DEFINITE INTEGRATION

Definition:

 $\int_{a}^{b} f(x) dx = [F(x)]_{a}^{b} = F(b) - F(a) \text{ is called the definite integral of } f(x) \text{ between the limits a and b.}$ where $\frac{d}{dx}(F(x)) = f(x)$

Note: The word limit here is quite different as used in differential calculus.

Important Points:

(I) If $\int_{a}^{b} f(x) dx = 0$, then the equation f(x) = 0 has at least one root in (a, b) provided f is continuous in (a, b). Note that the converse is not true.

Illustration:

$$\int_0^1 e^x (ax^2 + bx + c) dx = 0 \implies e^x (ax^2 + bx + c) = 0 \text{ has at least one root in } (0, 1)$$
$$\Rightarrow ax^2 + bx + c = 0 \text{ has at least one root in } (0, 1) \text{ [e}^x \text{ is always positive]}$$

(II)
$$\lim_{n \to \infty} \left(\int_{a}^{b} f_{n}(x) dx \right) = \int_{a}^{b} \left(\lim_{n \to \infty} f_{n}(x) \right) dx$$

Illustration:

If
$$\lim_{n\to\infty}\int_{-\sqrt[3]{a}}^{\sqrt[3]{a}} \left(1-\frac{t^3}{n}\right)^n t^2 dt = \frac{2\sqrt{2}}{3}$$
 $(n \in \mathbb{N})$, then the value of find 'a'.

Sol. L.H.S.
$$= \int_{-a^{1/3}}^{a^{1/3}} \lim_{n \to \infty} \left(1 - \frac{t^3}{n} \right)^n t^2 dt = \int_{-a^{1/3}}^{a^{1/3}} e^{-t^3} t^2 dt$$

$$= \left[-\frac{1}{3} e^{-t^3} \right]_{-a^{1/3}}^{a^{1/3}} = \frac{1}{3} \left[e^a - e^{-a} \right] \implies e^a - e^{-a} = 2\sqrt{2} \quad \text{or} \quad a = \ln\left(\sqrt{2} + \sqrt{3}\right)$$

(III)
$$\int_{a}^{b} f(x) \cdot d(g(x)) = \int_{g^{-1}(a)}^{g^{-1}(b)} f(x) \cdot g'(x) dx.$$

(IV) If f(x) is continuous in (a, b), Then $\int_a^b \frac{d}{dx} (f(x)) = [f(x)]_a^b$ and if f(x) is discontinuous in (a, b) at

$$x = c \in (a, b)$$
, then $\int_{a}^{b} \frac{d}{dx} (f(x)) = [f(x)]_{a}^{c^{-}} + [f(x)]_{c^{+}}^{b}$

$$\int_{-I}^{I} \left(\frac{d}{dx} \left(\cot^{-1} \frac{I}{x} \right) \right) = \cot^{-1} \frac{I}{x} \Big|_{-I}^{0^{-}} + \cot^{-1} \frac{I}{x} \Big|_{0^{+}}^{I} = \pi - \left(\frac{3\pi}{4} \right) + \frac{\pi}{4} = \frac{\pi}{2}$$

(V) If g(x) is the inverse of f(x) and f(x) has domain $x \in [a, b]$ where f(a) = c and f(b) = d then the value of $\int_a^b f(x) dx + \int_c^d g(y) dy = (bd - ac)$

Illustration:

Evaluate:
$$\int_{0}^{1} e^{\sqrt{e^{x}}} dx + 2 \int_{e}^{e^{\sqrt{e}}} \ln(\ln x) dx$$

Sol. Consider $f: [0, 1] \to [e, e^{\sqrt{e}}]$, $f(x) = e^{\sqrt{e^x}}$ then $f^{-1}(x) = 2 \ln(\ln x)$ $I = \int_{0}^{1} e^{\sqrt{e^x}} dx + 2 \int_{e}^{1} \ln(\ln x) dx \qquad \text{hence } I = 1 \cdot e^{\sqrt{e}} - 0 \cdot e = e^{\sqrt{e}}$

Evaluating definite integrals by finding antiderivatives:

Illustration:

Evaluate:
$$\int_{3}^{8} \frac{\sin \sqrt{x+1}}{\sqrt{x+1}} dx$$
Sol.
$$\int \frac{\sin \sqrt{x+1}}{\sqrt{x+1}} dx = -2 \cos \sqrt{x+1}$$

$$\Rightarrow n \int_{3}^{8} \frac{\sin \sqrt{x+1}}{\sqrt{x+1}} dx = \left[-2 \cos \sqrt{x+1} \right]_{3}^{8} = 2 (\cos 2 - \cos 3)$$

Evaluate:
$$\int_{0}^{\pi/4} \cos 2x \sqrt{4 - \sin 2x} \ dx$$

Sol.
$$\int \cos 2x \sqrt{4 - \sin 2x} \, dx$$
, Put $4 - \sin 2x = t \implies = -2 \cos 2x \, dx = dt$
Integral becomes $\int -\frac{1}{2} \sqrt{t} \, dt = -\frac{1}{3} (t)^{3/2} = -\frac{1}{3} (4 - \sin 2x)^{3/2}$
 $\implies \int \cos 2x \sqrt{4 - \sin 2x} \, dx = \left[-\frac{1}{3} (4 - \sin 2x)^{3/2} \right]_{0}^{\pi/4} = \frac{8 - 3\sqrt{3}}{3}$

Evaluate:
$$\int_{0}^{1} x \ln(1+2x) dx = \frac{3\ln 3}{8}$$

Sol.
$$\int_{II}^{x} \ln(1+2x) dx = \ln(1+2x) \cdot \frac{x^{2}}{2} - \int_{1+x}^{2} \frac{x^{2}}{2} dx = \frac{x^{2}}{2} \ln(1+2x) - \int_{1}^{2} \left(\frac{x}{2} - \frac{1}{4}\right) + \frac{1}{4} \left(\frac{1}{1+2x}\right) dx$$
$$= \frac{x^{2}}{2} \ln(1+2x) - \frac{x^{2}}{4} + \frac{1}{4}x - \frac{1}{8} \ln(1+2x) \implies \int_{0}^{1} x \ln(1+2x) dx = \frac{3}{8} \ln 3$$

Illustration:

The value of the integral
$$\int_{0}^{2008} \left(3x^2 - 8028x + (2007)^2 + \frac{1}{2008}\right) dx$$
 equals

(B)
$$(2009)^2$$

Sol.
$$\int \left(3x^2 - 8028x + (2007)^2 + \frac{1}{2008}\right) dx = x^3 - 4014x^2 + (2007)^2x + \frac{x}{2008}$$

$$\Rightarrow$$
 value of integral = $\left[x^3 - 4014x^2 + (2007)^2x + \frac{x}{2008}\right]_0^{2008} = 2009$

Illustration:

Evaluate:
$$\int_{2}^{4} \frac{\sqrt{x^2 - 4}}{x^4} dx$$

Sol.
$$\int \frac{\sqrt{x^2 - 4}}{x^2} dx = \int \frac{\sqrt{1 - 4/x^2}}{x^3} dx$$
 Put $1 - \frac{4}{x^2} = t \implies 8x^{-3} dx = dt$ integral becomes

$$\int \frac{1}{8} t^{1/2} dt = \frac{1}{12} t^{3/2} = \frac{1}{12} \left(1 - \frac{4}{x^2} \right)^{3/2} \implies \int_{2}^{4} \frac{\sqrt{x^2 - 4}}{x^4} dx = \left[\frac{1}{12} \left(1 - \frac{4}{x^2} \right)^{3/2} \right]_{2}^{4} = \frac{\sqrt{3}}{32}$$

Illustration:

Evaluate:
$$\int_{0}^{\pi/4} x \sin^2 x \, dx$$

Sol. Let
$$I = \int_{0}^{\pi/4} x \sin^2 x \, dx = \int_{0}^{\pi/4} \frac{x}{2} (1 - \cos 2x) \, dx$$

Integrating by parts, we have

$$I = \left[\frac{x}{2}\left(x - \frac{\sin 2x}{2}\right)\right]_0^{\pi/4} - \int_0^{\pi/4} \frac{1}{2}\left(x - \frac{\sin 2x}{2}\right) dx = \frac{\pi}{8}\left(\frac{\pi}{4} - \frac{1}{2}\right) - \left[\frac{x^2}{4} + \frac{\cos 2x}{8}\right]_0^{\pi/4}$$
$$= \left(\frac{\pi^2}{32} - \frac{\pi}{16}\right) - \left(\frac{\pi^2}{64} - \frac{1}{8}\right) = \frac{\pi^2 + 8 - 4\pi}{64}.$$

Find the value of
$$\int_{0}^{1/2} \frac{x \cos^{-1} x}{\sqrt{1-x^2}} dx$$
.

Sol. Let
$$I = \int_{0}^{1/2} \frac{x \cos^{-1} x}{\sqrt{1-x^2}} dx$$

Let us put $x = \cos t$, $dx = -\sin t dt$. Also, when x = 0, then $t = \frac{\pi}{2}$ and when $x = \frac{1}{2}$, then $t = \frac{\pi}{3}$. Thus, we have

$$I = \int_{\pi/2}^{\pi/3} \frac{t \cos t}{\sin t} \left(-\sin t \, dt \right) - \int_{\pi/2}^{\pi/3} t \cos t \, dt$$

$$= \left[-t \sin t \right]_{\pi/2}^{\pi/3} + \int_{\pi/2}^{\pi/3} \sin t \, dt = \frac{\pi}{2} - \frac{\pi}{3} \cdot \frac{\sqrt{3}}{2} - \left[\cos t \right]_{\pi/2}^{\pi/3} = \frac{\pi(\sqrt{3} - 1)}{2\sqrt{3}} - \frac{1}{2}.$$

Practice Problem

Q.1 Let
$$\int_{0}^{1} \frac{dx}{\sqrt{16+9x^2}} + \int_{0}^{2} \frac{dx}{\sqrt{9+4x^2}} = \ln a$$
. Find a.

