

Lecture - 01

* If the Question is like $\int \frac{dx}{\sqrt{(x-a)(x-B)}}$ then

we will consider either ~~$x-a = z^2$~~ or $x-B = z^2$.

Example:

$$\int \frac{dx}{\sqrt{(x-4)(x-7)}}$$

Suppose,

$$x-4 = z^2$$

$$\cancel{\text{or}} \quad dx = 2z dz$$

$$= \int \frac{2z dz}{\sqrt{z^2(z^2-3)}}$$

$$\text{And, } x-7 = x-4-3 \\ = z^2-3$$

$$= \int \frac{2z dz}{z \sqrt{z^2-3}}$$

$$= 2 \int \frac{dz}{\sqrt{z^2-3}}$$

$$= 2 \ln (z + \sqrt{z^2-3}) + C \quad [(\text{use formula})]$$

$$= 2 \ln (\sqrt{x-4} + \sqrt{x-4-3}) + C$$

$$= 2 \ln (\sqrt{x-4} + \sqrt{x-7}) + C$$

* If the question is like $\int \frac{dx}{(ax+b)\sqrt{cx+d}}$ then we

will consider $cx+d = z^2$.

Example:

$$= \int \frac{dx}{(x+2)\sqrt{x+3}}$$

Suppose,

$$\begin{aligned} x+3 &= z^2 \\ \Rightarrow dx &= 2z dz \end{aligned}$$

$$\begin{aligned} &= 2 \int \frac{2z dz}{(z^2-1)\sqrt{z^2}} \\ &= 2 \int \frac{dz}{z^2-1} \end{aligned}$$

$$= 2 \times \frac{1}{2} \ln \left| \frac{z-1}{z+1} \right| + C$$

$$= \ln \left| \frac{\sqrt{x+3}-1}{\sqrt{x+3}+1} \right| + C$$

Ans

* If the question is like $\int \frac{dx}{(ax^2+bx+c)\sqrt{gx+h}}$ then

we will consider $gx+h = z^2$.

Example:

$$\int \frac{dx}{(x^2-16)\sqrt{x+1}}$$

Suppose,

$$x+1 = z^2$$

$$\Rightarrow dx = 2z dz$$

$$x^2-16 = (x-4)(x+4)$$

$$= (z^2-4)(z^2+4)$$

$$= (z^2-4)(z^2+3)$$

$$= 2 \int \frac{dz}{z^4 - 2z^2 - 15}$$

$$= 2 \int \frac{dz}{(z^2-1)^2 - 16}$$

$$= 2 \times \frac{1}{8} \ln \left| \frac{z^2-1-4}{z^2-1+4} \right| + C$$

$$= \frac{1}{4} \ln \left| \frac{x+1-1-4}{x+1-1+4} \right| + C$$

$$= \frac{1}{4} \ln \left| \frac{x-4}{x+4} \right| + C$$

Ans

* If the question is like $\int \frac{px+q}{\sqrt{ax^2+bx+c}} dx$ then

we will consider $ax^2+bx+c = z$.

Example:

$$\int \frac{2x+7}{\sqrt{x^2-2x+8}} dx$$

Suppose,

$$x^2-2x+8 = z$$

$$\Rightarrow (2x-2)dx = dz$$

~~$2x+7 = z$~~

$$= \int \frac{2x-2+9}{\sqrt{x^2-2x+8}} dx + \int \frac{9}{\sqrt{x^2-2x+8}} dx$$

$$= \int \frac{dz}{\sqrt{z}} + \int \frac{9}{\sqrt{(x-1)^2+7}} dx$$

~~$= 2\sqrt{z} + 9 \ln(x-1+\sqrt{x-1})$~~

$$= 2\sqrt{z} + 9 \ln \left\{ (x-1) + \sqrt{(x-1)^2+7} \right\} + c$$

$$= 2\sqrt{x^2-2x+8} + 9 \ln (x-1 + \sqrt{x^2-2x+8}) + c$$

Ans

* If the question is like $\int \frac{dx}{(ax+b)\sqrt{px^2+q}}$ then first we will consider $x = \frac{1}{v}$ then solving that equation we will get another one. In that equation we will consider $p+qv^2 = z^2$

Example:

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

Suppose,

$$x = \frac{1}{v}$$

$$\Rightarrow dx = -\frac{1}{v^2} dv$$

$$= \int \frac{-\frac{1}{v^2} dv}{(1+\frac{1}{v^2})\sqrt{1-\frac{1}{v^2}}}$$

$$= \int \frac{-\frac{1}{v^2} dv}{\frac{1}{v^2}(v^2+1) \times v \sqrt{v^2-1}}$$

$$= \int \frac{-v dv}{(v^2+1)\sqrt{v^2-1}}$$

Suppose,

$$v^2-1 = z^2$$

$$\Rightarrow 2v dv = 2z dz$$

$$\Rightarrow v dv = \frac{z dz}{2}$$

$$\Rightarrow v dv = z dz$$

~~$$\Rightarrow \int -\frac{dz}{2} \frac{dv}{(z^2+1)\sqrt{z^2-1}}$$~~

$$= \int \frac{-z dz}{(z^2+2) \times z}$$

$$= -1 \int \frac{dz}{z^2+2}$$

$$= -\frac{1}{\sqrt{2}} \tan^{-1} \frac{z}{\sqrt{2}} + C$$

$$= -\frac{1}{\sqrt{2}} \tan^{-1} \frac{\sqrt{u^2-1}}{\sqrt{2}} + C$$

$$= -\frac{1}{\sqrt{2}} \tan^{-1} \frac{\sqrt{\frac{1}{n^2}-1}}{\sqrt{2}} + C$$

$$= -\frac{1}{\sqrt{2}} \tan^{-1} \frac{\sqrt{1-x^2}}{x\sqrt{2}} + C$$

Ans

* If the question is like $\int \frac{dx}{(px+q)^n \sqrt{ax^2+bx+c}}$ then

we will consider $px+q = \frac{1}{z}$.

Example:

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

$$= \int \frac{-\frac{1}{z^2} dz}{\frac{1}{z} \sqrt{\frac{1}{z^2} + \frac{2+2z}{z}}}$$

Suppose,

$$x-1 = \frac{1}{z}$$

$$\Rightarrow dx = -\frac{1}{z^2} dz$$

$$x-1 = \frac{1}{z} + 1 = \frac{1+z}{z}$$

$$= \int \frac{-\frac{1}{z^2} dz}{\frac{1}{z^2} \sqrt{1+2z+2z^2}}$$

$$= -1 \int \frac{dz}{\sqrt{1+2z+2z^2}}$$

$$= -1 \int \frac{dz}{\sqrt{1+2(z^2+z)}}$$

$$= -1 \int \frac{dz}{\sqrt{1+2(z+\frac{1}{2})^2-\frac{1}{2}}}$$

$$= -1 \int \frac{dz}{\sqrt{2\{(z+\frac{1}{2})^2-\frac{1}{4}\}}}$$

$$= -\frac{1}{\sqrt{2}} \int \frac{dz}{(z+\frac{1}{2})^2-\frac{1}{4}}$$

$$= -\frac{1}{\sqrt{2}} \times \frac{1}{2 \times \frac{1}{2}} \ln \left| \frac{z+\frac{1}{2}-\frac{1}{2}}{z+\frac{1}{2}+\frac{1}{2}} \right| + C$$

$$= -\frac{1}{\sqrt{2}} \ln \left| \frac{\frac{1}{x-1}}{\frac{1}{x-1}+1} \right| + C$$

$$= -\frac{1}{\sqrt{2}} \ln \left| \frac{1}{x} \right| + C \quad \text{Ans.}$$

$$\text{Exercise: } \textcircled{1} \int \frac{x(\tan^{-1} x)^2}{(1+x^2)\sqrt{1+x^2}} dx$$

Suppose,

$$\Rightarrow \int \frac{\tan z \cdot z^2 dz}{\sqrt{1+\tan^2 z}} \quad \tan^{-1} x = z \\ \Rightarrow \frac{1}{1+x^2} dx = dz$$

$$\Rightarrow \int \sin z \cdot z^2 dz$$

~~$$\Rightarrow \int$$~~

$$\Rightarrow z^2 \left\{ \sin z dz - \left(\frac{d}{dx} z^2 \right) \sin z dz \right\} dz$$

$$\Rightarrow z^2(-\cos z) - \int \{2z(-\cos z)\} dz$$

$$\Rightarrow -z^2 \cos z + \int 2z \cos z dz$$

$$\Rightarrow -z^2 \cos z + 2z \int \cos z dz - \int \left\{ \frac{d}{dx} z \right\} \cos z dz dz$$

$$\Rightarrow -z^2 \cos z + 2z \sin z - \int \sin z dz$$

$$\Rightarrow 2z \sin z - z^2 \cos z + \cos z + C$$

$$\Rightarrow 2 \tan^{-1} x \sin(\tan^{-1} x) - (\tan^{-1} x)^2 \cos(\tan^{-1} x) + C$$

