

Math1014 Calculus II

Integration Techniques

1. Practise integration by parts by evaluating some of the following integrals.

$$(i) \int t \sin 2t dt \quad (ii) \int p^5 \ln p dp \quad (iii) \int e^{-\theta} \cos 2\theta d\theta,$$

$$(iv) \int (x^2 + 1)e^{-x} dx \quad (v) \int_1^{\sqrt{3}} \tan^{-1} \frac{1}{x} dx \quad (vi) \int_1^2 \frac{(\ln x)^2}{x^3} dx$$

$$(vii) \int_0^1 \frac{r^3}{\sqrt{4+r^2}} dr \quad (viii) \int x^2 \sin 2x dx$$

Solution

(i) Let $u = t$ and $v' = \sin 2t$. Then $u' = 1$ and $v = -\frac{1}{2} \cos 2t$. Using integration by parts, we have

$$\int \underbrace{t}_u \underbrace{\sin 2t}_{v'} dt = \underbrace{-\frac{1}{2}t \cos 2t}_{uv} - \int \underbrace{-\frac{1}{2} \cos 2t}_v \cdot \underbrace{1}_{u'} dt = -\frac{1}{2} \cos 2t + \frac{1}{4} \sin 2t + C$$

Or, using the version $\int u dv = uv - \int v du$, we have

$$\begin{aligned} \int t \sin 2t dt &= \int \underbrace{-\frac{1}{2}}_u t \underbrace{d(\cos 2t)}_v = -\frac{1}{2}t \cos 2t - \int \cos 2t d(-\frac{1}{2}t) \\ &= -\frac{1}{2}t \cos 2t + \int \frac{1}{2} \cos 2t dt = -\frac{1}{2}t \cos 2t + \frac{1}{4} \sin 2t + C \end{aligned}$$

(ii)

$$\begin{aligned} \int p^5 \ln p dp &= \int \underbrace{\frac{1}{6} \ln p}_u \underbrace{dp^6}_{dv} = \frac{1}{6} p^6 \ln p - \int \frac{1}{6} p^6 d \ln p = \frac{1}{6} p^6 \ln p - \int \frac{1}{6} p^6 \cdot \frac{1}{p} dp \\ &= \frac{1}{6} p^6 \ln p - \int \frac{1}{6} p^5 dp = \frac{1}{6} p^6 \ln p - \frac{1}{36} p^6 + C \end{aligned}$$

(iii)

$$\begin{aligned} \int e^{-\theta} \cos 2\theta d\theta &= \int \frac{1}{2} e^{-\theta} d \sin 2\theta = \frac{1}{2} e^{-\theta} \sin 2\theta - \int \frac{1}{2} \sin 2\theta d e^{-\theta} \\ &= \frac{1}{2} e^{-\theta} \sin 2\theta - \int \frac{1}{4} e^{-\theta} d \cos 2\theta = \frac{1}{2} e^{-\theta} \sin 2\theta - \frac{1}{4} e^{-\theta} \cos 2\theta - \frac{1}{4} \int e^{-\theta} \cos 2\theta d\theta \end{aligned}$$

i.e.,

$$\begin{aligned} \frac{5}{4} \int e^{-\theta} \cos 2\theta d\theta &= \frac{1}{2} e^{-\theta} \sin 2\theta - \frac{1}{4} e^{-\theta} \cos 2\theta + C \\ \int e^{-\theta} \cos 2\theta d\theta &= \frac{2}{5} e^{-\theta} \sin 2\theta - \frac{1}{5} e^{-\theta} \cos 2\theta + C \end{aligned}$$

(iv)

$$\begin{aligned} \int (x^2 + 1)e^{-x} dx &= \int -(x^2 + 1) d e^{-x} = -(x^2 + 1)e^{-x} + \int e^{-x} \cdot 2x dx = -(x^2 + 1)e^{-x} - \int 2x d e^{-x} \\ &= -(x^2 + 1)e^{-x} - 2x e^{-x} + \int 2e^{-x} dx = -(x^2 + 1)e^{-x} - 2x e^{-x} - 2e^{-x} + C \end{aligned}$$

