MATH1241 Problem Set Solutions - Calculus

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Chapter 1

Functions of Several Variables

1.13 Problem 13

a)

$$\frac{\partial F}{\partial x} + 2x \frac{\partial F}{\partial y} = f'(x^2 - y)(2x) + 2xf'(x^2 - y)(-1) = 0.$$

b)

$$f(-y) = F(0, y) = \sin y,$$

which implies that $F(x,y) = f(x^2 - y) = \sin(y - x^2)$.

1.14 Problem 14

a)

$$u_{xx} = g''(x + \lambda t),$$

$$u_{tt} = \lambda^2 g''(x + \lambda t).$$

b)

Plugging the results from part a into the given differential equation, we obtain

$$\lambda^2 g''(x + \lambda t) - 16g''(x + \lambda t) = 0.$$

Solving for λ , we have $\lambda = \pm 4$.

1.15 Problem 15

Let the equation $f(tx, ty) = t^n f(x, y)$ be (*).

Differentiating both sides of (*) with respect to x and y respectively, we have

$$\begin{split} \frac{\partial f(tx,ty)}{\partial (tx)} \frac{d(tx)}{dx} &= \frac{\partial f(tx,ty)}{\partial (tx)} t = t^n \frac{\partial f}{\partial x}, \\ \frac{\partial f(tx,ty)}{\partial (ty)} \frac{d(ty)}{dy} &= \frac{\partial f(tx,ty)}{\partial (ty)} t = t^n \frac{\partial f}{\partial y}, \end{split}$$

which implies that

$$\frac{\partial f(tx, ty)}{\partial (tx)} = t^{n-1} \frac{\partial f}{\partial x},$$
$$\frac{\partial f(tx, ty)}{\partial (ty)} = t^{n-1} \frac{\partial f}{\partial y}.$$

Hence, if we differentiate both sides of (*) with respect to t, we obtain

$$\frac{\partial f(tx,ty)}{\partial (tx)} \frac{\partial (tx)}{\partial t} + \frac{\partial f(tx,ty)}{\partial (ty)} \frac{\partial (ty)}{\partial t} = t^{n-1} \frac{\partial f}{\partial x} x + t^{n-1} \frac{\partial f}{\partial y} y$$
$$= nt^{n-1} f.$$

Since t > 0, cancelling t^{n-1} on both sides gives

$$x\frac{\partial f}{\partial x} + y\frac{\partial f}{\partial y} = nf.$$

1.16 Problem 16

a)

If $a\alpha + b\beta = 0$, then

$$a\frac{\partial u}{\partial x} + b\frac{\partial u}{\partial y} = af'(\alpha x + \beta y)\alpha + bf'(\alpha x + \beta y)\beta$$
$$= f'(\alpha x + \beta y)(a\alpha + b\beta)$$
$$= 0.$$

b)

$$u(x_1,...,x_n) = f(\lambda_1 x_1 + \cdots \lambda x_n).$$

where $\lambda_1 x_1 + \dots + \lambda_n x_n = 0$.

1.17 Problem 17

a)

$$\begin{split} \frac{\partial u}{\partial t} &= \frac{\partial f(x - tu(x, t))}{\partial (x - tu(x, t))} \frac{\partial (x - tu(x, t))}{\partial t} \\ &= f'(x - tu(x, t)) \left(-u(x, t) - t \frac{\partial u}{\partial t} \right) \\ &= -u(x, t) f'(x - tu(x, t)) - t f'(x - tu(x, t)) \frac{\partial u}{\partial t}. \end{split}$$

Rearranging the equation and solving for $\frac{\partial u}{\partial t}$, we obtain

$$\frac{\partial u}{\partial t} = \frac{-u(x,t)f'(x-tu(x,t))}{1+tf'(x-tu(x,t))}.$$

$$\frac{\partial u}{\partial x} = \frac{\partial f(x - tu(x, t))}{\partial (x - tu(x, t))} \frac{\partial (x - tu(x, t))}{\partial x}$$
$$= f'(x - tu(x, t)) \left(1 - t\frac{\partial u}{\partial x}\right).$$