Ans

(11)

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

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

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

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

Suppose,
 $x^2 + x + 1 = z$
 $(2x+1)dx = dz$

$$\Rightarrow x - \int \frac{2x+1}{x^2+x+1} dx - \int \frac{1}{z} dz$$

$$\Rightarrow x - \int \frac{1}{z} dz - \int \frac{1}{x^2+x+\frac{1}{4}+\frac{1}{4}} dx$$

$$\Rightarrow x - \ln z - \int \frac{1}{(x + \frac{1}{z})^2 + \frac{3}{4}} dz$$

$$\Rightarrow x - \ln z - \int \frac{1}{\frac{\sqrt{3}}{2}} \tan^{-1} \frac{x + \frac{1}{z}}{\frac{\sqrt{3}}{2}} + C$$

$$\Rightarrow x - \ln(x^2 + x + 1) - \frac{2}{\sqrt{3}} \tan^{-1} \frac{2x+1}{\sqrt{3}} + C$$

(iii) } $\int \sqrt{\tan x} + \sqrt{\cot x} dx$

$$= \int \frac{\tan x + 1}{\sqrt{\tan x}} dx$$

Suppose,

$$\tan u = z^2$$

$$\Rightarrow \sec^2 u du = 2z dz$$

$$= \int \frac{z^2 + 1}{z} \times \frac{2z}{1 + z^4} dz \Rightarrow du = \frac{2z}{\sec^2 x} dz$$

$$= \frac{2z}{1 + \tan^2 x} dz$$

$$= \frac{2z}{1 + z^4}$$

$$= 2 \int \frac{z^2 + 1}{z^4 + 1} dz$$

$$= 2 \int \frac{1 + z^2}{z^2 + \frac{1}{z^2}} dz$$

$$= 2 \int \frac{1 + \frac{1}{z^2}}{(z - \frac{1}{z})^2 + 2} dz$$

Suppose,
 $z - \frac{1}{z} = v$
 $(1 + \frac{1}{z^2}) dz = dv$

$$= 2 \int \frac{dv}{v^2 + 2}$$

$$= 2 \cdot \frac{1}{\sqrt{2}} \tan^{-1} \frac{v}{\sqrt{2}} + C$$

$$= \sqrt{2} \tan^{-1} \frac{z - \frac{1}{z}}{\sqrt{2}} + C$$

$$= \sqrt{2} \tan^{-1} \left(\frac{\tan x - 1}{\sqrt{2} \sqrt{\tan x}} \right) + C$$

$$= \sqrt{2} \tan^{-1} \left(\frac{\tan x - 1}{\sqrt{2 \tan x}} \right) + C$$

(iv)

$$\int \frac{x^3 - 2x^2 + x - 7}{\sqrt{x^2 + 2x + 3}} dx$$

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

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

$$= \int x\sqrt{x^2+2x+3} - \frac{2x+2}{\sqrt{x^2+2x+3}} - \frac{5}{\sqrt{x^2+2x+3}} dx$$

$$= \frac{1}{2} \left((2x+2) \sqrt{x^2+2x+3} dx - 2\sqrt{x^2+2x+3} - 5 \int \frac{dx}{\sqrt{(x+1)^2 + (\sqrt{2})^2}} + C \right)$$

$$= \frac{1}{2} \left((2x+2) \sqrt{x^2+2x+3} dx - 2 \int \sqrt{x^2+2x+3} dx - 2\sqrt{x^2+2x+3} - 5 \left(\frac{1}{\sqrt{2}} \tan^{-1} \frac{x+1}{\sqrt{2}} \right) + C \right)$$

$$= 3\sqrt{(x^2+2x+3)^3} - 2 \int \sqrt{(x+1)^2 + (\sqrt{2})^2} dx - 2\sqrt{x^2+2x+3} - \frac{5}{\sqrt{2}} \tan^{-1} \frac{x+1}{\sqrt{2}} + C$$

$$= 3\sqrt{(x^2+2x+3)^3} - 2x \frac{(x+1)\sqrt{(x+1)^2 + (\sqrt{2})^2}}{2} + \ln|x+1|$$

$$2\ln\left\{(x+1)+\sqrt{(x+1)^2+(\sqrt{2})^2}\right\} + 2\cancel{\sqrt{2}} - 2\sqrt{x^2+2x+3}$$

$$- \frac{5}{\sqrt{2}} \tan^{-1} \frac{x+1}{\sqrt{2}} + C$$

Ans

$$\textcircled{v} \quad \int \frac{dx}{\sin x + \cos x}$$

$$= \int \frac{dx}{2 \sin \frac{x}{2} \cos \frac{x}{2} + \cos^2 \frac{x}{2} - \sin^2 \frac{x}{2}}$$

Suppose,

$$= \int \frac{\sec^2 \frac{x}{2}}{2 \tan \frac{x}{2} - \tan^2 \frac{x}{2} + 1} dx \quad \tan \frac{x}{2} = z \Rightarrow \frac{1}{2} \sec^2 \frac{x}{2} dx = dz$$

$$\Rightarrow \sec^2 \frac{x}{2} dx = 2 dz$$

$$= 2 \int \frac{dz}{2z + 1 - z^2}$$

$$= 2 \int \frac{dz}{1 - (z^2 - 2z)}$$

$$= 2 \int \frac{dz}{1 - (z^2 - 2z + 1) + 1}$$

$$= 2 \int \frac{dz}{2 - (z - 1)^2}$$

$$= 2 \times \frac{1}{2\sqrt{2}} \ln \left| \frac{\sqrt{2} + z - 1}{\sqrt{2} - z + 1} \right| + C$$

$$= \frac{1}{\sqrt{2}} \ln \left| \frac{\sqrt{2} + \tan \frac{x}{2} - 1}{\sqrt{2} - \tan \frac{x}{2} + 1} \right| + C$$

(vi) $\int \frac{\sin x}{\sqrt{a^2 \cos^2 x + b^2 \sin^2 x}} dx$

$$= \int \frac{\sin x}{\sqrt{a^2 \cos^2 x + b^2 - b^2 \cos^2 x}} dx \quad \begin{matrix} \text{Suppose,} \\ \cos x = z \end{matrix}$$

$$\Rightarrow -\sin x dx = dz$$

$$= \int \frac{\sin x}{\sqrt{(a^2 - b^2) \cos^2 x + b^2}} dx$$

$$= -1 \int \frac{dz}{\sqrt{(a^2 - b^2)z^2 + b^2}}$$

$$= -1 \int \frac{dz}{\sqrt{z^2 + \frac{b^2}{a^2 - b^2}}}$$

$$= - \left(\ln \left| z + \sqrt{z^2 + \frac{b^2}{a^2 - b^2}} \right| \right) + C$$

$$= - \ln \left(\cos x + \sqrt{\cos^2 x + \frac{b^2}{a^2 - b^2}} \right) + C$$

VII

$$\int \frac{2\sin x + 3\cos x}{3\sin x + 4\cos x} dx$$

$$2\sin x + 3\cos x = l(3\sin x + 4\cos x) + m(3\cos x - 4\sin x)$$

$$= \cancel{3l+4m} (3l-4m)\sin x + (4l+3m) \cos x$$

equating the coefficient of $\sin x$ and $\cos x$:

$$3l-4m = 2 \quad \therefore l = \frac{18}{25}$$

$$4l+3m = 3 \quad \therefore m = \frac{1}{25}$$

Now,

$$\int \frac{\frac{18}{25}(3\sin x + 4\cos x) + \frac{1}{25}(3\cos x - 4\sin x)}{3\sin x + 4\cos x} dx$$

$$= \int \frac{18}{25} + \frac{1}{25} \frac{3\cos x - 4\sin x}{3\sin x + 4\cos x} dx$$

suppose,
 $3\sin x + 4\cos x = z$

$$= \frac{18}{25}x + \int \frac{1}{25} \frac{1}{z} dz \Rightarrow (3\cos x - 4\sin x)dx = dz$$

$$= \frac{18}{25}x + \frac{1}{25} \ln(3\sin x + 4\cos x) + C$$

VIII

$$\int_0^{\pi} \frac{dx}{1 - 2a\cos x + a^2}$$

$$= \int_0^{\pi} \frac{dx}{(1+a^2) - 2a \left(\frac{1 - \tan^2 \frac{x}{2}}{1 + \tan^2 \frac{x}{2}} \right)}$$

$$= \int_0^{\pi} \frac{1 + \tan^2 \frac{x}{2}}{(1+a^2)(1 + \tan^2 \frac{x}{2}) - 2a(1 - \tan^2 \frac{x}{2})} dx$$

$$= \int_0^{\pi} \frac{\sec^2 \frac{x}{2}}{(1+a^2) + (1+a^2)\tan^2 \frac{x}{2} - 2a + 2a\tan^2 \frac{x}{2}} dx$$

$$= \int_0^{\pi} \frac{\sec^2 \frac{x}{2}}{(1-a)^2 + ((1+a)\tan^2 \frac{x}{2})} dx$$

