

INTEGRATION TECHNIQUES

1. REVIEW OF FORMULAS AND TECHNIQUES

Summary of known integral formulas.

$$\int x^r dx = \frac{x^{r+1}}{r+1} + c, \text{ for } r \neq -1 \text{ (power rule)}$$

$$\int \frac{1}{x} dx = \ln |x| + c \text{ for } x \neq 0$$

$$\int \sin x dx = -\cos x + c$$

$$\int \cos x dx = \sin x + c$$

$$\int \sec^2 x dx = \tan x + c$$

$$\int \sec x \tan x dx = \sec x + c$$

$$\int \csc^2 x dx = -\cot x + c$$

$$\int \csc x \cot x dx = -\csc x + c$$

$$\int e^x dx = e^x + c$$

$$\int e^{-x} dx = -e^{-x} + c$$

$$\int \tan x dx = -\ln |\cos x| + c$$

$$\int \frac{1}{\sqrt{1-x^2}} dx = \sin^{-1} x + c$$

$$\int \frac{1}{1+x^2} dx = \tan^{-1} x + c$$

$$\int \frac{1}{|x|\sqrt{x^2-1}} dx = \sec^{-1} x + c$$

Example 1.1. (A Simple Substitution)

Evaluate $\int \sin(ax) dx$, for $a \neq 0$.

Example 1.2. (Generalizing a Basic Integration Rule)

Evaluate $\int \frac{1}{a^2 + x^2} dx$, for $a \neq 0$.

Example 1.3. (An Integrand That Must Be Expanded)

Evaluate $\int (x^2 - 5)^2 dx$.

Example 1.4. (An Integral Where We Must Complete the Square)

Evaluate $\int \frac{1}{\sqrt{-5 + 6x - x^2}} dx$.

Example 1.5. (An Integral Requiring Some Imagination)

Evaluate $\int \frac{4x + 1}{2x^2 + 4x + 10} dx$.

2. INTEGRATION BY PARTS

Remember that if u and v are differentiable functions of x , then $u \cdot v$ is also differentiable and

$$\frac{d}{dx}(u \cdot v) = u \cdot \frac{d}{dx}v + v \cdot \frac{d}{dx}u.$$

Using differential forms this may be written as

$$d(uv) = u dv + v du. \quad (1)$$

Taking the integral of the both sides of (1), we obtain

$$\int d(uv) = \int u dv + \int v du. \quad (2)$$

Note that $\int d(uv) = uv$. Therefore (2) can be written as

$$uv = \int u dv + \int v du,$$

or, equivalently,

$$\int u dv = uv - \int v du.$$

Remark. This technique requires the separation of the integral into two parts as u and dv (which includes the differential of integral, say dx) such that

- u gets simpler when differentiated.
- dv is easy to integrate.

Example 2.1. Evaluate the following integrals.

(1) $\int x \sin x \, dx$

(2) $\int x^2 e^x \, dx$

(3) $\int e^x \cos x \, dx$

(4) $\int x \ln x \, dx$

(5) $\int \ln x \, dx$

(6) $\int \sin^{-1} x \, dx$

(7) $\int x^3 e^{x^2} \, dx$

(8) $\int x \sec^2 x \, dx$

(9) $\int x 3^x \, dx$

(10) $\int \cos(\ln x) \, dx$

(11) $\int x^4 e^x \, dx$

$$(12) \int \ln \sqrt{x} \, dx$$

$$(13) \int e^{\sqrt{x}} \, dx$$

$$(14) \int x^2 \sin x \, dx$$

$$(15) \int x e^{2x} \, dx$$

$$(16) \int x e^{-x} \, dx$$

$$(17) \int e^{2x} \cos 3x \, dx$$

$$(18) \int \tan^{-1} x \, dx$$

$$(19) \int x^5 e^{-x^2} \, dx$$

$$(20) \int e^{\sin^{-1} x} \, dx$$

$$(21) \int x \sqrt{1-x} \, dx$$

$$(22) \int_1^2 x^3 \ln x \, dx$$

3. TRIGONOMETRIC INTEGRALS

3.1. Products of Powers of Sines and Cosines. If we are given an integral of the form

$$\int \sin^m x \cos^n x \, dx, \quad \text{where } m, n \geq 0,$$

There are three possible cases:

Case 1. If m is odd, we write m as $2k+1$ and use the identity $\sin^2 x = 1 - \cos^2 x$ to obtain

$$\sin^m x = \sin^{2k+1} x = (\sin^2 x)^k \sin x = (1 - \cos^2 x)^k \sin x,$$

and, then

$$\int \sin^m x \cos^n x \, dx = \int (1 - \cos^2 x)^k \cos^n x \sin x \, dx.$$

Using the substitution $u = \cos x$, we get

$$\int \sin^m x \cos^n x \, dx = \int (1 - \cos^2 x)^k \cos^n x \sin x \, dx = - \int (1 - u^2)^k u^n \, du.$$

Now, the integral is easy to evaluate.

