ESC195 Notes

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Contents

1 Hyperbolic Functions

- Sometimes, combinations of e^x and e^{-x} are given certain names, for example:
  - **Hyperbolic sine:** $\sinh(x) = \frac{1}{2}(e^x - e^{-x})$
  - **Hyperbolic cosine:** $\cosh(x) = \frac{1}{2}(e^x + e^{-x})$
- They have the following properties:

$$\frac{d}{dx}\sinh x = \cosh x \tag{1}$$
$$\frac{d}{dx}\cosh x = \sinh x \tag{2}$$

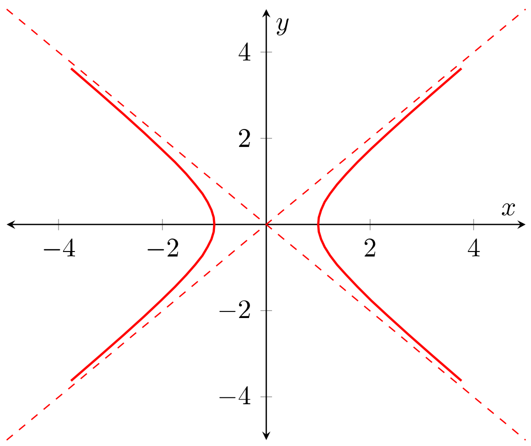
- They are related via:

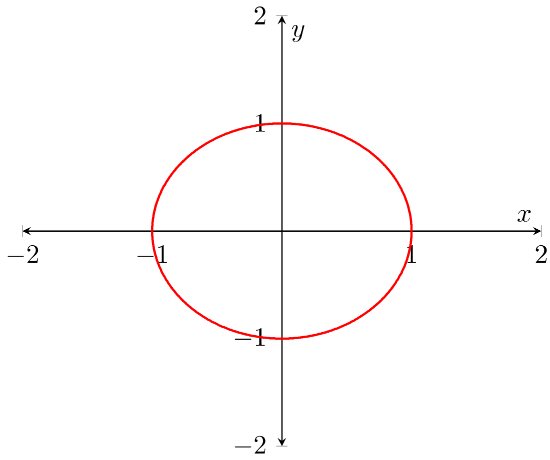
$$\cosh^2 x - \sinh^2 x = 1 \tag{3}$$

- Both the area of a circular sector and that of a hyperbolic sector is described by:

$$A = \frac{1}{2}t \tag{4}$$

  where t is the subtended angle, and the figures are parametized by $(\cos t, \sin t)$ and $(\cosh t, \sinh t)$.





- The catenary
$$y = a\cosh\left(\frac{x}{a}\right) + C \tag{5}$$
describes the shape of a free hanging rope between two walls separated by a width a.
- The hyperbolic tangent is given by $\tanh x = \dfrac{\sinh x}{\cos hx} = \dfrac{e^x - e^{-x}}{e^x + e^{-x}}$. and its derivative is given by:
$$\frac{d}{dx}\tanh x = \operatorname{sech}^2 x \tag{6}$$
- The inverse of $y = \sinh x$ is given by:
$$\sinh^{-1} x = \ln\left(x + \sqrt{x^2+1}\right) \tag{7}$$

> **Tip:** A table of integrals and derivatives revolving around hyperbolic trig functions can be found in the textbook.

2 Indeterminate Forms

- A lot of the times, limits have an indeterminate form, where if we substitute in what x approaches to, we get it in the form of $\dfrac{0}{0}$, for example:
$$\lim_{x\to 0}\frac{\sin x}{x} \tag{8}$$

> **Theorem:** If $f(x) \to 0$ and $g(x) \to 0$ as $x \to \pm, \infty$ or $x \to c$ or $x \to c^{+-}$ and if $\dfrac{f'(x)}{g'(x)} \to L$, then:
> $$\frac{f(x)}{g(x)} \to L \tag{9}$$

Example 1: Solve: $\lim\limits_{x\to 0}\dfrac{\sin x}{x}$

We can set $f(x) = \sin x$, $f'(x) = \cos x$, $g(x) = x$ and $g'(x) = 1$ such that:
$$\lim_{x\to 0}\frac{f'}{g'} = \lim_{x\to 0}\cos x = 1 \tag{10}$$

Example 2: Solve $\lim\limits_{x\to 0^+}\dfrac{\sin x}{\sqrt{x}}$.

Set $f = \sin x$, $f' = \cos x$, $g = \sqrt{x}$, $g' = \frac{1}{2}x^{-1/2}$ and so:

$$\lim_{x\to 0^+} 2x^{1/2}\cos x = 0 \implies \lim_{x\to 0^+} = 0 \tag{11}$$

Example 3: Solve $\lim_{x\to 0}\frac{e^x - x - 1}{3x^2}$.

If we take the derivative, we get:

$$\lim_{x\to 0}\frac{e^x - 1}{6x} \tag{12}$$

which is still $\frac{0}{0}$!. We can take derivatives again:

$$\lim_{x\to 0}\frac{e^x}{6} = \frac{1}{6} \tag{13}$$

so the original limit is $\frac{1}{6}$.

Warning: L'hopital's rule can *only* be used in indeterminate forms. Applying them to limits where

- To prove the L'hopital's rule, we first prove the **Cauchy Mean Value Theorem** as a lemma

Theorem: Cauchy Mean Value Theorem: Given f and g differentiable on (a, b), continuous on $[a, b]$ and $g' \neq 0$ on (a, b), there must exist some number r in (a, b) such that:

$$\frac{f'(r)}{g'(r)} = \frac{f(b) - f(a)}{g(b) - g(a)} \tag{14}$$

- We then apply **Rolle's Theorem** to prove the Cauchy Mean Value Theorem:

  Proof. Set:

$$\begin{aligned} G(x) =& [g(b) - g(a)][f(x) - f(a)] \\ &-[g(x) - g(a)][f(b) - f(a)] \end{aligned}$$

  Note that $G(a) = G(b) = 0$ so it satisfies the conditions of Rolle's Theorem. Taking the derivative, we get:

$$G'(x) = [g(b) - g(a)]f'(x) - g'(x)[f(b) - f(a)] \tag{15}$$

  Accoridng to Rolle's, there must be some $x = r$ such that $G'(r) = 0$, we can then substitute for this and solve:

$$G'(r) = 0 \implies [g(b) - g(a)]f'(r) = g'(r)[f(b) - f(a)] \tag{16}$$

  Which is equivalent to:

$$\frac{f'(r)}{g'(r)} = \frac{f(b) - f(a)}{g(b) - g(a)} \tag{17}$$

  Furthermore, we have $g'(c) = \frac{g(b) - g(a)}{b - a}$ from the mean value theorem. Since $g' \neq 0$ we have $g(b) - g(a) \neq 0$. $\square$

- Given $x \to c^+$ and $f(x), g(x) \to 0$ where:

$$\lim_{x\to c^+}\frac{f'(x)}{g'(x)} = L \tag{18}$$

  we will now prove that $\lim_{x\to c^+}\frac{f(x)}{g(x)} = L$.