Suppose,
 $\tan \frac{x}{2} = z$

$$\Rightarrow \frac{1}{2} \sec^2 \frac{x}{2} dx = dz$$

$$= 2 \int_0^{\infty} \frac{dz}{\left(\frac{(1-a)^2}{(1+a)} + z^2\right)}$$

$$\Rightarrow \sec^2 \frac{x}{2} dx = 2 dz$$

$$= \frac{2}{(1+a)^2} \times \frac{1+a}{(1-a)} \left[\tan^{-1} \frac{z(1+a)}{1-a} \right]_0^\infty$$

$$= \frac{2}{1-a^2} \frac{\pi}{2}$$

$$= \frac{\pi}{1-a^2} \quad \underline{\text{Ans}}$$

$$\text{ix) } \int_0^{\frac{\pi}{2}} \frac{dx}{a^2 \cos^2 x + b^2 \sin^2 x}$$

Suppose,

$$\tan x = z$$

$$= \int_0^{\frac{\pi}{2}} \frac{\sec^2 x}{a^2 + b^2 \tan^2 x} dx \Rightarrow \sec^2 x dx = dz$$

$$= \frac{1}{b^2} \int_0^{\frac{\pi}{2}} \frac{\sec^2 x}{\left(\frac{a}{b}\right)^2 + \tan^2 x} dx$$

$$= \frac{1}{b^2} \int_0^a \frac{dz}{\left(\frac{a}{b}\right)^2 + z^2}$$

$$= \frac{1}{b^2} \times \frac{b}{a} \left[\tan^{-1} \frac{za}{b} \right]_0^a$$

$$= \frac{\pi}{2ab} \quad \underline{\text{Ans}}$$

$$(x) \int_0^{\frac{\pi}{2}} \frac{dx}{4 + 5 \sin x}$$

Suppose,

$$\tan \frac{x}{2} = z$$

$$\Rightarrow \frac{1}{2} \sec^2 \frac{x}{2} dx = dz$$

$$\Rightarrow \sec^2 \frac{x}{2} dx = 2dz$$

$$= \int_0^{\frac{\pi}{2}} \frac{dx}{4 + 5\left(\frac{2\tan \frac{x}{2}}{1 + \tan^2 \frac{x}{2}}\right)}$$

$$= \int_0^{\frac{\pi}{2}} \frac{\sec^2 \frac{x}{2}}{4 + 4\tan^2 \frac{x}{2} + 10\tan \frac{x}{2}} dx$$

$$= 2 \int_0^1 \frac{dz}{4 + 4z^2 + 10z}$$

$$= 2 \int_0^1 \frac{dz}{(2z)^2 + 2 \cdot \frac{5}{2} \cdot 2z + \frac{25}{4} - \frac{25}{4} + 9}$$

$$= 2 \int_0^1 \frac{dz}{(2z + \frac{5}{2})^2 - \frac{9}{4}}$$

$$= \frac{1}{8} \int_0^1 \frac{dz}{(z + \frac{5}{2})^2 - \frac{9}{16}}$$

$$= \frac{1}{8} \times \frac{1}{2 \times \frac{3}{4}} \left[\ln \frac{z + \frac{5}{2} - \frac{3}{4}}{z + \frac{5}{2} + \frac{3}{4}} \right]_0^1$$

$$= \frac{1}{12} \left(\ln \frac{1 + \frac{5}{2} - \frac{3}{4}}{1 + \frac{5}{2} + \frac{3}{4}} - \ln \frac{\frac{5}{2} - \frac{3}{4}}{\frac{5}{2} + \frac{3}{4}} \right)$$

$$= \frac{1}{12} \left(\ln \frac{11}{17} - \ln \frac{7}{13} \right)$$

$$= \frac{1}{12} \ln \left(\frac{11}{17} \right) \frac{7}{13}$$

$$= \frac{1}{12} \ln \frac{143}{119}$$

Ans

$$(xi) \int_0^{\frac{\pi}{2}} \frac{dx}{(a^2 \cos^2 x + b^2 \sin^2 x)^2}$$

$$= \int_0^{\frac{\pi}{2}} \frac{\sec^4 x \, dx}{(a^2 + b^2 \tan^2 x)^2}$$

$$= \int_0^{\frac{\pi}{2}} \frac{\sec^2 x (1 + \tan^2 x) \, dx}{(a^2 + b^2 \tan^2 x)^2}$$

$$= \int_0^{\frac{\pi}{2}} \frac{(1 + \frac{a^2}{b^2} \tan^2 \theta) \frac{a}{b} \sec^2 \theta}{(a^2 + a^2 \tan^2 \theta)^2} \, d\theta$$

Suppose,
 $b \tan x = a \tan \theta$
 $\Rightarrow b \sec^2 x \, dx = a \sec^2 \theta \, d\theta$

$$= \frac{1}{a^3 b^3} \int_0^{\frac{\pi}{2}} (b^2 + a^2 \tan^2 \theta) \cos^2 \theta \, d\theta$$

$$= \frac{1}{a^3 b^3} \int_0^{\frac{\pi}{2}} (b^2 \cos^2 \theta + a^2 \sin^2 \theta) \, d\theta$$

$$= \frac{1}{a^3 b^3} \int_0^{\frac{\pi}{2}} (b^2 - b^2 \sin^2 \theta + a^2 \sin^2 \theta) \, d\theta$$

$$= \frac{1}{a^3 b^3} \int_0^{\frac{\pi}{2}} \left\{ b^2 + \sin^2 \theta (a^2 - b^2) \right\} d\theta$$

$$= \frac{a^2 - b^2}{a^3 b^3} \int_0^{\frac{\pi}{2}} \left(\frac{b^2}{a^2 - b^2} + \frac{1}{2} 2 \sin^2 \theta \right) d\theta$$

$$= \frac{a^2 - b^2}{a^3 b^3} \int_0^{\frac{\pi}{2}} \left(\frac{b^2}{a^2 - b^2} + \frac{1}{2} - \frac{1}{2} \cos 2\theta \right) d\theta$$

$$= \frac{a^2 - b^2}{a^3 b^3} \left[\frac{b^2}{a^2 - b^2} \theta + \frac{\theta}{2} - \frac{1}{4} \sin 2\theta \right]_0^{\frac{\pi}{2}}$$

$$= \frac{a^2 - b^2}{a^3 b^3} \left(\frac{b^2}{a^2 - b^2} \frac{\pi}{2} + \frac{\pi}{4} \right)$$

$$= \frac{1}{a^3 b} \frac{\pi}{2} + \frac{a^2 - b^2}{a^3 b^3} \cancel{\times} \frac{\pi}{4}$$