Case 2. If m is even and n is odd, we write n as $2k+1$ and use the identity $\cos^2 x = 1 - \sin^2 x$ and repeat what we have done in Case 1 changing the places of sine and cosine.

Case 3. If both m and n are even, we substitute

$$\sin^2 x = \frac{1 - \cos 2x}{2}, \quad \cos^2 x = \frac{1 + \cos 2x}{2}$$

to reduce the integrand to one in lower powers of $\cos 2x$.

3.2. Integrals of Powers of $\tan x$ and $\sec x$. We know how to integrate the tangent and secant and their squares. To integrate higher powers we use the identities $\tan^2 x = \sec^2 x - 1$ and $\sec^2 x = \tan^2 x + 1$, and integrate by parts when necessary to reduce the higher powers to lower powers.

3.3. Products of Sines and Cosines. To evaluate the integrals of the form

$$\int \sin mx \sin nx \, dx, \quad \int \sin mx \cos nx \, dx, \quad \text{and} \quad \int \cos mx \cos nx \, dx,$$

we may apply the method of integration by parts, but two such integrations are required in each case. So, it is better to use the identities

$$\begin{aligned}\sin mx \sin nx &= \frac{1}{2}(\cos(m-n)x - \cos(m+n)x) \\ \sin mx \cos nx &= \frac{1}{2}(\sin(m-n)x + \sin(m+n)x) \\ \cos mx \cos nx &= \frac{1}{2}(\cos(m-n)x + \cos(m+n)x)\end{aligned}$$

Example 3.1. Evaluate the following integrals.

- (1) $\int \cos^4 x \sin x \, dx$
- (2) $\int \cos^4 x \sin^3 x \, dx$
- (3) $\int \sqrt{\sin x} \cos^5 x \, dx$
- (4) $\int \cos^3 x \, dx$
- (5) $\int \sin^3 x \cos^7 x \, dx$
- (6) $\int \sin^2 x \, dx$
- (7) $\int \cos^4 x \, dx$
- (8) $\int \sin^2 x \cos^2 x \, dx$
- (9) $\int \tan^3 x \sec^3 x \, dx$
- (10) $\int \tan^2 x \, dx$
- (11) $\int \tan^2 x \sec^4 x \, dx$
- (12) $\int \tan^3 x \, dx$
- (13) $\int \tan^3 x \sec^5 x \, dx$

$$(14) \int \sec x \, dx$$

$$(15) \int \sqrt{\tan x} \sec^4 x \, dx$$

$$(16) \int \cot^4 x \, dx$$

$$(17) \int \csc x \, dx$$

$$(18) \int \cot^3 x \csc^3 x \, dx$$

$$(19) \int \frac{\sin^5 x}{\sqrt{\cos x}} \, dx$$

3.4. Trigonometric Substitutions. Trigonometric substitutions can be effective in transforming complicated integrals involving $a^2 - x^2$, $a^2 + x^2$ and $x^2 - a^2$ into integrals we can evaluate directly.

The following table gives the suitable trigonometric substitution in each case and the trigonometric identity to be used.

Expression	Trigonometric Substitution	Related Trigonometric Identity
$a^2 + x^2$	$x = a \tan \theta$	$1 + \tan^2 \theta = \sec^2 \theta$
$a^2 - x^2$	$x = a \sin \theta$	$1 - \sin^2 \theta = \cos^2 \theta$
$x^2 - a^2$	$x = a \sec \theta$	$\sec^2 \theta - 1 = \tan^2 \theta$

Remark. We want any substitution we use in an integration to be reversible so that we can change back to the original variable afterward. For example, if $x = a \tan \theta$, we want to be able to set $\theta = \tan^{-1} \left(\frac{x}{a} \right)$ after the integration takes place. As we know, the functions in these substitution have inverses only for selected values of θ . For reversibility,

$$x = a \tan \theta \quad \text{requires} \quad \theta = \tan^{-1} \left(\frac{x}{a} \right) \quad \text{with} \quad -\frac{\pi}{2} < \theta < \frac{\pi}{2},$$

$$x = a \sin \theta \quad \text{requires} \quad \theta = \sin^{-1} \left(\frac{x}{a} \right) \quad \text{with} \quad -\frac{\pi}{2} \leq \theta \leq \frac{\pi}{2},$$

$$x = a \sec \theta \quad \text{requires} \quad \theta = \sec^{-1} \left(\frac{x}{a} \right) \quad \text{with} \quad \begin{cases} 0 \leq \theta < \frac{\pi}{2} & \text{if } \frac{x}{a} \geq 1, \\ \frac{\pi}{2} < \theta \leq \pi & \text{if } \frac{x}{a} \leq -1, \end{cases}$$

To simplify calculations with the substitution $x = a \sec \theta$, we will restrict its use to integrals in which $\frac{x}{a} \geq 1$. This will place θ in $\left[0, \frac{\pi}{2} \right)$ and make $\tan \theta \geq 0$. We will then have $\sqrt{x^2 - a^2} = \sqrt{a^2 \tan^2 \theta} = |a \tan \theta| = a \tan \theta$, free of absolute values, provided that $a > 0$.