Q.2 Evaluate:
$$\int_{0}^{\ell_{n2}} x e^{-x} dx$$

Q.3 Evaluate:
$$\int_{0}^{\pi/4} \frac{\sin^{2} x \cdot \cos^{2} x}{(\sin^{3} x + \cos^{3} x)^{2}} dx$$

Q.4 Evaluate:
$$\int_{0}^{\pi/2} \frac{dx}{1 + \cos \theta \cdot \cos x} \ \theta \in (0, \pi)$$

Q.5 Suppose that the function f, g, f' and g' are continuous over [0, 1], $g(x) \neq 0$ for $x \in [0, 1]$, f(0) = 0, $g(0) = \pi$, $f(1) = \frac{2009}{2}$ and g(1) = 1. Find the value of the definite integral,

$$\int_{0}^{1} \frac{f(x) \cdot g'(x) \left\{g^{2}(x) - 1\right\} + f'(x) \cdot g(x) \left\{g^{2}(x) + 1\right\}}{g^{2}(x)} dx.$$

Answer key

Q.4 $\left(\frac{\theta}{\sin \theta}\right)$

Q.1
$$\left(2^{1/3} \cdot 3^{1/2}\right)$$
 Q.2 $1 - \frac{2}{e}$ Q.3 $\frac{1}{6}$

PROPERTIES OF DEFINITE INTEGRAL:

(A) PROPERTIES :

P-1:
$$\int_{a}^{b} f(x) dx = \int_{a}^{b} f(t) dt$$
; **P-2:** $\int_{a}^{b} f(x) dx = -\int_{a}^{a} f(x) dx$

P-3:
$$\int_{a}^{b} f(x) = \int_{a}^{c} f(x) dx + \int_{c}^{b} f(x) dx$$
 provided f has a piece wise continuity

or when f is not uniformly defined in (a, b)

Integral is broken at points of discontinuity or at the points where definition of 'f' changes.

Illustration:

Evaluate:
$$\int_{0}^{\pi} \sqrt{\frac{1+\cos 2x}{2}} dx.$$

Sol.
$$\int_{0}^{\pi} |\cos x| dx = \int_{0}^{\pi/2} \cos x dx + \int_{\pi/2}^{\pi} -\cos x dx = \left[\sin x\right]_{0}^{\pi/2} + \left[-\sin x\right]_{\pi/2}^{\pi} = 2$$

Illustration:

Evaluate:
$$\int_{0}^{3} |5x - 9| dx$$
.

Sol.
$$\int_{0}^{3} |5x - 9| dx = \int_{0}^{9/5} (9 - 5x) dx + \int_{9/5}^{3} (5x - 9) dx = \left[9x - \frac{5}{2}x^{2} \right]_{0}^{9/5} + \left[\frac{5x^{2}}{2} - 9x \right]_{9/5}^{3} = \frac{15}{2}$$

Illustration:

Evaluate:
$$\int_{-1}^{3} \left[x + \frac{1}{2} \right] dx$$

Sol.
$$I = \int_{-1}^{-1/2} \left[x + \frac{1}{2} \right] dx + \int_{-1/2}^{1/2} \left[x + \frac{1}{2} \right] dx + \int_{1/2}^{3/2} \left[x + \frac{1}{2} \right] dx + \int_{3/2}^{5/2} \left[x + \frac{1}{2} \right] dx + \int_{5/2}^{3} \left[x + \frac{1}{2} \right] dx + \int_{5/2}^{3} \left[x + \frac{1}{2} \right] dx$$
$$= \int_{-1}^{-1/2} -1 dx \ dx + \int_{-1/2}^{1/2} 0 dx + \int_{1/2}^{3/2} 1 dx + \int_{3/2}^{5/2} 2 dx + \int_{5/2}^{3} 3 dx = 4$$

Illustration:

Evaluate: $\int_{1}^{4} \ln[x] dx$, [·] is the greatest integer function.

Sol. Let
$$I = \int_{1}^{4} \ln[x] dx = \int_{1}^{2} \ln[x] dx + \int_{2}^{3} \ln[x] dx + \int_{3}^{4} \ln[x] dx$$

= $0 + \ln 2 \int_{2}^{3} dx + \ln 3 \int_{2}^{3} dx = \ln 2 + \ln 3 = \ln 6$

Find the value of following integrals

(a)
$$\int_{-3}^{1} |x+1| dx$$
 (b) $\int_{0}^{\pi} |\cos x - \sin x| dx$.

Sol.

(a) We have |x+1| = -(x+1) for $x \le -1$; = x+1 for x > -1Hence, we have

$$\int_{-3}^{1} |x+1| dx = \int_{-3}^{-1} -(x+1) dx + \int_{-1}^{1} (x+1) dx = \left[\frac{(x+1)^{2}}{2} \right]_{-3}^{-1} + \left[\frac{(x+1)^{2}}{2} \right]_{-1}^{1}$$

$$= -(0-2) + (2-0) = 4.$$

(b) We have

$$\begin{aligned} |\cos x - \sin x| &= \sqrt{2} \left| \sin x \left(x - \frac{\pi}{4} \right) \right| &= -\sqrt{2} \sin \left(x - \frac{\pi}{4} \right) & 0 \le x \le \frac{\pi}{4} \\ &= \sqrt{2} \sin \left(x - \frac{\pi}{4} \right) & \frac{\pi}{4} < x \le \pi \end{aligned}$$

Hence, we have

$$\int_{0}^{\pi} |\cos x - \sin x| \, dx = -\sqrt{2} \int_{0}^{\pi/4} \sin\left(x - \frac{\pi}{4}\right) dx + \sqrt{2} \int_{\pi/4}^{\pi} \sin\left(x - \frac{\pi}{4}\right) dx$$

$$= \sqrt{2} \left[\cos\left(x - \frac{\pi}{4}\right)\right]_{0}^{\pi/4} - \sqrt{2} \left[\cos\left(x - \frac{\pi}{4}\right)\right]_{\pi/4}^{\pi}$$

$$= \sqrt{2} \left[\cos\theta - \cos\frac{\pi}{4}\right] - \sqrt{2} \left[\cos\left(x - \frac{\pi}{4}\right) - \cos\theta\right]$$

$$= \sqrt{2} \left(1 - \frac{1}{\sqrt{2}}\right) - \sqrt{2} \left(\frac{1}{\sqrt{2}} - 1\right) = \sqrt{2} - 1 + 1 + \sqrt{2} = 2\sqrt{2}.$$

$$\mathbf{P-4}: \int_{-a}^{a} f(x) \, \mathrm{d}x = \int_{0}^{a} (f(x) + f(-x)) \mathrm{d}x = \begin{bmatrix} 0 & \text{if } f(x) \text{is odd} \\ 2 \int_{0}^{a} f(x) \, \mathrm{d}x & \text{if } f(x) \text{is even} \end{bmatrix}$$

Proof:
$$I = \int_{-a}^{a} f(x) dx = \int_{-a}^{0} f(x) dx + \int_{0}^{a} f(x) dx \text{ Put } x = -t \text{ in first integral.}$$

$$= \int_{a}^{0} f(-t)(-dt) + \int_{0}^{a} f(x) dx = \int_{0}^{a} f(-t) dt + \int_{0}^{a} f(x) dx = \int_{0}^{a} f(-x) dx + \int_{0}^{a} f(x) dx$$

$$= \int_{0}^{a} \{f(x) + f(-x)\} dx$$

Show that
$$\int_{-I/2}^{I/2} \sec x \ln \frac{I-x}{I+x} dx = 0.$$

Sol. Let
$$f(x) = \sec x \ln\left(\frac{1-x}{1+x}\right)$$
 then $f(-x) = \sec(-x) \ln\left(\frac{1+x}{1-x}\right) = -f(x)$

Illustration:

Show that
$$\int_{-I/2}^{I/2} \left([x] + ln \left(\frac{I+x}{I-x} \right) \right) dx = -\frac{I}{2}.$$

Sol.
$$I = \int_{-I/2}^{I/2} \left([x] + ln \left(\frac{I+x}{I-x} \right) \right) dx = \int_{-I/2}^{I/2} [x] dx + \int_{-I/2}^{I/2} ln \left(\frac{I+x}{I-x} \right) dx$$
$$= \int_{-I/2}^{I/2} [x] dx + 0 \qquad \left(ln \left(\frac{I+x}{I-x} \right) \text{ is an odd function} \right)$$
$$= \int_{-I/2}^{0} -1 dx + \int_{0}^{I/2} 0 dx = -\frac{1}{2}$$

Illustration:

The value of
$$\int_{-1}^{3} \left(\tan^{-1} \frac{x}{x^{2} + 1} + \tan^{-1} \frac{x^{2} + 1}{x} \right) dx$$
 is

(A) π (B) 2π (C) 3π (D) $5\pi/2$

Sol.
$$I = \int_{-1}^{3} \left(\tan^{-1} \frac{x}{x^{2} + 1} + \tan^{-1} \frac{x^{2} + 1}{x} \right) dx$$

$$= \int_{-1}^{1} \left(\tan^{-1} \frac{x}{x^{2} + 1} + \tan^{-1} \frac{x^{2} + 1}{x} \right) dx + \int_{1}^{3} \left(\tan^{-1} \frac{x}{x^{2} + 1} + \tan^{-1} \frac{x^{2} + 1}{x} \right) dx$$

$$= 0 + \int_{1}^{3} \tan^{-1} \left(\frac{x}{x^{2} + 1} \right) + \cot^{-1} \left(\frac{x}{x^{2} + 1} \right) dx = 0 + \int_{1}^{3} \frac{\pi}{2} dx = 2 \times \frac{\pi}{2} = \pi$$
 Ans.