(v)

$$\int_1^{\sqrt{3}} \tan^{-1} \frac{1}{x} dx = x \tan^{-1} \frac{1}{x} \Big|_1^{\sqrt{3}} - \int_1^{\sqrt{3}} x d \tan^{-1} \frac{1}{x} = \frac{\sqrt{3}\pi}{6} - \frac{\pi}{4} - \int_1^{\sqrt{3}} x \frac{1}{1 + (\frac{1}{x})^2} \cdot \frac{-1}{x^2} dx$$

$$\begin{aligned}
&= \frac{\sqrt{3}\pi}{6} - \frac{\pi}{4} + \int_1^{\sqrt{3}} \frac{x}{x^2+1} dx = \frac{\sqrt{3}\pi}{6} - \frac{\pi}{4} + \frac{1}{2} \ln(x^2+1) \Big|_1^{\sqrt{3}} = \frac{\sqrt{3}\pi}{6} - \frac{\pi}{4} + \frac{1}{2} \ln 2 \\
\text{(vi)} \quad &\int_1^2 \frac{(\ln x)^2}{x^3} dx = \int_1^2 -\frac{1}{2} (\ln x)^2 d(x^{-2}) = -\frac{1}{2} x^{-2} (\ln x)^2 \Big|_1^2 + \frac{1}{2} \int_1^2 x^{-2} d(\ln x)^2 \\
&= -\frac{1}{8} (\ln 2)^2 + \int_1^2 x^{-2} (\ln x) \frac{1}{x} dx = -\frac{1}{8} (\ln 2)^2 + \int_1^2 x^{-3} \ln x dx \\
&= -\frac{1}{8} (\ln 2)^2 - \int_1^2 \frac{1}{2} \ln x dx x^{-2} = -\frac{1}{8} (\ln 2)^2 - \frac{1}{2} x^{-2} \ln x \Big|_1^2 + \int_1^2 \frac{1}{2} x^{-2} d \ln x \\
&= -\frac{1}{8} (\ln 2)^2 - \frac{1}{8} \ln 2 + \int_1^2 \frac{1}{2} x^{-3} dx = -\frac{1}{8} (\ln 2)^2 - \frac{1}{8} \ln 2 - \frac{1}{4} x^{-2} \Big|_1^2 = -\frac{1}{8} (\ln 2)^2 - \frac{1}{8} \ln 2 + \frac{3}{16}
\end{aligned}$$

$$\begin{aligned}
\text{(vii)} \quad &\int_0^1 \frac{r^3}{\sqrt{4+r^2}} dr = \int_0^1 r^2 d(4+r^2)^{1/2} = r^2 (4+r^2)^{1/2} \Big|_0^1 - \int_0^1 (4+r^2)^{1/2} dr^2 \\
&= \sqrt{5} - \frac{2}{3} (4+r^2)^{3/2} \Big|_0^1 = \frac{16-7\sqrt{5}}{3}
\end{aligned}$$

$$\begin{aligned}
\text{(viii)} \quad &\int x^2 \sin 2x dx = \int -\frac{1}{2} x^2 d \cos 2x = -\frac{1}{2} x^2 \cos 2x - \int \cos 2x d(-\frac{1}{2} x^2) = -\frac{1}{2} x^2 \cos 2x + \int x \cos 2x dx \\
&= -\frac{1}{2} x^2 \cos 2x + \int \frac{1}{2} x d \sin 2x = -\frac{1}{2} x^2 \cos 2x + \frac{1}{2} x \sin 2x - \int \frac{1}{2} \sin 2x dx \\
&= -\frac{1}{2} x^2 \cos 2x + \frac{1}{2} x \sin 2x + \frac{1}{4} \cos 2x + C
\end{aligned}$$

2. Use integration by parts to prove the reduction formula:

$$\int \sec^n x dx = \frac{\tan x \sec^{n-2} x}{n-1} + \frac{n-2}{n-1} \int \sec^{n-2} x dx .$$

