3/2)$

4. $\int_0^\infty \frac{x^5(1-x^3)}{(1+x)^{15}} dx$

Ans.: 0

$$5. \int_0^{\pi/2} \sqrt{\cot \theta} d\theta$$

$$\text{Ans.: } \pi / \sqrt{2}$$

$$6. \int_0^a x^3 \sqrt{(a^2 - x^2)^3} dx \quad (\text{S.U. 1987})$$

$$\text{Ans.: } \frac{a^6 \pi}{32}$$

$$8. \int_0^1 \sqrt{x \log(1/x)} dx$$

$$\text{Ans.: } \frac{\sqrt{\pi}}{\sqrt{6}}$$

$$9. \int_0^\infty \sqrt{x} e^{-x^2} dx \int_0^\infty \frac{e^{-x^2}}{\sqrt{x}} dx$$

$$\text{Hint: Put } x^2 = t \text{ \& use } \int_0^\infty \frac{e^{-t}}{\sqrt{t}} dt = \sqrt{\pi}$$

$$\text{Ans.: } \frac{\pi}{2\sqrt{2}}$$

$$10. \int_0^1 x^2 (1-x^2)^4 dx \quad (\text{S.U. 1988})$$

$$\text{Ans.: } \frac{1}{2} B(3/2, 5)$$

$$11. \int_0^\infty \sqrt{x} e^{-\sqrt[3]{x}} dx = \frac{315}{16} \sqrt{\pi}$$

$$\text{Hint: } (x = t^3)$$

$$12. \int_0^\infty x^7 e^{-2x^2} dx = \frac{3}{16}$$

$$\text{Hint: } (2x^2 = t)$$

$$13. \int_0^\infty x^2 e^{-h^2 x^2} dx = \frac{\sqrt{\pi}}{4h^3}$$

$$\text{Hint: } h^2 x^2 = t$$

$$14. \int_0^{\infty} \sqrt{y} e^{-y^3} dy = \frac{\sqrt{\pi}}{3}$$

Hint: $y^3 = t$

$$15. \int x^{n-1} e^{-h^2 x^2} dx = \frac{\sqrt{n/2}}{2h^n}$$

Hint: $h^2 x^2 = t$

$$16. \int_0^{\infty} e^{-x^4} dx = \frac{1}{4} \sqrt{\frac{\pi}{4}}$$

Hint: $x^4 = t$

$$17. \int_0^1 \frac{dx}{\sqrt{x \log \frac{1}{x}}} = \sqrt{2\pi}$$

Hint: $\left(\log \frac{1}{x} = t \right)$

$$18. \int_0^1 \frac{dx}{\sqrt{-\log x}} = \sqrt{\pi}$$

Hint: $(-\log x) = t$

$$19. \int_0^{\infty} \frac{x^4}{4^x} dx = \frac{24}{(\log 4)^5}$$

Hint: $(\because 4 = e^m)$

$$20. \int_0^{\infty} \frac{x^5}{5^x} dx = \frac{120}{(\log 5)^6}$$

Hint: $(\because 5 = e^m)$

$$21. \int_0^1 x^m (\log x)^n dx = (-1)^n \frac{\sqrt{n+1}}{(m+1)^{n+1}}$$

Hint: $(\log x = -t)$

$$22. \int_0^{\infty} x^n e^{-\sqrt{a}x} dx = \frac{2(2n+1)!}{a^{n+1}}$$

(N is integer)

Hint: $\sqrt{ax} = t$

$$23. \int_0^{\infty} a^{-4x^2} dx = \frac{\sqrt{\pi}}{4\sqrt{\log a}}$$

Hint: $(a = e^m, 4x^2 = t)$

$$24. \int_0^{\infty} x^{n-1} e^{-ax} \cos bxdx = \frac{|n|}{(a^2 + b^2)^{n/2}} \cos\left(n \tan^{-1} \frac{b}{a}\right)$$

Hint: $e^{ibx} = \cos bx + i \sin bx; (a - ib)x = t$

$$25. \int_0^{\infty} x^{n-1} e^{-ax} \sin bxdx = \frac{|n|}{(a^2 + b^2)^{n/2}} \sin\left(n \tan^{-1} \frac{b}{a}\right)$$