Rearranging the equation and solving for $\frac{\partial u}{\partial x}$, we obtain

$$\frac{\partial u}{\partial x} = \frac{f'(x - tu(x, t))}{1 + tf'(x - tu(x, t))}.$$

b)

Plugging in the results from part a, we can easily prove that the given differential equation holds.

c)

To let $\frac{\partial u}{\partial x}$ be undefined, we have

$$0 = 1 + tf'(x - tu(x, t)) = 1 + t(\tanh^{2}(x - tu(x, t)) - 1).$$

Noticing that $0 \le \tanh^2(\cdot) \le 1$. If we want $\frac{\partial u}{\partial x}$ to be undefined for precisely one value of x, we have $t \ge 1$. Hence, $t_m = 1$.

e)

f)

1.18 Problem 18

a)

$$x^{2} + y^{2} - z^{2} = t^{2} + y^{2} - t^{2} = y^{2} = 1,$$

which implies that $y=\pm 1,$ and hence, $\frac{\partial y}{\partial t}=0.$

b)

$$\nabla F = \left(\frac{\partial F}{\partial x}, \frac{\partial F}{\partial y}, \frac{\partial F}{\partial z}\right)^T = (2x, 2y, -2z)^T.$$

c)

$$\begin{aligned} \frac{dF}{dt} &= (\nabla F) \cdot \left(\frac{dx}{dt}, \frac{dy}{dt}, \frac{dz}{dt}\right)^T \\ &= 2x(t) \cdot 1 + 2y \cdot 0 - 2z(t) \cdot 1 \\ &= 0. \end{aligned}$$

d)

Skipped for now.

Chapter 2

Integration Techniques

2.3 Problem 3

a)

$$\int_0^{\pi/2} \sin^7 x \cos x \, dx = \int_0^{\pi/2} \sin^7 x \, d(\sin x)$$
$$= \left[\frac{1}{8} \sin^8 x \right]_0^{\pi/2}$$
$$= \frac{1}{8}.$$

b)

$$\int_0^{\pi} \sin^3 x \cos^2 x \, dx = \int_0^{\pi} (1 - \cos^2 x) \cos^2 x \sin x \, dx$$
$$= \int_0^{\pi} (\cos^4 x - \cos^2 x) \, d(\cos x)$$
$$= \left[\frac{1}{5} \cos^5 x \right]_0^{\pi} - \left[\frac{1}{3} \cos^3 x \right]_0^{\pi}$$
$$= \frac{4}{15}.$$

 $\mathbf{c})$

$$\int \sec^3 x \tan x \, dx = \int \sec^2 x \, d(\sec x) = \frac{1}{3} \sec^3 x + C.$$

d)

$$\int \cos^2 \theta \, d\theta = \int \frac{1 + \cos 2\theta}{2} \, d\theta = \frac{1}{2}\theta + \frac{1}{4}\sin(2\theta) + C.$$

e)
$$\int \cos x \cos(10x) dx = \frac{1}{2} \int (\cos(9x) + \cos(11x)) dx = \frac{1}{18} \sin(9x) + \frac{1}{22} \sin(11x) + C.$$

f)
$$\int \sin(2x)\cos(3x) dx = \frac{1}{2} \int (\sin(5x) - \sin x) dx = -\frac{1}{10}\cos(5x) + \frac{1}{2}\cos x + C.$$

2.4 Problem 4

a)

$$\int \sec x \, dx = \int \frac{\sec x (\tan x + \sec x)}{\tan x + \sec x} \, dx$$
$$= \int \frac{1}{\tan x + \sec x} \, d(\tan x + \sec x)$$
$$= \ln|\tan x + \sec x| + C.$$

b)

i)
$$\int \sec^4 x \, dx = \frac{\sec^2 x \tan x}{3} + \frac{2}{3} \int \sec^2 x \, dx = \frac{\sec^2 x \tan x}{3} + \frac{2 \tan x}{3} + C.$$

ii)

$$\int \sec^5 x \, dx = \frac{\sec^3 x \tan x}{4} + \frac{3}{4} \int \sec^3 dx$$

$$= \frac{\sec^3 x \tan x}{4} + \frac{3}{4} \left(\frac{\sec x \tan x}{2} + \frac{1}{2} \int \sec x \, dx \right)$$

$$= \frac{1}{4} \sec^3 x \tan x + \frac{3}{8} \sec x \tan x + \frac{3}{8} \ln|\tan x + \sec x| + C.$$

c)

