

# MA211 – Problem Set 4

Q16.1 For each of the following differential equations, find a recurrence relation for the coefficients of the power series solution, and write out the solution up to the  $x^5$  term.

- (a)  $y'' + xy = 0$ .
- (b)  $y'' + x^2y = 0$ .
- (c)  $y'' - 2xy' + y = 0$ .
- (d)  $y'' - 2xy' + y = 0$ ,  $y(0) = 1, y'(0) = -1$
- (e)  $y'' - xy' = 0$ ,  $y(0) = 0, y'(0) = 2$

Q16.2 Which of the following statements is true? Why?

$$\int_a^b |f(x)| dx \leq \left| \int_a^b f(x) dx \right|,$$

or

$$\left| \int_a^b f(x) dx \right| \leq \int_a^b |f(x)| dx.$$

Q17.1 By finding a suitable substitution, evaluate the following integrals:

- (i)  $\int \frac{1+x}{\sqrt{1+x}} dx$ .
- (ii)  $\int e^{(2x-2)} dx$ .
- (iii)  $\int \frac{\sin(1/x)}{x^2} dx$ .
- (iv)  $\int e^{\sin(x)} \cos(x) dx$

Q17.2 Use a suitable substitution to show that

$$\int \frac{1}{\tan(x)} dx = \ln |\sin(x)|.$$

Q17.3 Evaluate the following definite integrals:

- (i)  $\int_0^4 \frac{x^3}{\sqrt{x^2+1}} dx$ .
- (ii)  $\int_1^{\sqrt{e}} \frac{\sin(\pi \ln(x))}{x} dx$ .
- (iii)  $\int_e^{e^2} \frac{1}{x \ln(x)} dx$ .

Q17.4 Evaluate the following integrals:

- (i)  $\int xe^{x^2} dx$ .
- (ii)  $\int \frac{\cos(x)}{4 + \sin^2(x)} dx$ .
- (iii)  $\int e^{2x} \sin(e^{2x}) dx$
- (iv)  $\int \frac{\ln(x)}{x} dx$
- (v)  $\int \frac{e^x + 1}{e^x - 1} dx$ .

Q18.1 Recall that if we are differentiating the product of two functions  $u$  and  $v$  then  $\frac{d}{dx}(uv) = u \frac{dv}{dx} + v \frac{du}{dx}$ . Use that  $\int \frac{d}{dx}(uv) dx = uv$  to deduce the formula for integration by parts.

Q18.2 Using *Integration by parts*, evaluate the following integrals

- (i)  $\int x \cos(x) dx$ .
- (ii)  $\int (\ln(x))^2 dx$ .
- (iii)  $\int x \tan^{-1}(x) dx$ .
- (iv)  $\int x^2 \tan^{-1}(x) dx$ .
- (v)  $\int (x+3)e^{2x} dx$ .

Q18.3 Evaluate the following definite integrals

- (i)  $\int_1^2 \ln(x) dx$
- (ii)  $\int_1^2 \frac{\ln(x)}{x} dx$
- (iii)  $\int_{\pi/6}^{\pi/2} \frac{x}{\sin^2(x)} dx$ .

*Hint: if  $f(x) = \frac{\cos(x)}{\sin(x)}$ , what is  $f'(x)$ ?*

Q18.4 Using *Integration by parts* to answer the following questions

- (i) Evaluate  $\int x^2 e^x dx$ .
- (ii) Evaluate  $\int x^5 e^{x^2} dx$ . (*Hint: first use a substitution, then use the answer to part (i)*).
- (iii) Evaluate  $\int e^x \sin(x) dx$ .
- (iv) Let  $J_n = \int_0^1 x^n e^x dx$ . Show that  $J_n + nJ_{n-1} = e$ .
- (v) Evaluate  $\int \sin(\ln(x)) dx$ .

Q18.5 Evaluate the following:

- (i)  $\int \frac{1}{x(x^2-1)} dx$
- (ii)  $\int \frac{x^3+2}{x^3-1} dx$
- (iii)  $\int \frac{2x+1}{x^2+4x+4} dx$
- (iv)  $\int_2^3 \frac{3x^3+1}{x^3-2x^2+x} dx$