Proof. Consider the interval $[c, c+h]$ and apply Cauchy MVT. There must be some number c_2 in $[c, c+h]$ such that:

$$\frac{f'(c_2)}{g'(c_2)} = \frac{f(c+h) - f(c)}{g(c+h) - g(c)} = \frac{f(c+h)}{g(c+h)} \tag{19}$$

The last step is a result of the given $f(c) = g(c) = 0$. The LHS can be rewritten as:

$$\lim_{h\to 0} \frac{f'(c_2)}{g'(c_2)} = \frac{f'(c)}{g'(c)} \tag{20}$$

since c_2 lies in the interval $[c, c+h]$ so if $h \to 0$, then the interval becomes smaller to contain just c. The RHS can be rewritten as:

$$\lim_{h\to 0} \frac{f(c+h)}{g(c+h)} = \lim_{x\to c^+} \frac{f(x)}{g(x)} \tag{21}$$

and therefore:

$$\lim_{x\to c^+} \frac{f(x)}{g(x)} = \frac{f'(c)}{g'(c)} = L \tag{22}$$

□

- To prove the case for $x \to \pm\infty$, we can let $x = \dfrac{1}{t}$ and take the limit as $t \to \infty$.

Example 4: Find $\displaystyle\lim_{x\to\infty} \frac{\ln x}{x}$.

Taking the derivative of top and bottom, we have:

$$\lim_{x\to\infty} \frac{\frac{1}{x}}{1} = 0 \implies \lim_{x\to\infty} \frac{\ln x}{x} = 0 \tag{23}$$

Idea: The logarithm function grows very slowly. In fact, any positive power of x will grow faster than $\ln x$.

Example 5: Solve $\displaystyle\lim_{x\to\infty} \frac{x^3}{e^x}$

This is indeterminate in the form of $\dfrac{\infty}{\infty}$. We apply L'hopital's rule multiple times:

$$\lim_{x\to\infty} \frac{x^3}{e^x} \stackrel{*}{=} \lim_{x\to\infty} \frac{3x^2}{e^x} \left(= \frac{\infty}{\infty}\right) \tag{24}$$

$$\stackrel{*}{=} \lim_{x\to\infty} \frac{6x}{e^x} \left(= \frac{\infty}{\infty}\right) \tag{25}$$

$$\stackrel{*}{=} \lim_{x\to\infty} \frac{6}{e^x} = 0 \tag{26}$$

- Generally, $\displaystyle\lim_{x\to\infty} \frac{x^m}{e^x} = 0$ where m is any positive integer.
- There are other indeterminate forms, such as 0^0, for example:

$$\lim_{x\to 0} x^x \tag{27}$$

The central idea behind this is that $a^b = e^{a \ln b}$. Therefore, this limit is equal to:

$$\lim_{x\to 0} e^{x\ lnx} \tag{28}$$

We can take the limit of the exponent to get:

$$\lim_{x\to 0} x \ln x = \lim_{x\to 0} \frac{\ln x}{1/x} \tag{29}$$

Note that the first equation is another indeterminate form with the $0\cdot\infty$ type, so we had to multiply top and bottom by $\frac{1}{x}$ to get the quotient form. Then we have:

$$\lim_{x\to 0}\frac{\left(\frac{1}{x}\right)}{\left(-\frac{1}{x^2}\right)} = \lim_{x\to 0} -x = 0 \tag{30}$$

Therefore:

$$\lim_{x\to 0} e^{x\ln x} = e^0 = 1 \tag{31}$$

so $\lim\limits_{x\to 0} x^x = 1$.

Example 6: Solve $\lim\limits_{x\to\infty}(x+2)^{2/\ln x}$.

This is of the type ∞^0. The approach is exactly the same as the previous example. We write it in exponential form:

$$= \lim_{x\to\infty} e^{\frac{2}{\ln x}\ln(x+2)} \tag{32}$$

and looking at the exponent gives:

$$\lim_{x\to\infty}\frac{2\ln(x+2)}{\ln x} \tag{33}$$

$$\stackrel{*}{=} \lim_{x\to\infty}\frac{\left(\frac{2}{x+2}\right)}{\left(\frac{1}{x}\right)} = \lim_{x\to\infty}\frac{2x}{x+2}\left(=\frac{\infty}{\infty}\right) \tag{34}$$

$$\stackrel{*}{=} \lim_{x\to\infty}\frac{2}{1} = 2 \tag{35}$$

Therefore:

$$\lim_{x\to\infty} e^{\frac{2}{\ln x}\ln(x+2)} = e^2 \tag{36}$$

so:

$$\lim_{x\to\infty}(x+2)^{2/\ln x} = e^2 \tag{37}$$

Example 7: Solve $\lim\limits_{x\to\infty}\left[\sin\left(\frac{\pi}{x}+\frac{\pi}{2}\right)\right]^x$

This is in the form of 1^∞. We rewrite it as:

$$\lim_{x\to\infty}\exp\left(x\ln\left(\sin\left(\frac{\pi}{x}+\frac{\pi}{2}\right)\right)\right) \tag{38}$$

and taking the limit of the exponent:

$$= \lim_{x\to\infty} x\ln\left(\sin\left(\frac{\pi}{x}+\frac{\pi}{2}\right)\right)\left(=\frac{0}{0}\right) \tag{39}$$

$$\stackrel{*}{=} \lim_{x\to\infty}\frac{\cos\left(\frac{\pi}{x}+\frac{\pi}{2}\right)\cdot\left(-\frac{\pi}{x^2}\right)}{\sin\left(\frac{\pi}{x}+\frac{\pi}{2}\right)\cdot\left(-\frac{1}{x^2}\right)} = \frac{0\cdot\pi}{1} = 0 \tag{40}$$

