Solution to Problem Set 3

1. (a) First observe that

$$\int_{-\pi}^{\pi} \cos mx \cos nx \, dx = \frac{1}{2} \int_{-\pi}^{\pi} \cos(m+n)x \, dx + \frac{1}{2} \int_{-\pi}^{\pi} \cos(m-n)x \, dx$$

$$\int_{-\pi}^{\pi} \sin mx \sin nx \, dx = \frac{1}{2} \int_{-\pi}^{\pi} \cos(m-n)x \, dx - \frac{1}{2} \int_{-\pi}^{\pi} \cos(m+n)x \, dx$$

$$\int_{-\pi}^{\pi} \cos mx \sin nx \, dx = \frac{1}{2} \int_{-\pi}^{\pi} \sin(m+n)x \, dx - \frac{1}{2} \int_{-\pi}^{\pi} \sin(m-n)x \, dx.$$

 $oldsymbol{\odot}$ If m=n=0, then we have

$$\int_{-\pi}^{\pi} \cos(m \pm n) x \, dx = \int_{-\pi}^{\pi} 1 dx = 2\pi \qquad \text{and} \qquad \int_{-\pi}^{\pi} \sin(m \pm n) x \, dx = \int_{-\pi}^{\pi} 0 dx = 0.$$

 \odot If $m = n \neq 0$, then we have

$$\int_{-\pi}^{\pi} \cos(m-n)x \, dx = \int_{-\pi}^{\pi} 1 dx = 2\pi, \qquad \int_{-\pi}^{\pi} \sin(m-n)x \, dx = \int_{-\pi}^{\pi} 0 dx = 0,$$

$$\int_{-\pi}^{\pi} \cos(m+n)x \, dx = \left[\frac{\sin 2nx}{2n}\right]_{-\pi}^{\pi} = 0 \qquad \text{and} \qquad \int_{-\pi}^{\pi} \sin(m+n)x \, dx = \left[\frac{-\cos 2nx}{2n}\right]_{-\pi}^{\pi} = 0.$$

 \odot If $m \neq n$, then we have

$$\int_{-\pi}^{\pi} \cos(m \pm n) x \, dx = \left[\frac{\sin(m \pm n) x}{m \pm n} \right]_{-\pi}^{\pi} = 0 \qquad \text{and}$$

$$\int_{-\pi}^{\pi} \sin(m \pm n) x \, dx = \left[\frac{-\cos(m \pm n) x}{m \pm n} \right]_{-\pi}^{\pi} = 0.$$

Therefore in summary, we have

$$\int_{-\pi}^{\pi} \cos mx \cos nx \, dx = \begin{cases} 2\pi & \text{if } m = n = 0 \\ \pi & \text{if } m = n \neq 0, \\ 0 & \text{if } m \neq n \end{cases} \qquad \int_{-\pi}^{\pi} \sin mx \sin nx \, dx = \begin{cases} \pi & \text{if } m = n \neq 0 \\ 0 & \text{otherwise} \end{cases},$$

and

$$\int_{-\pi}^{\pi} \cos mx \sin nx \, dx = 0 \qquad \text{for every non-negative integers } m, n.$$

(b) For each $k \in \{1, 2, ..., n\}$, we have

$$\frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin kx \, dx = \frac{1}{\pi} \int_{-\pi}^{\pi} (a_1 \sin x + a_2 \sin 2x + \dots + a_n \sin nx) \sin kx \, dx$$

$$= \frac{1}{\pi} \left(a_1 \int_{-\pi}^{\pi} \sin x \sin kx \, dx + a_2 \int_{-\pi}^{\pi} \sin 2x \sin kx \, dx + \dots + a_n \int_{-\pi}^{\pi} \sin nx \sin kx \, dx \right)$$
only the kth term is nonzero by (a)
$$= \frac{1}{\pi} \left(a_k \int_{-\pi}^{\pi} \sin kx \sin kx \, dx \right) = \frac{1}{\pi} (a_k \pi) = a_k.$$

2. (a) Taking antiderivatives by parts, we have

$$\int x^2 \arctan x \, dx = \int \arctan x \, d\left(\frac{x^3}{3}\right) = \frac{1}{3}x^3 \arctan x - \int \frac{x^3}{3} \frac{1}{1+x^2} dx$$

$$= \frac{1}{3}x^3 \arctan x - \frac{1}{6} \int \frac{x^2}{1+x^2} dx^2 = \frac{1}{3}x^3 \arctan x - \frac{1}{6} \int \left(1 - \frac{1}{1+x^2}\right) dx^2$$

$$= \frac{1}{3}x^3 \arctan x - \frac{1}{6}(x^2 - \ln(1+x^2)) + C = \frac{1}{3}x^3 \arctan x - \frac{1}{6}x^2 + \frac{1}{6}\ln(1+x^2) + C,$$

where C is an arbitrary constant.

(b) Taking antiderivatives by parts, we have

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

so rearranging the terms we get

$$\int \sin(\ln x) \, dx = \frac{1}{2}x(\sin(\ln x) - \cos(\ln x)) + C,$$

where C is an arbitrary constant.

(c) First consider $\int e^{2x} \sin 2x \, dx$. Taking antiderivatives by parts, we have

$$\int e^{2x} \sin 2x \, dx = -\frac{e^{2x} \cos 2x}{2} + \int e^{2x} \cos 2x \, dx = -\frac{e^{2x} \cos 2x}{2} + \frac{e^{2x} \sin 2x}{2} - \int e^{2x} \sin 2x \, dx \, ,$$

so rearranging the terms we get

$$\int e^{2x} \sin 2x \, dx = \frac{e^{2x} (\sin 2x - \cos 2x)}{4} + C.$$

Therefore the required antiderivative is

$$\int e^{2x} (\sin x + \cos x)^2 dx = \int e^{2x} (1 + \sin 2x) dx = \int e^{2x} dx + \int e^{2x} \sin 2x \, dx$$
$$= \frac{e^{2x}}{2} + \frac{e^{2x} (\sin 2x - \cos 2x)}{4} + C,$$

where C is an arbitrary constant.