Example 3.2. (1) Evaluate the following integrals.

$$(a) \int \frac{dx}{x^2 \sqrt{4 - x^2}}$$

$$(b) \int \frac{dx}{\sqrt{9 + x^2}}$$

$$(c) \int \frac{\sqrt{x^2 - 25}}{x} \, dx, \text{ for } x \geq 5.$$

- (d) $\int \frac{dx}{(1+x^2)^2}$
 (e) $\int \sqrt{4-x^2} dx$
 (f) $\int \frac{\sqrt{x^2-1}}{x} dx$
 (g) $\int \frac{dx}{x^2\sqrt{x^2-2}}$
 (h) $\int \frac{\sqrt{9x^2-4}}{x} dx$
 (i) $\int \frac{dx}{x^2+2x+10}$
 (j) $\int e^x \sqrt{1-e^{2x}} dx$
 (k) $\int \frac{\cos x}{\sqrt{1+\sin^2 x}} dx$
 (l) $\int \frac{dx}{(4x^2+4x+5)^2}$
 (m) $\int \frac{2x+2}{x^2-4x+8} dx$
 (n) $\int \frac{5x+3}{x^2-4x+8} dx$
 (o) $\int \frac{x^2}{(x^2-1)^{\frac{5}{2}}} dx$

- (2) Find the volume of the solid generated by revolving about the x -axis the region in the first quadrant enclosed by the coordinate axes, the curve $y = \frac{2}{1+x^2}$, and the line $x = 1$.

4. INTEGRATION OF RATIONAL FUNCTIONS USING PARTIAL FRACTIONS

The method based on the fact that “every rational function can be written as a sum of simpler fractions that we can integrate with the techniques we already know”.

General Description of the Method of Partial Fractions. To write a rational function $\frac{P(x)}{Q(x)}$ as a sum of partial fractions, do the following:

- (1) The degree of $P(x)$ must be less than the degree of $Q(x)$. (Otherwise, divide $P(x)$ by $Q(x)$ and work on the remainder.)
- (2) Factor out the polynomial $Q(x)$.
 - For each linear factor, assign the sum of m partial fractions to this factor where m is the exponent of that linear factor as follows:

$$\frac{A_1}{x-r} + \frac{A_2}{(x-r)^2} + \cdots + \frac{A_m}{(x-r)^m}$$

- For each irreducible quadratic factor (a polynomial of second degree that cannot be written as a product of linear factors), assign the sum of n partial fractions to

this factor where n is the exponent of that quadratic factor as:

$$\frac{B_1x + C_1}{x^2 + px + q} + \frac{B_2x + C_2}{(x^2 + px + q)^2} + \cdots + \frac{B_nx + C_n}{(x^2 + px + q)^n}$$

Several Examples. We assume that the degree of $P(x)$ is less than the degree of $Q(x)$.

(1) Distinct Linear Factors:

$$\frac{P(x)}{Q(x)} = \frac{P(x)}{(x - r_1)(x - r_2)(x - r_3)} = \frac{A}{x - r_1} + \frac{B}{x - r_2} + \frac{C}{x - r_3}.$$

(2) Repeated Linear Factors:

$$\frac{P(x)}{Q(x)} = \frac{P(x)}{(x - r)^4} = \frac{A}{x - r} + \frac{B}{(x - r)^2} + \frac{C}{(x - r)^3} + \frac{D}{(x - r)^4}.$$

(3) Some distinct, some repeated linear factors:

$$\frac{P(x)}{Q(x)} = \frac{P(x)}{x^2(x - r_1)(x - r_2)^3} = \frac{A}{x} + \frac{B}{x^2} + \frac{C}{x - r_1} + \frac{D}{x - r_2} + \frac{E}{(x - r_2)^2} + \frac{F}{(x - r_2)^3}.$$

(4) Distinct irreducible quadratic factors:

$$\frac{P(x)}{Q(x)} = \frac{P(x)}{(x^2 + p_1x + q_1)(x^2 + p_2x + q_2)} = \frac{Ax + B}{x^2 + p_1x + q_1} + \frac{Cx + D}{x^2 + p_2x + q_2}.$$

(5) Repeated irreducible quadratic factors:

$$\frac{P(x)}{Q(x)} = \frac{P(x)}{(x^2 + p_1x + q_1)^3} = \frac{Ax + B}{x^2 + p_1x + q_1} + \frac{Cx + D}{(x^2 + p_1x + q_1)^2} + \frac{Ex + F}{(x^2 + p_1x + q_1)^3}.$$