Illustration:

Evaluate:
$$\int_{1}^{1} x^{3} \tan(x^{2}) dx$$

Sol. Since $x^3 \tan (x^2)$, $x \in [-1, 1]$ is an odd function, hence by property (4), we have

$$\int_{-1}^{1} x^3 \tan(x^2) dx = 0.$$

Practice Problem

Evaluate the following definite integral

$$Q.1 \qquad \int_{-\pi/2}^{0} \left| \sin x + \cos x \right| dx$$

Q.2
$$\int_{-\sqrt{2}}^{\sqrt{2}} \frac{2x^7 + 3x^6 - 10x^5 - 7x^3 - 12x^2 + x + 1}{x^2 + 2} dx$$

Q.3
$$\int_{-2}^{2} \frac{x^2 - x}{\sqrt{x^2 + 4}} dx$$

Q.4
$$\int_{0}^{\sqrt{3}} \sin^{-1} \frac{2x}{1+x^2} dx$$

Q.5
$$\int_{-1}^{1} \frac{(2x^{332} + x^{998} + 4x^{1668} \cdot \sin x^{691})}{1 + x^{666}} dx$$

Answer key

Q.1
$$2(\sqrt{2}-1)$$
.

Q.2
$$\frac{\pi}{2\sqrt{2}} - \frac{16\sqrt{2}}{5}$$

Q.3
$$4\sqrt{2} - 4\ln(\sqrt{2} + 1)$$

Q.4
$$\frac{\pi\sqrt{3}}{3}$$

Q.5
$$\frac{\pi + 4}{666}$$

P-5:
$$\int_{a}^{b} f(x) dx = \int_{a}^{b} f(a+b-x) dx$$
 or $\int_{0}^{a} f(x) dx = \int_{0}^{a} f(a-x) dx$

Proof:
$$I = \int_a^b (a+b-x) dx$$
 Put $a+b-x=t$ \Rightarrow $-dx = dt$ & $I = \int_b^a f(t)(-dt)$

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

$$\mathbf{P-6}: \int_{0}^{2a} f(x) \, dx = \int_{0}^{a} f(x) \, dx + \int_{0}^{a} f(2a-x) \, dx \implies \left[2 \int_{0}^{a} f(x) \, dx \right] \text{ if } f(2a-x) = -f(x)$$

Proof:
$$I = \int_0^{2a} f(x) dx = \int_0^a f(x) dx + \int_a^{2a} f(x) dx$$
 Put $x = 2a - t$ in 2^{nd} integral $\Rightarrow I = \int_0^a f(x) dx + \int_a^0 f(2a - t)(-dt) = \int_0^a f(x) dx + \int_0^a f(2a - x) dx$ $= \int_0^a \{f(x) + f(2a - x)\} dx$

Evaluate:
$$\int_{50}^{100} \frac{\ell nx}{\ell nx + \ell n(150 - x)} dx$$

Sol.
$$I = \int_{50}^{100} \frac{\ell nx}{\ell nx + \ell n(150 - x)} dx$$
 using P-5 $[x \to 100 + 50 - x]$

$$I = \int_{50}^{100} \frac{\ln(150 - x)}{\ln(150 - x) + \ln x} dx$$

$$I + I = \int_{50}^{100} 1 \, dx = 50 \implies I = 25$$

Illustration:

Evaluate:
$$\int_{0}^{\pi} \frac{dx}{1+2^{tanx}}$$

Sol.
$$I = \int_{0}^{\pi} \frac{dx}{1 + 2^{tanx}}$$
 using P-5 $[x \to \pi - x]$

$$I = \int_{0}^{\pi} \frac{dx}{1 + 2^{-\tan x}} = \int_{0}^{\pi} \frac{2^{\tan x}}{1 + 2^{\tan x}} dx$$

$$\Rightarrow I + I = \int_{0}^{\pi} 1 dx = \pi \text{ or } I = \frac{\pi}{2}$$

Evaluate:
$$\int_{-\pi/4}^{\pi/4} \frac{\tan^2 x}{1 + e^x} dx$$

Sol.
$$I = \int_{-\pi/4}^{\pi/4} \frac{\tan^2 x}{1 + e^x} dx$$
 using P-5 $[x \to 0 - x]$

$$\Rightarrow I = \int_{-\pi/4}^{\pi/4} \frac{\tan^2 x}{1 + e^{-x}} dx \quad or \quad I + I = \int_{-\pi/4}^{\pi/4} \tan^2 x dx = 2 \int_{0}^{\pi/4} (\sec^2 x - 1) dx$$

$$\Rightarrow I = [\tan x - x]_0^{\pi/4} = I - \frac{\pi}{4}$$

Find the value of following integral

(a)
$$\int_{0}^{\pi/2} \frac{1}{1 + \sqrt{\tan x}} dx$$
 (b) $\int_{2}^{3} \frac{\sqrt{5 - x}}{\sqrt{x} + \sqrt{5} - x} dx$

Sol.

(a)
$$\int_{0}^{\pi/2} \frac{1}{1+\sqrt{\tan x}} dx = \int_{0}^{\pi/2} \frac{\sqrt{\cos x}}{\sqrt{\cos x} + \sqrt{\sin x}} dx$$

Also, we have by property P-5

$$I = \int_{0}^{\pi/2} \frac{\sqrt{\cos(\pi/2 - x)}}{\sqrt{\cos(\pi/2 - x)} + \sqrt{\sin(\pi/2 - x)}} dx = \int_{0}^{\pi/2} \frac{\sqrt{\sin x}}{\sqrt{\sin x} + \sqrt{\cos x}} dx$$

Adding the above integrals, we have

$$2I = \int_{0}^{\pi/2} \frac{\sqrt{\sin x} + \sqrt{\cos x}}{\sqrt{\sin x} + \sqrt{\cos x}} dx = \int_{0}^{\pi/2} 1 dx = [x]_{0}^{\pi/2} = \frac{\pi}{2}$$

i.e.
$$I=\frac{\pi}{4}$$
.

(b) Let
$$I = \int_{2}^{3} \frac{\sqrt{5-x}}{\sqrt{x} + \sqrt{5-x}} dx$$

Also, we have by property P-5

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

Adding the above integrals, we have

$$2I = \int_{2}^{3} \frac{\sqrt{5-x} \sqrt{x}}{\sqrt{5-x} + \sqrt{x}} dx = \int_{2}^{3} 1 dx = [x]_{2}^{3} = I$$

i.e.
$$I=\frac{1}{2}$$
.

Evaluate:
$$\int_{0}^{\pi/2} \frac{dx}{1+\sin x}$$

Sol.
$$\int_{0}^{\pi/2} \frac{dx}{1+\sin x} = \int_{0}^{\pi/2} \frac{dx}{1+\sin(\pi/2-x)} = \int_{0}^{\pi/2} \frac{dx}{1+\cos x}$$
$$= \frac{1}{2} \int_{0}^{\pi/2} \sec^{2}\frac{x}{2} dx = \frac{1}{2} \left[\frac{\tan x/2}{1/2} \right]_{0}^{\pi/2} = 1.$$

$$I = \int_{0}^{2\pi} \sin^4 x \, dx = k \int_{0}^{\pi/2} \cos^4 x \, dx \text{ find value of } k?$$

Sol. Let
$$f(x) = \sin^4 x$$
 then $f(2\pi - x) = \sin^4 (2\pi - x) = f(x)$

using P-6
$$I = 2 \int_0^{\pi} \sin^4 x \, dx, \quad again using P-6 \qquad I = 4 \int_0^{\pi/2} \sin^4 x \, dx$$

using P-5
$$I = 4 \int_{0}^{\pi/2} \cos^4 x \, dx$$
 Ans. 4

Illustration:

Evaluate:
$$I = \int_{0}^{2\pi} x \cdot \cos^{5} x \, dx$$

Sol. Using P-5
$$I = \int_{0}^{2\pi} (2\pi - x) \cos^{5} x dx$$

$$\Rightarrow I + I = \int_{0}^{2\pi} (x + 2\pi - x)\cos^{5}x \, dx \quad \text{or } I = \int_{0}^{2\pi} \pi \cos^{5}x \, dx = 2\pi \int_{0}^{\pi} \cos^{5}x \, dx \quad \text{[using P-5]}$$

$$= 2\pi \times 0 \quad \text{[using P-6 as } \cos^{5}(\pi - x) = -\cos^{5}x\text{]}$$

Illustration:

Evaluate:
$$\int_{0}^{\pi} \frac{\pi - x}{a^2 \cos^2 x + b^2 \sin^2 x} dx$$

Sol. Let
$$I = \int_{0}^{\pi} \frac{\pi - x}{a^{2} \cos^{2} x + b^{2} \sin^{2} x} dx$$
 using P-5

we have

$$I = \int_{0}^{\pi} \frac{\pi - (\pi - x)}{a^{2} \cos^{2}(\pi - x) + b^{2} \sin^{2}(\pi - x)} dx = \int_{0}^{\pi} \frac{x}{a^{2} \cos^{2} x + b^{2} \sin^{2} x} dx$$

Adding the above integrals, we have

$$2I = \int_{0}^{\pi} \frac{\pi}{a^{2} \cos^{2} x + b^{2} \sin^{2} x} dx \qquad i.e. \qquad I = \frac{\pi}{2} \int_{0}^{\pi} \frac{\sec^{2} x}{a^{2} + b^{2} \tan^{2} x} dx$$

Hence, we have

$$I = \pi \int_{0}^{\pi/2} \frac{\sec^{2} x}{a^{2} + b^{2} \tan^{2} x} dx$$
 [using P-6]

Putting tan x = t and $sec^2x dx = dt$, we have

$$I = \pi \int_{0}^{\infty} \frac{dt}{a^2 + b^2 t^2} = \frac{\pi}{ab} \lim_{t \to \infty} \left[tan^{-t} \left(\frac{bt}{a} \right) \right]_{0}^{t} = \frac{\pi}{ab} \cdot \frac{\pi}{2} = \frac{\pi^2}{ab}.$$

Practice Problem

Q.1 Prove that
$$\int_{0}^{\pi/4} \ln(1 + \tan x) dx = \frac{\pi}{8} \ln 2$$

$$Q.2 \qquad \int_{\pi/4}^{3\pi/4} \frac{x \sin x}{1 + \sin x} dx$$

Q.3
$$\int_{0}^{\pi} \frac{(ax+b)\sec x \tan x}{4 + \tan^{2} x} dx$$
 (a,b>0)

Q.4
$$\int_{0}^{\pi} \frac{(2x+3)\sin x}{(1+\cos^{2}x)} dx$$

Q.5
$$\pi \int_{0}^{\pi} \frac{x^2 \sin 2x \cdot \sin \left(\frac{\pi}{2} \cos x\right)}{2x - \pi} dx$$

Answer key

Q.2
$$\pi[\frac{\pi}{4} - (\sqrt{2} - 1)]$$

$$Q.3 \qquad \frac{(a\pi + 2b)\pi}{3\sqrt{3}}$$

Q.4
$$\frac{\pi(\pi+3)}{2}$$

Q.5

P-7:
$$\int_{0}^{nT} f(x) dx = n \int_{0}^{T} f(x) dx$$
 where $f(T+x) = f(x) n \in I$

Show that
$$\int_{0}^{1000} e^{x-[x]} dx = 1000(e-1)$$

Sol.
$$I = \int_{0}^{1000} e^{x-[x]} dx = 1000 \int_{0}^{1} e^{x-[x]} dx \quad \left(e^{x-[x]} \text{ has period } 1\right)$$
$$= 1000 \int_{0}^{1} e^{x} dx = 1000 \left[e^{x}\right]_{0}^{1} = 1000 (e-1)$$

Prove that:
$$\int_{0}^{n\pi+v} |\cos x| dx = (2n+2-\sin v)$$
; where $\frac{\pi}{2} < v < \pi$ & $n \in \mathbb{N}$.

