

7.4 Integration of rational functions by partial fractions

變數變換之 — 部份分式法。

Type 理解: 有理函數 $\frac{P(x)}{Q(x)}$ 的積分。

Idea 分解: 分成會積的分式 (proper fraction) 相加, 使用公式個別積分。

Formula 再構成:

$$\int \frac{dx}{x-a} = \ln|x-a| + C$$

$$\int \frac{dx}{x^2+a^2} = \frac{1}{a} \tan^{-1} \frac{x}{a} + C$$

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

$$\int \frac{dx}{x^n} = \frac{-1}{(n-1)x^{n-1}} + C$$

Additional 1.: 代數基本定理 (TFTA): n 次多項式有 n 個根 (in \mathbb{C})。因此可以因式分解 (polynomial factorization) 成一次式 $(x-a)$ 或無法再化簡的 (irreducible) 二次式 $(x^2+bx+c$ with $b^2-4c < 0$, or $(x-b)^2+c^2$) 的乘積:

$$p(x) = K \prod_{i=1}^r (x-a_i)^{d_i} \prod_{j=1}^s [(x-b_j)^2+c_j^2]^{e_j},$$

where $K, a_i, b_j, c_j \in \mathbb{R}, d_i, e_j \in \mathbb{N} \cup \{0\}$, $\sum_{i=1}^r d_i + 2 \sum_{j=1}^s e_j = n$.

Note: \prod (大寫 π) 是乘積 (product) 符號, 用法與 \sum (summation) 一樣。

Additional 2.: 整係數多項式 ($\mathbb{Z}[x]$) 的因式分解技巧: 一次因式檢驗法。

$$p(x) = a_n x^n + \cdots + a_1 x + a_0, \quad a_i \in \mathbb{Z}, \quad a_n \neq 0.$$

考慮所有滿足 $k \mid a_n$ (最高次係數) 與 $\ell \mid a_0$ (常數項) 的 $kx - \ell$ 。

Ex: $p(x) = 2x^n + \cdots + 4$, $a_n = 2$, $a_0 = 4$, $\implies 2x \pm 1, x \pm 1, x \pm 2, x \pm 4$.

◆: 牛頓 (有理根) 定理: ℓ/k 是 $p(x) \in \mathbb{Z}[x]$ 的有理根 $\implies k \mid a_n$ & $\ell \mid a_0$.

Partial Fractions Method 部分分式法: $\int \frac{P(x)}{Q(x)} dx$.

Step 1. If $\deg(P) < \deg(Q)$: **proper** 真分式, let $R(x) = P(x)$ & goto **Step 2**.

If $\deg(P) \geq \deg(Q)$: **improper** 假分式, $\frac{P(x)}{Q(x)} = S(x) + \frac{R(x)}{Q(x)}$,

用[長除法](long division) 求商式 $S(x)$: 用幕次律的積分公式;

而餘式 $R(x)$: $\frac{R(x)}{Q(x)}$ is proper, goto **Step 2**.

Step 2. [因式分解] $Q(x)$ 成一次式與 (irreducible)二次式的乘積: (當首係數是 1.)

$$Q(x) = \prod_{i=1}^r (x - a_i)^{d_i} \prod_{j=1}^s [(x - b_j)^2 + c_j^2]^{e_j}.$$

[假設未知數] A_{i_k} 's, B_{j_ℓ} 's, C_{j_ℓ} 's 滿足: (每項都是真分式)

$$\begin{aligned} \frac{R(x)}{Q(x)} &= \sum_{i=1}^r \left[\frac{A_{i_1}}{x - a_i} + \frac{A_{i_2}}{(x - a_i)^2} + \cdots + \frac{A_{i_{d_i}}}{(x - a_i)^{d_i}} \right] \\ &+ \sum_{j=1}^s \left[\frac{B_{j_1}x + C_{j_1}}{(x - b_j)^2 + c_j^2} + \frac{B_{j_2}x + C_{j_2}}{[(x - b_j)^2 + c_j^2]^2} + \cdots + \frac{B_{j_{e_j}}x + C_{j_{e_j}}}{[(x - b_j)^2 + c_j^2]^{e_j}} \right], \end{aligned}$$

[通分] 右式(只看分子), 與 $R(x)$ [比較] (讓兩邊 x 相同幕次的係數相同),
得到 A_{i_k} 's, B_{j_ℓ} 's, C_{j_ℓ} 's 的聯立方程組, [解聯立方程組].
(方程式與未知數的個數一定一樣多 = $\deg(Q)$.)