(d) First consider $\int e^{x^2} dx$. Taking antiderivatives by parts, we have

$$\int e^{x^2} dx = xe^{x^2} - \int x \cdot 2xe^{x^2} dx = xe^{x^2} - \int 2x^2e^{x^2} dx,$$

so rearranging the terms we get

$$\int (2x^2+1)e^{x^2}dx = \int 2x^2e^{x^2}dx + \int e^{x^2}dx = xe^{x^2} + C,$$

3. For each positive integer n, we have

$$\frac{1}{n} \sqrt[n]{\frac{(2n)!}{n!}} = \frac{1}{n} \sqrt[n]{(n+1)(n+2)\cdots(2n)} = \sqrt[n]{\frac{(n+1)(n+2)\cdots(2n)}{n^n}} = \sqrt[n]{\left(1+\frac{1}{n}\right)\left(1+\frac{2}{n}\right)\cdots\left(1+\frac{n}{n}\right)},$$

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$$\ln\left(\frac{1}{n}\sqrt{\frac{(2n)!}{n!}}\right) = \frac{1}{n}\ln\left[\left(1+\frac{1}{n}\right)\left(1+\frac{2}{n}\right)\cdots\left(1+\frac{n}{n}\right)\right] = \frac{1}{n}\left[\ln\left(1+\frac{1}{n}\right)+\ln\left(1+\frac{2}{n}\right)+\cdots+\ln\left(1+\frac{n}{n}\right)\right],$$

which is the right Riemann sum of the function $f(x) = \ln x$ with respect to the regular partition of [1,2] into n subintervals. Since f is continuous on [1,2], it is integrable on [1,2]; thus taking limits as $n \to +\infty$, we have

$$\lim_{n \to +\infty} \ln \left(\frac{1}{n} \sqrt[n]{\frac{(2n)!}{n!}} \right) = \int_{1}^{2} \ln x \, dx = [x \ln x - x]_{1}^{2} = 2 \ln 2 - 1.$$

Finally, since the exponential function is continuous at $2 \ln 2 - 1$, the required limit is

$$\lim_{n \to +\infty} \frac{1}{n} \sqrt[n]{\frac{(2n)!}{n!}} = \lim_{n \to +\infty} e^{\ln\left(\frac{1}{n}\sqrt[n]{\frac{(2n)!}{n!}}\right)} = e^{\lim_{n \to +\infty} \ln\left(\frac{1}{n}\sqrt[n]{\frac{(2n)!}{n!}}\right)} = e^{2\ln 2 - 1} = \frac{4}{e}.$$

4. Since f is continuous, by the first version of Fundamental Theorem Calculus, its area function is differentiable and

$$\frac{d}{dx} \int_{-a}^{x} f(t)dt = f(x).$$

Therefore we apply integration by parts to get

$$\int_{-a}^{a} \left(\int_{-a}^{x} f(t)dt \right) dx = \left[x \int_{-a}^{x} f(t)dt \right]_{x=-a}^{x=a} - \int_{-a}^{a} x \left(\frac{d}{dx} \int_{-a}^{x} f(t)dt \right) dx$$

$$= \left[a \underbrace{\int_{-a}^{a} f(t)dt}_{=0 \text{ since } f \text{ is odd}} - (-a) \underbrace{\int_{-a}^{-a} f(t)dt}_{=0} \right] - \int_{-a}^{a} x f(x) dx$$

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

- 5. (a) The (explicit) substitution $u = \frac{1}{x}$ is non-differentiable (even worse, it is undefined) at the point $0 \in (-1,1)$. So the substitution rule cannot be applied.
 - (b) When handling the integral $\int_a^b f(x)dx$ by the substitution rule, we apply the equality (cf. Theorem 5.68)

$$\int_{?}^{?} f(g(u))g'(u)du = \int_{a}^{b} f(x)dx$$

"from the right-hand side to the left-hand side". This requires that f(x) can be expressed as a differentiable function of u, i.e. f(x) = f(g(u)). But the substitution u = (x - a)(x - b) given in the "proof" does not have an inverse; so x, and consequently f(x), is not guaranteed to be expressible as a function of u. So the substitution rule cannot be applied in general.

Remark: In fact, the substitution u=(x-a)(x-b) is valid on **each** interval $\left[a,\frac{a+b}{2}\right]$ and $\left[\frac{a+b}{2},b\right]$ separately: We have $x=\frac{a+b}{2}-\sqrt{u+\frac{(b-a)^2}{4}}$ for $x\in\left[a,\frac{a+b}{2}\right]$; and $x=\frac{a+b}{2}+\sqrt{u+\frac{(b-a)^2}{4}}$ for $x\in\left[\frac{a+b}{2},b\right]$. If we apply the substitution rule on these two intervals separately, then we can observe explicitly that $\int_a^b f(x)dx$ does not necessarily equal to zero in general.

- (c) The antiderivatives $\int \frac{f'(x)}{f(x)} dx$ on the two sides of the equation may differ by a constant function. So when we subtract such an antiderivative from both sides, the left-hand side should be left with a constant function instead of just 0. Note that the 1 on the right hand side is indeed a constant function.
- 6. (a) Applying integration by parts, we have

$$\int_{a}^{b} (x-a)f'(x)dx = \int_{a}^{b} (x-a)df(x) = [(x-a)f(x)]_{a}^{b} - \int_{a}^{b} f(x)dx$$
$$= (b-a)f(b) - \int_{a}^{b} f(x)dx = \int_{a}^{b} f(b)dx - \int_{a}^{b} f(x)dx$$
$$= \int_{a}^{b} (f(b) - f(x))dx.$$

(b) According to the result from (a), we have

$$\int_{\frac{k-1}{n}}^{\frac{k}{n}} \left[f\left(\frac{k}{n}\right) - f(x) \right] dx = \int_{\frac{k-1}{n}}^{\frac{k}{n}} \left(x - \frac{k-1}{n} \right) f'(x) dx.$$