For $n \ge 2$, we have

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

$$= \sec^{n-2} x \tan x - (n-2) \int \sec^{n-2} x \tan^2 x \, dx \qquad \text{(Integration by parts)}$$

$$= \sec^{n-2} x \tan x - (n-2) \int (\sec^n x - \sec^{n-2} x) \, dx.$$

Rearranging the equation, we have

$$(n-1)\int \sec^n x \, dx = \sec^{n-2} x \tan x + (n-2)\int \sec^{n-2} x \, dx.$$

Dividing (n-1) on both sides, we obtain

$$\int \sec^n x \, dx = \frac{\sec^{n-2} x \tan x}{n-1} + \frac{n-2}{n-1} \int \sec^{n-2} x \, dx.$$

2.5 Problem 5

a)

$$I_{6,4} = \frac{5}{10}I_{4,4} = \frac{5}{10} \cdot \frac{3}{8}I_{4,2} = \dots = \frac{5}{10} \cdot \frac{3}{8} \cdot \frac{3}{6} \cdot \frac{1}{4} \cdot \frac{1}{2}I_{0,0} = \frac{3\pi}{512}.$$

b)

$$I_{1,1} = \int_0^{\pi/2} \cos x \sin x \, dx = \frac{1}{2} \int_0^{\pi} \sin(2x) \, dx = \left[-\frac{1}{4} \cos(2x) \right]_0^{\pi/2} = \frac{1}{2}.$$

Hence,

$$I_{5,5} = \frac{4}{10} \cdot \frac{4}{8} \cdot \frac{2}{6} \cdot \frac{2}{4} I_{1,1} = \frac{1}{60}.$$

c)

$$I_{1,0} = \int_0^{\pi/2} \cos x \, dx = [\sin x]_0^{\pi/2} = 1.$$

Hence,

$$I_{3,4} = \frac{3}{7} \cdot \frac{2}{5} \cdot \frac{1}{3} I_{1,0} = \frac{2}{35}.$$

2.6 Problem 6

Here we only prove the formula and skip the calculation.

$$I_n = \left[-x^n e^{-x} \right]_0^1 - \int_0^1 (-e^{-x}) \cdot nx^{n-1} dx$$
 (Integration by parts)
$$= -\frac{1}{e} + nI_{n-1}.$$

2.11 Problem 11

$$I_{m+n,0} = \int_0^1 x^{m+n} dx = \left[\frac{1}{m+n+1} x^{m+n+1} \right]_0^1 = 1.$$

Hence,

$$I_{m,n} = \left[\frac{1}{m+1} x^{m+1} (1-x)^n \right]_0^1 + \frac{n}{m+1} \int_0^1 x^{m+1} (1-x)^{n-1} dx$$
 (Integration by parts)
$$= \frac{n}{m+1} I_{m+1,n-1}$$

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

$$= \cdots$$

$$= \frac{n}{m+1} \cdot \frac{n-1}{m+2} \cdot \cdots \cdot \frac{1}{m+n+1} I_{m+n,0}$$

$$= \frac{m! n!}{(m+n+1)!}.$$

2.12 Problem 12

a)

We first derive the reduction formula.