Step 3. 每項各自積分, 利用[變數變換]以及

a. (一次式) $\int \frac{dx}{x - a} \stackrel{(u=x-a)}{=} \ln|x - a| + C. \quad (a \in \mathbb{R})$

b. (二次式) $\int \frac{dx}{x^2 + a^2} \stackrel{(x=a \tan \theta)}{=} \frac{1}{a} \tan^{-1} \frac{x}{a} + C. \quad (a > 0)$

c. (二次式) $\int \frac{x dx}{x^2 + a^2} \stackrel{(u=x^2+a^2)}{=} \frac{1}{2} \ln(x^2 + a^2) + C. \quad (a > 0)$

d. (幕次律) $\int \frac{dx}{x^n} = \frac{-1}{(n-1)x^{n-1}} + C. \quad (a \in \mathbb{R}, n > 1)$

Example 0.1 (*Improper*, 一個一次式) $\int \frac{x^3 + x}{x - 1} dx$.

用長除法:

$$\begin{array}{r}
 x-1 \overline{) \begin{array}{r} \textcolor{red}{x^3} + 0x^2 + \textcolor{blue}{x} + 0 \\ - (\textcolor{red}{x^3} - \textcolor{red}{x^2}) \\ \hline \textcolor{blue}{x^2} + x \\ - (\textcolor{blue}{x^2} - \textcolor{blue}{x}) \\ \hline 2x + 0 \\ - (2x - 2) \\ \hline 2 \end{array}} \\
 \hline
 2
 \end{array}
 \quad \begin{array}{l}
 (2. \text{ 消去最高次項}) \\
 (1. \text{ 降冪, 缺項要補 } 0) \\
 (3. \text{ 次數不夠就停})
 \end{array}$$

$$\begin{aligned}
 \int \frac{\frac{P(x)}{Q(x)} + x}{x-1} dx &= \int \left(x^2 + x + 2 + \frac{2}{\textcolor{red}{x-1}} \right) dx \\
 &= \frac{x^3}{3} + \frac{x^2}{2} + 2x + 2 \ln|x-1| + C.
 \end{aligned}$$

$$\left(\int \frac{dx}{x-1} = \ln|x-1| + C. \right) \quad \blacksquare$$

Example 0.2 (多個一次式) $\int \frac{x^2 + 2x - 1}{2x^3 + 3x^2 - 2x} dx$.

$$\begin{aligned}
 2x^3 + 3x^2 - 2x &= x(2x-1)(x+2), \dots\dots\dots (\text{分母因式分解}) \\
 \text{Assume } \frac{x^2 + 2x - 1}{2x^3 + 3x^2 - 2x} &= \frac{A}{x} + \frac{B}{2x-1} + \frac{C}{x+2}, \dots\dots\dots (\text{假設未知數}) \\
 x^2 + 2x - 1 &= A(2x-1)(x+2) + Bx(x+2) + Cx(2x-1) \dots\dots (\text{通分右式}) \\
 &= (2A+B+2C)x^2 + (3A+2B-C)x + (-2A), (\text{只看分子部分}) \\
 &(\text{比較係數, 解聯立方程組}) \\
 \begin{cases} (x^2:) & 2A + B + 2C = 1 \\ (x^1:) & 3A + 2B - C = 2 \\ (x^0:) & -2A = -1 \end{cases} \implies A = \frac{1}{2}, B = \frac{1}{5}, C = \frac{-1}{10}.
 \end{aligned}$$