Now since f' and $x - \frac{k-1}{n}$ are both continuous on $\left[\frac{k-1}{n}, \frac{k}{n}\right]$ and since $x - \frac{k-1}{n} \ge 0$ for every $x \in \left[\frac{k-1}{n}, \frac{k}{n}\right]$, by the generalized Mean Value Theorem for integrals, there exists $\omega_k \in \left[\frac{k-1}{n}, \frac{k}{n}\right]$ such that

$$\int_{\frac{k-1}{n}}^{\frac{k}{n}} \left(x - \frac{k-1}{n}\right) f'(x) dx = f'(\omega_k) \int_{\frac{k-1}{n}}^{\frac{k}{n}} \left(x - \frac{k-1}{n}\right) dx.$$

Note that $\int_{\frac{k-1}{n}}^{\frac{k}{n}} \left(x - \frac{k-1}{n}\right) dx = \frac{1}{2n^2}$ as it represents the area of a right triangle with base $\frac{1}{n}$ and height $\frac{1}{n}$; so

$$\int_{\frac{k-1}{n}}^{\frac{k}{n}} \left[f\left(\frac{k}{n}\right) - f(x) \right] dx = \frac{f'(\omega_k)}{2n^2}.$$

(c) For each $n \in \mathbb{N}$ and each integer $1 \le k \le n$, we have $\frac{1}{n} f\left(\frac{k}{n}\right) = \int_{\frac{k-1}{n}}^{\frac{k}{n}} f\left(\frac{k}{n}\right) dx$. Therefore

$$E_{n} = \frac{1}{n} \sum_{k=1}^{n} f\left(\frac{k}{n}\right) - \int_{0}^{1} f(x) dx = \sum_{k=1}^{n} \int_{\frac{k-1}{n}}^{\frac{k}{n}} f\left(\frac{k}{n}\right) dx - \sum_{k=1}^{n} \int_{\frac{k-1}{n}}^{\frac{k}{n}} f(x) dx$$
$$= \sum_{k=1}^{n} \int_{\frac{k-1}{n}}^{\frac{k}{n}} \left[f\left(\frac{k}{n}\right) - f(x) \right] dx.$$

Now applying the result from (b), we see that for each $n \in \mathbb{N}$, there exist n numbers $\omega_1, \omega_2, \dots, \omega_n$ such that $\omega_k \in \left[\frac{k-1}{n}, \frac{k}{n}\right]$ and

$$nE_n = n \sum_{k=1}^n \int_{\frac{k-1}{n}}^{\frac{k}{n}} \left[f\left(\frac{k}{n}\right) - f(x) \right] dx = n \sum_{k=1}^n \frac{f'(\omega_k)}{2n^2} = \frac{1}{2} \sum_{k=1}^n f'(\omega_k) \frac{1}{n}.$$

Now this is a Riemann sum of f' with respect to the regular partition of [0,1] into n subintervals. Since f' is continuous on [0,1], it is integrable on [0,1]. Thus taking limit as $n \to +\infty$, we have

$$\lim_{n \to +\infty} nE_n = \frac{1}{2} \int_0^1 f'(x) dx = \frac{f(1) - f(0)}{2}$$

by the second version of the Fundamental Theorem of Calculus.

7. (a) For every $x \in (0, +\infty)$, we have

$$f'(x) = e^x + xe^x > 0,$$

so f is strictly increasing on its domain $[0, +\infty)$.

(b) (i) The domain of g is same as the range of f, which is $[0, +\infty)$. For every $x \in (0, +\infty)$, we have

$$g'(x) = \frac{1}{f'(g(x))} = \frac{1}{e^{g(x)} + g(x)e^{g(x)}} = \frac{1}{e^{g(x)} + x}$$

since $g(x)e^{g(x)} = f(g(x)) = x$.

(ii) Let u = g(x). Then du = g'(x)dx, so taking antiderivatives by parts we have

$$\int g(x)dx = xg(x) - \int xg'(x)dx = xg(x) - \int x \cdot \frac{1}{e^{g(x)} + x} dx$$

$$= xg(x) - \int \left(1 - \frac{e^{g(x)}}{e^{g(x)} + x}\right) dx = xg(x) - \int 1 dx + \int e^{g(x)} g'(x) dx$$

$$= xg(x) - x + \int e^{u} du = xg(x) - x + e^{u} + C$$

$$= xg(x) - x + e^{g(x)} + C,$$

where $\,\mathcal{C}\,$ is an arbitrary constant.

(iii) It is clear that f(0) = 0 and f(1) = e, so g(0) = 0 and g(e) = 1. By (b)(ii) and the Fundamental Theorem of Calculus, we have

$$\int_0^e g(x)dx = [xg(x) - x + e^{g(x)}]_0^e$$

$$= (e \cdot 1 - e + e^1) - (0 \cdot 0 - 0 + e^0)$$

$$= e - 1.$$

Remark: The inverse of the function $f(x) = xe^x$ studied in this problem is called **Lambert's W-function**, and is usually denoted by W_0 or simply W, i.e. $W(x) = f^{-1}(x)$.

- 8. (a) (i) The derivative of f is $f'(x) = n(x^2 1)^{n-1}(2x) = 2nx(x^2 1)^{n-1}$ for every $x \in \mathbb{R}$, so $(x^2 1)f'(x) 2nxf(x) = (x^2 1)[2nx(x^2 1)^{n-1}] 2nx(x^2 1)^n = 0$ for every $x \in \mathbb{R}$.
 - (ii) We differentiate both sides of the result from (a) for (n+1) times. According to Leibniz's rule, we have

$$\left[(x^2 - 1)f^{(n+2)}(x) + (n+1)(2x)f^{(n+1)}(x) + \frac{(n+1)(n)}{2}(2)f^{(n)}(x) \right]$$
$$- \left[(2nx)f^{(n+1)}(x) + (n+1)(2n)f^{(n)}(x) \right] = 0$$

for every $x \in \mathbb{R}$, so

$$(x^2 - 1)f^{(n+2)}(x) + [(n+1)(2x) - (2nx)]f^{(n+1)}(x) + \left[\frac{(n+1)(n)}{2}(2) - (n+1)(2n)\right]f^{(n)}(x) = 0,$$
i.e. $(x^2 - 1)f^{(n+2)}(x) + 2xf^{(n+1)}(x) - n(n+1)f^{(n)}(x) = 0$ for every $x \in \mathbb{R}$.

