THE UNIVERSITY OF SYDNEY

MATH1903 INTEGRAL CALCULUS AND MODELLING (ADVANCED)

Semester 2

Exercises for Week 3 (beginning 14 August)

2017

It might be useful to attempt the Revision and Exploration Exercises before the tutorial. Questions labelled with an asterisk are suitable for students aiming for a credit or higher.

Important Ideas and Useful Facts:

- (i) Antiderivatives and Uniqueness up to a Constant: If f and g are functions such that f' = g then we call g the *derivative* of f and f an *antiderivative* of g. If f_1 and f_2 are antiderivatives of g, and g is continuous on an interval then the values of f_1 and f_2 differ by a constant function on this interval.
- (ii) The Fundamental Theorem of Calculus Part I: If a < b and f is continuous on [a, b] then the function F defined by

$$F(x) = \int_{a}^{x} f(t) dt$$

is differentiable on (a, b) and F'(x) = f(x). Thus F is an antiderivative of f on (a, b).

(iii) The Fundamental Theorem of Calculus Part II: If a < b and f is continuous on [a, b], and F is any antiderivative of f on (a, b), then

$$\int_a^b f(x) \ dx = F(b) - F(a) \ .$$

Common notations for F(b) - F(a) are $[F(x)]_a^b$, $F(x)]_a^b$ and $F(x)\Big|_a^b$.

(iv) The Indefinite Integral: If f is a continuous function then we write

$$\int f(x) \ dx$$

for any antiderivative of f, and call this the *indefinite integral of* f. Thus if we put $F(x) = \int f(x) dx$, for some choice of antiderivative, then F'(x) = f(x). Choices of antiderivatives differ by a constant.

(v) Some Properties and Standard Indefinite Integrals:

(a)
$$\int kf(x) dx = k \int f(x) dx$$
 and $\int f(x) + g(x) dx = \int f(x) dx + \int g(x) dx$

(b)
$$\int x^n dx = \frac{x^{n+1}}{n+1} + C$$
 for $n \neq -1$, and $\int \frac{1}{x} dx = \ln|x| + C$

(c)
$$\int e^x dx = e^x + C$$
, $\int \cosh x dx = \sinh x + C$, $\int \sinh x dx = \cosh x + C$

(d)
$$\int \cos x \, dx = \sin x + C$$
, $\int \sin x \, dx = -\cos x + C$, $\int \sec^2 x \, dx = \tan x + C$

(vi) Substitution Rules: Under appropriate conditions, using the substitution u = g(x), we may manipulate the relationship

$$du = g'(x)dx$$

between differentials, as though they represent actual quantities, obtaining

$$\int f(g(x))g'(x) \, dx = \int f(u) \, du \quad \text{and} \quad \int_a^b f(g(x))g'(x) \, dx = \int_{g(a)}^{g(b)} f(u) \, du \, .$$

Revision and Exploration:

- 1. Use the Chain Rule to differentiate $f(x) = -\tan^{-1}\left(\frac{1}{x}\right)$. Do you recognise your answer as a well-known derivative?
- **2.** Use the Mean Value Theorem to prove that if $f:[0,\infty)\to\mathbb{R}$ is a continuous function such that f'(x)=0 is zero for all x>0, then f is constant.
- **3.** Can you find a differentiable function that is not constant but for which the derivative is the zero function on the same domain?

Tutorial Exercises:

4. (for general discussion) Bill used the Fundamental Theorem of Calculus to do the following calculation:

$$\int_{-1}^{1} \frac{1}{x^2} dx = \left[-\frac{1}{x} \right]_{-1}^{1} = -\frac{1}{1} - \left(-\frac{1}{-1} \right) = -2.$$

Susan said: "But $\frac{1}{x^2}$ is always positive, so its graph is above the x-axis, and the answer should be a positive number." Was either Bill or Susan correct?

5. Find the following definite and indefinite integrals (where *a* is a positive constant in the last two parts):

(i)
$$\int_0^{\pi/2} \cos^4 \theta \sin^3 \theta \, d\theta \quad *(ii) \quad \int_0^{\pi/3} \sec^5 \theta \tan^3 \theta \, d\theta \quad (iii) \quad \int \frac{\sin \sqrt{x}}{\sqrt{x}} \, dx$$
(iv)
$$\int \frac{x}{\sqrt[4]{x+2}} \, dx \quad (v) \quad \int_0^a x \sqrt{a^2 - x^2} \, dx \quad *(vi) \quad \int_0^a \sqrt{a^2 - x^2} \, dx$$

*6. Use an appropriate integral and Riemann sums to estimate $1 + \sqrt{2} + \sqrt{3} + \ldots + \sqrt{100}$.