Therefore:

$$\lim_{x\to\infty}\left[\sin\left(\frac{\pi}{x}+\frac{\pi}{2}\right)\right]^x = \lim_{x\to\infty}\exp\left(x\ln\left(\sin\left(\frac{\pi}{x}+\frac{\pi}{2}\right)\right)\right) = 1 \tag{41}$$

3 Integration

3.1 Recap of Integration

- The definite integral has the geometric interpretation as the area under the curve $f(x)$ between $x=a$ and $x=b$ and the x axis:

$$\int_a^b f(x)\,\mathrm{d}x \tag{42}$$

but can be rigorously defined using a Riemann sum:

$$\int_a^b f(x)\,\mathrm{d}x \equiv \lim_{\|P\|} \sum_{i=1}^{n} f(x_i^*)\Delta x_i \tag{43}$$

Often, we have a uniform partition, such that $\Delta x_i = \dfrac{b-a}{n}$ where n is the number of partitions. And if we choose to use the right hand endpoint, then:

$$f(x_i^*) = f(x_i) = f(x_i) = f\left(a + \frac{b-a}{n}i\right) \tag{44}$$

Example 8: To solve $\displaystyle\int_0^5 x^2\,\mathrm{d}x$, we can choose a uniform partition with:

$$\Delta x = \frac{5-0}{n} = \frac{5}{n} \tag{45}$$

and:

$$x_i^* = x_i = i\Delta x \implies f(x_i^*) = (i\Delta x)^2 = \left(i\frac{5}{n}\right)^2 \tag{46}$$

The area approximation is:

$$A \simeq \sum_{i=1}^{n} \Delta x_i f(x_i^*) = \sum_{i=1}^{n} \left(\frac{5}{n}\right)\left(i\frac{5}{n}\right)^2 \tag{47}$$

$$= \frac{125}{n^2}\sum_{i=1}^{n} i^2 = \frac{125}{n^3}\frac{n(n+1)(2n+1)}{6} \tag{48}$$

Taking the limit as $n \to \infty$, we get:

$$\int_0^5 x^2\,\mathrm{d}x = \lim_{n\to\infty} \frac{125}{6}\left(2 + \frac{2}{n} + \frac{1}{n^2}\right) = \frac{5^3}{3}. \tag{49}$$

Example 9: To evaluate $\displaystyle\int_1^2 x^{-2}\,\mathrm{d}x$, we can choose

$$x_i^* = \sqrt{x_{i-1}x_i} \tag{50}$$

and a uniform partition of:

$$\Delta x = \frac{2-1}{n} = \frac{1}{n} \tag{51}$$

such that:

$$x_i = 1 + i\Delta x = 1 + \frac{i}{n} = \frac{n+i}{n} \tag{52}$$

and

$$x_{i-1} = \frac{n+i-1}{n} \tag{53}$$

such that the area is:

$$\begin{aligned}
A &\simeq \sum_{i=1}^{n} \Delta x f(x_i^*) \\
&= \sum_{i=1}^{n} \frac{1}{n}\left(\frac{1}{x_i^*}\right)^2 \\
&= \sum_{i=1}^{n} \frac{1}{n}\frac{1}{x_{i-1}x_i} \\
&= \sum_{i=1}^{n} \frac{1}{n}\frac{n}{n+i-1}\cdot\frac{n}{n+i} \\
&= \sum_{i=1}^{n} n\frac{1}{n+i-1}\cdot\frac{1}{n+i} \\
&= \sum_{i=1}^{n} \left(\frac{1}{n+i-1}-\frac{1}{n+i}\right) \\
&= n\left[\sum_{i=1}^{n}\frac{1}{n+i-1}-\sum_{i=1}^{n}\frac{1}{n+i}\right] \\
&= n\left[\sum_{i=0}^{n}\frac{1}{n+i}-\sum_{i=1}^{n}\frac{1}{n+i}\right] \\
&= n\left[\frac{1}{n}+\frac{1}{n+1}+\frac{1}{n+2}+\cdots+\frac{1}{2n-1}-\frac{1}{n+1}-\frac{1}{n+2}-\cdots-\frac{1}{2n}\right] \\
&= n\left(\frac{1}{n}-\frac{1}{2n}\right) \\
&= 1-\frac{1}{2}=\frac{1}{2}
\end{aligned}$$

The part where we cancel out everything is called a **telescoping series**. Notice how the area doesn't depend on n so we get the exact area, even if we let $n = 1!$.

- We need a better way to do integration, so we can define:

$$F(x) \equiv \int_a^x f(t)\,\mathrm{d}t \tag{54}$$

such that $F'(x) = f(x)$. This is the definition of the antiderivative. This leads to the fundamental theorem of calculus:

$$\int_a^b f(t)\,\mathrm{d}t = F(h) - F(a) \tag{55}$$

and the indefinite integral can be written as:

$$\int f(x)\,\mathrm{d}x = G(x) + C \tag{56}$$

The main problem now becomes trying to *find antiderivatives*, which is much easier than Riemann sums, though still more difficult than calculating derivatives.

3.2 Integration by Parts

- **Integration by Parts** attempts to reverse the product rule:

$$(fg)' = fg' + f'g \tag{57}$$

Taking the integral of both sides gives:

$$f(x)g(x) = \int f(x)g'(x)\,\mathrm{d}x + \int f'(x)g(x)\,\mathrm{d}x \tag{58}$$

$$\int f(x)g'(x)\,\mathrm{d}x = \int f(x)g'(x)\,\mathrm{d}x = f(x)g(x) - \int f'(x)g(x)\,\mathrm{d}x \tag{59}$$

If the second integral is easier than the first, then we have made substaintial progress.