(6) General Case:

$$\begin{aligned} \frac{P(x)}{Q(x)} &= \frac{P(x)}{x(x - r)^2(x^2 + p_1x + q_1)^2(x^2 + p_2x + q_2)} \\ &= \frac{A}{x} + \frac{B}{x - r} + \frac{C}{(x - r)^2} + \frac{Dx + E}{x^2 + p_1x + q_1} + \frac{Fx + G}{(x^2 + p_1x + q_1)^2} + \frac{Hx + I}{x^2 + p_2x + q_2}. \end{aligned}$$

Example 4.1. Evaluate the following integrals.

$$(1) \int \frac{1}{x^2 + x - 2} dx$$

$$(2) \int \frac{3x^2 - 7x - 2}{x^3 - x} dx$$

$$(3) \int \frac{2x^3 - 4x^2 - 15x + 5}{x^2 - 2x - 8} dx$$

$$(4) \int \frac{5x^2 + 20x + 6}{x^3 + 2x^2 + x} dx$$

$$(5) \int \frac{2x^2 - 5x + 2}{x^3 + x} dx$$

$$(6) \int \frac{5x^2 + 6x + 2}{(x + 2)(x^2 + 2x + 5)} dx$$

$$(7) \int \frac{3x - 1}{(x + 2)(x - 3)} dx$$

- (8) $\int \frac{x^2 + 1}{x(x-1)(x-2)(x-3)} dx$
- (9) $\int \frac{x}{(x-3)^2} dx$
- (10) $\int \frac{x-1}{(x+1)^3} dx$
- (11) $\int \frac{x^2 + 1}{(x-1)^2(x+1)} dx$
- (12) $\int \frac{x+1}{(x^2+1)(x-2)} dx$
- (13) $\int \frac{6x^2 - 15x + 22}{(x+3)(x^2+2)^2} dx$
- (14) $\int \frac{2x+1}{3x+1} dx$
- (15) $\int \frac{x^5 - x^4 - 3x + 5}{x^4 - 2x^3 + 2x^2 - 2x + 1} dx$
- (16) $\int \frac{x^3 + 1}{x^2 - x} dx$
- (17) $\int \sec x dx$
- (18) $\int \frac{x^3}{x^2 + 6x + 5} dx$
- (19) $\int \frac{x^4}{x^4 - 1} dx$
- (20) $\int \frac{dx}{x^3 - 1}$
- (21) $\int \frac{dx}{e^x - e^{2x}}$
- (22) $\int \frac{\sin x}{\cos x + \cos 2x} dx$
- (23) $\int \frac{\sin^4 x}{\cos^3 x} dx$
- (24) $\int \frac{dx}{x(1-x^2)^{\frac{3}{2}}}$
- (25) $\int \frac{2x^3 + 5x^2 + 8x + 4}{(x^2 + 2x + 2)^2} dx$

Brief Summary of Integration Techniques.

- **Integration by Substitution:** $\int f(u(x))u'(x) dx = \int f(u) du$

What to look for

- Compositions of the form $f(u(x))$, where the integrand also contains $u'(x)$; for example,

$$\int 2x \cos(x^2) dx = \int \cos(x^2) 2x dx = \int \cos u du.$$

- Compositions of the form $f(ax + b)$; for example,

$$\int \frac{x}{\sqrt{x+1}} dx = \int \frac{u-1}{\sqrt{u}} du.$$

- **Integration by Parts:** $\int u dv = uv - \int v du$

What to look for: products of different types of functions: x^n , $\cos x$, e^x ; for example,

$$\int 2x \cos x dx = x \sin x - \int \sin x dx.$$

- **Trigonometric Substitutions:**

What to look for:

- Terms like $\sqrt{a^2 - x^2}$: Let $x = a \sin \theta$, $-\frac{\pi}{2} \leq \theta \leq \frac{\pi}{2}$, so that $dx = a \cos \theta d\theta$ and $\sqrt{a^2 - x^2} = \sqrt{a^2 - a^2 \sin^2 \theta} = a \cos \theta$; for example,

$$\int \frac{x^2}{\sqrt{1-x^2}} dx = \int \sin^2 \theta d\theta.$$

- Terms like $\sqrt{x^2 + a^2}$: Let $x = a \tan \theta$, $-\frac{\pi}{2} < \theta < \frac{\pi}{2}$, so that $dx = a \sec^2 \theta d\theta$ and $\sqrt{x^2 + a^2} = \sqrt{a^2 \tan^2 \theta + a^2} = a \sec \theta$; for example,

$$\int \frac{x^3}{\sqrt{x^2+9}} dx = 27 \int \tan^3 \theta \sec \theta d\theta.$$

- Terms like $\sqrt{x^2 - a^2}$: Let $x = a \sec \theta$, for $\theta \in [0, \frac{\pi}{2}) \cup (\frac{\pi}{2}, \pi]$, so that $dx = a \sec \theta \tan \theta d\theta$ and $\sqrt{x^2 - a^2} = \sqrt{a^2 \sec^2 \theta - a^2} = a \tan \theta$; for example,

$$\int x^3 \sqrt{x^2 - 4} dx = 32 \int \sec^4 \theta \tan^2 \theta d\theta.$$

- **Partial Fractions:**

What to look for: rational functions, for example,

$$\int \frac{x+2}{x^2-4x+3} dx = \int \frac{x+2}{(x-1)(x-3)} dx = \int \left(\frac{A}{x-1} + \frac{B}{x-3} \right) dx.$$

5. IMPROPER INTEGRALS

Example 5.1. Evaluate $\int_{-1}^2 \frac{1}{x^2} dx$.