(b) (i) For every non-negative integer n and every $x \in \mathbb{R}$, we have

$$\frac{d}{dx}[(x^2 - 1)p_n'(x)] = 2xp_n'(x) + (x^2 - 1)p_n''(x) = 2x \cdot \frac{1}{2^n n!} f^{(n+1)}(x) + (x^2 - 1) \cdot \frac{1}{2^n n!} f^{(n+2)}(x)$$

$$= \frac{1}{2^n n!} n(n+1) f^{(n)}(x) = n(n+1)p_n(x)$$

according to the result from (a) (ii).

= 0.

(ii) Suppose that m and n are distinct non-negative integers. Then applying the result from (b) (i) and integration by parts, we have

$$\int_{-1}^{1} [m(m+1) - n(n+1)] p_{m}(x) p_{n}(x) dx$$

$$= \int_{-1}^{1} m(m+1) p_{m}(x) p_{n}(x) dx - \int_{-1}^{1} n(n+1) p_{n}(x) p_{m}(x) dx$$

$$= \int_{-1}^{1} p_{n}(x) d[(x^{2} - 1) p_{m}'(x)] - \int_{-1}^{1} p_{m}(x) d[(x^{2} - 1) p_{n}'(x)]$$

$$= \underbrace{[(x^{2} - 1) p_{n}(x) p_{m}'(x)]_{-1}^{1}}_{=0} - \int_{-1}^{1} (x^{2} - 1) p_{m}'(x) p_{n}'(x) dx - \underbrace{[(x^{2} - 1) p_{m}(x) p_{n}'(x)]_{-1}^{1}}_{=0}$$

$$+ \int_{-1}^{1} (x^{2} - 1) p_{n}'(x) p_{m}'(x) dx$$

Since $m(m+1) - n(n+1) \neq 0$, we have $\int_{-1}^{1} p_m(x) p_n(x) dx = 0$.

Remark: The functions p_n studied in this problem are called the **Legendre polynomials**. We can verify that each p_n is a polynomial of degree p_n . The sequence of polynomials p_n is said to be **orthogonal** because of the property we obtained in (b) (ii).

9. (a) For each positive integer n, we have

$$\frac{d}{dx}\cos^n x \sin nx = (-n\cos^{n-1} x \sin x)(\sin nx) + (\cos^n x)(n\cos nx)$$
$$= n\cos^{n-1} x (\cos nx \cos x - \sin nx \sin x) = n\cos^{n-1} x \cos(n+1)x;$$

so integration by parts gives

$$I_{n} = \int_{0}^{\frac{\pi}{2}} \cos^{n} x \cos nx \, dx = \frac{1}{n} \int_{0}^{\frac{\pi}{2}} \cos^{n} x \, d \sin nx = \frac{1}{n} \underbrace{\left[\cos^{n} x \sin nx\right]_{0}^{\frac{\pi}{2}} - \frac{1}{n} \int_{0}^{\frac{\pi}{2}} \sin nx \, (-n \cos^{n-1} x \sin x) dx}_{=0}$$

$$= \int_{0}^{\frac{\pi}{2}} \cos^{n-1} x \, (\sin nx \sin x) dx = \int_{0}^{\frac{\pi}{2}} \cos^{n-1} x \, \left(\frac{1}{2} \left[\cos(nx - x) - \cos(nx + x)\right]\right) dx$$

$$= \frac{1}{2} \int_{0}^{\frac{\pi}{2}} \cos^{n-1} x \cos(n-1)x \, dx - \frac{1}{2} \int_{0}^{\frac{\pi}{2}} \cos^{n-1} x \cos(n+1)x \, dx$$

$$= \frac{1}{2} \int_{0}^{\frac{\pi}{2}} \cos^{n-1} x \cos(n-1)x \, dx - \frac{1}{2} \underbrace{\left[\cos^{n} x \sin nx\right]_{0}^{\frac{\pi}{2}}}_{=0} = \frac{1}{2} \int_{0}^{\frac{\pi}{2}} \cos^{n-1} x \cos(n-1)x \, dx = \frac{1}{2} I_{n-1}.$$

(b) According to the result from (a), for each positive integer n we have

$$I_n = \frac{1}{2}I_{n-1} = \frac{1}{2^2}I_{n-2} = \frac{1}{2^3}I_{n-3} = \dots = \frac{1}{2^{n-1}}I_1 = \frac{1}{2^n}I_0 = \frac{1}{2^n}\int_0^{\frac{\pi}{2}} 1dx = \frac{\pi}{2^{n+1}}.$$

10. (a) For every non-negative integer n and every $t \in [0,1]$, we have $t^n e^0 \le t^n e^t \le t^n e^1$, so

$$\int_0^1 t^n dt \le \int_0^1 t^n e^t dt \le e \int_0^1 t^n dt \,,$$
 i.e. $\frac{1}{n+1} \le I_n \le \frac{e}{1+n}.$

(b) For each positive integer n, integration by parts gives

$$I_n = \int_0^1 t^n e^t dt = \int_0^1 t^n de^t = [t^n e^t]_0^1 - \int_0^1 e^t (nt^{n-1}) dt = -nI_{n-1} + e^t$$

Now we prove the last equality by induction. For n=0, the two sides both equal e-1. Assume that

$$I_m = (-1)^{m+1} m! + e \sum_{k=0}^m (-1)^k \frac{m!}{(m-k)!}$$

for some non-negative integer m. Then for n = m + 1, we have

$$\begin{split} I_{m+1} &= -(m+1)I_m + e = -(m+1)\left((-1)^{m+1}m! + e\sum_{k=0}^m (-1)^k \frac{m!}{(m-k)!}\right) + e \\ &= (-1)^{m+2}(m+1)! + e\sum_{k=0}^m (-1)^{k+1} \frac{(m+1)!}{(m-k)!} + e \\ &= (-1)^{m+2}(m+1)! + e\left(\sum_{k=1}^{m+1} (-1)^k \frac{(m+1)!}{(m+1-k)!} + 1\right) \\ &= (-1)^{m+2}(m+1)! + e\sum_{k=0}^{m+1} (-1)^k \frac{(m+1)!}{(m+1-k)!}. \end{split}$$

So the equality is true.