Idea: Integration of parts tells us that:

$$\int u\,\mathrm{d}v = uv - \int v\,\mathrm{d}u \tag{60}$$

Example 10: To solve $\int xe^{2x}$, we can let:

$$u = x \qquad \mathrm{d}v = e^{2x}\,\mathrm{d}x \tag{61}$$

$$\mathrm{d}u = \mathrm{d}x \qquad v = \frac{1}{2}e^{2x} \tag{62}$$

which gives:

$$\frac{1}{2}xe^{2x} - \int \frac{1}{2}e^{2x}\,\mathrm{d}x \tag{63}$$

$$= \frac{1}{2}xe^{2x} - \frac{1}{4}e^{2x} + C \tag{64}$$

We can check:

$$\frac{d}{dx}\left(\frac{1}{2}xe^{2x} - \frac{1}{4}e^{2x} + C\right) \tag{65}$$

$$= xe^{2x} + \frac{1}{2}e^{2x} - \frac{2}{4}e^{2x} \tag{66}$$

$$= xe^{2x} \tag{67}$$

Example 11: To solve $\int x^2\sin(2x)\,\mathrm{d}x$, we let:

$$u = x^2 \qquad \mathrm{d}v = \sin 2x\,\mathrm{d}x \tag{68}$$

$$\mathrm{d}u = 2x\,\mathrm{d}x \qquad v = -\frac{1}{2}\cos(2x) \tag{69}$$

which gives:

$$= -\frac{1}{2}x^2\cos 2x + \int x\cos(2x)\,\mathrm{d}x \tag{70}$$

and we can apply integration by parts a second time, if we let:

$$u = x \qquad \mathrm{d}v = \cos 2x\,\mathrm{d}x \tag{71}$$

$$\mathrm{d}u = \mathrm{d}x \qquad v = \frac{1}{2}\sin(2x) \tag{72}$$

which gives us:

$$= -\frac{1}{2}x^2\cos(2x) + \frac{1}{2}x\sin(2x) - \int \frac{1}{2}\sin(2x)\,\mathrm{d}x \tag{73}$$

$$= -\frac{1}{2}x^2\cos(2x) + \frac{1}{2}x\sin(2x) + \frac{1}{4}\cos(2X) + C \tag{74}$$

Example 12: To solve $I = \int e^x \sin x \, \mathrm{d}x$, we can let:

$$u = \sin x \qquad \mathrm{d}v = e^x \, \mathrm{d}x \tag{75}$$
$$\mathrm{d}u = \cos x \, \mathrm{d}x \qquad v = e^x \tag{76}$$

to give us:

$$= e^x \sin x - \int e^x \cos x \, \mathrm{d}x \tag{77}$$

We apply integration by parts a second time:

$$u = \cos x \qquad \mathrm{d}v = e^x \, \mathrm{d}x \tag{78}$$
$$\mathrm{d}u = -\sin x \, \mathrm{d}x \qquad v = e^x \tag{79}$$

to get:

$$I = e^x \sin x - e^x \cos x - \underbrace{\int e^x \sin x \, \mathrm{d}x}_{I} \tag{80}$$
$$2I = e^x (\sin x - \cos x) + C' \tag{81}$$
$$I = \frac{1}{2} e^x (\sin x - \cos x) + C \tag{82}$$

and we are done.

Example 13: We can also solve integrals that do not appear to have parts, such as $\int \ln x \, \mathrm{d}x$. We choose:

$$u = \ln x \qquad \mathrm{d}v = \mathrm{d}x \tag{83}$$
$$\mathrm{d}u = \frac{1}{x} \, \mathrm{d}x \qquad v = x \tag{84}$$

to give us:

$$\ln x - \int \mathrm{d}x = x \ln x - x + C \tag{85}$$

- For a definite integral, we can write IBP as:

$$f(x)g(x)\Big|_a^b - \int_a^b f'(x)g(x) \, \mathrm{d}x \tag{86}$$

Example 14: It is *possible* to apply integration of parts to find the integral of $\int \tan x \, \mathrm{d}x = \int \frac{\sin x}{\cos x} \, \mathrm{d}x$. We can let:

$$u = \frac{1}{\cos x} = \sec x \qquad \mathrm{d}v = \sin x \, \mathrm{d}x \tag{87}$$
$$\mathrm{d}u = \sec x \tan x \qquad v = -\cos x \tag{88}$$

this gives us:

$$\int \tan x \, \mathrm{d}x = -\frac{\cos x}{\cos x} + \int \tan x \, \mathrm{d}x \tag{89}$$

Notice that we could try to subtract the original integral from both sides and get:

$$0 = -1 \tag{90}$$

which is clearly wrong! However, we forgot the constant of integration, so the correct statement would be:

$$0 + C' = -1 + C \tag{91}$$

which does not tell us anything interesting. This brings We can see this concretely by repeating the same steps but trying to evaluate the definite integral $\int_a^b \tan x \, dx$ instead, which gives:

$$\int_a^b \tan dx = (-1)\Big|_{x=a}^{x=b} + \int_a^b \tan x \, dx \implies 0 = (-1) - (-1) \implies 0 = 0 \tag{92}$$

which confirms our suspcision that this isn't anything useful, but it's also not an incorrect statement.

Warning: Sometimes it is possible to get more than one answer through various means that differ by a constant factor when solving indefinite integrals. When this happens, nothing is wrong: we simply need to consider the constant of integration.

Idea: But how do we know *which* values of u and dv we should pick? A common strategy is to use **LIATE**:

1. L: Logarithms
2. I: Inverse Trig
3. A: Algebraic
4. T: Trigonometric
5. E: Exponential

If a function consists of two terms, the term that is higher up (closer to L) usually gets differentiated and the term near the bottom (closer to E) usually gets integrated. See this for how it works, and this video for a tutorial.

4 Trigonometric Integrals

- The first type of integral we'll deal with is:

$$\int \sin^n x \cos^n x \, dx \tag{93}$$

- In **case 1**, we have either m or n as an odd positive number. We can then use the identity $\sin^2 x + \cos^2 x = 1$ to simplify it.