Sol.
$$I = \int_{0}^{n\pi+v} |\cos x| \, dx = \int_{0}^{n\pi} |\cos x| \, dx + \int_{n\pi}^{n\pi+v} |\cos x| \, dx \quad (Put \, x - n\pi = t \ in \ 2^{nd} \ integral)$$

$$= n \int_{0}^{\pi} |\cos x| \, dx + \int_{0}^{v} |\cos(n\pi + t)| \, dt = 2n \int_{0}^{\pi/2} |\cos x| \, dx + \int_{0}^{v} |\cos t| \, dt$$

$$= 2n + \int_{0}^{\pi/2} |\cos t| \, dt + \int_{\pi/2}^{v} |\cos t| \, dt = 2n + 1 + 1 - \sin v = 2n + 2 - \sin v$$

Illustration:

Evaluate:
$$\int_{0}^{10} \sqrt{1-\cos\pi x} \ dx$$

Sol. We have
$$\sqrt{1-\cos\pi x} = \sqrt{2} \left| \sin\frac{\pi x}{2} \right|$$

which is a periodic function, having period $T = \frac{1}{2} \times \frac{2\pi}{\pi/2} = 2$.

Hence, we have

$$\int_{0}^{10} \sqrt{1 - \cos \pi x} \ dx = \int_{0}^{10} \sqrt{2} \left| \sin \frac{\pi x}{2} \right| dx = 5\sqrt{2} \int_{0}^{2} \left| \sin \frac{\pi x}{2} \right| dx$$

$$= 5\sqrt{2} \int_{0}^{2} \sin\left(\frac{\pi x}{2}\right) dx = 5\sqrt{2} \left[\frac{-\cos(\pi x/2)}{\pi/2}\right]_{0}^{2} = \frac{20\sqrt{2}}{\pi}.$$

(B) DERIVATIVES OF ANTIDERIVATIVES (LEIBNITZ RULE):

If f is continuous then

$$\frac{d}{dx} \int_{g(x)}^{h(x)} f(t) dt = f(h(x)) \cdot h'(x) - f(g(x)) \cdot g'(x) \text{ (integral of a continuous function is always differentiable)}$$

Proof: Let
$$\int f(t)dt = F(t) + c$$
 then $\int_{g(x)}^{h(x)} f(t)dt = F(h(x)) - F(g(x))$
 $\Rightarrow \frac{d}{dx} \int_{g(x)}^{h(x)} f(t)dt = F'(h(x)) h'(x) - F'(g(x)) g'(x) = f(h(x)) h'(x) - f(g(x)) g'(x)$

Let
$$G(x) = \int_{2}^{x^{2}} \frac{dt}{1+\sqrt{t}}$$
 (x > 0). Find G'(9).

Sol.
$$G'(x) = \frac{1}{1+\sqrt{x^2}} \cdot 2x - 0 = \frac{2x}{1+x} \implies G'(9) = \frac{2\times 9}{1+9} = \frac{9}{5}$$

Illustration:

If
$$f(x) = \int_{e^{2x}}^{e^{3x}} \frac{t}{\ln t} dt \ x > 0$$
. Find derivative of $f(x)$ w.r.t. $\ln x$ when $x = \ln 2$.

Sol.
$$f'(x) = \frac{e^{3x}}{\ln(e^{3x})} \cdot 3e^{3x} - \frac{e^{2x}}{\ln(e^{2x})} \cdot 2e^{2x} = \frac{e^{6x}}{x} - \frac{e^{4x}}{x}$$

$$f'(\ln 2) = \frac{e^{6\ln 2} - e^{4\ln 2}}{\ln 2} = \frac{2^6 - 2^4}{\ln 2} = \frac{48}{\ln 2}$$

Illustration:

Evaluate:
$$\lim_{x \to 0} \frac{\int_{0}^{x} (1 - \cos 2x) dx}{x \int_{0}^{x} \tan x dx}.$$

Sol.
$$\lim_{x \to 0} \frac{\int_{0}^{x} (1 - \cos 2x) dx}{x \int_{0}^{x} \tan x dx} = \lim_{x \to 0} \frac{\int_{0}^{x} (1 - \cos 2x) dx}{x^{3}} \cdot \frac{x^{2}}{\int_{0}^{x} \tan x dx}$$

Now, we have

$$\lim_{x \to 0} \frac{\int_{0}^{x} (1 - \cos 2x) dx}{x^3} \left(\frac{0}{0} \right) = \lim_{x \to 0} \frac{1 - \cos 2x}{3x^2} = \frac{2}{3}$$

and
$$\lim_{x \to 0} \frac{x^2}{\int_0^x \tan x \, dx} \left(\frac{\theta}{\theta} \right) = \lim_{x \to 0} \frac{2x}{\tan x} = 2.$$

Hence, we have
$$L = \frac{4}{3}$$
.

Practice Problem

Q.1 Evaluate
$$\lim_{x\to 0} \frac{\int_{0}^{x^{2}} \cos t^{2} dt}{x \sin x}$$

Q.2 Evaluate
$$\int_{0}^{200 x} \sqrt{1 + \cos x} \, dx$$

Q.3 Value of
$$\lim_{x\to 0} \frac{\int_{0}^{x} x e^{t^2} dt}{1-e^{x^2}}$$
 is

(A)
$$-1$$
 (B) $-\frac{1}{2}$

$$(D) - 2$$

Q.4 If
$$\int_{0}^{n\pi} \frac{x|\sin x|}{1+|\cos x|} dx$$
 $(n \in \mathbb{N})$ is equal to $100\pi \ln 2$, then find the value of n.

Q.5 If
$$y = x^{\int_{1}^{x} \ln t dt}$$
, find $\frac{dy}{dx}$ at $x = e$.

Q.6 Let
$$g(x) = x^c \cdot e^{2x}$$
 & let $f(x) = \int_0^x e^{2t} \cdot (3t^2 + 1)^{1/2} dt$. For a certain value of 'c', the limit of $\frac{f'(x)}{g'(x)}$ as $x \to \infty$ is finite and non zero. Determine the value of 'c' and the limit.

Answer key

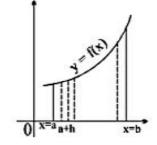
Q.2
$$400\sqrt{2}$$

Q.6
$$c = 1$$
 and $\lim_{x \to \infty}$ will be $\frac{\sqrt{3}}{2}$

(C) DEFINITE INTEGRAL AS A LIMIT OF SUM:

Fundamental theorem of integral calculus:

$$\int_{a}^{b} f(x) dx = \lim_{\substack{h \to 0 \\ n \to \infty}} h[f(a) + f(a+h) + f(a+2h) + \dots + f(a+\overline{n-1}h)]$$



or
$$\int_{a}^{b} f(x) dx = \lim_{h \to 0} h \sum_{r=0}^{n-1} f(a+rh)$$
 where $b-a=nh$

Note: Evaluating a definite integral by evaluating the limit of a sum is called evaluating definite integral by first principle or by a b initio method.

Put
$$a=0$$
 & $b=1$ \Rightarrow $nh=1$, we have

$$\int\limits_0^1 \ f(x) \ dx = \frac{1}{n} \sum_{r=0}^{n-1} \ f\left(\frac{r}{n}\right); \quad \text{replace} \quad \frac{1}{n} \to dx; \ \Sigma \to \int \ ; \quad \frac{r}{n} \to x$$

Evaluate $\int_{a}^{b} \cos x \, dx$ as the limit of a sum.

Sol. We have
$$\int_{a}^{b} \cos x \, dx = \lim_{h \to 0} \sum_{r=1}^{n} h \, f(a+rh) = \lim_{h \to 0} \sum_{r=1}^{n} h \cos(a+rh)$$
$$= \lim_{h \to 0} h \left[\cos(a+h) + \cos(a+2h) + \dots + \cos(a+nh) \right]$$

Now, let $S = \cos(a + h) + \cos(a + 2h) + \dots + \cos(a + nh)$. Multiplying both sides by $2 \sin \frac{h}{2}$, we have

$$\left(2\sin\frac{h}{2}\right)S = 2\sin\frac{h}{2}\cos\left(a+h\right) + 2\sin\frac{h}{2}\cos\left(a+2h\right) + \dots + 2\sin\frac{h}{2}\cos\left(a+nh\right)$$

$$= \sin\left(a+\frac{3}{2}h\right) - \sin\left(a+\frac{1}{2}h\right) + \sin\left(a+\frac{5}{2}h\right) - \sin\left(a+\frac{3}{2}h\right)$$

$$+ \dots + \sin\left(a+\frac{2n+1}{2}h\right) - \sin\left(a+\frac{2n-1}{2}h\right)$$

$$= \sin\left(a+\frac{2n+1}{2}h\right) - \sin\left(a+\frac{1}{2}h\right)$$

$$= \sin\left(a+nh+\frac{h}{2}\right) - \sin\left(a+\frac{h}{2}\right) = \sin\left(b+\frac{h}{2}\right) - \sin\left(a+\frac{h}{2}\right)$$

Hence, we have

$$\int_{a}^{b} \cos x \, dx = \lim_{h \to 0} \frac{h \left[\sin \left(b + \frac{h}{2} \right) \right] - \sin \left(a + \frac{h}{2} \right)}{2 \sin \left(\frac{h}{2} \right)} = \sin b - \sin a.$$

Find the value of
$$\lim_{n\to\infty} \frac{1}{n} + \frac{1}{n+1} + \frac{1}{n+2} + \dots + \frac{1}{4n}$$

Sol.
$$S = \lim_{n \to \infty} \sum_{r=0}^{3n} \frac{1}{n+r} = \lim_{n \to \infty} \frac{1}{n} \sum_{r=0}^{3n} \frac{1}{1+\left(\frac{r}{n}\right)} = \int_{0}^{3} \frac{1}{1+x} d = \left[\ln(1+x)\right]_{0}^{3} = \ln 4$$

Evaluate
$$\lim_{n\to\infty}\prod_{r=1}^n\left(\frac{n+r}{n}\right)^{l/n}$$
.