(c) Suppose that e is a (positive) rational number. Then $e=\frac{p}{q}$ where p and q are positive integers.

According to the result from (b), we have $I_n=(-1)^{n+1}n!+\frac{p}{q}\sum_{k=0}^n(-1)^k\frac{n!}{(n-k)!'}$ so

$$qI_n = q(-1)^{n+1}n! + p\sum_{k=0}^n (-1)^k \frac{n!}{(n-k)!}$$

is an integer, for every non-negative integer n. Now the result from (a) implies that

$$\frac{q}{n+1} \leq q I_n \leq \frac{p}{n+1} \qquad \qquad \text{for every non-negative integer } n.$$

But when n is sufficiently large, we have $\frac{q}{n+1}, \frac{p}{n+1} \in (0,1)$, so in particular $qI_n \in (0,1)$ also. This is a contradiction because there is no integer in the open interval (0,1).

11. (a) For every integers $m \ge 0$ and $n \ge 1$, integration by parts gives

$$B(m,n) = \int_0^1 x^m (1-x)^n dx = \frac{1}{m+1} \int_0^1 (1-x)^n dx^{m+1}$$

$$= \frac{1}{m+1} \underbrace{\left[x^{m+1} (1-x)^n \right]_0^1 - \frac{1}{m+1} \int_0^1 x^{m+1} (-n(1-x)^{n-1}) dx}_{=0}$$

$$= 0 + \frac{n}{m+1} \int_0^1 x^{m+1} (1-x)^{n-1} dx = \frac{n}{m+1} B(m+1,n-1).$$

Therefore

$$B(m,n) = \frac{n}{m+1}B(m+1,n-1) = \frac{n}{m+1}\frac{n-1}{m+2}B(m+2,n-2) = \frac{n}{m+1}\frac{n-1}{m+2}\frac{n-2}{m+3}B(m+3,n-3)$$

$$= \dots = \frac{n}{m+1}\frac{n-1}{m+2}\frac{n-2}{m+3}\dots\frac{1}{m+n}B(m+n,0) = \frac{m!\,n!}{(m+n)!}\underbrace{\int_{0}^{1}x^{m+n}dx}_{=\frac{1}{m+n+1}} = \frac{m!\,n!}{(m+n+1)!}.$$

(b) First, we have

$$\int_0^1 \frac{x^4 (x-1)^4}{x^2 + 1} dx = \int_0^1 \frac{x^8 - 4x^7 + 6x^6 - 4x^5 + x^4}{x^2 + 1} dx = \int_0^1 \left(x^6 - 4x^5 + 5x^4 - 4x^2 + 4 - \frac{4}{x^2 + 1} \right) dx$$
$$= \left[\frac{1}{7} x^7 - \frac{2}{3} x^6 + x^5 - \frac{4}{3} x^3 + 4x - 4 \arctan x \right]_0^1 = \frac{1}{7} - \frac{2}{3} + 1 - \frac{4}{3} + 4 - 4 \cdot \frac{\pi}{4} = \frac{22}{7} - \pi.$$

On the other hand, we also have $\frac{1}{2}x^4(x-1)^4 < \frac{x^4(x-1)^4}{x^2+1} < x^4(x-1)^4$ for every $x \in (0,1)$. So

$$\frac{1}{2} \int_0^1 x^4 (x-1)^4 dx < \int_0^1 \frac{x^4 (x-1)^4}{x^2 + 1} dx < \int_0^1 x^4 (x-1)^4 dx.$$

According to the result from (a), we have $\int_0^1 x^4 (x-1)^4 dx = \frac{4!4!}{9!} = \frac{1}{630}$. So the above inequality implies that

$$\frac{1}{1260} < \frac{22}{7} - \pi < \frac{1}{630},$$

i.e.
$$\frac{22}{7} - \frac{1}{630} < \pi < \frac{22}{7} - \frac{1}{1260}$$

12. (a) Let $x = a \tan t$ where $t \in \left(-\frac{\pi}{2}, \frac{\pi}{2}\right)$. Then $\sec t > 0$, so

$$\int \frac{1}{\sqrt{x^2 + a^2}} dx = \int \frac{1}{a \sec t} a \sec^2 t \, dt = \int \sec t \, dt = \ln|\sec t + \tan t| + C_0$$

$$= \ln\left|\frac{\sqrt{x^2 + a^2}}{a} + \frac{x}{a}\right| + C_0 = \ln\left(\sqrt{x^2 + a^2} + x\right) + C,$$

where $C = C_0 - \ln a$ is an arbitrary constant.

(b) Let $x = a \sec t$ where $t \in (0, \frac{\pi}{2})$. Then $\tan t > 0$, so

$$\int \frac{1}{\sqrt{x^2 - a^2}} dx = \int \frac{1}{a \tan t} a \sec t \tan t \, dt = \int \sec t \, dt = \ln|\sec t + \tan t| + C_0$$

$$= \ln\left|\frac{x}{a} + \frac{\sqrt{x^2 - a^2}}{a}\right| + C_0 = \ln\left|x + \sqrt{x^2 - a^2}\right| + C,$$

where $C = C_0 - \ln a$ is an arbitrary constant.

(c) Let $x = a \sin t$ where $t \in \left(-\frac{\pi}{2}, \frac{\pi}{2}\right)$. Then $\cos t > 0$, so

$$\int \frac{1}{\sqrt{a^2 - x^2}} dx = \int \frac{1}{a \cos t} a \cos t \, dt = \int 1 dt = t + C = \arcsin \frac{x}{a} + C,$$

where C is an arbitrary constant.