Ans

Properties of Definite Integrals:

$$\textcircled{i} \int_a^b f(x) dx = \int_a^b f(z) dz$$

$$\textcircled{ii} \int_a^b f(x) dx = - \int_b^a f(z) dz$$

$$\textcircled{iii} \int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx$$

$[a < c < b]$

$$\textcircled{iv} \int_{\cancel{a}}^a f(x) dx = \int_0^a f(a-x) dx$$

$$\textcircled{v} \int_0^{na} f(x) dx = n \int_0^a f(x) dx$$

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

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

$[\text{if } f(2a-x) = f(x)]$

Exercise:

$$\textcircled{1} \quad \int_0^{\frac{\pi}{2}} \log \sin x \, dx = I \dots \textcircled{1}$$

$$I = \int_0^{\frac{\pi}{2}} \log \sin \left(\frac{\pi}{2} - x\right) \quad [\text{using } \int_x^a f(u) \, du = \int_0^a f(a-u) \, du]$$

$$= \int_0^{\frac{\pi}{2}} \log \cos x \, dx \dots \textcircled{11}$$

Adding \textcircled{1} and \textcircled{11} \Rightarrow

$$I+I = \int_0^{\frac{\pi}{2}} [\log(\sin x) + \log(\cos x)] \, dx$$

$$\Rightarrow 2I = \int_0^{\frac{\pi}{2}} \log(\sin x \cos x) \, dx$$

$$= \int_0^{\frac{\pi}{2}} \log \frac{1}{2} (2 \sin x \cos x) \, dx$$

$$= \int_0^{\frac{\pi}{2}} \log \frac{1}{2} \sin 2x \, dx$$

$$= \int_0^{\frac{\pi}{2}} \log \frac{1}{2} dx + \int_0^{\frac{\pi}{2}} \cancel{\log 2} \sin 2x \, dx$$

$$= \log \frac{1}{2} \int_0^{\frac{\pi}{2}} dx + \int_0^{\frac{\pi}{2}} \log \sin 2x \, dx$$

$$= \frac{\pi}{2} \log \frac{1}{2} + \frac{1}{2} \int_0^{\frac{\pi}{2}} \log \sin z \, dz \quad [2x = z]$$

$$= \frac{\pi}{2} \log \frac{1}{2} + \int_0^{\frac{\pi}{2}} \log \sin z \, dz \quad \left[\int_0^{na} f(n) \, dn = n \int_0^a f(x) \, dx \right]$$

$$= \frac{\pi}{2} \log \frac{1}{2} + \int_0^{\frac{\pi}{2}} \log \sin x \, dx \quad \left[\because \int_a^b f(u) \, du = \int_b^a f(z) \, dz \right]$$

$$= \frac{\pi}{2} \log \frac{1}{2} + I$$

$$\therefore 2I = \frac{\pi}{2} \log \frac{1}{2} + I$$

$$\therefore I = \frac{\pi}{2} \log \frac{1}{2}$$

Ans

$$\textcircled{11} \quad \int_0^{\frac{\pi}{2}} \frac{\sqrt{\sin x}}{\sqrt{\sin x} + \sqrt{\cos x}} dx = I \quad \text{(mark)}$$

$$= \int_0^{\frac{\pi}{2}} \frac{\sqrt{\sin(\frac{\pi}{2}-x)}}{-\sqrt{\sin(\frac{\pi}{2}-x)} + \sqrt{\cos(\frac{\pi}{2}-x)}} dx \quad [\int_0^a f(x) dx = \int_0^a f(a-x) dx]$$

$$\Rightarrow \int_0^{\frac{\pi}{2}} \frac{\sqrt{\cos x}}{\sqrt{\cos x} + \sqrt{\sin x}} dx = I$$

$$I + I = \int_0^{\frac{\pi}{2}} \frac{\sqrt{\sin x} + \sqrt{\cos x}}{\sqrt{\cos x} + \sqrt{\sin x}} dx$$

$$= \int_0^{\frac{\pi}{2}} 1 dx$$

$$2I = \frac{\pi}{2}$$

$$\therefore I = \frac{\pi}{4}$$

Ans

Walli's formula:

If n be a positive integer then,

$$\int_0^{\frac{\pi}{2}} \sin^n x dx = \int_0^{\frac{\pi}{2}} \cos^n x dx$$

$$= \begin{cases} \frac{n-1}{n} \cdot \frac{n-3}{n-2} \cdot \frac{n-5}{n-4} \cdots \frac{5}{6} \cdot \frac{3}{4} \cdot \frac{1}{2} \cdot \frac{\pi}{2} & \text{when } n \text{ is even} \\ \frac{n-1}{n} \cdot \frac{n-3}{n-2} \cdot \frac{n-5}{n-4} \cdots \frac{6}{7} \cdot \frac{4}{5} \cdot \frac{2}{3} \cdot 1 & \text{when } n \text{ is odd} \end{cases}$$

$$\text{let } I_n = \int_0^{\frac{\pi}{2}} \sin^n x dx$$

$$= \int_0^{\frac{\pi}{2}} \sin^n \left(\frac{\pi}{2} - x\right) dx \quad \left[\int_0^a f(x) dx = \int_0^a f(a-x) dx \right]$$

$$= \int_0^{\frac{\pi}{2}} \cos^n x dx$$

$$\text{Now, } I_n = \int_0^{\frac{\pi}{2}} \sin^n x dx$$

$$= \int_0^{\frac{\pi}{2}} \sin^{n-1} x \cdot \sin x dx.$$

$$= \left[-\sin^{n-1} x \cos x \right]_0^{\frac{\pi}{2}} - \int_0^{\frac{\pi}{2}} -(n-1) \sin^{n-2} x \cos^2 x dx$$

$\left[\int uv dx = uv - \int v du \right]$

$$= 0 + (n-1) \int_0^{\frac{\pi}{2}} \sin^{n-2} x \cos x dx$$

$$= (n-1) \int_0^{\frac{\pi}{2}} \sin^{n-2} x (-\sin x) dx$$

$$= (n-1) \int_0^{\frac{\pi}{2}} \sin^{n-2} x - \sin^2 x dx$$

$$\therefore I_n = (n-1) I_{n-2} - (n-1) I_n$$

$$\Rightarrow I_n + n I_n - I_n = (n-1) I_{n-2}$$

$$\Rightarrow I_n = \frac{n-1}{n} I_{n-2}$$

changing n by $n-2, n-4, n-6, \dots$ etc successively,

$$I_{n-2} = \frac{n-3}{n-2} I_{n-4}$$

$$I_{n-4} = \frac{n-5}{n-4} I_{n-6}$$

$$I_{n-6} = \frac{n-7}{n-6} I_{n-8}$$

when n is even,

$$I_6 = \frac{5}{6} I_4$$

$$I_4 = \frac{3}{4} I_2$$

$$I_2 = \frac{1}{2} I_0$$

$$I_n = \int_0^{\frac{\pi}{2}} \sin^n x dx$$

$$I_0 = \int_0^{\frac{\pi}{2}} \sin^0 x dx$$

$$= \int_0^{\frac{\pi}{2}} 1 \cdot dx$$

$$= \frac{\pi}{2}$$

$$\therefore I_2 = \frac{1}{2} \times \frac{\pi}{2}$$

$$\therefore I_n = \frac{n-1}{n} \cdot \frac{n-3}{n-2} \cdot \frac{n-5}{n-4} \cdots \frac{5}{6} \cdot \frac{3}{4} \cdot \frac{1}{2} \cdot \frac{\pi}{2}$$

when n is odd,

$$I_7 = \frac{6}{7} I_5$$

$$\therefore I_5 = \frac{4}{5} I_3$$

$$I_3 = \frac{2}{3} I_1$$

$$I_n = \int_0^{\frac{\pi}{2}} \sin^n x \, dx$$

$$I_1 = \int_0^{\frac{\pi}{2}} \sin^1 x \, dx$$

$$= [-\cos x]_0^{\frac{\pi}{2}}$$

$$= [-\cos \frac{\pi}{2} + \cos 0]$$

$$= 1$$

$$I_3 = \frac{2}{3} \times 1$$

$$\therefore I_n = \frac{n-1}{n} \cdot \frac{n-3}{n-2} \cdot \frac{n-5}{n-4} \cdots \frac{6}{7} \cdot \frac{4}{5} \cdot \frac{2}{3} \cdot 1$$

Question: Obtain reduction formula for $\int \tan^n x dx$.

$\int_0^{\frac{\pi}{4}} \tan^n x dx$ and hence find $\int_0^{\frac{\pi}{4}} \tan^n x dx$.

Solve: Let,

$$I_n = \int_0^{\frac{\pi}{4}} \tan^n x dx$$

$$= \int_0^{\frac{\pi}{4}} \tan^{n-2} x \tan^2 x dx$$

$$= \int_0^{\frac{\pi}{4}} \tan^{n-2} x (\sec^2 x - 1) dx$$

$$= \int_0^{\frac{\pi}{4}} \tan^{n-2} x \sec^2 x - \tan^{n-2} x dx$$

Suppose,

$$=\int_0^1 z^{n-2} dz - \int_0^{\frac{\pi}{4}} \tan^{n-2} x dx \Rightarrow \sec^2 x dx = dz$$

$$= \left[\frac{z^{n-1}}{n-1} \right]_0^1 - I_{n-2}$$

$$= \frac{1}{n-1} - I_{n-2}$$

In the similar way,

$$I_{n-2} = \frac{1}{n-3} - I_{n-4}$$

$$I_{n-4} = \frac{1}{n-5} - I_{n-6}$$

$$I_n = \frac{1}{n-1} - \frac{1}{n-3} + \frac{1}{n-5} - \frac{1}{n-7} + \dots$$

Question: Obtain reduction formula for $\int_0^{\frac{\pi}{2}} \sin^m x \cos^n x dx$.