Sol. We have

$$S = \lim_{n \to \infty} \prod_{r=1}^{n} \left(\frac{n+r}{n} \right)^{1/n} = \lim_{n \to \infty} \left[\frac{n+1}{n} \cdot \frac{n+2}{n} \cdot \dots \cdot \frac{n+n}{n} \right]^{1/n}$$

Taking in both sides, we have

$$\ln S = \lim_{n \to \infty} \frac{1}{n} \left[\ln \left(\frac{n+1}{n} \right) + \ln \left(\frac{n+2}{n} \right) + \dots + \ln \left(\frac{n+n}{n} \right) \right]$$

$$= \lim_{n \to \infty} \frac{1}{n} \sum_{n=1}^{n} \ln \left(1 + \frac{r}{n} \right) = \int_{0}^{l} \ln \left(1 + x \right) dx$$

$$= \ln 2 - (1 - \ln 2) = \ln 4 - 1 = \ln \left(\frac{4}{e} \right)$$

$$\therefore S = \frac{4}{e}.$$

If
$$n \to \infty$$
, then find the limit of $\frac{1}{n} \sum_{r=1}^{n} \sin^{2k} \left(\frac{r\pi}{2n} \right)$.

Sol. Let
$$P = \lim_{n \to \infty} \frac{1}{n} \sum_{r=1}^{n} \sin^{2k} \left(\frac{r\pi}{2n} \right) = \int_{0}^{1} \sin^{2k} \left(\frac{\pi}{2} x \right) dx$$

Put
$$\frac{\pi}{2}x = t$$
 :: $dx = \frac{2}{\pi}dt$

$$= \frac{2}{\pi} \int_0^{\pi/2} \sin^{2k}t \, dt = \frac{2}{\pi} \frac{(2k-1)(2k-3)(2k-5)......3.1}{2k(2k-2)(2k-4).....4.2} \cdot \frac{\pi}{2}$$

$$= \frac{2k(2k-1)(2k-2)(2k-3).....3.2.1}{[2k(2k-2)(2k-4).....4.2]^2}$$

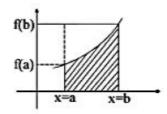
Hence
$$P = \frac{2k!}{(2^k k!)^2} = \frac{2k!}{2^{2k} (k!)^2}$$

(D) ESTIMATION OF DEFINITE INTEGRAL AND GENERAL INEQUALITIES IN INTEGRATION:

Not all integrals can be evaluated using the technique discussed so far. In this situation we try to obtain the interval in which value of integral may lie by using following method.

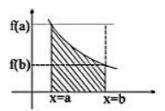
(a) For a monotonic increasing function in (a, b)

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



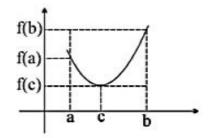
(b) For a monotonic decreasing function in (a, b)

$$f(b). (b-a) < \int_{a}^{b} f(x) dx < (b-a) f(a)$$



(c) For a non monotonic function in (a, b)

$$f(c)(b-a) < \int_{a}^{b} f(x) dx < (b-a) f(b)$$



(d) In addition to this note that

$$\left| \int_{a}^{b} f(x) dx \right| \leq \int_{a}^{b} |f(x)| dx \text{ inequality holds when } f(x) \text{ lies completely above the x-axis}$$

(e) If
$$h(x) \le f(x) \le g(x) \ \forall \ x \in [a, b]$$
 then $\int h(x) dx < \int f(x) dx < \int g(x) dx$

Show that
$$1 < \int_{0}^{\pi/2} \frac{\sin x}{x} dx < \frac{\pi}{2}$$
.

Sol.
$$f(x) = \frac{\sin x}{x}$$
 or $f'(x) = \frac{x \cos x - \sin x}{x^2} = \frac{\cos x}{x^2} [x - \tan x]$

$$\Rightarrow f'(x) < 0 \quad hence f(x)_{min} = \frac{2}{\pi} f(x)_{max} = 1.$$

$$\Rightarrow \frac{2}{\pi} \left(\frac{\pi}{2} - 0 \right) < 1 < 1 \left(\frac{\pi}{2} - 0 \right) \quad \text{or} \quad 1 < 1 < \frac{\pi}{2}.$$

Show that
$$\frac{1}{4} \le \int_{0}^{1} \frac{dx}{1 + x^2 + 2x^5} \le 1$$
.

Sol. Consider the following function $f(x) = \frac{1}{1+x^2+2x^5}$, $x \in [0, 1]$

In the interval [0, 1], f(x) is strictly decreasing, therefore we have

$$f(1) \le f(x) \le f(0)$$
 i.e. $\frac{1}{4} \le f(x) \le 1$

Hence, we have

$$(1-0)\frac{1}{4} \le \int_{0}^{1} f(x) dx \le (1-0)1$$
 [by property (7)]

i.e.
$$\frac{1}{4} \le \int_{0}^{1} f(x) dx \le 1$$
 which is the desired result.

Illustration:

Prove that
$$\frac{\pi}{6} < \int_{0}^{1} \frac{dx}{\sqrt{4-x^2-x^3}} < \frac{\pi\sqrt{2}}{8}$$

Sol.
$$4-2x^2 \le 4-x^2-x^3 \le 4-x^2$$

$$\Rightarrow \frac{1}{\sqrt{4-2x^2}} \ge \frac{1}{\sqrt{4-x^2-x^3}} \ge \frac{1}{\sqrt{4-x^2}} \Rightarrow \int_0^1 \frac{dx}{\sqrt{4-x^2}} < \int_0^1 \frac{dx}{\sqrt{4-x^2-x^3}} < \int_0^1 \frac{dx}{\sqrt{4-2x^2}}$$

$$\Rightarrow \left[\sin^{-1} \left(\frac{x}{2} \right) \right]_0^I < I < \frac{1}{\sqrt{2}} \left[\sin^{-1} \frac{x}{\sqrt{2}} \right]_0^I \quad \text{or} \quad \frac{\pi}{6} < I < \frac{\sqrt{2}}{8} \pi$$

Practice Problem

$$Q.1 \qquad \lim_{n \to \infty} \ \frac{\sqrt{1} + \sqrt{2} + \sqrt{3} + \dots + 2\sqrt{n}}{n\sqrt{n}}. \qquad Q.2 \quad \lim_{n \to \infty} \ \frac{\left[(n+1) \, (n+2) \, \dots + (n+n) \right]^{1/n}}{n}$$

Q.3 Prove that
$$\frac{e-1}{3} < \int_{1}^{e} \frac{dx}{2 + lnx} < \frac{e-1}{2}$$
 Q.4 Prove the inequalities: $2e^{-1/4} < \int_{0}^{2} e^{x^2 - x} dx < 2e^2$.

Answer key

Q.1
$$\frac{16}{3}$$
 Q.2 $\frac{4}{e}$

(E) WALLI'S THEORM :

$$\int_{0}^{\pi/2} \sin^{n} x \cos^{m} x \, dx = \frac{[(n-1)(n-3)....1 \text{ or } 2][(m-1)(m-3)....1 \text{ or } 2]}{(m+n)(m+n-2)....1 \text{ or } 2} K$$

$$(m, n \text{ are non-negative integer})$$
where $K = \begin{bmatrix} \frac{\pi}{2} & \text{if } m, n \text{ both are even} \\ 1 & \text{otherwise} \end{bmatrix}$

Illustration:

Evaluate:
$$\int_{0}^{2\pi} x \sin^{6} x \cos^{4} x dx$$

Sol. $I = \int_{0}^{2\pi} x \sin^{6} x \cos^{4} x dx \text{ using } P5$

$$I = \int_{0}^{2\pi} (2\pi - x) \sin^{6} x \cos^{4} x dx \implies I + I = \int_{0}^{2\pi} 2\pi \sin^{6} x \cos^{4} x dx$$
or $I = \pi \int_{0}^{2\pi} \sin^{6} x \cos^{4} x dx$ Using $P6$ twice

$$I = 4\pi \int_{0}^{\pi/2} \sin^{6} x \cos^{4} x dx = 4\pi \frac{(5 \cdot 3 \cdot 1)(3 \cdot 1)}{10 \cdot 8 \cdot 6 \cdot 4 \cdot 2} = \frac{3\pi^{2}}{128} \quad \text{Ans.}$$

Evaluate:
$$\int_{0}^{3\pi/2} \cos^{4} 3x \cdot \sin^{2} 6x \, dx$$

$$I = \int_{0}^{3\pi/2} \cos^{4} 3x \cdot \sin^{2} 6x \, dx = \int_{0}^{3\pi/2} 4 \sin^{2} (3x) \cos^{6} (3x) \, dx$$
Put $3x = t$ to get
$$I = \int_{0}^{9\pi/2} 4 \cdot \sin^{2} t \cdot \cos^{6} t \, \frac{1}{3} \, dt = \frac{4}{3} \left[\int_{0}^{4\pi} \sin^{2} t \cos^{6} t \, dt + \int_{4\pi}^{9\pi/2} \sin^{2} t \cos^{6} t \, dt \right]$$

$$= \frac{4}{3} \left[\int_{0}^{\pi} \sin^{2} t \cos^{6} t \, dt + \int_{4\pi}^{9\pi/2} \sin^{2} t \cos^{6} t \, dt \right] \qquad (\sin^{2} t \cos^{6} t \, has \, period \, \pi)$$

$$= \frac{4}{3} \left[\int_{0}^{\pi/2} \sin^{2} t \cos^{6} t \, dt + \int_{0}^{\pi/2} \sin^{2} t \cos^{6} t \, dt \right] \qquad (using P-6 in 1^{st} integral and t - 4\pi = z in 2^{nd})$$

Evaluate:
$$\int_{0}^{\pi/2} \cos^{7} x \, dx$$

Sol.
$$I = \int_{0}^{\pi/2} \cos^{7} x \, dx = \frac{6 \cdot 4 \cdot 2}{7 \cdot 5 \cdot 3 \cdot 1}.$$

REDUCTION METHOD:

For integration of type $\int_{a}^{b} (f(x))^n dx$

where 'n' is big natural number it is possible to reduce 'n' by some methods specially by parts.