$$\begin{aligned}
 \int \frac{x^2 + 2x - 1}{2x^3 + 3x^2 - 2x} dx &= \int \left(\frac{1}{2} \frac{\textcolor{red}{1}}{x} + \frac{1}{5} \frac{\textcolor{red}{1}}{2x-1} - \frac{1}{10} \frac{\textcolor{red}{1}}{x+2} \right) dx \\
 (\text{注意係數!}) &= \frac{1}{2} \ln|x| + \boxed{\frac{\textcolor{red}{1}}{10}} \ln|2x-1| - \frac{1}{10} \ln|x+2| + \underline{K}.
 \end{aligned}$$

(C 用過了改用 K , 每項各自變數變換 $\begin{cases} u = 2x - 1, & du = 2 dx; \\ v = x + 2, & dv = dx. \end{cases}$) \blacksquare

Example 0.3 $\int \frac{1}{x^2 - a^2} dx$, where $a \neq 0$.

$$x^2 - a^2 = (x - a)(x + a).$$

$$\text{Assume } \frac{1}{x^2 - a^2} = \frac{A}{x - a} + \frac{B}{x + a},$$

$$1 = A(x + a) + B(x - a) \dots\dots\dots (*)$$

$$= (A + B)x + (A - B)a,$$

$$\begin{cases} A + B = 0 \\ A - B = \frac{1}{a} \end{cases} \implies A = \frac{1}{2a}, B = -\frac{1}{2a}. \quad (\text{左邊 } x \text{ 缺項, } 1 \text{ 當成 } 0x + 1.)$$

$$\begin{aligned} \int \frac{1}{x^2 - a^2} dx &= \int \left(\frac{1}{2a} \frac{1}{x - a} - \frac{1}{2a} \frac{1}{x + a} \right) dx \\ &= \frac{1}{2a} (\ln |x - a| - \ln |x + a|) + C \\ &= \frac{1}{2a} \ln \left| \frac{x - a}{x + a} \right| + C. \end{aligned}$$

■

Skill: 解未知數技巧: 不要乘開, x 代入使某式變零的值。

$$\text{Ex: } (*) \quad 1 = A(x + a) + B(x - a)$$

$$(\text{代入 } x = a) \quad 1 = A(a + a) + B(a - a) = 2aA,$$

$$\implies A = \frac{1}{2a};$$

$$(\text{代入 } x = -a) \quad 1 = A(-a + a) + B(-a - a) = -2aB,$$

$$\implies B = -\frac{1}{2a}.$$

Additional: (不好背, 用部分分式直接推。)

$$\boxed{\int \frac{dx}{x^2 - a^2} = \frac{1}{2a} \ln \left| \frac{x - a}{x + a} \right| + C} \triangleq \begin{cases} -\frac{1}{a} \tanh^{-1} \frac{x}{a}, & \text{for } |x| < a \\ -\frac{1}{a} \coth^{-1} \frac{x}{a}, & \text{for } |x| > a \end{cases} + C.$$

Example 0.4 (重複的一次式) $\int \frac{x^4 - 2x^2 + 4x + 1}{x^3 - x^2 - x + 1} dx$.

$ \begin{array}{r} x^3 - x^2 - x + 1 \overline{) \begin{array}{r} \textcolor{red}{x^4} + 0 - 2x^2 + 4x + 1 \\ - \textcolor{red}{x^4} - \textcolor{red}{x^3} - \textcolor{red}{x^2} + \textcolor{red}{x} \\ \hline x^3 - x^2 + 3x + 1 \\ - \textcolor{blue}{x^3} - \textcolor{blue}{x^2} - \textcolor{blue}{x} + \textcolor{blue}{1} \\ \hline 4x \end{array}} \\ \\ \frac{x^4 - 2x^2 + 4x + 1}{x^3 - x^2 - x + 1} = x + 1 + \frac{4x}{x^3 - x^2 - x + 1}. \end{array} $	<p>假設分子少分母一次: $\frac{\textcolor{red}{A}x + \textcolor{blue}{B}'}{(x-1)^2}$ (很難積) $= \frac{\textcolor{red}{A}(x-1) + \textcolor{red}{A} + \textcolor{blue}{B}'}{(x-1)^2}$ $= \frac{\textcolor{red}{A}}{x-1} + \frac{\textcolor{red}{A} + \textcolor{blue}{B}'}{(x-1)^2}$ $= \frac{\textcolor{red}{A}}{x-1} + \frac{\textcolor{blue}{B}}{(x-1)^2}$ (會積)</p>
---	---