Solve!

Let,
 $I_{m,n} = \int_0^{\frac{\pi}{2}} \sin^m x \cos^n x dx$

$$= \int_0^{\frac{\pi}{2}} \cos^{n-1} x (\sin^m x \cos^n) dx$$

$$= \left[\cos^{n-1} x \frac{\sin^{m+1} x}{m+1} \right]_0^{\frac{\pi}{2}} - \int (n-1) \cos^{n-2} x (-\sin x) \frac{\sin^{m+1} x}{m+1} dx$$

$$= 0 + \frac{n-1}{m+1} \int_0^{\frac{\pi}{2}} \sin^m x \cos^{n-2} x dx$$

$$I_{m,n} = \frac{n-1}{m+1} \int_0^{\frac{\pi}{2}} \sin^m x \sin^n x \cos^{n-2} x dx$$

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

$$= \frac{n-1}{m+1} \int_0^{\frac{\pi}{2}} \sin^m x \cos^{n-2} x \cancel{-} \frac{n-1}{m+1} \cancel{\int_0^{\frac{\pi}{2}} \sin^m x \cos^n x dx}$$

$$- \frac{n-1}{m+1} \int_0^{\frac{\pi}{2}} \sin^m x \cos^n x dx$$

$$I_{m,n} = \frac{n-1}{m+1} I_{m,n-2} - \frac{n-1}{m+1} I_{m,n}$$

$$\Rightarrow I_{m,n} \left(1 + \frac{n-1}{m+1}\right) = \frac{n-1}{m+1} I_{m,n-2}$$

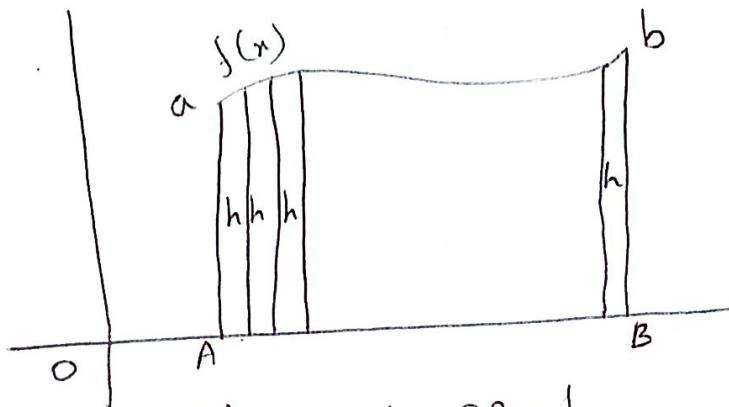
$$\Rightarrow I_{m,n} = \frac{n-1}{m+n} I_{m,n-2}$$

$$I_{m,n-2} = \frac{n-3}{m+n-2} I_{m,n-4}$$

$$I_{m,n-4} = \frac{n-5}{m+n-4} I_{m,n-6}$$

$$\therefore I_m = \frac{n-1}{m+n} \cdot \frac{n-3}{m+n-2} \cdot \frac{n-5}{m+n-4} \cdot \frac{n-7}{m+n-6} \dots$$

Integration as the limit of sum:



$$OA = a \quad ; \quad OB = b$$

$$AB = OB - OA$$

$$\Rightarrow nh = b - a \text{ where } h \rightarrow 0$$

$$\Rightarrow n = \frac{b-a}{h} \text{ where } n \rightarrow \infty$$

$$\text{Area} = \int_a^b f(x) dx = \lim_{h \rightarrow 0} h \{ f(a) + f(a+h) + f(a+2h) + \dots + f(a+(n-1)h) \}$$

$$= \lim_{h \rightarrow 0} h \{ f(a) + f(a+h) + f(a+2h) + \dots \}$$

$$\begin{aligned}
 &= \lim_{h \rightarrow 0} h \sum_{n=0}^{n-1} f(a + nh) \\
 &= \lim_{n \rightarrow \infty} \frac{b-a}{n} \sum_{n=0}^{n-1} f\left(a + n \cdot \frac{b-a}{n}\right)
 \end{aligned}$$

If $a=0$ and $b=1$, then,

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

Question:

Evaluate

$$\lim_{n \rightarrow \infty} \left[\frac{1}{n} + \frac{n^2}{(n+1)^3} + \frac{n^2}{(n+2)^3} + \dots + \frac{1}{8n} \right]$$

Solve:

Given,

$$\lim_{n \rightarrow \infty} \left[\frac{1}{n} + \frac{n^2}{(n+1)^3} + \frac{n^2}{(n+2)^3} + \dots + \frac{1}{8n} \right]$$

$$\Rightarrow \lim_{n \rightarrow \infty} \left[\frac{n^2}{(n+0)^3} + \frac{n^2}{(n+1)^3} + \frac{n^2}{(n+2)^3} + \dots + \frac{n^2}{(n+n)^3} \right]$$

$$\Rightarrow \lim_{n \rightarrow \infty} \sum_{n=0}^{\infty} \frac{n^2}{(n+n)^3}$$

$$\begin{aligned}
 &= \lim_{n \rightarrow \infty} \sum_{r=0}^n \frac{n^r}{n^3 \left(1 + \frac{r}{n}\right)^3} \\
 &= \lim_{n \rightarrow \infty} \sum_{r=0}^n \frac{1}{n} \cdot \frac{1}{\left(1 + \frac{r}{n}\right)^3} \\
 &= \int_0^1 \frac{1}{(1+x)^3} dx \\
 &= \left[-\frac{1}{2(1+x)^2} \right]_0^1 \\
 &= \frac{1}{2} - \frac{1}{8} \\
 &= \frac{3}{8}
 \end{aligned}$$

Ans

Beta function: The integral $\int_0^1 x^{m-1} (1-x)^{n-1} dx$ for $m, n > 0$ is known as first Eulerian integral. The above function defined for positive value of m and n ($m > 0, n > 0$) is known as Beta function.

It is denoted by $B(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx$.

Gamma function: The integral $\int_0^\infty e^{-x} x^{n-1} dx$

is called the second Eulerian integral. The function defined for positive value of $n (n > 0)$ is known as gamma function. It is denoted by

$$\Gamma_n = \int_0^\infty e^{-x} x^{n-1} dx.$$

① $\Gamma_{n+1} = n!$

② ~~Γ_{n+1}~~ $\Gamma_{n+1} = n \Gamma_{n-1}$

③ $B(m, n) = \frac{\Gamma_m \Gamma_n}{\Gamma_{m+n}}$ [Relation between γ and B function]

④ $\Gamma_1 = 1$

⑤ $\Gamma_2 = \sqrt{\pi}$

⑥ $\Gamma_n \Gamma_{n-1} = \frac{\pi}{\sin n\pi}$

Different form of gamma function:

We have, $\Gamma(n) = \int_0^\infty e^{-x} x^{n-1} dx \dots \text{--- } \textcircled{1}$

(i) put $x = \lambda y$ in (1) \Rightarrow

$$dx = \lambda dy$$

$$\Gamma(n) = \int_0^\infty e^{-\lambda y} (\lambda y)^{n-1} \lambda dy$$

$$= \lambda^n \int_0^\infty e^{-\lambda y} (y)^{n-1} dy$$

$$\therefore \frac{\Gamma(n)}{\lambda^n} = \int_0^\infty e^{-\lambda x} x^{n-1} dx$$

(ii) Put $x = y^2$ in (1) \Rightarrow

$$dx = 2y dy$$

$$\Gamma(n) = \int_0^\infty e^{-y^2} y^{2n-2} \cdot 2y dy$$

$$= 2 \int_0^\infty e^{-y^2} y^{2n-1} dy$$

$$\Gamma_n = 2 \int_0^{\alpha} e^{-x} x^{n-1} dx$$

iii) Put $x = -(m+1) \log y$ in ① \Rightarrow

$$dx = -(m+1) \frac{1}{y} dy$$

x	0	α
y	1	0

$$\Gamma_n = \int_1^0 e^{(m+1)\log y} \left\{ -(m+1)\log y \right\} \left\{ -(m+1) \frac{1}{y} \right\} dy$$

$$= \int_0^1 e^{\log y^{m+1}} (m+1)^{n-1} (-\log y)^{n-1} \cdot \frac{1}{y} dy$$

$$= (m+1)^n \int_0^1 y^{m+1} (\log \frac{1}{y})^{n-1} \frac{1}{y} dy$$

$$\Gamma_n = (m+1)^n \int_0^1 y^m (\log \frac{1}{y})^{n-1} dy$$

$$\Gamma_n = (m+1)^n \int_0^1 x^m (\log \frac{1}{x})^{n-1} dx$$

④ From $\int_0^{\infty} e^{-x} dx$

$$\textcircled{N} \quad \Gamma n = \frac{1}{n} \int_0^{\infty} e^{-x^{\frac{1}{n}}} dx$$

$$\textcircled{V} \quad \Gamma n = \int_0^1 \log\left(\frac{1}{x}\right)^{n-1} dx$$