Solution For any integer $n \geq 2$,

$$\begin{aligned}
&\int \sec^n x dx = \int \sec^{n-2} x \sec^2 x dx = \int \sec^{n-2} x d \tan x = \sec^{n-2} x \tan x - \int \tan x d \sec^{n-2} x \\
&= \sec^{n-2} x \tan x - \int (n-2) \tan^2 x \sec^{n-2} x dx = \sec^{n-2} x \tan x - (n-2) \int (\sec^2 x - 1) \sec^{n-2} x dx \\
&= \sec^{n-2} x \tan x - (n-2) \int \sec^n x dx + (n-2) \int \sec^{n-2} x dx
\end{aligned}$$

i.e.,

$$\begin{aligned}
(n-1) \int \sec^n x dx &= \sec^{n-2} x \tan x + (n-2) \int \sec^{n-2} x dx \\
\int \sec^n x dx &= \frac{1}{n-1} \sec^{n-2} x \tan x + \frac{n-2}{n-1} \int \sec^{n-2} x dx
\end{aligned}$$

3. If $f(0) = g(0) = 0$ and f'' and g'' are continuous, show that

$$\int_0^a f(x) g''(x) dx = f(a) g'(a) - f'(a) g(a) + \int_0^a f''(x) g(x) dx$$

Solution

$$\begin{aligned}
&\int_0^a f(x) g''(x) dx = \int_0^a f(x) d g'(x) = f(x) g'(x) \Big|_0^a - \int_0^a g'(x) d f(x) \\
&= f(a) g'(a) - f(0) g'(0) - \int_0^a g'(x) f'(x) dx = f(a) g'(a) - \int_0^a f'(x) d g(x) \\
&= f(a) g'(a) - f'(x) g(x) \Big|_0^a + \int_0^a g(x) d f'(x) = f(a) g'(a) - f'(a) g(a) + \int_0^a f''(x) g(x) dx
\end{aligned}$$

4. Use suitable trigonometric identities and substitutions to evaluate the following integrals.

$$\begin{aligned} \text{(i)} \quad & \int_0^{\pi/2} \sin^2(2\theta) d\theta & \text{(ii)} \quad & \int \frac{\sin^2(\sqrt{x})}{\sqrt{x}} dx & \text{(iii)} \quad & \int_0^{\pi} \sin^2 t \cos^4 t dt \\ \text{(iv)} \quad & \int \cos^2 x \sin 2x dx & \text{(v)} \quad & \int \tan^2(2x) \sec^5(2x) dx & \text{(vi)} \quad & \int_0^{\pi/3} \tan^5 x \sec^6 x dx \end{aligned}$$

Solution

$$\begin{aligned} \text{(i)} \quad & \int_0^{\pi/2} \sin^2(2\theta) d\theta = \int_0^{\pi/2} \frac{1 - \cos 4\theta}{2} d\theta = \left[\frac{\theta}{2} - \frac{1}{8} \sin 4\theta \right]_0^{\pi/2} = \frac{\pi}{4} \\ & \text{(Or, apply integration by parts to } \int_0^{\pi/2} \sin^2 2\theta d\theta = \int_0^{\pi/2} -\frac{1}{2} \sin 2\theta d \cos 2\theta \text{ .)} \\ \text{(ii)} \quad & \int \frac{\sin^2(\sqrt{x})}{\sqrt{x}} dx \stackrel{u=\sqrt{x}}{=} \int 2 \sin^2 u du = \int (1 - \cos 2u) du = u - \frac{1}{2} \sin 2u + C = \sqrt{x} - \frac{1}{2} \sin 2\sqrt{x} + C \\ \text{(iii)} \quad & \int_0^{\pi} \sin^2 t \cos^4 t dt = \int_0^{\pi} (\sin t \cos t)^2 \cos^2 t dt = \int_0^{\pi} \frac{1}{4} \sin^2 2t \cos^2 t dt = \int_0^{\pi} \frac{1}{16} [\sin 3t + \sin t]^2 dt \\ & = \int_0^{\pi} \frac{1}{16} (\sin^2 3t + 2 \sin 3t \sin t + \sin^2 t) dt = \int_0^{\pi} \frac{1}{16} \left(\frac{1}{2} - \frac{1}{2} \cos 6t + \cos 2t - \cos 4t + \frac{1}{2} - \frac{1}{2} \cos 4t \right) dt = \frac{\pi}{16} \\ \text{(iv)} \quad & \int \cos^2 x \sin 2x dx = \int \frac{1}{2} (1 + \cos 2x) \sin 2x dx = \int \left(\frac{1}{2} \sin 2x + \frac{1}{4} \sin 4x \right) dx = -\frac{1}{4} \cos 2x - \frac{1}{16} \cos 4x + C \\ \text{(v)} \quad & \int \tan^2(2x) \sec^5(2x) dx \stackrel{u=2x}{=} \int \frac{1}{2} \tan^2 u \sec^5 u du = \frac{1}{2} \int (\sec^2 u - 1) \sec^5 u du = \frac{1}{2} \int \sec^7 u du - \frac{1}{2} \int \sec^5 u du \end{aligned}$$