When studying the definite integrals, we required two things. First, the domain of integration (from a to b) $[a, b]$, be finite. Second, function is finite on the domain of integration.

Question: What happens if the domain of integration is infinite? What if function becomes infinite in the domain of integration?

Answer: Improper integration!

The integrals of type described above are called *improper integrals*. If the limits exist, we evaluate them with the following definitions

(1) If f is continuous on $[a, \infty)$, then

$$\int_a^\infty f(x) dx = \lim_{b \rightarrow \infty} \int_a^b f(x) dx.$$

(2) If f is continuous on $(-\infty, b]$, then

$$\int_{-\infty}^b f(x) dx = \lim_{a \rightarrow -\infty} \int_a^b f(x) dx.$$

(3) If f is continuous on $[a, b)$ then

$$\int_a^b f(x) dx = \lim_{c \rightarrow b^-} \int_a^c f(x) dx.$$

(4) If f is continuous on $(a, b]$ then

$$\int_a^b f(x) dx = \lim_{c \rightarrow a^+} \int_c^b f(x) dx.$$

In each case, if the limit exists and is finite we say that the improper integral *converges* and the limit is the value of the improper integral. Otherwise the improper integral *diverges*.

Similarly, if f becomes infinite at an interior point $d \in [a, b]$, then

$$\int_a^b f(x) dx = \int_a^d f(x) dx + \int_d^b f(x) dx.$$

This integral (on $[a, b]$) converges if both integrals (on $[a, d]$ and on $[d, b]$) converges. Otherwise, the integral from a to b diverges.

Finally, if f is continuous on $(-\infty, \infty)$ and if $\int_{-\infty}^a f(x) dx$ and $\int_a^\infty f(x) dx$ both converge, then

$\int_{-\infty}^\infty f(x) dx$ converges and its value is

$$\int_{-\infty}^\infty f(x) dx = \int_{-\infty}^a f(x) dx + \int_a^\infty f(x) dx.$$

If either one or both of the integrals on the right-hand side of this equation diverge, the integral diverges.

Example 5.2. In each part, determine whether the improper integral converges or diverges, and find its value if it converges.

- (1) $\int_0^1 \frac{dx}{\sqrt{1-x}}.$
- (2) $\int_{-1}^0 \frac{1}{x^2} dx.$
- (3) $\int_0^1 \frac{1}{\sqrt{x}} dx.$
- (4) $\int_1^2 \frac{1}{x-1} dx.$
- (5) $\int_{-1}^2 \frac{1}{x^2} dx.$
- (6) $\int_1^\infty \frac{1}{x^2} dx.$
- (7) $\int_1^\infty \frac{1}{\sqrt{x}} dx.$
- (8) $\int_1^\infty e^{-x} dx.$
- (9) $\int_0^\infty \sin x dx.$
- (10) $\int_0^\infty x e^{-x} dx.$
- (11) $\int_{-1}^1 \frac{1}{x^{\frac{1}{3}}} dx.$
- (12) $\int_0^2 \frac{1}{\sqrt{4-x^2}} dx.$
- (13) $\int_0^3 \frac{dx}{(x-1)^{\frac{2}{3}}}.$
- (14) $\int_{-1}^1 \frac{dx}{x}.$
- (15) $\int_0^1 \frac{dx}{x^p}.$
- (16) $\int_{-\infty}^{-1} \frac{1}{x} dx.$
- (17) $\int_{-\infty}^0 \frac{1}{(x-1)^2} dx.$
- (18) $\int_{-\infty}^\infty \frac{1}{1+x^2} dx.$
- (19) $\int_{-\infty}^\infty x e^{-x^2} dx.$
- (20) $\int_{-\infty}^\infty e^{-x} dx.$
- (21) $\int_0^\infty \frac{1}{(x-1)^2} dx.$

$$(22) \int_{-\infty}^{\infty} \frac{1}{x^p} dx.$$

$$(23) \int_{-\infty}^{\infty} e^{-|x|} dx.$$

$$(24) \int_{-\infty}^{\infty} \cos x dx.$$

Exercises 5.3. In each part, determine whether the improper integral converges or diverges, and find its value if it converges.