Different form of Beta function

$$\text{We have } \beta(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx$$

$$\textcircled{I} \quad \text{Put } x = \frac{y}{1+y}; \quad dx = \frac{(1+y) dy - y dy}{(1+y)^2}$$

$$\Rightarrow y = \frac{x}{1-x} \quad \Rightarrow dx = \frac{dy}{(1+y)^2}$$

$$\beta(m, n) = \int_0^{\infty} \left(\frac{y}{1+y}\right)^{m-1} \left(1 - \frac{y}{1+y}\right)^{n-1} \frac{1}{(1+y)^2} dy$$

$$= \int_0^{\infty} \frac{y^{m-1}}{(1+y)^{m+1}} dy$$

$$\beta(m, n) = \int_0^{\infty} \frac{y^{m-1}}{(1+y)^{m+1}} dy$$

$$\text{⑪ Put } x = \sin^m \theta \quad ; \quad dx = 2 \sin \theta \cos \theta d\theta$$

$$B(m, n) = \int_0^{\frac{\pi}{2}} \sin^{2m-2} \theta (1 - \sin^2 \theta)^{n-1} 2 \sin \theta \cos \theta d\theta$$

$$= \int_0^{\frac{\pi}{2}} 2 \sin^{2m-1} \theta \cos^{2n-1} \theta d\theta$$

$$B(m, n) = 2 \int_0^{\frac{\pi}{2}} \sin^{2m-1} \theta \cos^{2n-1} \theta d\theta$$

$$\frac{B(m, n)}{2} = \int_0^{\frac{\pi}{2}} \sin^{2m-1} \theta \cos^{2n-1} \theta d\theta$$

We know,

$$B(m, n) = \frac{\Gamma m \Gamma n}{\Gamma m+n}$$

$$\therefore \frac{\Gamma m \Gamma n}{2 \Gamma m+n} = \int_0^{\frac{\pi}{2}} \sin^{2m-1} \theta \cos^{2n-1} \theta d\theta.$$

~~Put~~ (iii) Put $x = \frac{y}{a} : dx = \frac{1}{a} dy$

$$B(m, n) = \int_0^a \frac{1}{a^{m+n-1}} \cdot y^{m-1} (a-y)^{n-1} dy$$

* Symmetric property : $B(m, n) = B(n, m)$

Relation between Gamma and Beta functions:

$$\text{We have, } \Gamma_m = \int_0^\infty e^{-\lambda x} x^{m-1} d\lambda \quad \dots \textcircled{1}$$

$$\frac{\Gamma_n}{x^n} = \int_0^\infty e^{-\lambda x} x^{n-1} dx$$

$$\Gamma_n = \int_0^\infty e^{-\lambda x} \lambda^n x^{n-1} dx \quad \dots \textcircled{2}$$

Multiply \textcircled{1} and \textcircled{2} \Rightarrow

$$\Gamma_m \Gamma_n = \int_0^\infty \left(\int_0^\infty e^{-\lambda x} e^{-\lambda x} x^{m-1} x^n dx \right) x^{n-1} dx$$

$$= \int_0^\infty \left(\int_0^\infty e^{-\lambda(1+x)} x^{m+n-1} dx \right) x^{n-1} dx$$

$$= \int_0^{\infty} \frac{x^{m+n}}{(1+x)^{m+n}} x^{n-1} dx$$

$$\Rightarrow \frac{\Gamma(m) \Gamma(n)}{\Gamma(m+n)} = \int_0^{\infty} \frac{x^{n-1}}{(1+x)^{m+n}} dx = B(m, n)$$

$$\therefore B(m, n) = \frac{\Gamma(m) \Gamma(n)}{\Gamma(m+n)}$$

Question: Evaluate $\int_0^{\infty} e^{-x^2} dx$

Solution:

$$\int_0^{\infty} e^{-x^2} dx$$

$$= \int_0^{\infty} e^{-x^{\frac{1}{2}}} dx$$

$$= \frac{1}{2} \cdot \frac{1}{\frac{1}{2}} \int_0^{\infty} e^{-x^{\frac{1}{2}}} dx$$

$$= \frac{1}{2} \Gamma(\frac{1}{2})$$

$$= \frac{\sqrt{\pi}}{2}$$

Ans

Alternative Solution:

$$\begin{aligned}
 & \int_0^{\infty} e^{-x^2} dx \\
 &= \int_0^{\infty} e^{-z^2} \cdot \frac{1}{2} z^{-\frac{1}{2}} dz \\
 &= \frac{1}{2} \int_0^{\infty} e^{-z^2} z^{\frac{1}{2}-1} dz \\
 &= \frac{1}{2} \times \sqrt{\frac{\pi}{2}} = \frac{\sqrt{\pi}}{2} \quad \underline{\text{Ans}}
 \end{aligned}$$

Put $x^2 = z$
 $2x dx = dz$
 $dx = \frac{1}{2} \cdot \frac{1}{x} dz$
 $= \frac{1}{2} \cdot \frac{1}{\sqrt{z}} dz$

Question: find the value of $\sqrt{\frac{\pi}{2}}$.

Solve: We know,

$$B(m, n) = 2 \int_0^{\frac{\pi}{2}} \sin^{2m-1} \theta \cos^{2n-1} \theta d\theta$$

$$\begin{aligned}
 B\left(\frac{1}{2}, \frac{1}{2}\right) &= 2 \int_0^{\frac{\pi}{2}} \sin^0 \theta \cos^0 \theta d\theta \\
 \Rightarrow \frac{\sqrt{\frac{\pi}{2}} \sqrt{\frac{\pi}{2}}}{\pi} &= 2 \int_0^{\frac{\pi}{2}} d\theta
 \end{aligned}$$

$$\begin{aligned}
 \Rightarrow \left(\sqrt{\frac{\pi}{2}}\right)^2 &= \pi \\
 \therefore \sqrt{\frac{\pi}{2}} &= \sqrt{\pi} \quad \underline{\text{Ans}}
 \end{aligned}$$

Question: Show that $\int_0^{\frac{\pi}{2}} \sin^{2m-1} \theta \cos^{2n-1} \theta d\theta = \frac{\Gamma m \Gamma n}{\Gamma m+n}$

and hence show that $\int_0^{\frac{\pi}{2}} \sin^p \theta \cos^q \theta d\theta = \frac{\frac{\Gamma(p+1)}{2} \frac{\Gamma(q+1)}{2}}{2 \sqrt{\frac{p+q+2}{2}}}$

Solution: We have,

$$B(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx$$

$$\text{Put } x = \sin^2 \theta$$

$$dx = 2 \sin \theta \cos \theta d\theta$$

$$B(m, n) = \int_0^{\frac{\pi}{2}} \sin^{2m-2} \theta \cos^{2n-2} \theta 2 \cos \theta \sin \theta d\theta$$

$$\Rightarrow \frac{\Gamma m \Gamma n}{\Gamma m+n} = 2 \int_0^{\frac{\pi}{2}} \sin^{2m-1} \theta \cos^{2n-1} \theta d\theta$$

$$\Rightarrow \int_0^{\frac{\pi}{2}} \sin^{2m-1} \theta \cos^{2n-1} \theta d\theta = \frac{\Gamma m \Gamma n}{2 \Gamma m+n}$$

$$\text{Put } 2m-1 = p ; 2n-1 = q$$

$$\Rightarrow m = \frac{p+1}{2}, n = \frac{q+1}{2}$$

$$\int_0^{\frac{\pi}{2}} \sin^p \theta \cos^q \theta d\theta = \frac{\frac{p+1}{2} \frac{q+1}{2}}{2 \sqrt{\frac{p+1}{2} + \frac{q+1}{2}}}$$

$$= \frac{\frac{p+1}{2} \frac{q+1}{2}}{2 \sqrt{\frac{p+q+2}{2}}} \quad \underline{\text{Ans}}$$