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7. Find the derivative of f in each case:

(i)
$$f(x) = \int_{-1}^{x} \sqrt{t^3 + 1} dt$$
 (ii) $f(x) = \int_{x}^{4} (2 + \sqrt{u})^8 du$ *(iii) $f(x) = \int_{1}^{\sqrt{x}} \frac{s^2}{s^2 + 1} ds$

8. Suppose f is continuous throughout.

(i) Find
$$\int_0^2 f(2x) \, dx$$
 and $\int_0^2 x f(x^2) \, dx$ given that $\int_0^4 f(x) \, dx = 10$.

(ii) Verify that

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

and

$$\int_{a}^{b} f(x+c) \, dx = \int_{a+c}^{b+c} f(x) \, dx \,,$$

and interpret these results geometrically.

*(iii) Use the substitution $u = \pi - x$ to verify that

$$\int_0^\pi x f(\sin x) dx = \frac{\pi}{2} \int_0^\pi f(\sin x) dx.$$

9. (for general discussion) Let $f(x) = -\tan^{-1}\left(\frac{1}{x}\right)$. From the first exercise you will have noticed that f and \tan^{-1} are both antiderivatives of the same function, so differ by a constant function, right? But

$$f(1) - \tan^{-1}(1) = -\frac{\pi}{2}$$
 whilst $f(-1) - \tan^{-1}(-1) = \frac{\pi}{2}$,

so we get different constants! Explain this apparent anomaly.

Further Exercises:

10. Find the following antiderivatives:

(i)
$$\int \frac{dx}{x^2 + 2x + 1}$$
 (ii) $\int \frac{dx}{x^2 + 2x + 2}$ *(iii) $\int \frac{dx}{x^2 + 2x}$

*11. Find the derivative g'(x) given that $g(x) = \int_{x}^{\cos x} e^{-t^2} dt$.

*12. Find the second derivative h''(x) given that $h(x) = \int_0^x x \sin(t^2) dt$.

*13. Let f be a continuous function with domain [a, b]. Apply the Mean Value Theorem to show that there exists $c \in (a, b)$ such that

$$f(c) = \frac{1}{b-a} \int_a^b f(t) dt$$
.

*14. Find f(4) given that f is a function such that

$$x\sin(\pi x) = \int_0^{x^2} f(t) dt.$$

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*15. Let $f: \mathbb{R} \to \mathbb{R}$ be continuous. Prove that the function F defined by

$$F(x) = \int_0^x f(t) dt$$

is odd if f is even, and even if f is odd.

*16. Find a function $f: \mathbb{R} \to \mathbb{R}$ such that

$$|x| = \int_0^x f(t) dt$$

for all $x \in \mathbb{R}$. (Note: by the Fundamental Theorem of Calculus, such a function f cannot be continuous at 0.)

**17. The series $\sum_{n=1}^{\infty} \frac{1}{n^2}$ is defined to be $\lim_{m \to \infty} \sum_{n=1}^{m} \frac{1}{n^2}$. Given that this limit exists, verify that

$$1.5 < \sum_{n=1}^{\infty} \frac{1}{n^2} < 2.$$

Can you explain why this limit should exist?

Short Answers to Selected Exercises:

- 1. $\frac{1}{1+x^2}$
- **3.** A natural example would be f defined by the rule $f(x) = \frac{|x|}{x}$ with domain $\mathbb{R}\setminus\{0\}$.
- 5. (i) $\frac{2}{35}$ (ii) $\frac{418}{35}$ (iii) $-2\cos\sqrt{x} + C$ (iv) $\frac{4}{7}(x+2)^{7/4} \frac{8}{3}(x+2)^{3/4} + C$ (v) $\frac{a^3}{3}$ (vi) $\frac{\pi a^2}{4}$
- 6. lower bound of 667 and upper bound of 676.
- 7. (i) $\sqrt{x^3+1}$ (ii) $-(2+\sqrt{x})^8$ (iii) $\frac{\sqrt{x}}{2(x+1)}$
- 8. (i) 5 in both cases
- **10.** (i) $-\frac{1}{x+1} + C$ (ii) $\tan^{-1}(x+1) + C$ (iii) $\frac{1}{2} \ln \left| \frac{x}{x+2} \right| + C$
- 11. $-\sin x e^{-\cos^2 x} e^{-x^2}$
- 12. $2\sin(x^2) + 2x^2\cos(x^2)$
- **14.** $\pi/2$