Illustration:

Let
$$I_n = \int_0^I (1-x^a)^n dx$$
. Find the ratio I_n/I_{n+1} .

We have
$$I_{n+1} = \int_{0}^{1} (1-x^{a})^{n} dx$$

$$= \left[x(1-x^a)^{n+1} \right]_0^1 + (n+1)a \int_0^1 x^a (1-x^a)^n dx$$

[taking I as one function and integrating by parts]

$$= (n+1)a\int_{0}^{1} (x^{a}-1+1)(1-x^{a})^{n} dx = (n+1)a\int_{0}^{1} (1-x^{a})^{n} dx - (n+1)a\int_{0}^{1} (1-x^{a})^{n+1} dx$$

$$= (n+1)aI_{n} - (n+1)aI_{n+1}$$

Simplifying, we have
$$\frac{I_n}{I_{n+1}} = I + \frac{1}{(n+1)a}$$
.

Illustration:

Given
$$I_n = \int_0^{\pi/4} (\tan x)^n dx$$
 $(n \in N)$

Prove that $I_n + I_{n-1} = \frac{1}{n-1}$ $(n \ge 3)$. Hence find value of I_6 .

Sol.
$$I_n = \int_0^{\pi/4} (\tan x)^n dx$$
, $I_{n-2} = \int_0^{\pi/4} (\tan x)^{x-2} dx$

$$I_n + I_{n-1} = \int_0^{\pi/4} (\tan x)^n + (\tan x)^{n-2} dx$$

Put
$$\tan x = t$$
 to get $I_n + I_{n-2} = \int_0^1 t^{n-2} dt = \frac{t^{n-1}}{n-1} \Big|_0^1 = \frac{1}{n-1}$
Also $I_2 = \int_0^{\pi/4} \tan^2 x \, dx = \int_0^{\pi/4} (\sec^2 x - 1) dx = [\tan x - x]_0^{\pi/4} = 1 - \frac{\pi}{4}$
Using $I_n + I_{n-2} = \frac{1}{n-1}$, $I_4 + I_2 = \frac{1}{3}$ and $I_6 + I_4 = \frac{1}{5}$
 $\Rightarrow I_6 = I_2 - \frac{2}{\sqrt{5}}$ or $I_6 = 1 - \frac{\pi}{4} - \frac{2}{15} = \frac{13}{15} - \frac{\pi}{4}$

SOME INTEGRALS WHICH CANNOT BE FOUND IN TERMS OF (F) KNOWN ELEMENTRY FUNCTIONS :

- $\int \frac{\sin x}{x} dx$ (1)
- (2) $\int \frac{\cos x}{x} dx$ (3) $\int \sqrt{\sin x} dx$ (4) $\int \sin x^2 dx$

- (5) $\int \cos x^2 dx$
- (6) $\int x \tan x dx$

- (7) $\int e^{-x^2} dx$ (8) $\int e^{x^2} dx$ (9) $\int \frac{x^3}{1+x^5} dx$

- (10) $\int (1+x^2)^{1/3} dx$ (11) $\int \frac{dx}{\ln x}$ (12) $\int \sqrt{1+k^2 \sin^2 x} dx \ k \in \mathbb{R}$

Practice Problem

- Let $U_{10} = \int_{10}^{2} x \sin^{10} x \, dx$, then find the value of $\left(\frac{100U_{10} 1}{U_{10}}\right)$.
- If $U_n = \int_{0}^{\pi/2} \frac{\sin^2 nx}{\sin^2 x} dx$, then show that $U_1, U_2, U_3, \dots, U_n$ constitute an AP. Q.2 Hence or otherwise find the value of Un.
- Evaluate: $\int_{0}^{\pi} \sin^4 x \cos^2 x \, dx$

Answer key

01 90 Q.2 $U_n = \frac{n\pi}{2}$

Q.3 $\frac{\pi}{4}$

Solved Examples

Q.1 Prove that
$$\int_0^\infty \frac{dx}{\left[x + \sqrt{(1 + x^2)}\right]^2} = \frac{n}{n^2 - 1} (n > 1)$$

Sol. L.H.S. =
$$\int_0^\infty \frac{dx}{\left(x + \sqrt{1 + x^2}\right)^n}$$
 Put $x + \sqrt{(1 + x^2)} = t$ (i)

$$\therefore \left(1 + \frac{x}{\sqrt{1 + x^2}}\right) dx = dt \quad \text{when } x \to 0 \text{ then } t \to 1 \qquad x \to \infty \text{ then } t \to \infty$$

$$\Rightarrow \frac{t \, dx}{\sqrt{1+x^2}} = dt \Rightarrow dx = \frac{\sqrt{(1+x^2)}}{t} dt \Rightarrow \sqrt{1+x^2} - x = \frac{1}{t} \dots (ii)$$

Adding (i) & (ii) we get $2\sqrt{1+x^2} = t + \frac{1}{t}$

$$\Rightarrow \sqrt{(1+x^2)} = \frac{t^2+1}{2t} \qquad \therefore \qquad dx = \frac{(t^2+1)}{2t^2} dt$$

Hence L.H.S.
$$= \int_{1}^{\infty} \frac{(t^{2}+1)dt}{2t^{2}t^{n}} = \frac{1}{2} \int_{1}^{\infty} \left(\frac{1}{t^{n}} + \frac{1}{t^{n+2}}\right) dt = \frac{1}{2} \left[-\frac{1}{(n-1)t^{n-1}} - \frac{1}{(n+1)t^{n+1}} \right]_{1}^{\infty}$$

$$= \frac{1}{2} \left[(-0-0) - \left(-\frac{1}{n-1} - \frac{1}{n+1} \right) \right] = \frac{1}{2} \left[\frac{1}{n-1} + \frac{1}{n+1} \right] \qquad (\because n > 1)$$

$$= \frac{n}{n^{2}-1} = \text{R.H.S.}$$

Q.2 If
$$f(x) = \int_0^x \frac{e^t}{t} dt$$
, $x > 0$. Prove that $\int_1^x \frac{e^t dt}{(t+a)} = e^{-a} [f(x+a) - f(1+a)]$.

Sol. R.H.S.
$$= e^{-a} [f(x+a) - f(1+a)] = e^{-a} \left[\int_0^{x+a} \frac{e^t}{t} dt - \int_0^{1+a} \frac{e^t}{t} dt \right] = e^{-a} \left[\int_0^{x+a} \frac{e^t}{t} dt + \int_{1+a}^0 \frac{e^t}{t} dt \right]$$

 $= e^{-a} \int_{1+a}^{a+x} \frac{e^t}{t} dt$ Put $t = a + y$ \therefore $dt = dy$
 $= e^{-a} \int_1^x \frac{e^{a+y}}{(a+y)} dy = e^{-a} \cdot e^a \int_1^x \frac{e^y}{(a+y)} dy = \int_1^x \frac{e^y}{a+y} dy = \int_1^x \frac{e^y}{(a+t)} dt$ (by Prop.)
 $= L.H.S.$

Q.3 Evaluate
$$\int_{-\pi}^{\pi} |x \sin[x^2 - \pi]| dx$$
, [·] is the greatest integer function.

Sol. Let
$$I = \int_{-\pi}^{\pi} \left| x \sin[x^2 - \pi] \right| dx = 2 \int_{0}^{\pi} \left| x \sin[x^2 - \pi] \right| dx$$
 [it is even function]
$$I = 2 \left[\int_{0}^{\sqrt{\pi - 3}} \left| x \sin[x^2 - \pi] \right| dx + \int_{\sqrt{\pi - 3}}^{\sqrt{\pi - 2}} \left| x \sin[x^2 - \pi] \right| dx + \int_{\sqrt{\pi - 2}}^{\sqrt{\pi - 1}} \left| x \sin[x^2 - \pi] \right| dx + \int_{\sqrt{\pi - 1}}^{\sqrt{\pi}} \left| x \sin[x^2 - \pi] \right| dx$$

$$= 2 \left[\int_{0}^{\sqrt{\pi - 3}} x \sin 4 dx + \int_{\sqrt{\pi - 3}}^{\sqrt{\pi - 2}} x \sin 3 dx + \int_{\sqrt{\pi - 2}}^{\sqrt{\pi - 1}} x \sin 2 dx + \int_{\sqrt{\pi - 1}}^{\sqrt{\pi}} x \sin 1 dx + 0 + \int_{\sqrt{\pi - 1}}^{\sqrt{\pi}} x \sin 1 dx + 0 + \int_{\sqrt{\pi - 1}}^{\sqrt{\pi}} x \sin 1 dx + \dots + \int_{\sqrt{\pi - 6}}^{\pi} x \sin 6 dx$$

$$= \left\{ \sin 4 (\pi - 3) + \sin 3(1) + \sin 2(1) + \sin 1(1) + \dots + \sin 1$$

Q.4 Show that
$$\frac{\pi}{3\sqrt{3}} \le \int_{0}^{1} \frac{dx}{1+x^2+2x^5} \le \frac{\pi}{4}$$
.