Question: Evaluate $\int_0^1 x^3 (1-x)^4 dx$

Solve: Given,

$$\int_0^1 x^3 (1-x)^4 dx$$

$$= \int_0^1 x^{4-1} ((-x)^{5-1}) dx$$

$$= B(4, 5)$$

$$= \frac{\Gamma 4 \Gamma 5}{\Gamma 9 + 5} = \frac{\Gamma 4 \Gamma 5}{\Gamma 9}$$

$$= \frac{3! \times 4!}{8!}$$

$$= \frac{1}{280} \quad \underline{\text{Ans}}$$

Question: Evaluate $\int_0^1 \frac{x^{m-1} + x^{n-1}}{(1+x)^{m+n}} dx$

Solve: Given,

$$I = \int_0^1 \frac{x^{m-1} + x^{n-1}}{(1+x)^{m+n}} dx$$

$$= \int_0^1 \frac{x^{m-1}}{(1+x)^{m+n}} dx + \int_0^1 \frac{x^{n-1}}{(1+x)^{m+n}} dx$$

$$= I_1 + I_2 \quad \left[\begin{array}{l} \because I_1 = \int_0^1 \frac{x^{m-1}}{(1+x)^{m+n}} dx \\ I_2 = \int_0^1 \frac{x^{n-1}}{(1+x)^{m+n}} dx \end{array} \right]$$

$$I_2 = \int_0^1 \frac{x^{n-1}}{(1+x)^{m+n}} dx \quad ; \text{ Put } x = \frac{1}{y}$$

$$= \int_1^\infty \frac{\left(\frac{1}{y}\right)^{n-1}}{\left(1+\frac{1}{y}\right)^{m+n}} \left(-\frac{1}{y^2}\right) dy \quad dx = -\frac{1}{y^2} dy$$

$$= \int_1^\infty \frac{y^{m+n}}{y^{n-1} (y+1)^{m+n}} \cdot \frac{1}{y^2} dy$$

$$= \int_1^{\infty} \frac{y^{m-1}}{(1+y)^{m+n}} dy$$

$$I_2 = \int_1^{\infty} \frac{y^{m-1}}{(1+y)^{m+n}} dy$$

$$= \int_1^{\infty} \frac{x^{m-1}}{(1+x)^{m+n}} dx$$

$$I = I_1 + I_2$$

$$= \int_0^1 \frac{x^{m-1}}{(1+x)^{m+n}} dx + \int_1^{\infty} \frac{x^{m-1}}{(1+x)^{m+n}} dx$$

$$= \int_0^{\infty} \frac{x^{m-1}}{(1+x)^{m+n}} dx$$

$$= B(m, n)$$

$$= \frac{\Gamma m \Gamma n}{\Gamma(m+n)}$$

Ans

Jacobians: If v_1, v_2, \dots, v_n are f^n of n variables

x_1, x_2, \dots, x_n then the determinant

$$\left| \begin{array}{ccc} \frac{dv_1}{dx_1} & \frac{dv_1}{dx_2} & \dots & \frac{dv_1}{dx_n} \end{array} \right|$$

$$\left| \begin{array}{ccc} \frac{dv_2}{dx_1} & \frac{dv_2}{dx_2} & \dots & \frac{dv_2}{dx_n} \end{array} \right|$$

$$\dots \dots \dots \dots \dots \dots$$

$$\left| \begin{array}{ccc} \frac{dv_n}{dx_1} & \frac{dv_n}{dx_2} & \dots & \frac{dv_n}{dx_n} \end{array} \right|$$

is called the

Jacobians of v_1, v_2, \dots, v_n with respect to ~~x_1, x_2, \dots, x_n~~

x_1, x_2, \dots, x_n . It is denoted by $\frac{d(v_1, v_2, \dots, v_n)}{d(x_1, x_2, \dots, x_n)}$

or $J(v_1, v_2, \dots, v_n)$.

~~If~~ * If $J=0$, then v_1, v_2, \dots, v_n are dependent on each other.

Question: If $u = x^2 + y^2 + z^2$; $v = x + y + z$;

$w = xy + yz + zx$, show that the jacobian $\frac{d(u,v,w)}{d(x,y,z)}$ vanish and find the relation between u, v, w .

Solve: Given that,

$$u = x^2 + y^2 + z^2; v = x + y + z; w = xy + yz + zx$$

$$\frac{du}{dx} = 2x$$

$$\frac{dv}{dx} = 1$$

$$\frac{dw}{dx} = y + z$$

$$\frac{du}{dy} = 2y$$

$$\frac{dv}{dy} = 1$$

$$\frac{dw}{dy} = x + z$$

$$\frac{du}{dz} = 2z$$

$$\frac{dv}{dz} = 1$$

$$\frac{dw}{dz} = y + x$$

$$\frac{d(u,v,w)}{d(x,y,z)} =$$

$$\begin{vmatrix} \frac{du}{dx} & \frac{du}{dy} & \frac{du}{dz} \\ \frac{dv}{dx} & \frac{dv}{dy} & \frac{dv}{dz} \\ \frac{dw}{dx} & \frac{dw}{dy} & \frac{dw}{dz} \end{vmatrix}$$

$$= \begin{vmatrix} 2x & 2y & 2z \\ 1 & 1 & 1 \\ y+z & x+z & x+y \end{vmatrix} = 0$$

Ans

$$v = x + y + z$$

$$\tilde{v} = (x + y + z)$$

$$= (x^2 + y^2 + z^2 + 2xy + 2yz + 2xz)$$

$$= v + 2w$$

$$\therefore \tilde{v} = v + 2w$$

Ans

Question: Show that the function $v = x + y + z$,

$$v = x + y - z, \quad w = x - y + z \quad \text{and} \quad w = x^2 + y^2 + z^2 - 2yz$$

are not independent of one another and also show that $v^2 + w^2 = 2w$.

Solve:

Given,

$$v = x + y - z ; \quad w = x - y + z ; \quad w = x^2 + y^2 + z^2 - 2yz$$

$$\frac{dv}{dx} = 1$$

$$\frac{dw}{dx} = 1$$

$$\frac{dw}{dx} = 2x$$

$$\cancel{\frac{du}{dy}} = 1$$

$$\frac{dv}{dy} = -1$$

$$\frac{dw}{dy} = 2y - 2z$$

$$\frac{du}{dz} = -1$$

$$\frac{dv}{dz} = 1$$

$$\frac{dw}{dz} = 2z - 2y$$

$$\frac{d(u, v, w)}{d(x, y, z)} = \begin{vmatrix} \frac{du}{dx} & \frac{du}{dy} & \frac{du}{dz} \\ \frac{dv}{dx} & \frac{dv}{dy} & \frac{dv}{dz} \\ \frac{dw}{dx} & \frac{dw}{dy} & \frac{dw}{dz} \end{vmatrix} = \begin{vmatrix} 1 & 1 & 2x \\ 1 & -1 & 2y - 2z \\ -1 & 1 & 2z - 2y \end{vmatrix}$$

$$= \begin{vmatrix} 2 & 1 & 2x \\ 0 & -1 & 2y - 2z \\ 0 & 1 & 2z - 2y \end{vmatrix}$$

$$= 2 \cdot 2 (-2 + y - y + z)$$

$$= 2 \cdot 2 \cdot 0$$

$$= 0$$

Hence Hence, $J(v, v, w) = 0$, so they are dependent
on each other.

Now,

$$\begin{aligned}
 v^2 + v^2 &= (x+y-z)^2 + (x-y+z)^2 \\
 &= (x+y)^2 + z^2 - 2(x+y)z + (x-y)^2 + z^2 + \cancel{2(x-y)z} \\
 &= x^2 + 2xy + y^2 + z^2 - 2xz - 2yz + x^2 - 2xy + y^2 + z^2 \\
 &\quad + \cancel{2xz} + \cancel{2yz} + \cancel{2xz} - \cancel{2yz} \\
 &= 2x^2 + 2y^2 + 2z^2 - 4yz \\
 &= 2(x^2 + y^2 + z^2 - 2yz) \\
 &= 2w
 \end{aligned}$$

$$\therefore v^2 + v^2 = 2w$$

Ans

* Differentiation under integral sign

General form: If $f(x, t)$ is a continuous and continuously differentiable function and the limits of integration $a(x)$ and $b(x)$ are continuously differentiable function of x

then,

$$\frac{d}{dx} \int_{a(x)}^{b(x)} f(x, t) dt = f\{x, b(x)\} \cdot b'(x) - f\{x, a(x)\} a'(x) + \int_{a(x)}^{b(x)} \frac{d}{dx} f(x, t) dt.$$

When $a(x)$ and $b(x)$ are constant then

$$\frac{d}{dx} \int_a^b f(x, t) dt = \int_a^b \frac{d}{dx} f(x, t) dt.$$

This is known as Leibnitz's rule.