$$I_n = \int_0^{\pi/2} \cos^{n-1} \cos x \, dx$$

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

$$= (n-1) \int_0^{\pi/2} \left(\cos^{n-2} x - \cos^n x \right) \, dx$$

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

which implies that

$$I_n = \left(1 - \frac{1}{n}\right) I_{n-2}.$$

Hence,

$$I_{2m} = \left(1 - \frac{1}{2m}\right) I_{2m-2} = \dots = I_0 \prod_{k=1}^m \left(1 - \frac{1}{2k}\right) = \frac{\pi}{2} \left(1 - \frac{1}{2k}\right),$$

$$I_{2m+1} = \left(1 - \frac{1}{2m+1}\right) I_{2m-1} = \dots = I_1 \prod_{k=1}^m \left(1 - \frac{1}{2k+1}\right) = \prod_{k=1}^m \left(1 - \frac{1}{2k+1}\right).$$

b)

$$\begin{split} \frac{I_{2m}}{I_{2m+1}} &= \frac{\frac{\pi}{2} \prod_{k=1}^{m} \frac{2k-1}{2k}}{\prod_{k=1}^{m} \frac{2k}{2k+1}} \\ &= \frac{\pi}{2} \prod_{k=1}^{m} \frac{(2k-1)(2k+1)}{(2k)^2} \\ &= \frac{\pi}{2} \prod_{k=1}^{m} \left(1 - \frac{1}{(2k)^2}\right). \end{split}$$

c)

Because $0 \le \cos x \le 1$, we have $I_{2m+2} \le I_{2m+1} \le I_{2m}$.

 \mathbf{d}

Since $I_{2m+2} \leq I_{2m+1} \leq I_{2m}$, we have $I_{2m+1} \leq I_{2m} \leq I_{2m-1}$. Dividing I_{2m+1} gives

$$1 \le \frac{I_{2m}}{I_{2m+1}} \le \frac{I_{2m-1}}{I_{2m+1}}.$$

Noticing that

$$\lim_{m \to \infty} \frac{I_{2m-1}}{I_{2m+1}} = 1,$$

by the pinching theorem, we obtain

$$\lim_{m \to \infty} \frac{I_{2m}}{I_{2m+1}} = 1.$$

e)

According to part \mathbf{b} and \mathbf{d} ,

$$\lim_{m \to \infty} \prod_{k=1}^{m} \left(1 - \frac{1}{(2k)^2} \right) = \frac{2}{\pi} \lim_{m \to \infty} \frac{I_{2m}}{I_{2m+1}} = \frac{2}{\pi} \cdot 1 = \frac{2}{\pi}.$$

f)

The first part can be easily proved by induction, and hence the assertion holds. I may come back and update this at some point.

2.13 Problem 13

a)

$$\int_{m}^{2m} \ln x \, dx = \left[x \ln x \right]_{m}^{2m} - \int_{m}^{2m} dx \qquad \text{(Integration by parts)}$$

$$= 2m \ln(2m) - m \ln(m) - m$$

$$= m \ln m + 2m \ln 2 - m.$$

b)

$$\begin{split} \int_{m}^{2m} \ln x \, dx &\approx \frac{1}{2} (\ln m + 2 \ln (m+1) + \dots + 2 \ln (2m-1) + \ln (2m)) \\ &= \sum_{k=m}^{2m} \ln k - \frac{1}{2} \ln m - \frac{1}{2} \ln (2m) \\ &= \sum_{k=m+1}^{2m} \ln k - \frac{1}{2} \ln 2 \\ &= \ln \left(\frac{(2m)!}{m!} \right) - \frac{1}{2} \ln 2. \end{split}$$

$$\lim_{m \to \infty} \frac{(b-a)^3 M}{12m^2} = 0.$$

d)

$$\begin{split} 0 &= \lim_{m \to \infty} \left(\ln \left(\frac{(2m)!}{m!} \right) - \frac{1}{2} \ln 2 - (m \ln m + 2m \ln 2 - m) \right) \\ &= \lim_{m \to \infty} \left(\ln \left(\frac{(2m)!}{m!} \right) - (\ln \sqrt{2} + \ln m^m + \ln 2^{2m} + \ln e^{-m}) \right) \\ &= \lim_{m \to \infty} \left(\ln \left(\frac{(2m)!}{m!} \middle/ \left\{ \sqrt{2} \, 2^{2m} m^m e^{-m} \right\} \right) \right) \\ &= \ln \left(\lim_{m \to \infty} \left(\frac{(2m)!}{m!} \middle/ \left\{ \sqrt{2} \, 2^{2m} m^m e^{-m} \right\} \right) \right), \end{split}$$

which implies that

$$\frac{(2m)!}{m!} / \left\{ \sqrt{2} \, 2^{2m} m^m e^{-m} \right\} \to 1$$

as $m \to \infty$.