Using the reduction formula,

$$\int \sec^n u du = \frac{1}{n-1} \sec^{n-2} u \tan u + \frac{n-2}{n-1} \int \sec^{n-2} u du$$

we have

$$\begin{aligned} \int \sec^7 u du - \int \sec^5 u du &= \frac{1}{6} \sec^5 u \tan u - \frac{1}{6} \int \sec^5 u du = \frac{1}{6} \sec^5 u \tan u - \frac{1}{24} \sec^3 u \tan u - \frac{3}{24} \int \sec^3 u du \\ &= \frac{1}{6} \sec^5 u \tan u - \frac{1}{24} \sec^3 u \tan u - \frac{3}{48} \sec u \tan u - \frac{3}{48} \int \sec u du \\ &= \frac{1}{6} \sec^5 u \tan u - \frac{1}{24} \sec^3 u \tan u - \frac{3}{48} \sec u \tan u - \frac{3}{48} \ln |\sec u + \tan u| + C \end{aligned}$$

i.e.,

$$\int \tan^2(2x) \sec^5(2x) dx = \frac{1}{12} \sec^5 2x \tan 2x - \frac{1}{48} \sec^3 2x \tan 2x - \frac{1}{32} \sec 2x \tan u - \frac{1}{32} \ln |\sec 2x + \tan 2x| + C$$

(vi) Let $u = \sec x$, such that $du = \sec x \tan x dx$. Then

$$\begin{aligned} \int_0^{\pi/3} \tan^5 x \sec^6 x dx &= \int_0^{\pi/3} \tan^4 x \sec^5 x \sec x \tan x dx = \int_0^{\pi/3} (\sec^2 x - 1)^2 \sec^5 x \sec x \tan x dx \\ &= \int_1^2 (u^2 - 1)^2 u^5 du = \int_1^2 (u^9 - 2u^7 + u^5) du = \left[\frac{1}{10} u^{10} - \frac{1}{4} u^8 + \frac{1}{6} u^6 \right]_1^2 = \frac{981}{20} \end{aligned}$$

5. Find the volume obtained by rotating the region bounded by the curves $y = \sec x$, $y = \cos x$, $x = 0$ and $x = \frac{\pi}{3}$ about the line $y = -1$.

Solution

$$\begin{aligned} \text{volume} &= \int_0^{\pi/3} \pi [(1 + \sec x)^2 - (1 + \cos x)^2] dx = \pi \int_0^{\pi/3} [2 \sec x + \sec^2 x - 2 \cos x - \cos^2 x] dx \\ &= \pi \int_0^{\pi/3} \left[2 \sec x + \sec^2 x - 2 \cos x - \frac{1}{2} - \frac{1}{2} \cos 2x \right] dx \\ &= \pi \left[2 \ln |\sec x + \tan x| + \tan x - 2 \sin x - \frac{x}{2} - \frac{1}{4} \sin 2x \right]_0^{\pi/3} = \pi \left[2 \ln |2 + \sqrt{3}| - \frac{\pi}{6} - \frac{\sqrt{3}}{8} \right] \end{aligned}$$