$x^3 - x^2 - x + 1 = (x-1)^2(x+1).$
 Assume $\frac{4x}{x^3 - x^2 - x + 1} = \frac{A}{x-1} + \frac{B}{(x-1)^2} + \frac{C}{x+1},$ (Why? \uparrow)
 $4x = A(x-1)(x+1) + B(x+1) + C(x-1)^2 \dots\dots\dots (**)$
 $= (A+C)x^2 + (B-2C)x + (-A+B+C),$

$$\begin{cases} A + C = 0 \\ B - 2C = 4 \\ -A + B + C = 0 \end{cases} \implies A = 1, B = 2, C = -1. \text{ (當作 } 0x^2 + 4x + 0.)$$

$$\begin{aligned}
 \int \frac{x^4 - 2x^2 + 4x + 1}{x^3 - x^2 - x + 1} dx &= \int \left(x + 1 + \frac{\textcolor{red}{1}}{\textcolor{red}{x} - \textcolor{red}{1}} + \frac{\boxed{\frac{2}{(x-1)^2}}}{\boxed{(x-1)^2}} - \frac{\textcolor{red}{1}}{\textcolor{red}{x} + \textcolor{red}{1}} \right) dx \\
 \text{(變數變換冪次律)} &= \frac{x^2}{2} + x + \ln|x-1| \boxed{-\frac{2}{x-1}} - \ln|x+1| + K \\
 &= \frac{x^2}{2} + x - \frac{2}{x-1} + \ln \left| \frac{x-1}{x+1} \right| + K.
 \end{aligned}$$

(Let $u = x - 1, \int \frac{dx}{(x-1)^2} = \int \frac{du}{u^2} = -\frac{1}{u} + C = -\frac{1}{x-1} + C;$

代入比解聯立快: $(**) \ 4x = A(x-1)(x+1) + B(x+1) + C(x-1)^2,$

$$\begin{cases} \text{把}(x-1)\text{變零}: x=1 \implies 4=2B, & B=2; \\ \text{把}(x+1)\text{變零}: x=-1 \implies -4=4C, & C=-1; \\ \text{代其他好算的}: x=0 \implies 0=-A+B+C, & A=B+C=1. \end{cases} \quad \blacksquare$$

Attention: $Q(x)$ 有 d 重的一次因式 $(x-a)^d$, 就要假設 d 個未知數 A_1, A_2, \dots, A_d :

$$Q(x) = (x-a)^d \times \dots \xrightarrow{\text{假設}} \frac{A_1}{x-a} + \frac{A_2}{(x-a)^2} + \dots + \frac{A_d}{(x-a)^d}.$$

Example 0.5 (二次式) $\int \frac{2x^2 - x + 4}{x^3 + 4x} dx$.

$$x^3 + 4x = x(x^2 + 4) \text{ irreducible.}$$

Assume $\frac{2x^2 - x + 4}{x^3 + 4x} = \frac{A}{x} + \frac{Bx + C}{x^2 + 4}$, .. (二次式分母的分子要假設一次式)

$$2x^2 - x + 4 = A(x^2 + 4) + (Bx + C)x = (A + B)x^2 + Cx + 4A,$$

$$\begin{cases} A + B = 2 \\ C = -1 \\ 4A = 4 \end{cases} \implies A = 1, B = 1, C = -1.$$

$$\begin{aligned} \int \frac{2x^2 - x + 4}{x^3 + 4x} dx &= \int \left(\frac{1}{x} + \frac{x-1}{x^2+4} \right) dx \quad (\text{再分開}) \\ &= \int \left(\frac{1}{x} + \frac{x}{x^2+4} - \frac{1}{x^2+4} \right) dx \\ &= \ln|x| + \frac{1}{2} \ln(x^2+4) - \frac{1}{2} \tan^{-1} \frac{x}{2} + K. \end{aligned}$$