Example 15: For example, to solve $\int \sin^3 x \cos^2 x \, dx$, we can simplify this to:

$$= \int (1 - \cos^2 x) \cos^2 x \sin x \, dX \tag{94}$$

$$= (\cos^2 x - \cos^4 x) \sin x \, dx \tag{95}$$

and applying a u substitution with $u = \cos x$ and breaking it up into two integrals, we can get:

$$= -\frac{1}{3}\cos^3 x + \frac{1}{5}\cos^5 x + C \tag{96}$$

- In **case 2**, we have m and n as both even. We then apply the double angle formulas:

$$\sin x \cos x = \frac{1}{2}\sin(2x) \tag{97}$$

$$\sin^2 x = \frac{1}{2} - \frac{1}{2}\cos 2x \tag{98}$$

$$\cos^2 x = \frac{1}{2} + \frac{1}{2}\cos 2x \tag{99}$$

Example 16: For example:

$$\int \sin^2 x \cos^4 \mathrm{d}x = \int \frac{1}{4}\sin^2(2x)\left(\frac{1}{2}+\frac{1}{2}\cos 2x\right)\mathrm{d}x \tag{100}$$
$$= \frac{1}{8}\int \sin^2(2x)\,\mathrm{d}x + \frac{1}{8}\int \sin^2 x \cos 2x \,\mathrm{d}x \tag{101}$$
$$= \frac{1}{8}\int \left(\frac{1}{2}-\frac{1}{2}\cos 4x\right)\mathrm{d}x + \frac{1}{8\cdot 3\cdot 2}\sin^3(2x) + C \tag{102}$$
$$= \frac{1}{16}x - \frac{1}{64}\sin(4x) + \frac{1}{48}\sin^3(2x) + C \tag{103}$$

- In **Case 3**, we have:

$$\int \sin^n \mathrm{d}x\,,\ \int \cos^n \mathrm{d}x \tag{104}$$

which we can apply a reduction formula by keep applying integration by parts:

$$\int \sin^n \mathrm{d}x = -\frac{1}{n}\sin^{n-1}x\cos x + \frac{n-1}{n}\int \sin^{n-2}x\,\mathrm{d}x \tag{105}$$
$$\int \cos^n \mathrm{d}x = \frac{1}{n}\cos^{n-1}x\sin x + \frac{n-1}{n}\int \cos^{n-2}x\,\mathrm{d}x \tag{106}$$

Example 17: To solve the integral $\int \sin^2 x\,\mathrm{d}x$, we get:

$$= -\frac{1}{2}\sin x\cos x + \frac{1}{2}\int \mathrm{d}x \tag{107}$$
$$= \frac{1}{2}x - \frac{1}{4}\sin 2x + C \tag{108}$$

- In **Case 4**, we have integrals in the following forms:

$$\int \sin(mx)\cos(nx)\,\mathrm{d}x \tag{109}$$
$$\int \sin(mx)\sin(nx)\,\mathrm{d}x \tag{110}$$
$$\int \cos(mx)\cos(nx)\,\mathrm{d}x \tag{111}$$

with $m \neq n$. If $m = n$, then we can apply the double angle formula. To solve these, we apply the following identities:

$$\sin A\sin B = \frac{1}{2}\left[\cos(A-B)-\cos(A+B)\right] \tag{112}$$
$$\cos A\cos B = \frac{1}{2}\left[\cos(A-B)+\cos(A+B)\right] \tag{113}$$
$$\sin A\cos B = \frac{1}{2}\left[\sin(A-B)+\sin(A+B)\right] \tag{114}$$

Example 18: For example, we have:

$$\int \sin(3x)\sin(2x)\,\mathrm{d}x = \frac{1}{2}\int \cos((3-2)x)\,\mathrm{d}x - \frac{1}{2}\cos((3+2)x)\,\mathrm{d}x \tag{115}$$
$$= \frac{1}{2}\sin x - \frac{1}{10}\sin 5x + C \tag{116}$$

- In **case 5**, we have integrals in the form of either:

$$\int \tan^n x\,\mathrm{d}x\,,\ \int \cot^n x\,\mathrm{d}x \tag{117}$$

To solve these, we apply the following identities:

$$\tan^2 x = \sec^2 x - 1 \tag{118}$$
$$(\tan x)' = \sec^2 x \tag{119}$$

- In **case 6**, we have:
$$\int \sec^n x \, dx \, , \int \csc^n x \, dx \tag{120}$$
with $n \geq 2$. To solve these, we can make the following substitutions:
$$1 + \tan^2 x = \sec^2 x \tag{121}$$
$$1 + \cot^2 x = \csc^2 x \tag{122}$$
to convert it to a case 5 problem.

- In **case 7**, we have:
$$\int \tan^n x \sec^n x \, dx \, , \int \cot^n x \csc^n x \, dx \tag{123}$$

Example 19: We have:

$$\tan^3 x \sec^4 x \, dx = \int \tan^3 x \sec^2 x \sec^2 x \, dx \tag{124}$$
$$= \int \tan^3 x \left(\tan^2 x + 1\right) \sec^2 x \, dX \tag{125}$$
$$= \int (\tan^5 x + \tan^3 x) \sec^2 x \, dx \tag{126}$$
$$= \frac{1}{6} \tan^6 x + \frac{1}{4} \tan^4 x + C \tag{127}$$

Idea: The basic idea of these types is to apply trigonometric identities to turn the integrals into a form that is easier to deal with. The substitutions are usually very simple but to find them, it requires a lot of practice.

- We can also apply **trigonometric substitutions**, any integrals with any of the three factors below can be solved with this technique:
  1. $\sqrt{a^2 - x^2}$: Set $x = a \sin u \implies \sqrt{a^2 - x^2} = a \cos u$
  2. $\sqrt{a^2 + x^2}$: Set $x = a \tan u \implies \sqrt{a^2 + x^2} = a \sec u$
  3. $\sqrt{x^2 - a^2}$: Set $x = a \sec u \implies \sqrt{x^2 - a^2} = a \tan u$

  where the arguments under the square roots are always positive.