6. Use suitable trigonometric identities to help show that:

$$(i) \int_{-\pi}^{\pi} \sin mx \sin nx dx = \begin{cases} 0 & \text{if } m \neq n \\ \pi & \text{if } m = n \end{cases} \text{ for any integers } m, n.$$

(ii) A *finite Fourier series* is given by the sum

$$f(x) = \sum_{i=1}^N a_n \sin nx = a_1 \sin x + a_2 \sin(2x) + \cdots + a_N \sin(Nx) .$$

Show that the m -th coefficient a_m is given by the formula $a_m = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin mx dx$.

Solution

(i) For any positive integers $m \neq n$,

$$\begin{aligned} \int_{-\pi}^{\pi} \sin mx \sin nx dx &= \int_{-\pi}^{\pi} \frac{1}{2} [\cos(m-n)x - \cos(m+n)x] dx \\ &= \frac{1}{2} \left[\frac{1}{m-n} \sin(m-n)x - \frac{1}{m+n} \sin(m+n)x \right]_{-\pi}^{\pi} = 0 \end{aligned}$$

and

$$\int_{-\pi}^{\pi} \sin nx \sin nx dx = \int_{-\pi}^{\pi} \left[\frac{1}{2} - \frac{1}{2} \cos 2nx \right] dx = \left[\frac{x}{2} - \frac{1}{4n} \sin 2nx \right]_{-\pi}^{\pi} = \pi$$

(ii) Multiply both sides by $\sin mx$:

$$f(x) \sin mx = a_1 \sin x \sin mx + a_2 \sin 2x \sin mx + \cdots + a_m \sin mx \sin mx + \cdots + a_N \sin Nx \sin mx$$

Using part (i), integrate both sides to get

$$\begin{aligned} \int_{-\pi}^{\pi} f(x) \sin mx dx &= \int_{-\pi}^{\pi} a_1 \sin x \sin mx dx + \cdots + \int_{-\pi}^{\pi} a_m \sin mx \sin mx dx + \cdots + \int_{-\pi}^{\pi} a_N \sin Nx \sin mx dx \\ &= a_m \pi \end{aligned}$$

$$\text{i.e., } a_m = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin mx dx.$$

7. Evaluate the following integrals by suitable trigonometric substitutions.

$$(i) \int_0^2 x^2 \sqrt{x^2 + 4} dx \quad (ii) \int \frac{\sqrt{x^2 - a^2}}{x^4} dx, \text{ where } a > 0 \text{ is a constant.} \quad (iii) \int_{\sqrt{2}/3}^{2/3} \frac{dx}{x^5 \sqrt{9x^2 - 1}},$$

$$(iv) \int \frac{x^2}{(3 + 4x - 4x^2)^{3/2}} dx \quad (v) \int \frac{x^2}{(x^2 + a^2)^{3/2}} dx \text{ by the substitution } x = a \sinh t.$$

Solution

(i) Let $x = 2 \tan u$, such that $dx = 2 \sec^2 u du$. Then $u = 0$ when $x = 0$, and $u = \frac{\pi}{4}$ when $x = 2$. So,

$$\begin{aligned} \int_0^2 x^2 \sqrt{x^2 + 4} dx &= \int_0^{\pi/4} 4 \tan^2 u \sqrt{4 \tan^2 u + 4} 2 \sec^2 u du = \int_0^{\pi/4} 16 \tan^2 u \sec^3 u du \\ &= \int_0^{\pi/4} \frac{16}{3} \tan u d \sec^3 u = \frac{16}{3} \tan u \sec^3 u \Big|_0^{\pi/4} - \frac{16}{3} \int_0^{\pi/4} \sec^5 u du \\ &= \frac{32\sqrt{2}}{3} - \frac{16}{3} \left[\frac{1}{4} \sec^3 u \tan u \Big|_0^{\pi/4} + \frac{3}{4} \int_0^{\pi/4} \sec^3 u du \right] = 8\sqrt{2} - 4 \left[\frac{1}{2} \sec u \tan u \Big|_0^{\pi/4} + \frac{1}{2} \int_0^{\pi/4} \sec u du \right] \\ &= 6\sqrt{2} - 2 \ln |\sec u + \tan u| \Big|_0^{\pi/4} = 6\sqrt{2} - 2 \ln(\sqrt{2} + 1) \end{aligned}$$