Sol. We have
$$1 + x^2 + 2x^5 \ge 1 + x^2$$

and $1 + x^2 + 2x^5 \le 1 + x^2 + 2x^2 = 1 + 3x^2$ [$x^5 < x^2$ on [0, 1]]

Hence, we have
$$\frac{1}{1+3x^2} \le \frac{1}{1+x^2+2x^5} \le \frac{1}{1+x^2}$$

i.e.
$$\int_{0}^{1} \frac{dx}{1+3x^{2}} \le \int_{0}^{1} \frac{dx}{1+x^{2}+2x^{5}} \le \int_{0}^{1} \frac{dx}{1+x^{2}}$$
 [by property (8)]

i.e.
$$\left[\frac{\tan^{-1}\sqrt{3} x}{\sqrt{3}}\right]_0^1 \le \int_0^1 \frac{dx}{1+x^2+2x^5} \le \left[\tan^{-1} x\right]_0^1 \quad \text{i.e. } \frac{\pi}{3\sqrt{3}} \le \int_0^1 \frac{dx}{1+x^2+2x^5} \le \frac{\pi}{4}$$

which is the desired result.

Q.5 Evaluate
$$\int_{-1}^{1} \frac{|\sin x|}{\sin x} dx$$

Sol. We have
$$\frac{\left|\sin x\right|}{\sin x} = -1$$
, $-1 \le x \le 0 = 1$, $0 \le x \le 1 \Rightarrow \frac{\left|\sin x\right|}{\sin x}$, $x \in [-1, 1]$ is an odd function

Hence, by property (4), we have
$$\int_{-1}^{1} \frac{|\sin x|}{\sin x} = 0.$$

- Q.6 Evaluate: $\int_{0}^{2} [x^{2}-1]dx$ where [x] represents integral part of x.
- Sol. We have $[x^2 1] = -1$, $0 \le x < 1 = 0$, $1 \le x < \sqrt{2} = 1$, $\sqrt{2} \le x < \sqrt{3} = 2$, $\sqrt{3} \le x < 2$. Hence, we have $\int_0^2 [x^2 - 1] dx = \int_0^1 -1 dx + \int_0^{\sqrt{2}} 0 dx + \int_{\sqrt{2}}^{\sqrt{3}} 1 dx + \int_{\sqrt{3}}^2 1 dx$ $= [-x]_0^1 + 0 + [x]_{\sqrt{2}}^{\sqrt{3}} + [x]_{\sqrt{3}}^2 = -1 + \sqrt{3} - \sqrt{2} + 2 - \sqrt{3} = 1 - \sqrt{2}.$
- Q.7 Evaluate: $\int_{1}^{3} \frac{dx}{\sqrt{x+1} \sqrt{x-1}}$
- Sol. We have $\int_{1}^{3} \frac{dx}{\sqrt{x+1} \sqrt{x-1}} = \int_{1}^{3} \frac{\sqrt{x+1} \sqrt{x-1}}{2} dx = \frac{1}{2} \left[\frac{(x+1)^{3/2}}{3/2} + \frac{(x-1)^{3/2}}{3/2} \right]_{1}^{3}$ $= \frac{1}{3} \left[(x+1)^{3/2} + (x-1)^{3/2} \right]_{1}^{3} = \frac{1}{3} \left[4^{3/2} + 2^{3/2} 2^{3/2} \right] = \frac{8}{3}.$
- Q.8 Evaluate the definite integral $\int_{0}^{\pi/2} \ln (\tan x + \cot x) dx$
- Sol. Let $I = \int_{0}^{\pi/2} \ln \left(\tan x + \cot x \right) dx = \int_{0}^{\pi/2} \ln \left(\frac{\sin x}{\cos x} + \frac{\cos x}{\sin x} \right) dx = \int_{0}^{\pi/2} \ln \left(\frac{1}{\sin x \cos x} \right) dx$ $= \int_{0}^{\pi/2} \ln \left(\frac{2}{\sin 2x} \right) dx = \int_{0}^{\pi/2} \ln 2 dx \int_{0}^{\pi/2} \ln \left(\sin 2x \right) dx = \frac{\pi}{2} \ln 2 \int_{0}^{\pi/2} \ln \left(\sin 2x \right) dx.$

Let us put 2x = y and 2 dx = dy in the second integral on the RHS. Also, when x = 0, then y = 0 and

when
$$x = \frac{\pi}{2}$$
, then $y = \pi$. Hence, we have
$$\int_{0}^{\pi/2} ln \left(\sin 2x\right) dx = \frac{1}{2} \int_{0}^{\pi/2} ln \left(\sin y\right) dy$$
$$= \frac{1}{2} \cdot 2 \int_{0}^{\pi/2} ln \left(\sin y\right) dy \qquad [ln \left(\sin y\right) = ln \sin \pi - y]$$
$$= -\frac{\pi}{2} ln 2$$

Hence, we have $I = \frac{\pi}{2} \ln 2 + \frac{\pi}{2} \ln 2 = \pi \ln 2$.

Q.9 Find f(x) if it satisfies the relation
$$f(x) = e^x + \int_0^1 (x + ye^x) f(y) dy$$
.

Sol. We have
$$f(x) = e^x + x \int_0^1 f(y) dy + e^x \int_0^1 y f(y) dy$$

= $e^x \left(1 + \int_0^1 y f(y) dy \right) + x \int_0^1 f(y) dy = ae^x + bx \text{ (say)}$

where a, b are constants, given by $a = 1 + \int_0^1 y f(y) dy = 1 + \int_0^1 y (ae^y + by) dy$

$$= 1 + \left[(y-1) e^{y} \right]_{0}^{1} + \left[\frac{by^{3}}{3} \right]_{0}^{1} = 1 + a + \frac{b}{3}$$

and
$$b = \int_{0}^{1} f(y) dy = \int_{0}^{1} (ae^{y} + by) dy = \left[ae^{y} + \frac{by^{2}}{3} \right]_{0}^{1} = a(e-1) + \frac{b}{2}$$

Solving, we have b=-2 and $a=\frac{-3}{2(e-1)}$

Hence, we have
$$f(x) = \frac{-3e^x}{2(e-1)} - 3x$$
.

Q.10 If
$$b = \int_0^1 \frac{e^t}{t+1} dt$$
, then show that $\int_{a-1}^a \frac{e^{-t}}{t-a-1} dt = be^{-a}$.

Sol. We have
$$I = \int_{a-1}^{a} \frac{e^{-t}}{t-a-1} dt = \int_{a-1}^{-a} \frac{e^{y}}{-y-a-1} (-dy)$$
 [putting $t = -y$]

$$= e^{-a} \int_{a-1}^{-a} \frac{e^{y+a}}{y+a+1} dy = e^{-a} \int_{a-1}^{-a} \frac{e^{u}}{u+1} du$$
 [putting $y + a = u$]

$$= -e^{-a} \int_{0}^{1} \frac{e^{u}}{u+1} dx = -be^{-a}$$
 $\left[\int_{0}^{1} \frac{e^{t}}{t+1} dt = b \text{ given} \right]$

Q.11 Evaluate the definite integral
$$\int_{0}^{1} \frac{1-x^{2}}{1+x^{2}} \cdot \frac{dx}{\sqrt{1+x^{4}}}$$

Sol. We have
$$I = \int_0^1 \frac{1-x^2}{1+x^2} \cdot \frac{dx}{\sqrt{1+x^4}} = \int_0^1 \frac{\frac{1}{x^2} - 1}{x + \frac{1}{x}} \cdot \frac{dx}{\sqrt{x^2 + \frac{1}{x^2}}} = \int_0^1 \frac{-d\left(x + \frac{1}{x}\right)}{\left(x + \frac{1}{x}\right)\sqrt{\left(x + \frac{1}{x}\right)^2 - 2}}$$

$$= \int_{\infty}^{2} \frac{-dt}{t\sqrt{t^{2}-2}} \quad [Puting x + \frac{1}{x} = t] \qquad = \int_{2}^{\infty} \frac{t dt}{t^{2}\sqrt{t^{2}-2}} \quad [Putting t^{2} - 2 = u^{2}]$$

$$= \int_{\sqrt{2}}^{\infty} \frac{u du}{u(u^{2}+2)} = \frac{1}{\sqrt{2}} \left[tan^{-1} \frac{u}{\sqrt{2}} \right]_{\sqrt{2}}^{\infty} = \frac{1}{\sqrt{2}} \left(\frac{\pi}{2} - \frac{\pi}{4} \right) = \frac{\pi}{4\sqrt{2}}$$

Q.12 If
$$I_1 = \int_0^{n\pi} f(\sin^4 x) dx$$
 and $I_2 = \int_0^{\pi} f(\sin^4 x) dx$. Find the value of $\frac{I_1}{I_2}$.