(d) Let $x = a \tan t$ where $t \in \left(-\frac{\pi}{2}, \frac{\pi}{2}\right)$. Then $\sec t > 0$, so

$$\int \sqrt{x^2 + a^2} \, dx = \int (a \sec t) a \sec^2 t \, dt = a^2 \int \sec^3 t \, dt.$$

Now since

$$\int \sec^3 t \, dt = \int \sec t \, d \tan t = \sec t \tan t - \int \tan t \, (\sec t \tan t) dt = \sec t \tan t - \int \sec^3 t \, dt + \int \sec t \, dt \, dt$$

we have

$$\int \sec^3 t \, dt = \frac{1}{2} \sec t \tan t + \frac{1}{2} \int \sec t \, dt = \frac{1}{2} \sec t \tan t + \frac{1}{2} \ln|\sec t + \tan t| + C_0.$$

Therefore

$$\int \sqrt{x^2 + a^2} \, dx = \frac{a^2}{2} \sec t \tan t + \frac{a^2}{2} \ln|\sec t + \tan t| + C_0$$

$$= \frac{a^2}{2} \frac{\sqrt{x^2 + a^2}}{a} \frac{x}{a} + \frac{a^2}{2} \ln\left|\frac{\sqrt{x^2 + a^2}}{a} + \frac{x}{a}\right| + C_0$$

$$= \frac{1}{2} x \sqrt{x^2 + a^2} + \frac{a^2}{2} \ln\left(\sqrt{x^2 + a^2} + x\right) + C,$$

where $C = C_0 - \frac{a^2}{2} \ln a$ is an arbitrary constant.

(e) Let $x = a \sec t$ where $t \in (0, \frac{\pi}{2})$. Then $\tan t > 0$, so

$$\int \sqrt{x^2 - a^2} \, dx = \int (a \tan t) a \sec t \tan t \, dt = a^2 \int \sec t \tan^2 t \, dt.$$

Now from the steps in (d) we have

$$\int \sec t \tan^2 t \, dt = \int \sec^3 t \, dt - \int \sec t \, dt = \frac{1}{2} \sec t \tan t - \frac{1}{2} \ln|\sec t + \tan t| + C_0.$$

Therefore

$$\int \sqrt{x^2 - a^2} \, dx = \frac{a^2}{2} \sec t \tan t - \frac{a^2}{2} \ln|\sec t + \tan t| + C_0 = \frac{a^2}{2} \frac{x}{a} \frac{\sqrt{x^2 - a^2}}{a} - \frac{a^2}{2} \ln\left|\frac{x}{a} + \frac{\sqrt{x^2 - a^2}}{a}\right| + C_0$$

$$= \frac{1}{2} x \sqrt{x^2 - a^2} - \frac{a^2}{2} \ln\left(x + \sqrt{x^2 - a^2}\right) + C,$$

where $C = C_0 + \frac{a^2}{2} \ln a$ is an arbitrary constant.

(f) Let $x = a \sin t$ where $t \in \left(-\frac{\pi}{2}, \frac{\pi}{2}\right)$. Then $\cos t > 0$, so

$$\int \sqrt{a^2 - x^2} \, dx = \int (a \cos t) a \cos t \, dt = a^2 \int \cos^2 t \, dt = a^2 \int \frac{1 + \cos 2t}{2} \, dt$$

$$= \frac{a^2}{2} t + \frac{a^2}{4} \sin 2t + C = \frac{a^2}{2} t + \frac{a^2}{2} \sin t \cos t + C = \frac{a^2}{2} \arcsin \frac{x}{a} + \frac{a^2}{2} \frac{x}{a} \frac{\sqrt{a^2 - x^2}}{a} + C$$

$$= \frac{a^2}{2} \arcsin \frac{x}{a} + \frac{1}{2} x \sqrt{a^2 - x^2} + C,$$

where C is an arbitrary constant.

Think: If a is allowed to be negative, how will these antiderivatives be affected?

13. (a) First observe that the function has domain (-1,1) and

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

Now we make the trigonometric substitution $x = \tan t$. Since $x \in (-1,1)$, we may choose $t \in \left(-\frac{\pi}{4}, \frac{\pi}{4}\right)$ so that $\sec t > 0$. Thus,

$$\int \frac{1}{\sqrt{1+x^2}} dx = \int \frac{1}{\sqrt{1+\tan^2 t}} \sec^2 t \, dt = \int \sec t \, dt = \ln|\sec t + \tan t| + C$$
$$= \ln\left(\sqrt{1+x^2} + x\right) + C.$$

Therefore

$$\int \frac{\sqrt{1+x^2} + \sqrt{1-x^2}}{\sqrt{1-x^4}} dx = \int \frac{1}{\sqrt{1-x^2}} dx + \int \frac{1}{\sqrt{1+x^2}} dx = \arcsin x + \ln\left(\sqrt{1+x^2} + x\right) + C_x$$

(b) Completing squares, we have $x^2+x+1=\left(x+\frac{1}{2}\right)^2+\left(\frac{\sqrt{3}}{2}\right)^2$, so we let $x=-\frac{1}{2}+\frac{\sqrt{3}}{2}\tan t$. Let's choose $t\in\left(-\frac{\pi}{2},\frac{\pi}{2}\right)$ so that $\sec t>0$. Then $x^2+x+1=\frac{3}{4}\sec^2 t$ and $\sqrt{x^2+x+1}=\frac{\sqrt{3}}{2}\sec t$, and also

$$\sin t = \frac{x + \frac{1}{2}}{\sqrt{x^2 + x + 1}}$$
 and $\cos t = \frac{\sqrt{3}}{2\sqrt{x^2 + x + 1}}$.

Thus,

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

$$= \int \left(\frac{2}{3} \cos t + \frac{2}{\sqrt{3}} \sin t\right) dt = \frac{2}{3} \sin t - \frac{2}{\sqrt{3}} \cos t + C$$

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

where $\,\mathcal{C}\,$ is an arbitrary constant.