Example 20: To solve the integral $\int \frac{x^2}{(4 - x^2)^{3/2}} dx$, we can set:

$$x = 2 \sin u \tag{128}$$
$$dx = 2 \cos u \, du \tag{129}$$
$$\sqrt{4 - x^2} = 2 \cos u \tag{130}$$

which gives:

$$= \int \frac{4\sin^2 u \cdot 2\cos u \, \mathrm{d}u}{8\cos^3 u} \tag{131}$$

$$= \int \tan^2 u \, \mathrm{d}u \tag{132}$$

$$= \int (\sec^2 u - 1) \, \mathrm{d}u \tag{133}$$

$$= \tan u - u + C \qquad = \frac{x}{\sqrt{4-x^2}} - \sin^{-1}\left(\frac{x}{2}\right) + C \tag{134}$$

Example 21: The integral $\int \frac{x \, \mathrm{d}x}{(2x^2+4x-7)^{1/2}}$ needs a bit more work before we can apply the sibstutitions. We first apply the square to get:

$$= \int \frac{x \, \mathrm{d}x}{\sqrt{2(x+1)^2 - 9}} \tag{135}$$

We can set:

$$\sqrt{2}(x+1) = 3\sec u \tag{136}$$

$$\sqrt{2} \, \mathrm{d}x = 3\sec u \tan u \, \mathrm{d}u \tag{137}$$

$$\sqrt{2(x+1)^2 - 9} = 3\tan u \tag{138}$$

which gives:

$$= \int \frac{\left(\frac{3}{\sqrt{2}}\sec u - 1\right)\left(\frac{3}{\sqrt{2}\sec u \tan u du}\right)}{3\tan u} \tag{139}$$

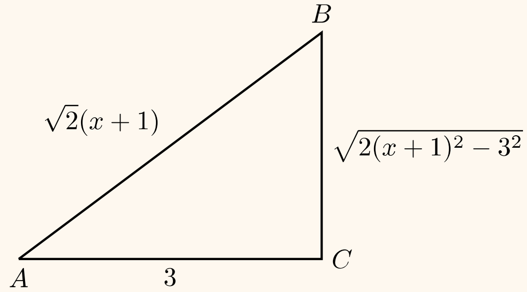
$$= \int \left(\frac{3}{\sqrt{2}}\sec u - 1\right)\left(\frac{1}{\sqrt{2}}\sec u\right) \mathrm{d}u \tag{140}$$

$$= \frac{3}{2}\int \sec^2 u \, \mathrm{d}u - \frac{1}{\sqrt{2}}\int \sec u \, \mathrm{d}u \tag{141}$$

$$= \frac{3}{2}\tan u - \frac{1}{\sqrt{2}}\ln|\sec u + \tan u| + C \tag{142}$$

$$= \frac{1}{2}\sqrt{2x^2+4x-7} - \frac{1}{\sqrt{2}}\ln\left|\frac{\sqrt{2}}{3}(x+1) + \frac{\sqrt{2x^2+4x-7}}{3}\right| + C \tag{143}$$

Idea: We can use triangles to derive the substitution, which comes from the Pythagorean theorem:



and you can clearly see the substitution:

$$3\sec u = \sqrt{2}(x+1) \implies \cos u = \frac{3}{\sqrt{2}(x+1)} \tag{144}$$

where $u \equiv \angle BAC$.

Example 22: For the integral $\int x\sin^{-1}x\,\mathrm{d}x$, we can let:

$$u = \sin^{-1}x\,\mathrm{d}v = x\,\mathrm{d}x \tag{145}$$

$$\mathrm{d}u = \frac{\mathrm{d}x}{\sqrt{1-x^2}} v = \frac{1}{2}x^2 \tag{146}$$

and applying integration by parts, we get:

$$= \frac{1}{2}x^2\sin^{-1}x - \int \frac{1}{2}x^2\frac{\mathrm{d}x}{\sqrt{1-x^2}} \tag{147}$$

To solve this secondary integral $\int \frac{x^2\,\mathrm{d}x}{\sqrt{1-x^2}}$, we can let:

$$x = \sin\theta \tag{148}$$

$$\mathrm{d}x = \cos\theta\,\mathrm{d}\theta \tag{149}$$

$$\sqrt{1-x^2} = \cos\theta \tag{150}$$

which gives:

$$= \frac{\sin^2\theta\cos\theta\,\mathrm{d}\theta}{\cos\theta} \tag{151}$$

$$= \int \sin^2\theta\,\mathrm{d}\theta \tag{152}$$

$$= \frac{1}{2}\theta - \frac{1}{2}\sin\theta\cos\theta + C \tag{153}$$

$$= \frac{1}{2}\sin^{-1} - \frac{1}{2}x\sqrt{1-x^2} + C \tag{154}$$

Therefore, we get:

$$\int x\sin^{-1}x\,\mathrm{d}x = \frac{1}{2}x^2\sin^{-1}x - \frac{1}{4}\sin^{-1}x + \frac{1}{4}x\sqrt{1-x^2} + C \tag{155}$$

5 Partial Fractions

- Rational functions are in the form of:

$$R(x) = \frac{P_n(x)}{P_m(x)} \tag{156}$$

  where m, n represent the order of the polynomial. If $n \geq m$, it is an **improper** fraction, such as:

$$\frac{x^2-x}{1+x} \tag{157}$$

  and if $n < m$, we have a proper fraction such as:

$$\frac{x}{x^2+3x+2} \tag{158}$$

- If we have an improper fraction, we use long division to simplify it. For example:

$$\frac{x^3-2x^2}{x^2+9} = x - 2 + \frac{18-9x}{x^2+9} \tag{159}$$

  which turns the expression into a polynomial (trivial to integrate) as well as a proper fraction.
- There are different types of factors:
  - Linear factors (e.g. $3x+2$)

– Irreducible quadratic factors (e.g. x^2+1)

which gives us the different factors:

- **Case 1:** If we have distinct linear factors in the denominator, we can break it into fractions of the form:

$$(x+\alpha) \implies \frac{A}{x+\alpha} \tag{160}$$

Example 23: The partial fraction of $\dfrac{2x-17}{x^2+3x+2}$ can be written as the **partial fraction deconvolution**:

$$= \frac{A}{x+1} + \frac{B}{x+2} \tag{161}$$

We now need to solve for A and B. We can multiply both sides by $(x+1)(x+2)$ to get:

$$2x - 17 = A(x+2) + B(x+1) \tag{162}$$

and match up the coefficients. Alternatively, we can pick various values of x (e.g. $x=-2$ and $x=-1$) to solve for the coefficients.