Sol. We have

$$I = \frac{\int\limits_{0}^{n\pi} f(\sin^4 x) \, dx}{\int\limits_{0}^{\pi} f(\sin^4 x) \, dx} = \frac{\int\limits_{0}^{2n \left(\frac{\pi}{2}\right)} f(\sin^4 x) \, dx}{\int\limits_{0}^{2n \left(\frac{\pi}{2}\right)} \int\limits_{0}^{\pi/2} f(\sin^4 x) \, dx} = \frac{2n \int\limits_{0}^{\pi/2} f(\sin^4 x) \, dx}{2 \int\limits_{0}^{\pi/2} f(\sin^4 x) \, dx} \quad [period of \sin^4 x is \frac{\pi}{2}] = n.$$

Q.13 Prove that
$$\int_{1/2}^{2} (\ln x)^2 dx < \int_{1/2}^{2} |\ln x| dx$$

Sol. In the interval $\left[\frac{1}{4}, \frac{1}{2}\right]$, $\left|\ln x\right|$ is a fraction, hence, we have $(\ln x)^2 < \left|\ln x\right|$

i.e.
$$\int_{1/2}^{2} (\ln x)^2 dx < \int_{1/2}^{2} |\ln x| dx.$$

Q.14 Show that
$$\int_{0}^{k\pi} \sin\left[\frac{2x}{\pi}\right] dx = \frac{\pi}{2} \cdot \frac{\sin k \sin(k+1/2)}{\sin(1/2)}.$$

Sol. We have
$$I = \int_{0}^{k\pi} \sin\left[\frac{2x}{\pi}\right] dx = \int_{0}^{\pi/2} \sin 0 dx + \int_{\pi/2}^{2\pi/2} \sin 1 dx + \int_{2\pi/2}^{3\pi/2} \sin 2 dx + \dots + \int_{2\pi/2}^{2k\pi/2} \sin(2k-1) dx$$
$$= \frac{\pi}{2} \left[\sin 1 + \sin 2 + \sin 3 + \dots + \sin(2k-1) \right]$$
$$= \frac{\pi}{2} \left[\frac{\sin \frac{1}{2} \sin 1 + \sin \frac{1}{2} \sin 2 + \sin \frac{1}{2} \sin 3 + \dots + \sin \frac{1}{2} \sin(2k-1)}{\sin \frac{1}{2}} \right]$$

$$\sin\frac{1}{2}$$

$$= \frac{\left[\cos\frac{1}{2} - \cos\frac{3}{2} + \cos\frac{3}{2} - \cos\frac{5}{2} + \dots + \cos\left(2k - \frac{3}{2}\right) - \cos\left(2k + \frac{1}{2}\right)\right]}{2\sin\frac{1}{2}}$$

$$= \frac{\pi}{2} \cdot \frac{\cos \frac{1}{2} - \cos \left(2k + \frac{1}{2}\right)}{2\sin \frac{1}{2}} = \frac{\pi}{2} \cdot \frac{\sin k \sin(k + 1/2)}{\sin(1/2)}$$

Q.15 Let
$$I_n = \int_0^1 x^n \tan^{-1} x \, dx$$
. Show that $(n+1)I_{n-1} + (n-1)I_{n-2} = \frac{\pi}{2} - \frac{1}{n}$.

Sol. We have
$$I_n = \int_0^1 x^n \tan^{-1} x \, dx = \int_0^{\pi/4} \theta (\tan \theta)^n \sec^2 \theta \, d\theta \qquad [Putting x = \tan \theta]$$

$$= \left[\frac{\theta(\tan\theta)^{n+1}}{n+1}\right]_0^{\pi/4} - \int_0^{\pi/4} \frac{(\tan\theta)^{n+1}}{n+1} d\theta = \frac{\pi/4}{n+1} - \int_0^{\pi/4} \frac{(\tan\theta)^{n-1}(\sec^2\theta - 1)}{n+1} d\theta$$

$$= \frac{\pi/4}{n+1} - \frac{1}{n+1} \int_{0}^{\pi/4} (\tan \theta)^{n-1} \sec^{2} \theta \, d\theta + \frac{1}{n+1} \int_{0}^{\pi/4} (\tan \theta)^{n-1} \, d\theta$$

$$= \frac{\pi/4}{n+1} - \frac{1}{n+1} \left[\frac{(\tan \theta)^n}{n} \right]_0^{\pi/4} + \left(\frac{1}{n+1} \right) I$$

$$= \frac{\pi/4}{n+1} - \frac{1}{n(n+1)} + \left(\frac{1}{n+1}\right)I \quad \text{and} \quad I_{n-2} = \int_{0}^{\pi/4} \theta(\tan\theta)^{n-2} \sec^2\theta d\theta$$

$$= \left[\frac{\theta (\tan \theta)^{n-1}}{n-1} \right]_0^{\pi/4} - \int_0^{\pi/4} \frac{(\tan \theta)^{n-1}}{n-1} d\theta = \frac{\pi/4}{n-1} \left(\frac{1}{n-1} \right) I$$

Eliminating I from equations (1) and (2), we have

$$(n+1)I_{n-1} + (n-1)I_{n-2} = \frac{\pi}{2} - \frac{1}{n}$$
 which is the desired result.

Q.16 Evaluate:
$$\lim_{n\to\infty} \prod_{r=1}^{n} \frac{(n^2+r^2)^{1/n}}{n^2}$$

Sol. We have
$$S = \lim_{n \to \infty} \prod_{r=1}^{n} \frac{(n^2 + r^2)^{1/n}}{n^2}$$

$$= \lim_{n \to \infty} \left[\left(\frac{n^2 + 1^2}{n^2} \right) \left(\frac{n^2 + 2^2}{n^2} \right) \dots \left(\frac{n^2 + n^2}{n^2} \right) \right]^{1/n}$$
 Taking

Taking in both sides, we have

$$\begin{split} & \ln S = \lim_{n \to \infty} \frac{1}{n} \left[ln \left(1 + \frac{1^2}{n^2} \right) + ln \left(1 + \frac{2^2}{n^2} \right) + \dots + ln \left(1 + \frac{n^2}{n^2} \right) \right] \\ & = \lim_{n \to \infty} \frac{1}{n} ln \left(1 + \frac{r^2}{n^2} \right) = \int_0^1 ln \left(1 + x^2 \right) dx = \left[x ln \left(1 + x^2 \right) \right]_0^1 - \int_0^1 x \left(\frac{2x}{1 + x^2} \right) dx \\ & = ln 2 - \int_0^1 2 \left(1 - \frac{1}{1 + x^2} \right) dx = ln 2 - 2 \left[x - tan^1 x \right]_0^1 \\ & = ln 2 - 2 \left(1 - \frac{\pi}{4} \right) = ln 2 + \frac{\pi - 4}{2} \qquad \text{gives} \quad S = 2e^{\left(\frac{\pi - 4}{2} \right)}. \end{split}$$

Q.17 Evaluate the definite integrals $\int_{0}^{\pi/2} \sin x \ln(\cos x) dx$

Sol. We have

$$I = \int_{0}^{\pi/2} \sin x \ln(\cos x) dx = \left[-\cos x \ln(\cos x) \right]_{0}^{\pi/2} + \int_{0}^{\pi/2} \cos x \cdot \frac{-\sin x}{\cos x} dx$$

$$= \lim_{x \to \pi/2} \frac{-\ln(\cos x)}{\sec x} + \left[\cos x \right]_{0}^{\pi/2} = \lim_{x \to \pi/2} \frac{\tan x}{\sec x \tan x} - 1$$

$$= \lim_{x \to \pi/2} \cos x - 1 = -1.$$

Q.18 Evaluate the following limits, using definite integral:

$$\lim_{n \to \infty} \left[\frac{1}{\sqrt{n^2}} + \frac{1}{\sqrt{n^2 - 1^2}} + \frac{1}{\sqrt{n^2 - 2^2}} + \dots + \frac{1}{\sqrt{n^2 (n - 1)^2}} \right]$$

Sol. We have

$$\lim_{n\to\infty} \left[\frac{1}{\sqrt{n^2}} + \frac{1}{\sqrt{n^2 - 1^2}} + \frac{1}{\sqrt{n^2 - 2^2}} + \dots + \frac{1}{\sqrt{n^2(n-1)^2}} \right]$$

$$= \lim_{n \to \infty} \sum_{r=0}^{n} \frac{1}{\sqrt{n^2 - r^2}} = \lim_{n \to \infty} \frac{1}{n} \sum_{r=1}^{n} \frac{1}{\sqrt{1 - (r/n)^2}}$$
 [Omitting one term will not affect the limit]

$$= \int_{0}^{1} \frac{dx}{\sqrt{1-x^{2}}} = \left[\sin^{-1} x\right]_{0}^{1} = \frac{\pi}{2}.$$

Q.19 Prove the following results, using definite integral:

$$\lim_{n\to\infty}\sum_{r=1}^{n}\frac{\sqrt{n}}{\sqrt{r}\left(a\sqrt{n}-b\sqrt{r}\right)^{2}}=\frac{2}{a(a-b)}$$

Sol. We have

$$\lim_{n \to \infty} \sum_{r=1}^{n} \frac{\sqrt{n}}{\sqrt{r} (a\sqrt{n} - b\sqrt{r})^{2}} = \frac{2}{a(a-b)}$$

$$= \int_{0}^{1} \frac{dx}{\sqrt{x} (a - b\sqrt{x})^{2}} = \frac{-2}{b} \int_{a}^{a-b} \frac{dt}{t^{2}} \qquad [Putting \ a - b\sqrt{x} = t]$$

$$= \frac{2}{b} \left[\frac{1}{t} \right]_{a}^{a-b} = \frac{2}{b} \left(\frac{1}{a-b} - \frac{1}{a} \right) = \frac{2}{a(a-b)}$$

Q.20 Evaluate:
$$\lim_{n \to \infty} \left[\frac{\sqrt{n}}{\sqrt{n^3}} + \frac{\sqrt{n}}{\sqrt{(n+2)^3}} + \frac{\sqrt{n}}{\sqrt{(n+4)^3}} + \frac{\sqrt{n}}{\sqrt{(n+8)^3}} + \dots \right]$$

Sol. We have

$$\begin{split} & \lim_{n \to \infty} \left[\frac{\sqrt{n}}{\sqrt{n^3}} + \frac{\sqrt{n}}{\sqrt{(n+2)^3}} + \frac{\sqrt{n}}{\sqrt{(n+4)^3}} + \frac{\sqrt{n}}{\sqrt{(n+8)^3}} + \dots \right] \\ & = \lim_{n \to \infty} \sum_{r=0}^n \frac{\sqrt{n}}{\sqrt{(n+2r)^3}} = \lim_{n \to \infty} \frac{\sqrt{n}}{\sqrt{(n+2r)^3}} \quad \text{[omitting one term will not affect the limit]} \\ & = \lim_{n \to \infty} \frac{1}{n} \sum_{r=1}^n \frac{n^{3/2}}{(n+2r)^{3/2}} = \lim_{n \to \infty} \sum_{r=1}^n \frac{1}{\left\{1 + 2\left(\frac{r}{n}\right)\right\}^{3/2}} \\ & = \int_0^1 \frac{1}{(1+2x)^{3/2}} dx = \left[\frac{(1+2x)^{-1/2}}{-1/2} \cdot \frac{1}{2}\right]_0^1 = \left[\frac{1}{\sqrt{1+2x}}\right]_0^0 = 1 - \frac{1}{\sqrt{3}} \, . \end{split}$$