Math1014 Calculus II

Week 5-6: Brief Review and Some Practice Problems

Integration Techniques

No matter what techniques you use, the main strategy is to reduce an unfamiliar integral $\int f(x)dx$ to a more familiar one.

 $\int f(x)dx \begin{cases} \text{Any nice substitution to simplify the original one?} \\ \text{Any useful trigonometric substitution which may help simply the integral?} \\ \text{Any trigonometric identities helpful for simplifying the integral?} \\ \text{Will integration by parts work?} \\ \text{Can } f(x) \text{ be broken up into simpler pieces? } (\textit{Partial Fractions}) \end{cases}$

- Integration by parts: $\int udv = uv \int vdu$, which is just the antidifferentiation version of the product rule uv' = (uv)' vu'. Roughly speaking $\int vdu$ should not look more difficult than $\int udv$ if you hit the correct choice of u, v.
- When using a substitution, say u = u(x) or x = x(u) to turn $\int f(x)dx$ into an easier $\int F(u)du$, don't forget to use du = u'(x)dx or dx = x'(u)du to "turn dx into du" in a suitable way. Must work out the new u-interval endpoints too if working with definite integral.
- Trigonometric substitutions: essentially a matter of using the identities

$$\sin^2 \theta + \cos^2 \theta = 1$$
$$1 + \tan^2 \theta = \sec^2 \theta$$

to take care of terms like $\sqrt{a^2 - x^2}$, $\sqrt{a^2 + x^2}$, $\sqrt{x^2 - a^2}$, or power expressions of those. (If you are familiar with hyperbolic functions, may also try to use the identity $\cosh^2 t - \sinh^2 t = 1$.)

• Trigonometric integrals: often used identities are

$$\cos 2\theta = 1 - 2\sin^2 \theta = 2\cos^2 \theta - 1$$

$$\sin 2\theta = 2\sin \theta \cos \theta$$

$$\sin A\cos B = \frac{1}{2} \left[\sin(A - B) + \sin(A + B) \right]$$

$$\sin A\sin B = \frac{1}{2} \left[\cos(A - B) - \cos(A + B) \right]$$

$$\cos A\cos B = \frac{1}{2} \left[\cos(A - B) + \cos(A + B) \right]$$

Very useful for bring down the powers of certain trigonometric terms (by the double angle formula), or breaking up products of trigonometric functions.

- Partial fractions: next exercise-example sheet.
- 1. Practise integration by parts by evaluating some of the following integrals.

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

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

(vii)
$$\int_{0}^{1} \frac{r^3}{\sqrt{4+r^2}} dr$$
 (viii)
$$\int x^2 \sin 2x dx$$

2. Use integration by parts to work out the reduction formula:

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

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

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

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

(i)
$$\int_{0}^{\pi/2} \sin^2(2\theta) d\theta$$

(ii)
$$\int \frac{\sin^2(\sqrt{x})}{\sqrt{x}} dx$$

(iii)
$$\int_0^{\pi} \sin^2 t \cos^4 t dt$$

(iv)
$$\int \cos^2 x \sin 2x dx$$

(v)
$$\int \tan^2(2x) \sec^5(2x) dx$$

(iv)
$$\int \cos^2 x \sin 2x dx$$
 (v)
$$\int \tan^2(2x) \sec^5(2x) dx$$
 (vi)
$$\int_0^{\pi/3} \tan^5 x \sec^6 x dx$$

- 5. Find the volume obtained by rotating the region bounded by the curves $y = \sec x$, $y = \cos x$, x = 0and $x = \frac{\pi}{3}$ about the line y = -1.
- 6. Use suitable trigonometric identities to help show that:

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

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

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

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

7. Evaluate the following integrals by suitable trigonometric substitutions.

(i)
$$\int_0^2 x^2 \sqrt{x^2 + 4} dx$$

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

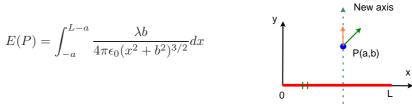
(iii)
$$\int_{\sqrt{2}/3}^{2/3} \frac{dx}{x^5 \sqrt{9x^2 - 1}},$$

(iv)
$$\int \frac{x^2}{(3+4x-4x^2)^{3/2}} dx$$

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

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.]

- 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 $n \longrightarrow \infty$? (Try $f(x) = x^2$, and n = 2, 3, 4 as starting examples.)
 - (ii) Make a guess as to the value of the limit $\lim_{n\to\infty}\int_0^1 f(x)\sin nx dx$ 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 $0 \leq x \leq 1$.]