(ii) Let $x = a \sec u$, $dx = a \sec u \tan u du$. Then

$$\begin{aligned}\int \frac{\sqrt{x^2 - a^2}}{x^4} dx &= \int \frac{\sqrt{a^2 \sec^2 u - a^2}}{a^4 \sec^4 u} a \sec u \tan u du = \frac{1}{a^2} \int \sin^3 u \cos u du \\ &= \frac{1}{3a^2} \sin^3 u + C = \frac{(x^2 - a^2)^{3/2}}{3a^2 x^3} + C\end{aligned}$$

(iii) Let $x = \frac{1}{3} \sec u$, $dx = \frac{1}{3} \sec u \tan u du$, and hence

$$\int_{\sqrt{2}/3}^{2/3} \frac{dx}{x^5 \sqrt{9x^2 - 1}} = \int_{\pi/4}^{\pi/3} \frac{3^4 \sec u \tan u du}{\sec^5 u \tan u} = 81 \int_{\pi/4}^{\pi/3} \cos^4 u du = \frac{567}{64} \sqrt{3} + \frac{81}{32} \pi - \frac{81}{4}$$

(Try the induction formula for $\cos^n x$!)

(iv) Let $2x - 1 = 2 \sin u$, $dx = \cos u du$.

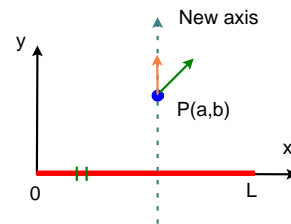
$$\begin{aligned}\int \frac{x^2}{(3 + 4x - 4x^2)^{3/2}} dx &= \int \frac{x^2}{(4 - (2x - 1)^2)^{3/2}} dx = \int \frac{(\sin u + \frac{1}{2})^2 \cos u}{8 \cos^3 u} du \\ &= \frac{1}{8} \int (\tan^2 u + \tan u \sec u + \frac{1}{4} \sec^2 u) du = \frac{1}{8} \int (\sec^2 u - 1 + \tan u \sec u + \frac{1}{4} \sec^2 u) du \\ &= \frac{1}{8} \left[\frac{5}{4} \tan u + \sec u - u \right] + C \\ &= \frac{5}{32} \frac{2x - 1}{\sqrt{3 + 4x - 4x^2}} + \frac{2}{8\sqrt{3 + 4x - 4x^2}} - \frac{1}{8} \sin^{-1} \frac{2x - 1}{2} + C \\ &= \frac{1}{32} \frac{10x + 3}{\sqrt{3 + 4x - 4x^2}} - \frac{1}{8} \sin^{-1} \frac{2x - 1}{2} + C\end{aligned}$$

(v) Let $x = a \sinh t$, $dx = a \cosh t dt$.

$$\begin{aligned}\int \frac{x^2}{(x^2 + a^2)^{3/2}} dx &= \int \frac{a^2 \sinh^2 t}{(a^2 \sinh^2 t + a^2)^{3/2}} a \cosh t dt \\ &= \int \frac{\sinh^2 t}{\cosh^2 t} dt = \frac{\cosh^2 t - 1}{\cosh^2 t} dt = \int (1 - \frac{1}{\cosh^2 t}) dt = t - \frac{\sinh t}{\cosh t} + C \\ &= \sinh^{-1} \frac{x}{a} - \frac{\frac{x}{a}}{\sqrt{1 + \frac{x^2}{a^2}}} + C = \sinh^{-1} \frac{x}{a} - \frac{x}{\sqrt{a^2 + x^2}} + C\end{aligned}$$

8. A charge rod of length L produces an electric field at a point $P(a, b)$ which has a vertical component given by

$$E(P) = \int_{-a}^{L-a} \frac{\lambda b}{4\pi\epsilon_0(x^2 + b^2)^{3/2}} dx$$



where λ is the charge density per unit length on the rod and ϵ_0 is the free space permittivity. Evaluate the integral. [Recall that by Coulomb's Law, the **magnitude** of the force on a test charge (of 1 coulomb) at a distance of r away from another charge q is given by $\frac{q}{4\pi\epsilon_0 r^2}$. So, consider a tiny piece of the charge rod and the resulting electrostatic force on the test charge at P .]