(c) First let $x = \tan t$. Then $\sin t = \frac{x}{\sqrt{1+x^2}}$ and $\cos t = \frac{1}{\sqrt{1+x^2}}$

$$\begin{split} \int \frac{x^2 - 1}{(x^2 + 1)\sqrt{1 + x^4}} dx &= \int \frac{\tan^2 t - 1}{(\tan^2 t + 1)\sqrt{1 + \tan^4 t}} (\sec^2 t) dt = \int \frac{\tan^2 t - 1}{\sqrt{1 + \tan^4 t}} dt \\ &= \int \frac{\sin^2 t - \cos^2 t}{\sqrt{\cos^4 t + \sin^4 t}} dt = \int \frac{\sin^2 t - \cos^2 t}{\sqrt{\cos^4 t + \sin^4 t} + 2\sin^2 t \cos^2 t - 2\sin^2 t \cos^2 t}} dt \\ &= \int \frac{\sin^2 t - \cos^2 t}{\sqrt{(\cos^2 t + \sin^2 t)^2 - 2\sin^2 t \cos^2 t}} dt = \int \frac{\sin^2 t - \cos^2 t}{\sqrt{1 - 2\sin^2 t \cos^2 t}} dt \\ &= \int \frac{-\cos 2t}{\sqrt{1 - \frac{1}{2}\sin^2 2t}} dt \,. \end{split}$$

Next let $u = \sin 2t$. Then $du = \cos 2t dt$, so

$$\int \frac{-\cos 2t}{\sqrt{1 - \frac{1}{2}\sin^2 2t}} dt = \int \frac{-1}{\sqrt{1 - \frac{1}{2}u^2}} du = -\sqrt{2} \int \frac{1}{\sqrt{2 - u^2}} du = -\sqrt{2} \arcsin \frac{u}{\sqrt{2}} + C.$$

Therefore

$$\int \frac{x^2 - 1}{(x^2 + 1)\sqrt{1 + x^4}} dx = -\sqrt{2}\arcsin\frac{u}{\sqrt{2}} + C = -\sqrt{2}\arcsin(\sqrt{2}\sin t\cos t) + C$$

$$= -\sqrt{2}\arcsin\left(\sqrt{2} \cdot \frac{x}{\sqrt{1 + x^2}} \cdot \frac{1}{\sqrt{1 + x^2}}\right) + C = -\sqrt{2}\arcsin\frac{\sqrt{2}x}{1 + x^2} + C,$$

14. (a) For each $n \ge 2$, taking antiderivatives by parts, we have

$$I_n(x) = \int \frac{x^n}{\sqrt{x^2 + 1}} dx = \int x^{n-1} \left(\frac{x}{\sqrt{x^2 + 1}} dx\right) = \int x^{n-1} d\sqrt{x^2 + 1}$$

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

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

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

$$= x^{n-1} \sqrt{x^2 + 1} - (n-1) I_n(x) - (n-1) I_{n-2}(x).$$

Rearranging, we obtain

$$I_n(x) = \frac{1}{n}x^{n-1}\sqrt{x^2+1} - \frac{n-1}{n}I_{n-2}(x).$$

(b) Using the result from (a), we obtain

$$\int_{0}^{1} \frac{x^{5}}{\sqrt{x^{2}+1}} dx = \frac{1}{5} \left[x^{4} \sqrt{x^{2}+1} \right]_{0}^{1} - \frac{4}{5} \int_{0}^{1} \frac{x^{3}}{\sqrt{x^{2}+1}} dx$$

$$= \frac{1}{5} \left[x^{4} \sqrt{x^{2}+1} \right]_{0}^{1} - \frac{4}{5} \left(\frac{1}{3} \left[x^{2} \sqrt{x^{2}+1} \right]_{0}^{1} - \frac{2}{3} \int_{0}^{1} \frac{x}{\sqrt{x^{2}+1}} dx \right)$$

$$= \frac{1}{5} \left[x^{4} \sqrt{x^{2}+1} \right]_{0}^{1} - \frac{4}{5} \cdot \frac{1}{3} \left[x^{2} \sqrt{x^{2}+1} \right]_{0}^{1} + \frac{4}{5} \cdot \frac{2}{3} \left[\sqrt{x^{2}+1} \right]_{0}^{1}$$

$$= \frac{7\sqrt{2}-8}{15}.$$

15. (a) Let $f:\left(-\frac{\pi}{2},\frac{\pi}{2}\right)\to\mathbb{R}$ be the function $f(x)=\frac{4x}{\pi}-\tan x$. Then

$$f'(x) = \frac{4}{\pi} - \sec^2 x.$$

- $igodesign{subarray}{l} igodesign{subarray}{l} igo$
- Since $\sec^2 x$ is strictly increasing on $\left[0, \frac{\pi}{4}\right]$, it follows that f' is strictly decreasing on $\left[0, \frac{\pi}{4}\right]$. So f' has at most one root in $\left(0, \frac{\pi}{4}\right)$.

Therefore f' has exactly one root in $\left(0,\frac{\pi}{4}\right)$, which means that f has exactly one critical number $c \in \left(0,\frac{\pi}{4}\right)$.

Now we have f'(x) $\begin{cases} > 0 & \text{if } x \in [0,c) \\ < 0 & \text{if } x \in \left(c,\frac{\pi}{4}\right]. \end{cases}$ Since $f(0) = f\left(\frac{\pi}{4}\right) = 0$, it follows that the global minimum value of f is 0. Thus $f(x) \geq f(0) = 0$ for every $x \in \left[0,\frac{\pi}{4}\right]$, i.e. $\tan x \leq \frac{4x}{\pi}$ for every $x \in \left[0,\frac{\pi}{4}\right]$.

