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Trigonometric Integrals

11th February

What have we learnt -

F TOC - Area functions as antiderivatives.

Lemma 1 - Derivatives of integrals.

- Substitution Method

- Integration by parts.

$$\int_{\frac{1}{4}}^{\frac{\pi}{4}} \frac{\sin(\frac{\pi}{x})}{x^2} dx$$

$$u = \frac{\pi}{x}$$

$$du = \frac{d(\frac{\pi}{x})}{dx} dx = -\frac{\pi}{x^2} dx$$

$$\Rightarrow -\frac{1}{\pi} du = \frac{1}{x^2} dx$$

$$x=1 \Rightarrow u=\frac{\pi}{1}=\pi$$

$$x=4 \Rightarrow u=\frac{\pi}{4}$$

Substituting we get

$$\int_{\frac{1}{4}}^{\frac{\pi}{4}} \sin(u) \left(-\frac{1}{\pi} du \right)$$

$$= -\frac{1}{\pi} \int_{\frac{1}{4}}^{\frac{\pi}{4}} \sin(u) du$$

$$= -\frac{1}{\pi} (-\cos(u)) \Big|_{\frac{1}{4}}^{\frac{\pi}{4}} = -\frac{1}{\pi} \left\{ (-\cos \frac{\pi}{4}) - (-\cos \frac{1}{4}) \right\}$$

$$\underline{=} \frac{1}{\pi} (\frac{1}{2} + 1)$$

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Integration by Parts (IBP).

$$\int u \, dv = uv - \int v \, du.$$

Order for choosing u with respect to v :

Log

Inverse (arcsec, arcsin)

Algebraic

Trigonometric

Exponential

D.

For definite integrals

$$\int_a^b u(x) v'(x) \, dx = u(x)v(x) \Big|_a^b - \int_a^b v(x) u'(x) \, dx.$$

$$\int e^x \sin x \, dx.$$

Substituting

$$= \int u \, dv$$

$$= uv - \int v \, du \quad (\text{IBP})$$

$$= \sin(x)e^x - \int e^x \cos x \, dx.$$

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$$u = \sin x \quad dv = e^x \, dx$$

$$du = \frac{d(\sin x)}{dx} \, dx \quad v = \int e^x \, dx = e^x$$

$$= \cos x \, dx$$

$$\int e^x \cos x \, dx$$

$$= \int u \, dv$$

$$= uv - \int v \, du \quad (\text{IBP})$$

$$= \cos(x)e^x - \int e^x(-\sin x) \, dx$$

$$= \cos(x)e^x + \int e^x \sin x \, dx.$$

$$u = \cos x \quad dv = e^x \, dx$$

$$du = \frac{d(\cos x)}{dx} \, dx \quad v = \int e^x \, dx = e^x$$

$$= -\sin x \, dx$$

$$= -\sin x \, dx$$

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Substituting in ①, we get.

$$\int e^x \sin x dx = \sin x e^x - \cos(x) e^x + \int e^x \sin x dx$$

$$\Rightarrow 2 \int e^x \sin x dx = e^x (\sin x - \cos(x)) + C$$

$$\Rightarrow \int e^x \sin x dx = \frac{1}{2} e^x (\sin x - \cos(x)) + C.$$

Combination:

$$\int_1^5 \sin(\ln(x)) dx.$$

$\ln 5$

$$\int_0^{\ln 5} \sin(u) e^u du.$$

- Now use previous problem.

Answer: $\frac{1}{2} \sin(\ln(5)) - \cos(\ln(5)) + C$

Answer: $\frac{5}{2} (\sin(\ln(5))) - \frac{5}{2} (\cos(\ln(5))) + \frac{1}{2}$

Tip: Key to substitution: find u getting rid of which you know how to integrate.

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$$\int_1^2 \frac{(\ln x)^2}{x^2} dx.$$

Substituting, we get

$$\begin{aligned} & \int_1^2 \frac{u^2}{(e^u)^2} e^u du \\ &= \int_0^{\ln 2} u^2 e^{-u} du \\ &= \int_0^{\ln 2} x^2 e^{-x} dx \end{aligned}$$

$$\ln x = u \Leftrightarrow x = e^u$$

$$dx = \frac{d}{du}(e^u) du = e^u du$$

$$x=1 \Rightarrow u=0$$

$$x=2 \Rightarrow u=\ln 2.$$

Integrate without limits.

$$\int x^2 e^{-x} dx.$$

Substituting

$$= \int u dv.$$

$$= uv - \int v du [IBP].$$

$$= x^2(-e^{-x}) - \int (-e^{-x}) 2x dx$$

$$= -x^2 e^{-x} + 2 \int x e^{-x} dx.$$

Now use IBP again, for to get

$$\text{Check: } \int x^2 e^{-x} dx = -x e^{-x} - e^{-x} + C.$$

Substituting, we get,

$$\text{Check: } \int x^2 e^{-x} dx = -e^{-x} (x^2 + 2x + 2) + C$$

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Put limits back to get

$$\int_0^{\ln 2} x^2 e^{-x} dx = -e^{-x}(x^2 + 2x + 2) \Big|_0^{\ln 2}$$

$$\boxed{\text{Check}} = 2 - \frac{1}{2} ((\ln(2))^2 + 2\ln(2) + 2)$$

Trigonometric Integrals

$$\int \sin^m(x) \cos^n(x) dx.$$

1) If m is odd, rewrite $\sin^{m-1}(x)$ in terms of $\cos(x)$ and use $u = \cos(x)$ substitution.