$$(1) \int_{-1}^1 \frac{dx}{x^2}.$$

$$(2) \int_0^{16} \frac{dx}{\sqrt[4]{x}}.$$

$$(3) \int_0^1 \frac{dx}{\sqrt{1-x^2}}.$$

$$(4) \int_1^{\infty} \frac{\ln x}{x} dx.$$

$$(5) \int_1^{\infty} \frac{dx}{x^{1.001}}.$$

$$(6) \int_{-8}^1 \frac{dx}{x^{\frac{1}{3}}}.$$

$$(7) \int_0^1 \frac{dx}{x^{0.999}}.$$

$$(8) \int_{-\infty}^{\infty} \frac{x dx}{(x^2 + 4)^{\frac{3}{2}}}.$$

$$(9) \int_0^{\infty} \frac{16 \tan^{-1} x}{1 + x^2} dx.$$

$$(10) \int_0^{\infty} 2e^{-\theta} \sin \theta d\theta.$$

$$(11) \int_0^1 -\ln x dx.$$

$$(12) \int_0^{\infty} \frac{dx}{(x+1)(x^2+1)}.$$

$$(13) \int_{-1}^1 -x \ln |x| dx.$$

$$(14) \int_{-\infty}^{\infty} \frac{dx}{e^x + e^{-x}}.$$

$$(15) \int_{e^e}^{\infty} \ln(\ln x).$$

A comparison test.

Theorem 5.1 (Direct Comparison Test). *Let f and g be continuous on $[a, \infty)$ and suppose that $0 \leq f(x) \leq g(x)$ for all $x \geq a$.*

- (i) *If $\int_a^{\infty} g(x) dx$ converges then $\int_a^{\infty} f(x) dx$ converges.*

(ii) If $\int_a^\infty f(x) dx$ diverges then $\int_a^\infty g(x) dx$ diverges.

Example 5.4. In each part, determine whether the improper integral converges or diverges.

- (1) $\int_0^\infty \frac{1}{x + e^x} dx.$
- (2) $\int_0^\infty e^{-x^2} dx.$
- (3) $\int_1^\infty \frac{2 + \sin x}{\sqrt{x}} dx.$
- (4) $\int_1^\infty \frac{\sin^2 x}{x^2} dx.$
- (5) $\int_1^\infty \frac{dx}{\sqrt{x^4 + 5}}.$
- (6) $\int_1^\infty \frac{\ln x}{\sqrt{x}} dx.$
- (7) $\int_1^\infty \frac{dx}{5^x + 2^x}.$
- (8) $\int_0^\infty \frac{dx}{1 + e^x}.$
- (9) $\int_0^\infty \frac{1 + \sin x}{x^2} dx.$
- (10) $\int_2^\infty \frac{dx}{\ln x}.$
- (11) $\int_0^1 \frac{\ln x}{\sqrt{x}} dx.$

ANSWERS

Answers 1.1. $-\frac{\cos(ax)}{a} + c.$

Answers 1.2. $\frac{1}{a} \tan^{-1} \left(\frac{x}{a} \right) + c.$

Answers 1.3. $\frac{x^5}{5} - \frac{10x^3}{3} + 25x + c.$

Answers 1.4. $\sin^{-1} \left(\frac{x-3}{2} \right) + c.$

Answers 1.5. $\ln(x^2 + 2x + 5) - \frac{3}{4} \tan^{-1} \left(\frac{x+1}{2} \right) + c.$

