

Recap for Tutorial 5

MH1101

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1 Trigonometric Integrals

Technique 1. Integrating $\int \sin^m x \cos^n x \, dx$.

- If n is odd, make substitution $u = \sin x$.
- If m is odd, make substitution $u = \cos x$.
- If m and n are even, use half angle formula: $\sin^2 x = \frac{1 - \cos 2x}{2}$ or $\cos^2 x = \frac{1 + \cos 2x}{2}$

Technique 2. Integrating $\int \tan^m x \sec^n x \, dx$.

- If n is even, make substitution $u = \tan x$.
- If m is odd, make substitution $u = \sec x$.

Technique 3. Integrating $\int \sin(mx) \sin(nx) \, dx$, $\int \cos(mx) \cos(nx) \, dx$ or $\int \sin(mx) \cos(nx) \, dx$.

- Use product to sum formula (provided in formula sheet).

2 Trigonometric Substitution

We usually perform trigonometric substitution in integration when the integrand contains a specific form. However, there are other cases (not mentioned here) where we use similar substitution to simplify our problem.

- If the integrand contains $\sqrt{a^2 - x^2}$, let $x = a \sin \theta$, where $|\theta| \leq \pi/2$.
- If the integrand contains $\sqrt{a^2 + x^2}$, let $x = a \tan \theta$, where $|\theta| < \pi/2$.
- If the integrand contains $\sqrt{x^2 - a^2}$, let $x = a \sec \theta$, where $\theta \in [0, \pi/2) \cup [\pi, 3\pi/2)$.

3 Extra Exercises

Problem 1. Prove the reduction formula

$$\int \sin^n x \, dx = -\frac{1}{n} \sin^{n-1} x \cos x + \frac{n-1}{n} \int \sin^{n-2} x \, dx.$$

Problem 2. For $n = 0, 1, \dots$, we define the polynomials

$$L_n(x) = \frac{1}{2^n n!} \frac{d^n}{dx^n} (x^2 - 1)^n$$

(a) Using integration by parts, show that $\int_{-1}^1 |L_n(x)|^2 dx = \frac{(-1)^n (2n)!}{2^{2n} (n!)^2} \int_{-1}^1 (x^2 - 1)^n dx$.

(b) Make a substitution $x = \cos t$ and apply the reduction formula in Problem 1 to conclude that

$$\int_{-1}^1 |L_n(x)|^2 dx = \frac{2}{2n+1}$$

Extra Information: $(L_n(x))_{n \geq 0}$ forms an orthogonal basis for the function space $L^2([-1, 1])$. This is a vector space that contains functions, $f(x)$ such that $\int_{-1}^1 |f(x)|^2 dx < \infty$. These polynomials are called Legendre polynomials. Due to this orthogonality, you can also show that $\int_{-1}^1 L_m(x)L_n(x)dx = 0$, if $m \neq n$.

Problem 3. Evaluate the following.

- $\int_{\pi/2}^{\pi} \sqrt{1 - \sin^2 x} \, dx.$ Ans: 1
- $\int_{\sqrt{2}/3}^{2/3} \frac{dx}{x^5 \sqrt{9x^2 - 1}}.$ Ans: $\frac{81}{64}(-16 + 7\sqrt{3} + 2\pi)$
- $\int \frac{dx}{[(ax)^2 - b^2]^{3/2}}.$ Ans: $-\frac{x}{b\sqrt{(ax)^2 - b^2}} + C$