$$\int \sin^m(x) \cos^n(x) dx = - \int \underbrace{\sin^{m-1}(x)}_{(du = -\sin x dx)} \cdot \cos^n(x) \underbrace{(\sin(x) dx)}_{du}$$

Change into

$$\cos(x) \text{ by } \sin^2(x) = 1 - \cos^2 x.$$

2) If n is odd, rewrite $\cos^{n-1}(x)$ in terms of $\sin(x)$ and use $u = \sin x$ substitution.

$$\int \sin^m(x) \cos^n(x) dx = \int \underbrace{\sin^m(x)}_{(du = \cos x dx)} \underbrace{\cos^{n-1}(x) \cos(x) dx}_{du}$$

Change into.

$$\sin(x) \text{ by } \cos^2(x) = 1 - \sin^2(x).$$

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3) If m, n are even, Use half angle

formulas, repeatedly, to convert into type

$$1 \text{ and } 2 \quad \sin^2 \theta = \frac{1 - \cos 2\theta}{2} \quad \cos^2 \theta = \frac{1 + \cos 2\theta}{2}$$

$$\sin 2\theta = 2 \sin \theta \cos \theta$$

$$\sin(x+y), \sin(x-y), \cos(mx), \cos(ny)$$

$$\int \sin^7(x) \cos^2 x dx.$$

$$= \int (\sin^2 x)^3 \cos^2 x dx$$

$$= \int \sin^6(x) \cos^2(x) \sin(x) dx$$

$$= \int (1 - \sin^2 x)^3 \cos^2(x) \sin x dx.$$

$$= \int (1 - \cos^2(x))^3 \cos^2(x) \sin x dx$$

Substituting $u = \cos x$, we get

$$\int (1 - u^2)^3 \cdot u^2 (-du) = - \int (1 - u^2)^3 u^2 du.$$

$$\text{Check: } \frac{d}{dx} \left[-\frac{u^3}{3} + \frac{3u^5}{5} - \frac{3u^7}{7} + \frac{u^9}{9} + C \right] = -u^2 + 3u^4 - 7u^6 + 9u^8$$

$$\begin{cases} u = \cos x \\ du = -\sin x dx \\ -\sin x dx \end{cases}$$

Substituting back $u = \cos x$, we get,

$$\frac{(\cos(x))^3}{3} - \frac{3(\cos(x))^5}{5} + \frac{3}{7}(\cos(x))^7 - \frac{1}{9}(\cos(x))^9 + C$$

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$$\int \sin^2 x \cos^2 x dx = \int \frac{1}{4} 4 \sin^2 x \cos^2 x dx$$

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

$$= \frac{1}{4} \int \sin^2 2x dx$$

$$= \frac{1}{8} \int 2 \sin^2 2x dx$$

$$= \frac{1}{8} \int (1 - \cos(4x)) dx$$

$$= \frac{1}{8} \int dx - \frac{1}{8} \int \cos(4x) dx$$

$$= \frac{1}{8}x - \frac{1}{8} \left(\frac{\sin 4x}{4} \right) + C$$

$$= \frac{x}{8} - \frac{\sin 4x}{32} + C$$

$$\int \tan^m(x) \sec^n(x) dx$$

1) n even $(n=0$ as well)Rewrite $\tan^{n/2}(x)$ in termsof $\tan(x)$ and use $u = \tan x$
 $(du = \sec^2 x dx)$

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

$\underbrace{\hspace{10em}}$ $\underbrace{\hspace{10em}}$ du

Rewrite in terms of
 $\tan(x)$ using.
 $\sec^2(x) = \tan^2(x) + 1$.

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2) m odd. Rewrite $\tan^{m+1}(x)$ in terms of $\sec(x)$ and use $u = \sec(x)$

$$(du = \sec(x) \tan(x) dx)$$

$$\int \tan^m(x) \sec^n(x) dx = \int \underbrace{\tan^{m+1}(x)}_{\text{Rewrite in terms of}} \sec^{n-1}(x) \sec(x) \tan(x) dx \underbrace{\sec(x) \tan(x) dx}_{du}$$

$$\begin{aligned} &\text{terms of} \\ &\sec(x) \text{ using} \\ &\tan^2(x) = \sec^2(x) - 1 \end{aligned}$$

3) n odd, m even. (Pray you do not see it).Rewrite $\tan^m(x)$ in terms of $\sec(x)$. ToConvert to a type $\int \sec^k(x) dx$.

Use integration by parts with

$$u = \sec^{r-2}(x) \quad dv = \sec^2(x) dx$$

$$u = \sec^{r-2}(x) \quad dv = \sec^2(x) dx$$

and repeat until you get

Use similar steps for

$$\int \cot^m(x) \csc^n(x) dx$$

down to $\sec(x)/$ $\sec^2 x$