Answers 2.1. (1) $\sin x - x \cos x + c.$

(2) $x^2 e^x - 2x e^x + 2e^x + c.$

(3) $\frac{e^x(\cos x + \sin x)}{2} + c.$

(4) $\frac{x^2 \ln x}{2} - \frac{x^2}{4} + c.$

(5) $x \ln x - x + c.$

(6) $x \sin^{-1} x + \sqrt{1-x^2} + c.$

(7) $\frac{e^{x^2}(x^2-1)}{2} + c.$

(8) $x \tan x + \ln(\cos x) + c.$

(9) $\frac{x 3^x}{\ln 3} - \frac{3^x}{\ln^2 3} + c.$

(10) $\frac{x(\cos(\ln x) + \sin(\ln x))}{2} + c.$

(11) $x^4 e^x - 4x^3 e^x + 12x^2 e^x - 24x e^x + 24e^x + c.$

(12) $\frac{x \ln x}{2} - \frac{x}{2} + c.$

(13) $2\sqrt{x} e^{\sqrt{x}} - 2e^{\sqrt{x}} + c.$

(14) $-x^2 \cos x + 2x \sin x + 2 \cos x + c.$

(15) $\frac{x e^{2x}}{2} - \frac{e^{2x}}{4} + c.$

(16) $-x e^{-x} - e^{-x} + c.$

(17) $\frac{2e^{2x} \cos(3x)}{13} + \frac{3e^{2x} \sin(3x)}{13} + c.$

(18) $x \tan^{-1} x - \frac{1}{2} \ln(1+x^2) + c.$

(19) $-\frac{x^4 e^{-x^2}}{2} - x^2 e^{-x^2} - e^{-x^2} + c.$

(20) $\frac{e^{\sin^{-1} x}(\sqrt{1-x^2} + x)}{2} + c.$

(21) $\frac{2}{5}(1-x)^{\frac{5}{2}} - \frac{2}{3}(1-x)^{\frac{3}{2}} + c.$

(22) $4 \ln 2 - \frac{15}{16} + c.$

Answers 3.1. (1) $-\frac{\cos^5 x}{5} + c.$

(2) $\frac{\cos^7 x}{7} - \frac{\cos^5 x}{5} + c.$

(3) $\frac{2}{3} \sin^{\frac{3}{2}} x - \frac{4}{7} \sin^{\frac{3}{2}} x + \frac{2}{11} \sin^{\frac{11}{2}} x + c.$

(4) $\sin x - \frac{\sin^3 x}{3} + c.$

(5) $\frac{\cos^{10} x}{10} - \frac{\cos^8 x}{8} + c.$

(6) $\frac{x}{2} - \frac{\sin(2x)}{4} + c.$

(7) $\frac{3x}{8} + \frac{\sin(2x)}{4} + \frac{\sin(4x)}{32} c.$

(8) $\frac{x}{8} - \frac{\sin(4x)}{32} + c.$

(9) $\frac{\sec^5 x}{5} - \frac{\sec^3 x}{3} + c.$

(10) $\tan x - x + c.$

(11) $\frac{\tan^5 x}{5} + \frac{\tan^3 x}{3} + c.$

(12) $\frac{\tan^2 x}{2} + \ln |\cos x| + c.$

(13) $\frac{\sec^7 x}{7} - \frac{\sec^5 x}{5} + c.$

(14) $\ln |\sec x + \tan x| + c.$

(15) $\frac{2}{7} \tan^{\frac{7}{2}} + \frac{2}{3} \tan^{\frac{3}{2}} + c.$

(16) $-\frac{1}{3} \cot^3 x + \cot x + x + c.$

(17) $-\ln |\csc x + \cot x| + c.$

(18) $\frac{\csc^3 x}{3} - \frac{\csc^5 x}{5} + c.$

(19) $-\sqrt{\cos x} + \frac{4}{5} \cos^{\frac{5}{2}} x - \frac{2}{9} \cos^{\frac{9}{2}} x + c.$

Answers 3.2. (1) (a) $-\frac{\sqrt{4-x^2}}{4x} + c.$

(b) $\ln \left(\frac{x + \sqrt{9+x^2}}{3} \right) + c.$

(c) $\sqrt{x^2 - 25} - 5 \sec^{-1} \frac{x}{5} + c.$

(d) $\frac{1}{2} \tan^{-1} x + \frac{x}{2(1+x^2)} + c.$

(e) $2 \sin^{-1} \frac{x}{2} + \frac{x\sqrt{4-x^2}}{2} + c.$

(f) $\sqrt{x^2 - 1} - \sec^{-1} x + c.$

(g) $\frac{\sqrt{x^2 - 2}}{2x} + c.$

- (h) $\sqrt{9x^2 - 4} - 2 \sec^{-1} \frac{3x}{2} + c.$
 (i) $\frac{1}{3} \tan^{-1} \frac{x+1}{3} + c.$
 (j) $\frac{1}{2} \sin^{-1}(e^x) + \frac{e^x \sqrt{1 - e^{2x}}}{2} + c.$
 (k) $\ln \left| \sqrt{1 + \sin^2 x} + \sin x \right| + c.$
 (l) $\frac{1}{32} \tan^{-1} \frac{2x+1}{2} + \frac{2x+1}{16(4x^2 + 4x + 5)} + c.$
 (m) $\ln(x^2 - 4x + 8) + 3 \tan^{-1} \left(\frac{x-2}{2} \right) + c.$
 (n) $\frac{5}{2} \ln(x^2 - 4x + 8) + \frac{13}{2} \tan^{-1} \left(\frac{x-2}{2} \right) + c.$
 (o) $-\frac{x^3}{3(x^2 - 1)^{\frac{3}{2}}} + c.$
 (2) $\frac{\pi(\pi + 2)}{2}.$

