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## ~~Definite integral~~

**Definition :** If  $\frac{d}{dx}[f(x)] = \phi(x)$  and a & b are constant, then

$$\int_a^b \phi(x) dx = [f(x)]_a^b = f(b) - f(a)$$

is called definite integration of  $\phi(x)$  within limit a & b.

$$\int_a^b f(x) dx = \int_a^b \phi(x) dx$$

**Note :** This is also called fundamental theorem of calculus.

$$\int_0^1 e^x dx = (e^x)_0^1 = (e^1 - e^0) = (e^1 - 1)$$

$$\int_1^2 \frac{dx}{x} = (\ln x)_1^2 = (\ln 2 - \ln 1) = \ln 2$$

## Basic properties of definite integrals.

$$(1) \int_a^b f(t) dt = \int_a^b f(x) dx$$

$$(2) \int_a^b f(x) dx = - \int_b^a f(x) dx$$

~~$$(3) \int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx$$~~

For any  $c \in (a, b)$

$$\int_1^3 x^2 dx = \int_1^2 x^2 dx + \int_2^3 x^2 dx$$

$$(4) \int_a^b f(x) dx = \int_a^b f(a+b-x) dx$$

$\int_a^b f(x) dx$

$= 2 \int_0^{\frac{a+b}{2}} f(x) dx$

$$(5) \int_{-a}^a f(x) dx = \begin{cases} 2 \int_0^a f(x) dx & \text{if } f(x) \text{ is even} \\ 0 & \text{if } f(x) \text{ is odd} \end{cases}$$

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

$$(6) \int_0^{2a} f(x) dx = \begin{cases} 2 \int_0^a f(x) dx, & \text{if } f(2a-x) = f(x) \\ 0; & \text{if } f(2a-x) = -f(x) \end{cases}$$

$\int_0^{2a} f(x) dx = -2 \int_0^a f(x) dx$

$= -2(\sin x - \cos x)$

$\int_0^{\pi} \sin x dx = 0$



## Definite integral as the limit of a sum :

$$\int_0^1 f(x)dx = \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=0}^n f\left(\frac{r}{n}\right)$$

Where  $f(x)$  is continuous function on closed interval  $[0, 1]$



## **Leibnitz's Rule :**

If g is continuous on [a, b] and  $f_1(x)$  &  $f_2(x)$  are differentiable function whose value lies in [a, b] then

$$\frac{d}{dx} \int_{f_1(x)}^{f_2(x)} g(t) dt = g[f_2(x)] f_2'(x) - g(f_1(x)) f_1'(x)$$

**General form :** If g is continuous on [a, b] and  $f_1(x)$  &  $f_2(x)$  are differentiable function whose value lies in [a, b] then

$$\frac{d}{dx} \int_{f_1(x)}^{f_2(x)} g(x, t) dt = \int_{f_1(x)}^{f_2(x)} \frac{\partial}{\partial x} g(x, t) dt + g[x, f_2(x)] f_2'(x) - g(x, f_1(x)) f_1'(x)$$

$$f(x) = \int_{-\infty}^{\infty} e^{-t-x} dt$$

$f'(x)$   
 $f(0)$

$$f'(x) = \frac{d}{dx} \int_{-\infty}^{\infty} e^{-t-x} dt$$

$$= \int_{-\infty}^{\infty} \frac{d}{dx} (e^{-t-x}) dt + e^{-\infty^2} \frac{d}{dx} (-\infty) - e^{-(-\infty)} \frac{d}{dx} (-\infty)$$

$$f'(x) = 0 + e^{-\infty^2 (2x)} - e^{-\infty} \cdot 1$$

$$f'(0) = 0 - e^0 = -1$$

$$\underline{f^{(n,t)}} = \int_0^{\pi} f_n(n-t) dt$$

$$\frac{\partial}{\partial n}$$

$$\frac{\partial f}{\partial n} = \frac{\partial}{\partial n} \int_0^{\pi} f_n(n-t) dt$$

$$= \int_0^{\pi} \frac{\partial}{\partial n} f_n(n-t) dt + f_n(n+\pi) \frac{\partial}{\partial n} \Big|_{\pi}$$

$$= + \int_0^{\pi} G_n(n-t) dt$$

$$\frac{\partial^2}{\partial n^2} + f = 0$$

$$\frac{\partial^2 f}{\partial n^2} = - \int_0^{\pi} f_n(n-t) dt = -f$$

## **Gamma Function:**

If  $m$  and  $n$  are non-negative integers, then

$$\int_0^{\pi/2} \sin^m x \cos^n x dx = \frac{\Gamma\left(\frac{m+1}{2}\right)\Gamma\left(\frac{n+1}{2}\right)}{2\Gamma\left(\frac{m+n+2}{2}\right)}$$

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- REAL ANALYSIS
- FUNCTION OF ONE & TWO VARIABLE
- LINEAR ALGEBRA
- MODERN ALGEBRA

# TOPICS TO BE COVERED

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where  $\Gamma(n)$  is called gamma function which satisfied the following properties

$$\Gamma(n+1) = n\Gamma(n) = n! \quad i.e. \Gamma(1) = 1 \text{ and } \Gamma(1/2) = \sqrt{\pi}$$

In place of gamma function, we can also use the following formula :

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

It is important to note that we multiply by  $(\pi/2)$ ; when both  $m$  and  $n$  are even.

**Q1.**

The value of  $\int_0^{\pi/2} \sin^4 x \cos^6 x dx$

(a)  $3\pi/312$

(b)  $5\pi/512$

(c)  $3\pi/512$

(d)  $5\pi/312$

## Reduction formulae Definite Integration

$$(1) \int_0^{\infty} e^{-ax} \sin bx dx = \frac{b}{a^2 + b^2}$$

$$(2) \int_0^{\infty} e^{-ax} \cos bx dx = \frac{a}{a^2 + b^2}$$

$$(3) \int_0^{\infty} e^{-ax} x^n dx = \frac{n!}{a^n + 1}$$

**Q2.**

If  $I_n = \int_0^{\infty} e^{-x} x^{n-1} dx$ , then  $\int_0^{\infty} e^{-\lambda x} x^{n-1} dx$  is equal to

- (a)  $\lambda I_n$
- (b)  $\frac{1}{\lambda} I_n$
- (c)  $\frac{I_n}{\lambda^n}$
- (d)  $\lambda^n I_n$

**Q3.**

$$\int_0^{\pi/2} \sin^7 x dx$$
 has value

(a)  $\frac{37}{184}$

(b)  $\frac{17}{45}$

(c)  $\frac{16}{35}$

(d)  $\frac{16}{45}$

**Q.4.** Let  $a, b$  be positive real numbers such that  $a < b$ . Given that

$$\lim_{n \rightarrow \infty} \int_0^n e^{-t^2} dt = \frac{\sqrt{\pi}}{2}$$
 Then value of  $\lim_{n \rightarrow \infty} \int_0^n \frac{1}{t^2} (e^{-at^2} - e^{-bt^2}) dt$  is

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(a)  $\sqrt{\pi}(\sqrt{b} - \sqrt{a})$

(b)  $\sqrt{\pi}(\sqrt{b} + \sqrt{a})$

(c)  $-\sqrt{\pi}(\sqrt{b} - \sqrt{a})$

(d)  $\sqrt{\pi}(-\sqrt{b} + \sqrt{a})$

**Q.6.** If  $g(x) = \int_{x(x-2)}^{4x-5} f(t) dt$ , where  $f(x) = \sqrt{1+3x^4}$  for  $x \in \mathbb{R}$ , then  $g'(1)$  is **JAM - 2019**

(a) 6

(b) 7

(c) 8

(d) 10

$$g'(n) = \frac{d}{dn} \int_{n(n-2)}^{4n-5} f(t) dt$$

$$= 0 + f(4n-5) \frac{d}{dn} (4n-5)$$

$$g'(n) = 4f(4n-5) - (2n-2)f(n^2-2n)$$

$$g'(1) = 4f(1) - 0$$

$$= 4 \times 2 - \underline{\varepsilon}$$

**Q.7.** Let  $f : [0, 1] \rightarrow [0, \infty)$  be continuous function such

that  $(f(t))^2 < 1 + 2 \int_0^t f(s)ds$ ,  $\forall t \in [0, 1]$

**IIT JAM 2021**

- (a)  $f(t) < 1 + t$ ;  $\forall t \in [0, 1]$
- (b)  $f(t) > 1 + t$ ;  $\forall t \in [0, 1]$
- (c)  $f(t) = 1 + t$ ;  $\forall t \in [0, 1]$
- (d)  $f(t) < 1 + t/2$ ;  $\forall t \in [0, 1]$

**Q.8.** The value of the integral  $\int_{-\pi}^{\pi} |x| \cos nx dx, n \geq 1$  is

**JAM - 2016**

(a) 0, when n is even

(b) 0, when n is odd

(c)  $-\frac{4}{n^2}$ , when n is even

(d)  $-\frac{4}{n^2}$ , when n is odd

Q.9. Let  $f(x) = \int_{\sin x}^{\cos x} e^{-t^2} dt$ , then  $f\left(\frac{\pi}{4}\right)$  equals

IIT JAM 2006

(a)  $\sqrt{\frac{1}{e}}$

(b)  $-\sqrt{\frac{2}{e}}$

(c)  $\sqrt{\frac{2}{e}}$

(d)  $-\sqrt{\frac{1}{e}}$

$$f'(x) = \frac{d}{dx} \int_{\sin x}^{\cos x} e^{-t^2} dt$$

$$= 0 + e^{-\cos^2 x} \frac{d}{dx} (\cos x) - e^{-\sin^2 x} \frac{d}{dx} (\sin x)$$

$$f'(\frac{\pi}{4}) = -e^{-\frac{1}{2}} \frac{d}{dx} (-\frac{1}{2}) = \frac{1}{2} e^{-\frac{1}{2}}$$

$$f'(\frac{\pi}{4}) = -e^{-\cos^2 \frac{\pi}{4}} \frac{d}{dx} \frac{\pi}{4} - e^{-\sin^2 \frac{\pi}{4}} \frac{d}{dx} \frac{\pi}{4}$$

$$= -e^{-\frac{1}{2}} \frac{1}{2} - e^{-\frac{1}{2}} \frac{1}{2} = -\frac{1}{2} e^{-\frac{1}{2}}$$

**Q.10.** Let  $f : R \rightarrow R$  be continuous function if

$\frac{d}{dx} \int_0^x f(2t)dt = \frac{d}{dx} \left( \frac{x}{\pi} \sin(\pi x) \right)$  for all  $x \in \mathbb{R}$ , then  $f(2)$  is equal

to JAM 2007

- (a) -1      (b) 0

(c) 1      (d) 2

$$0 + f(z_n) \frac{d}{dm} \underline{\zeta} - \underbrace{f(z) \frac{d}{dm} \zeta_0}_{= \frac{1}{\pi} \left( \delta_{\zeta} \frac{d}{dx} \zeta_1 + X \frac{d}{dx} \zeta_0 \right)}$$

$$f(z) = \frac{1}{\pi} (\delta_{\overline{z}} + n \pi(\zeta))$$

$$f(z) = \frac{1}{\pi} (f_{\text{center}} + n\pi f_{\text{side}})$$

**Q.11.** Let  $f(x) = \int_0^x (x^2 - t^2)g(t)dt$ , where  $g$  is a real valued continuous function on  $\mathbb{R}$ , then  $f'(x)$  is equal to

JAM - 2008

(a) 0

(b)  $x^3 g(x)$

(c)  $\int_0^x g(t)dt$

(d)  $2x \int_0^x g(t)dt$

$$f'(x) = \frac{d}{dx} \int_0^x (x^2 - t^2)g(t)dt$$

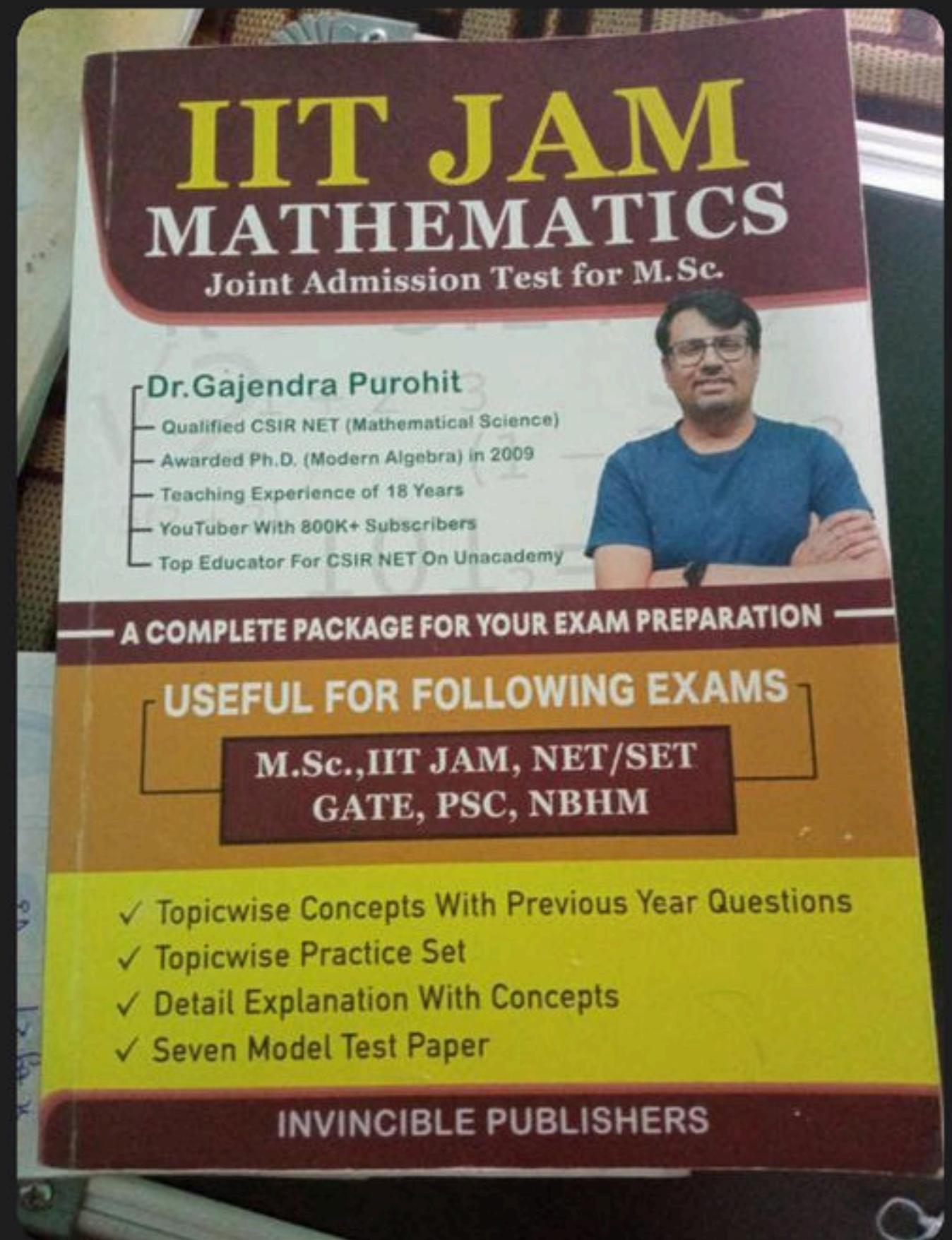
$$= \int_0^x 2x g(t)dt$$

$$+ (x^2 - x^2) g'(x) = 0$$

$$\frac{d}{dx} \int_0^x g(t)dt$$

▲ 2 • Asked by Mr Aayush

Please help me with this doubt



**Q.12.** Let  $a$  be a non-zero real number, then

$$\lim_{x \rightarrow a} \frac{1}{x^2 - a^2} \int_a^x \sin(t^2) dt \text{ equals JAM - 2009}$$

(a)  $\frac{\sin(a^2)}{2a}$

(b)  $\frac{\cos(a^2)}{2a}$

(c)  $-\frac{\sin(a^2)}{2a}$

(d)  $-\frac{\cos(a^2)}{2a}$

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