- **Case 2:** If we have repeated linear factors, then the decomposition is in the form of:

$$(x+\alpha)^k \implies \frac{A}{x+\alpha} + \frac{B}{(x+\alpha)^2} + \frac{C}{(x+\alpha)^3} + \cdots + \frac{K}{(x+\alpha)^k} \tag{163}$$

Example 24: To get the decomposition of $\dfrac{2}{x(x+1)^2}$, we can get:

$$\frac{2}{x(x+1)^2} = \frac{A}{x} + \frac{B}{x+1} + \frac{C}{(x+1)^2} \tag{164}$$

which gives:

$$2 = A(x+1)^2 + Bx(x+1) + Cx \tag{165}$$

matching the coefficients, we get three equations and three unknowns:

$$x^2 : A + B = 0 \tag{166}$$

$$x : 2A + B + C = 01 \qquad : A = 2 \tag{167}$$

Solving this system gives $A=2$, $B=-2$, and $C=-2$. Note that taking the integral of this sum is much easier. We have:

$$\int \frac{d}{x(x+1)^2}\,\mathrm{d}x = \int \frac{2}{x}\,\mathrm{d}X - \int \frac{2}{x}\,\mathrm{d}x - \int \frac{2}{(x+1)^2}\,\mathrm{d}x \tag{168}$$

$$= 2\ln|x| - 2\ln|x+1| + \frac{2}{x+1} + C \tag{169}$$

Idea: As a general rule of thumb, the number of unknown coefficients is equal to the order of the polynomial in the denominator.

- **Case 3:** If we have irreducible quadratic factors, then the partial fraction deconvolution is in the form of:

$$x^2 + px + 8 \implies \frac{Ax+B}{x^2+px+8} \tag{170}$$

Example 25: Suppose we have $\dfrac{2}{(x+1)(x^2+x+1)}$, we can get the partial fraction decomposition as:

$$= \frac{A}{x+1} + \frac{Bx+C}{x^2+x+1} \tag{171}$$

and we work through the deconvolution process in exactly the same way, we remove the denominators on both sides to get (after expanding):

$$2 = Ax^2 + Ax + A + Bx^2 + Bx + Cx + C \tag{172}$$

$$0x^2 + 0x^1 + 2x^0 = (A+B)x^2 + (A+B+C)x^1 + (A+C)x^0 \tag{173}$$

which gives three equations and three unknowns, after we match coefficients:

$$x^2 : A + B = 0 \tag{174}$$

$$x : A + B + C = 0 \tag{175}$$

$$1 : A + C = 2 \tag{176}$$

and solving the system of equations gives $A = 2, B = -2, C = 0$. To get the integral of this second term, we can write the second term as:

$$\int \frac{2x\,\mathrm{d}x}{x^2+2x+1} = \underbrace{\int \frac{2x+1}{x^2+x+1}\,\mathrm{d}x}_{(1)} - \underbrace{\int \frac{\mathrm{d}x}{x^2+x+1}}_{(2)} \tag{177}$$

We "added" 1 and "subtracted" 1 to get these two slightly easier integrals, which we can apply other techniques. The first one can be solved using a u-sub while the second can be solved by completing the square and applying a trigonometric substitution:

$$(1) = \ln|x^2+x+1| + C \tag{178}$$

$$(2) = \int \frac{\mathrm{d}x}{\left(x+\frac{1}{2}\right)^2 + \frac{3}{4}} = \frac{2}{\sqrt{3}} \tan^{-1}\left[\frac{2}{\sqrt{3}}\left(x + \frac{1}{2}\right)\right] + C \tag{179}$$

allowing us to put everything together.

Example 26: Let's take an integral we already know the answer of: $\displaystyle\int \frac{2x}{x^2+1}\,\mathrm{d}x = \ln\left(x^2+1\right) + C$. We can try a partial fraction decomposition:

$$\frac{2x}{x^2+1} = \frac{A}{x+i} + \frac{B}{x-i} = \frac{1}{x+i} + \frac{1}{x-i} \tag{180}$$

which gives:

$$\int \frac{2x}{x^2+1}\,\mathrm{d}x = \int \frac{\mathrm{d}x}{x+i} + \int \frac{\mathrm{d}x}{x-i} \tag{181}$$

In complex analysis, most mathematical functions we are familiar with are sitll valid, so the integral is:

$$= \ln|x+i| + \ln|x-i| + C \tag{182}$$

and simplifying it gives:

$$\ln\left(x^2+1\right) + C \tag{183}$$

Warning: While it is *possible* to use complex numbers to solve irreducible quadratic factors, it isn't always as easy as the above example. To get the logarithm of a complex number, we can apply the identity (without proving):

$$\ln(a+ib) = \ln\sqrt{a^2+b^2} + i\arctan\left(\frac{b}{a}\right) \tag{184}$$

Example 27: Bonus content: Try evaluating the integral $\int \frac{\mathrm{d}x}{x^2+1}$ with complex analysis. Taking a partial fraction, we get:

$$\frac{1}{x^2+1} = \frac{A}{x+i} + \frac{B}{x-i} \tag{185}$$

multiplying both sides, we get:

$$1 = A(x-i) + B(x+i) \tag{186}$$
$$1 = (A+B)x + i(-A+B) \tag{187}$$

we have the systems of two equations:

$$x^1 : A+B = 0 \tag{188}$$
$$x^0 : (B-A)i = 1 \tag{189}$$

which gives $A = \frac{1}{2}i$ and $B = -\frac{1}{2}i$. This gives:

$$= \int \frac{0.5i}{x+i}\,\mathrm{d}x - \int \frac{0.5i}{x-i}\,\mathrm{d}x \tag{190}$$
$$= 0.5i\ln(x+i) - 0.5i\ln(x-i) + C \tag{191}$$
$$= 0.5i\ln\sqrt{x^2+1} + (0.5i)i\arctan\left(\frac{b}{x}\right) - (0.5i)\ln\sqrt{x^2+1} - (0.5i)i\arctan\left(-\frac{1}{x}\right) \tag{192}$$
$$= -\arctan\left(\frac{1}{x}\right) + C \tag{193}$$