Solution Just use the substitution $x = b \tan \theta$, such that $dx = b \sec^2 \theta d\theta$, and

$$\begin{aligned}E(P) &= \int_{-a}^{L-a} \frac{\lambda b}{4\pi\epsilon_0(x^2 + b^2)^{3/2}} dx = \int_{-\tan^{-1} \frac{a}{b}}^{\tan^{-1} \frac{L-a}{b}} \frac{\lambda b}{4\pi\epsilon_0 b^3 \sec^3 \theta} b \sec^2 \theta d\theta \\ &= \int_{-\tan^{-1} \frac{a}{b}}^{\tan^{-1} \frac{L-a}{b}} \frac{\lambda}{4\pi\epsilon_0 b} \cos \theta d\theta = \frac{\lambda}{4\pi\epsilon_0 b} \sin \theta \Big|_{-\tan^{-1} \frac{a}{b}}^{\tan^{-1} \frac{L-a}{b}} = \frac{\lambda}{4\pi\epsilon_0 b} \left[\frac{L-a}{\sqrt{b^2 + (L-a)^2}} + \frac{a}{\sqrt{a^2 + b^2}} \right]\end{aligned}$$

9. (Integration by parts.) Suppose that f is a positive function such that f' is continuous.

- (i) How is the graph of $y = f(x) \sin nx$ related to the graph of $y = f(x)$? What happens as $n \rightarrow \infty$? (Try $f(x) = x^2$, and $n = 2, 3, 4$ as starting examples.)
- (ii) Make a guess as to the value of the limit $\lim_{n \rightarrow \infty} \int_0^1 f(x) \sin nx dx$ based on graphs of the integrand.
- (iii) Using integration by parts, confirm the guess you made in part (b). [Use the fact that, since f' is continuous, there is a constant M such that $|f'(x)| \leq M$ for $0 \leq x \leq 1$.]

Solution

- (i) $y = f(x) \sin nx$ oscillates up and down between $y = f(x)$ and $y = -f(x)$, and oscillates more often as n is getting larger and larger.
- (ii) $\lim_{n \rightarrow \infty} \int_0^1 f(x) \sin nx dx = 0$, since the +ve and -ve areas seem to cancel each other.
- (iii)

$$\begin{aligned} \lim_{n \rightarrow \infty} \int_0^1 f(x) \sin nx dx &= \lim_{n \rightarrow \infty} \int_0^1 -\frac{1}{n} f(x) d \cos nx = \lim_{n \rightarrow \infty} \left[-\frac{1}{n} f(x) \cos nx \right]_0^1 + \frac{1}{n} \int_0^1 f'(x) \cos nx dx \\ &= \lim_{n \rightarrow \infty} \left[-\frac{1}{n} f(1) \cos n + \frac{1}{n} f(0) + \frac{1}{n} \int_0^1 f'(x) \cos nx dx \right] = \lim_{n \rightarrow \infty} \frac{1}{n} \int_0^1 f'(x) \cos nx dx \end{aligned}$$

However, since f' is continuous, there is a constant M such that $|f'(x)| \leq M$ for $0 \leq x \leq 1$, and hence

$$\left| \frac{1}{n} \int_0^1 f'(x) \cos nx dx \right| \leq \frac{1}{n} \int_0^1 |f'(x)| dx \leq \frac{1}{n} \int_0^1 M dx = \frac{M}{n} \rightarrow 0 \text{ as } n \rightarrow \infty$$

Hence

$$\lim_{n \rightarrow \infty} \frac{1}{n} \int_0^1 f'(x) \cos nx dx = 0$$