2.14 Problem 14

By the results from Problem 13 and 14, we have

$$\frac{\pi}{2} = \lim_{m \to \infty} \frac{2^{4m} (m!)^4}{(2m+1)((2m)!)^2}$$

$$= \lim_{m \to \infty} \frac{2^{4m} (m!)^2}{(2m+1)\left(\frac{(2m)!}{m!}\right)^2}$$

$$= \lim_{m \to \infty} \frac{2^{4m} (m!)^2}{(2m+1)(\sqrt{2} \cdot 2^{2m} m^m e^{-m})^2}$$

$$= \lim_{m \to \infty} \frac{(m!)^2}{(4m+2)m^{2m} e^{-2m}}$$

$$= \lim_{m \to \infty} \frac{(m!)^2}{4mm^{2m} e^{-2m}}.$$

Taking the square roots on both sides and rearranging the equation, we obtain

$$\frac{m!}{\sqrt{2\pi} \, m^{m+\frac{1}{2}} e^{-m}} \to 1.$$

2.15 Problem 15

a)

$$\int_0^1 \frac{x^2}{\sqrt{4 - x^2}} dx = \int_0^{\pi/6} \frac{(2\sin\theta)^2}{2\cos\theta} d(2\sin\theta)$$

$$= \int_0^{\pi/6} 4\sin^2\theta d\theta$$

$$= \left[2\theta - \sin 2\theta\right]_0^{\pi/6}$$

$$= \frac{\pi}{3} - \frac{\sqrt{3}}{2}.$$

b)

Let $x = 2 \tan \theta + 3$ where $\theta \in (-\frac{\pi}{2}, \frac{\pi}{2})$. Then,

$$\int \frac{dx}{\sqrt{x^2 - 6x + 13}} = \int \frac{d(2\tan\theta + 3)}{\sqrt{(2\tan\theta)^2 + 4}}$$

$$= \int \sec\theta \, d\theta$$

$$= \ln|\tan\theta + \sec\theta| + C_0$$

$$= \ln\left|\frac{x - 3}{2} + \frac{1}{2}\sqrt{x^2 - 6x + 13}\right| + C_0$$

$$= \ln\left|x - 3 + \sqrt{x^2 - 6x + 13}\right| + C.$$

c)

$$\int_0^3 \sqrt{9 - x^2} \, dx = \int_0^{\pi/2} \sqrt{9 - (3\sin\theta)^2} \, d(3\sin\theta)$$

$$= 9 \int_0^{\pi/2} \cos^2\theta \, d\theta$$

$$= 9 \int_0^{\pi/2} \frac{1 + \cos 2\theta}{2} \, d\theta$$

$$= \left[\frac{9}{2}\theta + \frac{9}{4}\sin 2\theta \right]_0^{\pi/2}$$

$$= \frac{9}{4}\pi.$$

d)

$$\int \frac{dx}{x^2 \sqrt{x^2 + 16}} = \int \frac{d(4 \sinh u)}{(4 \sinh u)^2 \sqrt{(4 \sinh u)^2 + 16}}$$

$$= \int \frac{4 \cosh u \, du}{16 \sinh^2 u \, 4 \cosh u}$$

$$= \frac{1}{16} \int \frac{du}{\sinh^2 u}$$

$$= -\frac{\coth u}{16} + C$$

$$= -\frac{\sqrt{x^2 + 16}}{16x} + C.$$

e)

$$\int (1 - x^2)^{-3/2} dx = \int (1 - \sin^2 \theta)^{-3/2} d(\sin \theta)$$
$$= \int \sec^2 \theta d\theta$$
$$= \tan \theta + C$$
$$= \frac{x}{\sqrt{1 - x^2}} + C.$$

f)

Let $x = \tan \theta - 1$ where $\theta \in [0, \arctan 2]$. Then,

$$\int_{-1}^{1} \frac{dx}{x^2 + 2x + 2} = \int_{0}^{\arctan 2} \frac{d(\tan \theta - 1)}{\tan^2 \theta + 1}$$
$$= \int_{0}^{\arctan 2} d\theta$$
$$= \arctan 2 + C.$$

2.17 Problem 17

c)

The answer given in the textbook is probably wrong.