(Let $u = x^2 + 4$, $du = 2x dx$; $x^2 + 4 > 0$, 絕對值可以換掉。) ■

Example 0.6 (要配方的二次式.) $\int \frac{4x^2 - 3x + 2}{4x^2 - 4x + 3} dx$.

$$\frac{4x^2 - 3x + 2}{4x^2 - 4x + 3} = 1 + \frac{x-1}{4x^2 - 4x + 3},$$

$4x^2 - 4x + 3$ is irreducible ($\because b^2 - 4ac = [(-4)^2 - 4 \cdot 4 \cdot 3] < 0$).

配方: $4x^2 - 4x + 3 = (2x - 1)^2 + 2$, let $u = 2x - 1$, $du = 2 dx$.

$$\begin{aligned} \int \frac{4x^2 - 3x + 2}{4x^2 - 4x + 3} dx &= \int 1 + \frac{x-1}{4x^2 - 4x + 3} dx \\ &= x + \int \frac{\frac{u+1}{2} - 1}{u^2 + 2} \cdot \frac{1}{2} du \quad (\text{變數變換}) \\ &= x + \frac{1}{4} \int \left(\frac{u}{u^2 + 2} - \frac{1}{u^2 + 2} \right) du \\ &= x + \frac{1}{4} \frac{1}{2} \ln(u^2 + 2) - \frac{1}{4} \frac{1}{\sqrt{2}} \tan^{-1} \frac{u}{\sqrt{2}} + C \\ &= x + \frac{1}{8} \ln(4x^2 - 4x + 3) - \frac{1}{4\sqrt{2}} \tan^{-1} \frac{2x-1}{\sqrt{2}} + C. \end{aligned}$$

($4x^2 - 4x + 3 > 0$, 絕對值可以拿掉; 最後的 $u^2 + 2$ 直接換回 $4x^2 - 4x + 3$.) ■

Observation: 不能分解的二次式 $x^2 + bx + c$ 一定可以配方成 $u^2 + a^2 > 0$, 所以 $\ln|x^2 + bx + c|$ 的絕對值都可以換成小括號 $\ln(x^2 + bx + c)$; 最後換回 x 的時候若有 $u^2 + a^2$ 也可以直接換成 $x^2 + bx + c$ (用代的也一樣)。

Example 0.7 (重複的二次式.) $\int \frac{1 - x + 2x^2 - x^3}{x(x^2 + 1)^2} dx$.

$$\text{Assume } \frac{1 - x + 2x^2 - x^3}{x(x^2 + 1)^2} = \frac{A}{x} + \frac{Bx + C}{x^2 + 1} + \frac{Dx + E}{(x^2 + 1)^2}, \quad (\text{設少了會算錯})$$

$$1 - x + 2x^2 - x^3 = A(x^2 + 1)^2 + (Bx + C)x(x^2 + 1) + (Dx + E)x \dots (***)$$

$$= (A + B)x^4 + Cx^3 + (2A + B + D)x^2 + (C + E)x + A,$$

$$\begin{cases} A + B = 0 & A = 1 \\ C = -1 & B = -1 \\ 2A + B + D = 2 & \implies C = -1 \\ C + E = -1 & D = 1 \\ A = 1 & E = 0 \end{cases}$$