(b) (i) For each non-negative integer n, since $\tan x \le \frac{4x}{\pi}$ for every $x \in \left[0, \frac{\pi}{4}\right]$ according to (a), we have

$$\tan^n x \le \left(\frac{4x}{\pi}\right)^n$$
 for every $x \in \left[0, \frac{\pi}{4}\right]$

so

$$I_n = \int_0^{\frac{\pi}{4}} \tan^n x \, dx \le \int_0^{\frac{\pi}{4}} \left(\frac{4x}{\pi}\right)^n dx = \left(\frac{4}{\pi}\right)^n \left[\frac{1}{n+1} x^{n+1}\right]_0^{\frac{\pi}{4}} = \frac{\pi}{4(n+1)}.$$

(ii) For each $n \ge 2$, we have

$$I_{n} = \int_{0}^{\frac{\pi}{4}} \tan^{n} x \, dx = \int_{0}^{\frac{\pi}{4}} \tan^{n-2} x \tan^{2} x \, dx = \int_{0}^{\frac{\pi}{4}} \tan^{n-2} x \left(\sec^{2} x - 1 \right) dx$$

$$= \int_{0}^{\frac{\pi}{4}} \tan^{n-2} x \, d \tan x - \int_{0}^{\frac{\pi}{4}} \tan^{n-2} x \, dx = \left[\frac{1}{n-1} \tan^{n-1} x \right]_{0}^{\frac{\pi}{4}} - \int_{0}^{\frac{\pi}{4}} \tan^{n-2} x \, dx$$

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

or equivalently $I_{n-2}=\frac{1}{n-1}-I_n$. Hence for each $k\in\mathbb{N}$, we have

$$I_0 = 1 - I_2 = 1 - \frac{1}{3} + I_4 = 1 - \frac{1}{3} + \frac{1}{5} - I_6 = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + I_8 = \dots$$
$$= 1 - \frac{1}{3} + \frac{1}{5} - \dots + (-1)^{k-1} \frac{1}{2k-1} + (-1)^k I_{2k}.$$

(c) Using the result from (b)(ii), we have

$$1 - \frac{1}{3} + \frac{1}{5} - \dots + (-1)^{k-1} \frac{1}{2k-1} = I_0 - (-1)^k I_{2k}$$
 for every $k \in \mathbb{N}$.

Now we have

$$O$$
 $I_0 = \int_0^{\pi/4} 1 dx = \frac{\pi}{4}$; and

according to (b)(i) we have

$$-\frac{\pi}{4(2k+1)} \le (-1)^k I_{2k} \le \frac{\pi}{4(2k+1)}$$
 for every $k \in \mathbb{N}$,

from which we obtain $\lim_{k\to +\infty} (-1)^k I_{2k}=0$ by Squeeze Theorem, as $\lim_{k\to +\infty} -\frac{\pi}{4(2k+1)}=\lim_{k\to +\infty} \frac{\pi}{4(2k+1)}=0$. Therefore

$$\lim_{k \to +\infty} \left(1 - \frac{1}{3} + \frac{1}{5} - \dots + (-1)^{k-1} \frac{1}{2k-1} \right) = \lim_{k \to +\infty} (I_0 - (-1)^k I_{2k})$$

$$= I_0 - \lim_{k \to +\infty} (-1)^k I_{2k}$$

$$= \frac{\pi}{4} - 0 = \frac{\pi}{4}.$$

16. (a) For every $m \in \mathbb{R} \setminus \{-1\}$ and every $n \in \mathbb{N}$, taking antiderivative by parts we have

$$I_{m,n}(x) = \int x^m (\ln x)^n dx = \frac{1}{m+1} \int (\ln x)^n dx^{m+1}$$

$$= \frac{1}{m+1} x^{m+1} (\ln x)^n - \frac{1}{m+1} \int x^{m+1} \left(n(\ln x)^{n-1} \frac{1}{x} \right) dx$$

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

$$= \frac{1}{m+1} x^{m+1} (\ln x)^n - \frac{n}{m+1} I_{m,n-1}(x).$$

<u>Alternative solution</u>: For every $m \in \mathbb{R} \setminus \{-1\}$ and every $n \ge 0$, taking antiderivative by parts we have

$$I_{m,n}(x) = \int x^m (\ln x)^n dx = \int x^{m+1} (\ln x)^n \frac{1}{x} dx = \frac{1}{n+1} \int x^{m+1} d(\ln x)^{n+1}$$

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

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

$$= \frac{1}{n+1} x^{m+1} (\ln x)^{n+1} - \frac{m+1}{n+1} I_{m,n+1}(x).$$

Rearranging the above equation we have $(n+1)I_{m,n}(x)=x^{m+1}(\ln x)^{n+1}-(m+1)I_{m,n+1}(x)$, and so

$$I_{m,n+1}(x) = \frac{1}{m+1} x^{m+1} (\ln x)^{n+1} - \frac{n+1}{m+1} I_{m,n}(x).$$

Renaming the positive integer n+1 as n, we have

$$I_{m,n}(x) = \frac{1}{m+1} x^{m+1} (\ln x)^n - \frac{n}{m+1} I_{m,n-1}(x)$$

for every $m \in \mathbb{R} \setminus \{-1\}$ and every positive integer n.

(b) Using the reduction formula obtained in (a), we have

$$\int \frac{(\ln x)^3}{x^4} dx = I_{-4,3}(x) = -\frac{(\ln x)^3}{3x^3} - \frac{3}{-3}I_{-4,2}(x) = -\frac{(\ln x)^3}{3x^3} + I_{-4,2}(x)$$

$$= -\frac{(\ln x)^3}{3x^3} + \left(-\frac{(\ln x)^2}{3x^3} - \frac{2}{-3}I_{-4,1}(x)\right) = -\frac{(\ln x)^3}{3x^3} - \frac{(\ln x)^2}{3x^3} + \frac{2}{3}I_{-4,1}(x)$$

$$= -\frac{(\ln x)^3}{3x^3} - \frac{(\ln x)^2}{3x^3} + \frac{2}{3}\left(-\frac{\ln x}{3x^3} - \frac{1}{-3}I_{-4,0}(x)\right) = -\frac{(\ln x)^3}{3x^3} - \frac{(\ln x)^2}{3x^3} - \frac{2\ln x}{9x^3} + \frac{2}{9}\int \frac{1}{x^4} dx$$

$$= -\frac{(\ln x)^3}{3x^3} - \frac{(\ln x)^2}{3x^3} - \frac{2\ln x}{9x^3} - \frac{2}{27x^3} + C,$$