Question: Evaluate

Question: Evaluate $\int_0^a \frac{\tan^{-1}(ax)}{x(1+x^2)} dx$

Solve: Let,

$$I = \int_0^a \frac{\tan^{-1}(ax)}{x(1+x^2)} dx$$

$$\Rightarrow \frac{dI}{da} = \frac{d}{da} \left\{ \int_0^a \frac{\tan^{-1}(ax)}{x(1+x^2)} dx \right\}$$

$$= \int_0^a \frac{x}{(1+a^2x^2)x(1+x^2)} dx$$

$$= \int_0^a \frac{1}{(1+x^2)(1+a^2x^2)} dx$$

$$= \frac{a^2}{1-a^2} \int_0^a \left[\frac{1}{a^2(1+x^2)} - \frac{1}{1+a^2x^2} \right] dx$$

$$= \frac{a^2}{1-a^2} \left[\frac{1}{a^2} \int_0^a \frac{1}{1+x^2} dx - \int_0^a \frac{1}{1+a^2x^2} dx \right]$$

$$\begin{aligned}
&= \frac{1}{1-a^2} \left[\tan^{-1} x \right]_0^a - \frac{a^2}{1-a^2} \int_0^a \frac{1}{a^2(x^2 + \frac{1}{a^2})} dx \\
&= \frac{1}{1-a^2} \left[\tan^{-1} a - \tan^{-1} 0 \right] - \frac{a}{1-a^2} \left[\tan^{-1} ax \right]_0^a \\
&= \frac{1}{1-a^2} \frac{\pi}{2} - \frac{a}{1-a^2} \frac{\pi}{2} \\
&= \frac{\pi}{2} \cdot \frac{1}{1-a^2} (1-a) \\
&= \frac{\pi}{2} \cdot \frac{1}{1+a}
\end{aligned}$$

$$\Rightarrow dI = \frac{\pi}{2(1+a)} da$$

Now, integrating,

$$\Rightarrow \int dI = \int \frac{\pi}{2(1+a)} da$$

$$\Rightarrow I = \frac{\pi}{2} \int \frac{1}{1+a} da$$

$$= \frac{\pi}{2} \log(1+a) + C$$

when $a=0$ then $I=0$

$$\therefore 0 = 0 + c$$

$$\Rightarrow c = 0$$

$$\therefore I = \frac{\pi}{2} \log(1+a)$$

Ans

Jacobian of implicit function:

$$\frac{\delta(v_1, v_2, \dots, v_n)}{\delta(x_1, x_2, \dots, x_n)} = (-1)^n \frac{\frac{\delta(F_1, F_2, \dots, f_n)}{\delta(v_1, v_2, \dots, v_n)}}{\frac{\delta(F_1, F_2, \dots, f_n)}{\delta(x_1, x_2, \dots, x_n)}}$$

Question: If $v = x(1-r^2)^{-\frac{1}{2}}$, $r = y(1-r^2)^{-\frac{1}{2}}$,

$w = z(1-r^2)^{-\frac{1}{2}}$, where $r^2 = x^2 + y^2 + z^2$ then find

the value of $\frac{\delta(v, v, w)}{\delta(x, y, z)}$.

Solve: Given that,

$$v = x(1-r^2)^{-\frac{1}{2}}$$

$$\Rightarrow v^2 = x^2(1-r^2)^{-1}$$

$$\Rightarrow x^2 = v^2(1-r^2)$$

$$\Rightarrow x^2 - v^2(1-x^2-y^2-z^2) = 0$$

Similarly,

$$y^2 - v^2(1-x^2-y^2-z^2) = 0$$

$$z^2 - w^2(1-x^2-y^2-z^2) = 0$$

$$\text{Let, } F_1 = x^2 - v^2(1-x^2-y^2-z^2)$$

$$F_2 = y^2 - v^2(1-x^2-y^2-z^2)$$

$$F_3 = z^2 - w^2(1-x^2-y^2-z^2)$$

$$\frac{\delta f_1}{\delta x} = 2x + 2xv^2 ; \quad \frac{\delta f_1}{\delta y} = 2yv^2 ; \quad \frac{\delta f_1}{\delta z} = 2zv^2$$

$$= 2x(1+v^2)$$

$$\frac{\delta f_2}{\delta x} = 2xv^2 ; \quad \frac{\delta f_2}{\delta y} = 2y(1+v^2) ; \quad \frac{\delta f_2}{\delta z} = 2zv^2$$

$$\frac{\delta f_3}{\delta x} = 2xw^2 ; \quad \frac{\delta f_3}{\delta y} = 2yw^2 ; \quad \frac{\delta f_3}{\delta z} = 2z(1+w^2)$$

$$\therefore \frac{\delta(f_1, f_2, f_3)}{\delta(x, y, z)} =$$

$$\begin{vmatrix} \frac{\delta f_1}{\delta x} & \frac{\delta f_1}{\delta y} & \frac{\delta f_1}{\delta z} \\ \frac{\delta f_2}{\delta x} & \frac{\delta f_2}{\delta y} & \frac{\delta f_2}{\delta z} \\ \frac{\delta f_3}{\delta x} & \frac{\delta f_3}{\delta y} & \frac{\delta f_3}{\delta z} \end{vmatrix}$$

$$= \begin{vmatrix} 2x(1+v^2) & 2yv^2 & 2zv^2 \\ 2xv^2 & 2y(1+v^2) & 2zv^2 \\ 2xw^2 & 2yw^2 & 2z(1+w^2) \end{vmatrix}$$

$$= 8xyz \begin{vmatrix} 1+v^2 & v^2 & v^2 \\ v^2 & 1+v^2 & v^2 \\ w^2 & w^2 & 1+w^2 \end{vmatrix}$$

$$= \frac{8xyz}{(x^2+y^2+z^2)}$$

$$\frac{\delta f_1}{\delta v} = -2v(x^2+y^2+z^2) \quad ; \quad \frac{\delta f_1}{\delta v} = 0 \quad ; \quad \frac{\delta f_1}{\delta w} = 0 \\ = -2v(1-r^2)$$

$$\frac{\delta f_2}{\delta v} = 0 \quad ; \quad \frac{\delta f_2}{\delta v} = -2v(1-r^2) \quad ; \quad \frac{\delta f_2}{\delta w} = 0$$

$$\frac{\delta f_3}{\delta v} = 0 \quad ; \quad \frac{\delta f_3}{\delta v} = 0 \quad ; \quad \frac{\delta f_3}{\delta w} = -2w(1-r^2)$$

$$\frac{\delta(f_1, f_2, f_3)}{\delta(v, v, w)}$$

$$= \begin{vmatrix} \frac{\delta f_1}{\delta v} & \frac{\delta f_1}{\delta v} & \frac{\delta f_1}{\delta w} \\ \frac{\delta f_2}{\delta v} & \frac{\delta f_2}{\delta v} & \frac{\delta f_2}{\delta w} \\ \frac{\delta f_3}{\delta v} & \frac{\delta f_3}{\delta v} & \frac{\delta f_3}{\delta w} \end{vmatrix}$$

$$= \begin{vmatrix} -2v(1-r^2) & 0 & 0 \\ 0 & -2v(1-r^2) & 0 \\ 0 & 0 & -2w(1-r^2) \end{vmatrix}$$

$$= -8uvw (1-r^2)^3$$

$$= -8xyz (1-r^2)^{\frac{3}{2}}$$

$$\frac{\delta(v, u, w)}{\delta(x, y, z)} = (-1)^3 \frac{8xyz (1-r^2)^{-1}}{-8xyz (1-r^2)^{\frac{3}{2}}}$$

$$= (1-r^2)^{-\frac{5}{2}}$$

Ans

* Let x be the length and y be the ~~breadth~~ width of a rectangle, then

perimeter, $s = 2(x+y) = \text{constant} = 2K$ (say)

$$\Rightarrow x+y = K.$$

$$\Rightarrow y = K-x \quad \text{--- (1)}$$

Area of the rectangle is $A = xy$

$$> x(K-x)$$

$$= xK - x^2$$

$$\Rightarrow \frac{dA}{dx} = K - 2x \dots \textcircled{ii}$$

For minima and maxima, $\frac{dA}{dx} = 0$

$$\Rightarrow K - 2x = 0$$

$$\Rightarrow x = \frac{K}{2}$$

From equation \textcircled{ii},

$\frac{d^2A}{dx^2} = -2$, which is negative for all values of x .

From equation \textcircled{i},

$$y = K - \frac{K}{2}$$

$$= \frac{K}{2}$$

$\therefore x = y$, that is the rectangular converts to square.