直接解 (easy), 或是代入 (***) (hard, but learn it)

$$\begin{cases} x = 0 & \implies 1 = A; \\ x^2 = -1 & \implies -1 = -D + Ex, D = 1, E = 0; \quad (\text{用比較係數}) \\ x = \pm 1 & \implies -2 = B + C, 0 = B - C, B = C = -1. \end{cases}$$

$$\begin{aligned} & \int \frac{1 - x + 2x^2 - x^3}{x(x^2 + 1)^2} dx \\ &= \int \left(\frac{1}{x} - \frac{x}{x^2 + 1} - \frac{1}{x^2 + 1} + \frac{x}{(x^2 + 1)^2} \right) dx \\ &= \ln|x| - \frac{1}{2} \ln(x^2 + 1) - \tan^{-1} x - \frac{1}{2(x^2 + 1)} + K. \quad \blacksquare \end{aligned}$$

Attention: $Q(x)$ 有 e 重的二次因式 $[(x - b)^2 + c^2]^e$, 就要假設 $2e$ 個未知數 $B_1, C_1, B_2, C_2, \dots, B_e, C_e$:

$$Q(x) = [(x - b)^2 + c^2]^e \times \dots \xrightarrow{\text{假設}} \frac{B_1x + C_1}{(x - b)^2 + c^2} + \dots + \frac{B_ex + C_e}{[(x - b)^2 + c^2]^e}.$$

Example 0.8 (不要放棄嘗試變數變換) $\int \frac{x^2 + 1}{x(x^2 + 3)} dx$.

Let $u = x(x^2 + 3) = x^3 + 3x$, then $du = 3(x^2 + 1) dx$, $(x^2 + 1) dx = \frac{1}{3} du$.

$$\int \frac{x^2 + 1}{x(x^2 + 3)} dx = \int \frac{du}{3u} = \frac{1}{3} \ln |u| + C = \frac{1}{3} \ln |x^3 + 3x| + C. \quad \blacksquare$$

$$(Try\ yourself: \frac{x^2 + 1}{x(x^2 + 3)} = \frac{A}{x} + \frac{Bx + C}{x^2 + 3} = \frac{1}{3} \frac{1}{x} + \frac{2}{3} \frac{x}{x^2 + 3}.)$$

Rationalizing substitutions 有理代換: 分式裡有開 n 次根的函數 $\sqrt[n]{g(x)}$, let $u = \sqrt[n]{g(x)}$, 然後換成沒有根式的有理函數再積分。

例如: 積分時看到 $\sqrt{x^2 + 1}$, 變數變換用 $u = x^2 + 1$ 或許沒有 $u = \sqrt{x^2 + 1}$ 來得簡化, 平平是變數變換, 撇步不同, 過程不同, 雖然答案是一樣的。

Example 0.9 (有理代換) $\int \frac{\sqrt{x+4}}{x} dx$.

Let $u = \sqrt{x+4}$, then $du = \frac{1}{2u} dx$, $x = u^2 - 4$.

$$\begin{aligned} \int \frac{\sqrt{x+4}}{x} dx &= \int \frac{u}{u^2 - 4} \cdot 2u du = \int \left(2 + \frac{2}{u-2} - \frac{2}{u+2} \right) du \\ &= 2u + 2 \ln \left| \frac{u-2}{u+2} \right| + C \\ &= 2\sqrt{x+4} + 2 \ln \left| \frac{\sqrt{x+4}-2}{\sqrt{x+4}+2} \right| + C. \end{aligned}$$

(Let $u = x + 4$ 好做嗎? Try yourself.) \blacksquare

◆ **Additional:** $\int \sec x dx = \ln |\sec x + \tan x| + C$ by substitution rule:

$$\begin{aligned} \int \sec x dx &= \int \frac{dx}{\cos x} \stackrel{\text{同乘 } \cos x}{=} \int \frac{\cos x dx}{\cos^2 x} = \int \frac{d(\sin x)}{1 - \sin^2 x} \stackrel{u = \sin x}{=} \int \frac{du}{1 - u^2} \\ &= \frac{1}{2} \int \frac{1}{1+u} + \frac{1}{1-u} du \stackrel{\text{中略}}{=} \frac{1}{2} (\ln |1+u| - \ln |1-u|) + C \\ &= \frac{1}{2} \ln \left| \frac{1+u}{1-u} \right| \stackrel{\text{同乘 } (1+u)}{=} \frac{1}{2} \ln \left| \frac{(1+u)^2}{1-u^2} \right| \stackrel{\text{換回}}{=} \frac{1}{2} \ln \left| \frac{(1+\sin x)^2}{1-\sin^2 x} \right| \\ &= \ln \sqrt{\left| \frac{(1+\sin x)^2}{\cos^2 x} \right|} = \ln \left| \frac{1}{\cos x} + \frac{\sin x}{\cos x} \right| = \ln |\sec x + \tan x| + C. \end{aligned}$$