Note that for $x \geq 0$:

$$-\arctan\left(\frac{1}{x}\right) + \frac{\pi}{2} = \arctan x \tag{194}$$

and for $x < 0$:

$$-\arctan\left(\frac{1}{x}\right) - \frac{\pi}{2} = \arctan x \tag{195}$$

- **Case 4:** Repeated irreducible quadratic terms, the decomposition is in the form of:

$$(x^2+\beta x+8)^k \implies \frac{A_1x+B_1}{(x^2+\beta x+8)} + \frac{A_2x+B_2}{(x^2+\beta x+8)^2} + \cdots + \frac{A_kx+B_k}{(x^2+\beta x+x)^k} \tag{196}$$

These can be extremely messy, but the process is similar to the above examples. For example, we can write:

$$\frac{Ax+B}{(x^2+\beta x+8)^2} = \frac{A}{2}\left[\frac{2x+\beta}{(x^2+\beta x+8)^2} + \frac{2B/A-\beta}{(x^2+\beta x+8)^2}\right] \tag{197}$$

Idea: The general strategy for dealing with a proper fraction integral is to break it up into two terms, one that can be easily be solved via a u-substitution and the second one does not have an x term in the numerator and can be solved using a trigonometric substitution.

- We can also introduce a strategy rationalizing substitutions by turning a function such as:

$$\int \frac{\sqrt{x}}{1+x}\,\mathrm{d}x \tag{198}$$

into a form that we are familiar with. We can let $u^2 = x \implies 2u\,\mathrm{d}u = \mathrm{d}x$ to give:

$$= \int \frac{u \cdot 2u\,\mathrm{d}u}{1+u^2} \tag{199}$$
$$= 2\int \frac{u^2}{1+u^2}\,\mathrm{d}u \tag{200}$$
$$= 2\int \left(1 - \frac{1}{1+u^2}\right)\mathrm{d}u \tag{201}$$
$$= 2u - 2\tan^{-1} u + C \tag{202}$$
$$= 2\sqrt{x} - 2\tan^{-1}\sqrt{x} + C \tag{203}$$

- Another method is to use a **Weierstrass substitution**, by making the substitution:

$$t = \tan\frac{x}{2} \tag{204}$$

which leads to the following substitutions:

$$\sin x = \frac{2t}{1+t^2} \tag{205}$$
$$\cos x = \frac{1-t^2}{1+t^2} \tag{206}$$
$$\mathrm{d}x = \frac{2}{1+t^2}\,\mathrm{d}t \tag{207}$$

This allows us to turn any trigonometric function into a rational function.

Example 28: For example, to solve the integral $\int \frac{\mathrm{d}x}{1+\cos x}$, we make the specified substitution to turn this into:

$$= \int \frac{1}{1+\frac{1-t^2}{1+t^2}} \cdot \frac{2}{1+t^2}\,\mathrm{d}t \tag{208}$$
$$= \int \frac{2\,\mathrm{d}t}{(1+t^2)+(1-t^2)}\,\mathrm{d}t \tag{209}$$
$$= \int \mathrm{d}t \tag{210}$$
$$= t + C \tag{211}$$
$$= \tan\left(\frac{x}{2}\right) + C \tag{212}$$

6 Improper Integrals

- Since infinity is not a number, our typical definite integral definition cannot be used for an **improper integral** like:

$$\int_0^\infty f(x)\,\mathrm{d}x \tag{213}$$

Instead, we use the following definition:

Definition: If $\lim_{b\to\infty}\int_a^b f(x)\,\mathrm{d}x = L$ exists, then we can define:

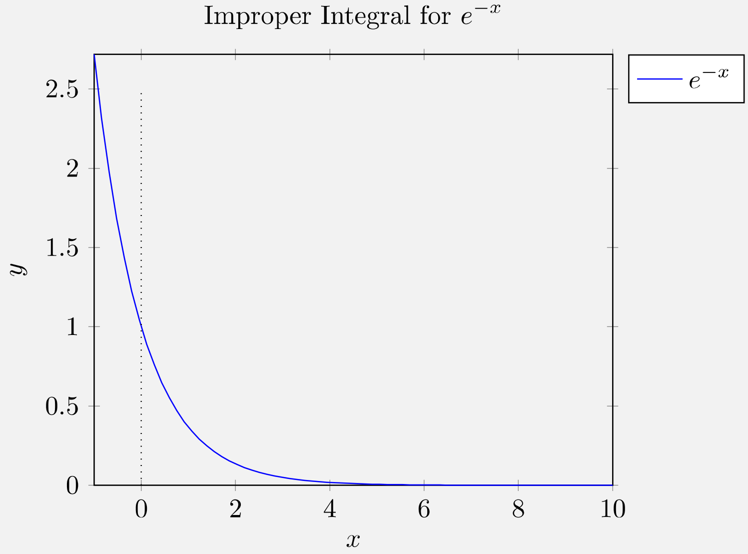
$$\int_a^\infty f(x)\,\mathrm{d}x = L \tag{214}$$

Example 29: To solve $\int_0^\infty e^{-x}\,\mathrm{d}x$, we can write it as:

$$= \lim_{b\to\infty}\int_0^b e^{-x}\,\mathrm{d}x \tag{215}$$

$$= \lim_{b\to\infty}\left(1-e^{-b}\right) = 1 \tag{216}$$

This is remarkable because even though the area appears infinite (since it is infinitely long), the area is actually finite.



Example 30: For the integral $\int_{-\infty}^{-1}$, we have:

$$= \lim_{a\to-\infty}\int_a^{-1}\frac{\mathrm{d}x}{x^2} \tag{217}$$

$$= \lim_{a\to-\infty}\left(1+\frac{1}{a}\right) = 1 \tag{218}$$

- However, improper integrals can diverge as well.

Example 31: For $\int_3^\infty \frac{\mathrm{d}x}{x}$, we get:

$$= \lim_{b\to\infty}\left(\ln b - \ln 3\right) = \infty \tag{219}$$

Example 32: For something like $\int_{-\infty}^{2\pi}\sin x\,\mathrm{d}x$, the integral does not go to infinity, but since we get:

$$\lim_{a\to-\infty}\left(-1+\cos a\right) \tag{220}$$

it will diverge, since $\lim_{a\to-\infty}\cos a$ does not exist.

- We can generalize this for all reciprocal functions: