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1. On page T-4 at the back of the textbook, is the reduction formula

$$\int \sec^n ax \, dx = \frac{\sec^{n-2} ax \tan ax}{a(n-1)} + \frac{n-2}{n-1} \int \sec^{n-2} ax \, dx, \quad n \neq 1$$

Using integration by parts and a suitable trig identity, derive this formula. As usual, a is a constant.

Solution. Since there is a $\tan ax$ on the right hand side, we factor a $\sec^2 ax$ out of the integrand and use integration by parts with $dv = \sec^2 ax$:

$$\int \sec^n ax \, dx = \int \sec^{n-2} ax \sec^2 ax \, dx$$

$$\operatorname{use} \begin{cases} u = \sec^{n-2} ax & du = (n-2)\sec^{n-3} ax(\sec ax \tan ax)a \, dx \\ v = \frac{1}{a}\tan ax & dv = \sec^2 ax \, dx \end{cases}$$

$$= \frac{1}{a}\sec^{n-2} ax \tan ax - (n-2) \int \frac{1}{a}\tan ax \sec^{n-2} ax \tan ax \, dx$$

$$= \frac{1}{a}\sec^{n-2} ax \tan ax - (n-2) \int \tan^2 ax \sec^{n-2} ax \, dx$$

and now, using $\tan^2 ax = \sec^2 ax - 1$, we obtain

$$= \frac{1}{a} \sec^{n-2} ax \tan ax - (n-2) \int (\sec^2 - 1)ax \sec^{n-2} ax \, dx$$
$$= \frac{1}{a} \sec^{n-2} ax \tan ax - (n-2) \int \sec^n ax \, dx + (n-2) \int \sec^{n-2} ax \, dx$$

We have an infinite loop, so we let $I = \int \sec^n ax \, dx$. Then

$$I = \frac{1}{a} \sec^{n-2} ax \tan ax - (n-2)I + (n-2) \int \sec^{n-2} ax \, dx$$
$$(n-1)I = \frac{1}{a} \sec^{n-2} ax \tan ax + (n-2) \int \sec^{n-2} ax \, dx$$
$$I = \frac{\sec^{n-2} ax \tan ax}{a(n-1)} + \frac{n-2}{n-1} \int \sec^{n-2} ax \, dx$$

This establishes the formula.