Answers 4.1. (1) $\frac{1}{3} \ln|x-1| - \frac{1}{3} \ln|x+2| + c.$

- (2) $2 \ln|x| + 4 \ln|x+1| - 3 \ln|x-1| + c.$
 (3) $x^2 + \frac{3}{2} \ln|x-4| - \frac{1}{2} \ln|x+2| + c.$
 (4) $-\frac{9}{x+1} + 6 \ln|x| - \ln|x+1| + c.$
 (5) $-5 \tan^{-1} x + 2 \ln|x| + c.$
 (6) $\frac{3}{2} \ln(x^2 + 2x + 5) - \frac{7}{2} \tan^{-1} \left(\frac{x+1}{2} \right) + 2 \ln|x+2| + c.$
 (7) $\frac{8}{5} \ln|x-3| + \frac{7}{5} \ln|x+2| + c.$
 (8) $-\frac{5}{2} \ln|x-2| - \frac{1}{6} \ln|x| + \ln|x-1| + \frac{5}{3} \ln|x-3| + c.$
 (9) $-\frac{3}{x-3} + \ln|x-3| + c.$
 (10) $-\frac{1}{x+1} + \frac{1}{(x+1)^2} + c.$
 (11) $\frac{1}{2} \ln|x+1| + \frac{1}{2} \ln|x-1| - \frac{1}{x-1} + c.$
 (12) $-\frac{3}{10} \ln(x^2 + 1) - \frac{1}{5} \tan^{-1} x + \frac{3}{5} \ln|x-2| + c.$
 (13) $\ln|3+x| + \frac{5}{2(x^2+2)} - \frac{1}{2} \ln(x^2+2) + \frac{3\sqrt{2}}{2} \tan^{-1} \left(\frac{x\sqrt{2}}{2} \right) + c.$
 (14) $\frac{2}{3} x + \frac{1}{9} \ln|3x+1| + c.$
 (15) $x + \frac{x^2}{2} + \ln(x^2+1) + \tan^{-1} x - 2 \ln|x-1| - \frac{1}{x-1} + c.$
 (16) $x + \frac{x^2}{2} - \ln|x| + 2 \ln|x-1| + c.$

- (17) $\ln |\sec x + \tan x| + c.$
- (18) $\frac{x^2}{2} - 6x - \frac{1}{4} \ln |x + 1| + \frac{125}{4} \ln |5 + x| + c.$
- (19) $x + \frac{1}{4} \ln |x - 1| - \frac{1}{4} \ln |x + 1| - \frac{1}{2} \tan^{-1} x + c.$
- (20) $-\frac{1}{6} \ln (x^2 + x + 1) - \frac{\sqrt{3}}{3} \tan^{-1} \left(\frac{(2x + 1)\sqrt{3}}{3} \right) + \frac{1}{3} \ln |x - 1| + c.$
- (21) $-e^{-x} + x - \ln |e^x - 1| + c.$
- (22) $-\frac{1}{3} \ln |2 \cos x - 1| + \frac{1}{3} \ln |1 + \cos x| + c.$
- (23) $\sin x - \frac{1}{4(\sin x + 1)} - \frac{3}{4} \ln |\sin x + 1| + \frac{3}{4} \ln |\sin x - 1| - \frac{1}{4(\sin x - 1)} + c.$
- (24) $\frac{1}{\sqrt{1-x^2}} - \frac{1}{2} \ln \left| \sqrt{1-x^2} + 1 \right| + \frac{1}{2} \ln \left| \sqrt{1-x^2} - 1 \right| + c.$
- (25) $\ln (x^2 + 2x + 2) - \tan^{-1} (x + 1) - \frac{1}{x^2 + 2x + 2} + c.$

Answers 5.1. See, Answers 5.2, (5).

Answers 5.2. (1) Convergent, 2.

- (2) Divergent.
- (3) Convergent, 2.
- (4) Divergent.
- (5) Divergent.
- (6) Convergent, 1.
- (7) Divergent.
- (8) Convergent, $\frac{1}{e}$.
- (9) Divergent.
- (10) Convergent, 1.
- (11) Convergent, 0.
- (12) Convergent, $\frac{\pi}{2}$.
- (13) Convergent, $3 + 3\sqrt[3]{2}$.
- (14) Divergent.
- (15) Divergent if $p \geq 1$. Convergent if $p < 1$, $\frac{1}{1-p}$.
- (16) Divergent.
- (17) Convergent, 1.
- (18) Convergent, π .
- (19) Convergent, 0.
- (20) Divergent.
- (21) Divergent.
- (22) Divergent if $p \leq 1$. Convergent if $p > 1$, $\frac{1}{p-1}$.
- (23) Convergent, 2.
- (24) Divergent.

Answers 5.3. (1) Divergent.

- (2) Convergent, $\frac{32}{3}$.
- (3) Convergent, $\frac{\pi}{2}$.
- (4) Divergent.
- (5) Convergent, 1000.
- (6) Convergent, $-\frac{9}{2}$.
- (7) Convergent, 1000.
- (8) Convergent, 0.
- (9) Convergent, $2\pi^2$.
- (10) Convergent, 1.
- (11) Convergent, 1.
- (12) Convergent, $\frac{\pi}{4}$.
- (13) Convergent, 0.
- (14) Convergent, $\frac{\pi}{2}$.

Answers 5.4. (1) Convergent.

- (2) Convergent.
- (3) Divergent.
- (4) Convergent.
- (5) Convergent.
- (6) Divergent.
- (7) Convergent.
- (8) Convergent.
- (9) Convergent.
- (10) Divergent.
- (11) Convergent.
- (12) Divergent.