Let

$$\frac{x+1}{x^2(x-1)} = \frac{A}{x} + \frac{B}{x^2} + \frac{C}{x-1}.$$

Using the cover-up method, we obtain B=-1, C=2 and A=-2. Hence,

$$\int \frac{x+1}{x^2(x-1)} dx = \int \frac{-2}{x} dx + \int \frac{-1}{x^2} dx + \int \frac{2}{x-1} dx$$
$$= -2\ln|x| + \frac{1}{x} + 2\ln|x-1| + C.$$

2.18 Problem 18

d)

Let $x = u^6$, then

$$\begin{split} \int_{1}^{64} \frac{1}{x^{1/2} + x^{1/3}} \, dx &= \int_{1}^{2} \frac{6u^{5} \, du}{u^{3} + u^{2}} \\ &= \int_{1}^{2} \frac{6u^{3}}{u + 1} \, du \\ &= \int_{1}^{2} \frac{6(u^{3} + 1) - 6}{u + 1} \, du \\ &= 6 \int_{1}^{2} (u^{2} - u + 1) \, du - 6 \int_{1}^{2} \frac{1}{u + 1} \, du \\ &= 11 + 6 \ln \frac{2}{3}. \end{split}$$

2.20 Problem 20

a)

$$I = \int_0^{\pi} \frac{x \sin x}{1 + \cos^2 x} dx$$

$$= \int_{\pi}^0 \frac{(\pi - u) \sin(\pi - u)}{1 + \cos^2(\pi - u)} d(\pi - u)$$

$$= \int_0^{\pi} \frac{(\pi - u) \sin u}{1 + \cos^2 u} du$$

$$= \pi \int_0^{\pi} \frac{\sin u}{1 + \cos^2 u} du - I.$$

Hence,

$$\begin{split} I &= \frac{\pi}{2} \int_0^{\pi} \frac{\sin u}{1 + \cos^2 u} \, du \\ &= \frac{\pi}{2} \int_{-1}^{1} \frac{1}{1 + t^2} \, dt \qquad \qquad \text{(Let } t = \cos u \text{)} \\ &= \frac{\pi}{2} \left[\arctan t \right]_{-1}^{1} \\ &= \frac{\pi^2}{4}. \end{split}$$

b)

Let
$$x = \frac{1-u}{1+u}$$
, then

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

$$= \int_1^0 \frac{\ln\left(\frac{2}{1+u}\right)}{1+\left(\frac{1-u}{1+u}\right)^2} \frac{-2}{(1+u)^2} du$$

$$= \ln 2 \int_0^1 \frac{1}{1+u^2} du - I.$$

Hence,

$$I = \frac{1}{2} \ln 2 \int_0^1 \frac{1}{1+u^2} du$$
$$= \frac{1}{2} \ln 2 \left[\arctan u \right]_0^1$$
$$= \frac{1}{2} \ln 2 \cdot \frac{\pi}{4}$$
$$= \frac{\pi}{8} \ln 2.$$

2.21 Problem 21

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

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

$$= \int \frac{du}{u\sqrt{u^2 - 2}} \qquad (\text{Let } u = x + \frac{1}{x})$$

$$= \int \frac{d(\sqrt{2} \sec \theta)}{\sqrt{2} \sec \theta \sqrt{2} \sec^2 \theta - 2} \qquad (\text{Let } u = \sqrt{2} \sec \theta)$$

$$= \frac{\sqrt{2}}{2} \int d\theta$$

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

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