Additional: Weierstrass substitution 魏爾斯特拉斯變換

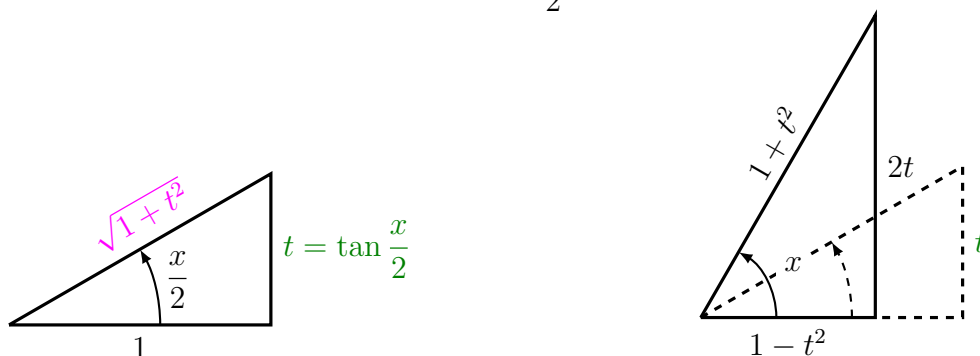
又稱 Tangent half-angle substitution 正切半角變換, 把三角函數換成有理函數。
以德國數學家 Karl Theodor Wilhelm Weierstraß (1815–1897) 命名。

The world's sneakiest substitution is undoubtedly.

無庸置疑的是世界上最卑鄙的變換。

— Michael Spivak

Example 0.10 (Ex 7.4.59.) Let $t = \tan \frac{x}{2}$, $x \in (-\pi, \pi)$. Then



$$(a) \sin \frac{x}{2} = \frac{t}{\sqrt{1+t^2}}, \cos \frac{x}{2} = \frac{1}{\sqrt{1+t^2}}.$$

$$(b) \sin x = 2 \sin \frac{x}{2} \cos \frac{x}{2} = 2 \frac{t}{\sqrt{1+t^2}} \frac{1}{\sqrt{1+t^2}} = \frac{2t}{1+t^2},$$

$$\cos x = \cos^2 \frac{x}{2} - \sin^2 \frac{x}{2} = \left(\frac{1}{\sqrt{1+t^2}} \right)^2 - \left(\frac{t}{\sqrt{1+t^2}} \right)^2 = \frac{1-t^2}{1+t^2},$$

$$\tan x = \frac{2t}{1-t^2}, \cot x = \frac{1-t^2}{2t}, \sec x = \frac{1+t^2}{1-t^2}, \csc x = \frac{1+t^2}{2t}.$$

$$(c) x = 2 \tan^{-1} t, dx = \frac{2}{1+t^2} dt. \quad \blacksquare$$

Example 0.11 (Ex 7.4.60) $\int \frac{dx}{1 - \cos x}.$

$$\int \frac{dx}{1 - \cos x} = \int \frac{1}{1 - \frac{1-t^2}{1+t^2}} \cdot \frac{2}{1+t^2} dt = \int \frac{dt}{t^2} = -\frac{1}{t} + C = -\cot \frac{x}{2} + C. \quad \blacksquare$$

(Try yourself: Exercise 7.4.61–63:

$$\int \frac{dx}{3 \sin x - 4 \cos x}, \int_{\pi/3}^{\pi/2} \frac{dx}{1 + \sin x - \cos x}, \int_0^{\pi/2} \frac{\sin 2x}{2 + \cos x} dx.)$$