Hint: $e^{ibx} = \cos bx + i \sin bx$ and $(a - ib)x = t$

$$26. \int_0^{\infty} x^{n-1} \sin bx = \frac{|n|}{b^n} \sin \frac{n\pi}{2}$$

Hint: $e^{-ibx} = \cos bx - i \sin bx; ibx = t$

$$27. \int_0^1 (x \log x)^3 dx = -\frac{3}{128}$$

Hint: $\log x = -t$

$$28. \int_0^{\infty} \sqrt[3]{x} 2e - \sqrt[3]{x} dx = 72$$

Hint: $x = t^3$

$$29. \int_0^{\infty} x^n \cdot e^{-xm} dx = \frac{1}{m} \left| \left(\frac{n+1}{m} \right) \right|$$

Hint: $x^m = t$

$$30. \int_0^1 (\log x)^n dx = (-1)^n |n|$$

Hint: $\log x = -t$

$$31. \int_0^1 \frac{x dx}{\sqrt{\log\left(\frac{1}{x}\right)}} = \sqrt{\frac{\pi}{2}}$$

$$\text{Hint: } \left(\log \frac{1}{x} = t \right)$$

$$32. \text{ Express in terms of gamma functions } \int_0^1 x^m (1-x^n)^p dx.$$

$$\text{Hint: } x^n = t$$

$$\text{Ans.: } \frac{1}{n} \frac{\left| \frac{m+1}{n} \right|^{p+1}}{\left| \frac{m+1}{n} \right| + p+1}$$

$$33. \text{ Evaluate } \int_0^1 x^3 (1-\sqrt{x})^5 dx$$

$$\text{Hint: } \sqrt{x} = t$$

$$34. \text{ Prove that } \int \frac{dx}{\sqrt{1-xm}} = \frac{\sqrt{\pi}}{m} \frac{\left| 1/m \right|}{\left| \frac{1}{m} + \frac{1}{2} \right|}$$

$$\text{Hint: } x^m = t$$

$$35. \text{ Show that } (i) B(m+1, n) = \frac{m}{m+n} B(m, n) (ii) n B(m+1, n) = m B(m, n+1)$$

$$36. \text{ Show that } \int \frac{dx}{1+x^4} = \frac{\pi}{2\sqrt{2}} \text{ (Put } x^2 = \tan \theta \text{)}$$

$$37. \text{ Show that } B(n, n+1) = \frac{1}{2} \frac{\left(\binom{-}{n} \right)^2}{\left| 2n \right|}$$

$$38. \text{ Show that } \int_0^1 \frac{dx}{\sqrt[3]{1-x^3}} = \frac{2\pi}{3\sqrt{3}} \text{ (Put } x^3 = t. \text{ Use } \left| \overline{p} \right| \overline{1-p} = \frac{\pi}{\sin p\pi} 0 < p < 1)$$

$$39. \text{ Show that } \int_0^2 x(8-x^3)^{1/3} dx = \frac{16\pi}{9\sqrt{3}} \text{ (Put } x^3 = 8t. \text{ Use } \left| \overline{p} \right| \overline{1-p} = \frac{\pi}{\sin p\pi}$$

$$40. \text{ Show that } \int_0^\infty \frac{x^8 (1-x^6) dx}{(1+x)^{28}} = 0$$

Hint: $I = \int_0^{\infty} \frac{x^{9-1} dx}{(1+x)^{9+15}} - \int_0^{\infty} \frac{x^{15-1} dx}{(1+x)^{15+9}} = B(9,15) - B(15,9) = 0$

41. Show that $\int_0^{\infty} \frac{x^6 - x^3}{(1+x^3)^5} x^2 dx = 0$ (Put $x^3 = t$)

42. Show that $\int_0^1 \frac{x^2 + x^3}{(1+x)^7} dx = \frac{1}{60}$

Hint: $I = \int_0^1 \frac{x^2 dx}{(1+x)^7} + \int_0^1 \frac{x^3 dx}{(1+x)^7}$ (Put $x = \frac{1}{t}$ in I_2)

43. Prove that $\int_0^1 \frac{x^2 dx}{(1-x^4)^{1/2}} \int_0^1 \frac{dx}{(1+x^4)^{1/2}} = \frac{\pi}{4\sqrt{2}}$

Hint: For I_1 Put $x^2 = \sin \theta$; For I_2 , Put $x^2 = \tan \theta$, further $2\theta = t$

44. Prove that $\int_0^{\pi/2} \frac{d\theta}{\sqrt{\sin \theta}} \int_0^{\pi/2} \sqrt{\sin \theta} d\theta = \pi$

Hint: Use $\int_0^{\pi/2} \sin^p \theta \cos^q \theta d\theta$

45. Show that $\frac{B(m, n+1)}{n} = \frac{B(m+1, n)}{m} = \frac{B(m, n)}{m+n}$