

Work out **ALL** questions below. Provide sufficient justification to every step of your arguments. Write your solutions as well as your ID number clearly on the answer sheet.

Time: 17:50 ~ 18:20.

. DEPARTMENT:\_\_\_\_\_ ID NUMBER:\_\_\_\_\_ NAME:\_\_\_\_\_

1. Evaluate the following integrals.

(a) (15 pts)  $\int 2x \arctan x \, dx$ .

Let  $u = \arctan x$  and  $dv = 2x \, dx$ , then

$$du = \frac{1}{1+x^2} \, dx \quad \text{and} \quad v = x^2.$$

(Substitution: 3 points)

Therefore

$$\begin{aligned} \int 2x \arctan x \, dx &= \int u \, dv = uv - \int v \, du = x^2 \arctan x - \int \frac{x^2}{1+x^2} \, dx \\ &= x^2 \arctan x - \int \frac{(1+x^2) - 1}{1+x^2} \, dx \\ &= x^2 \arctan x - \int dx + \int \frac{1}{1+x^2} \, dx \\ &= x^2 \arctan x - x + \arctan x + C \\ &= (x^2 + 1) \arctan x - x + C, \quad C \in \mathbb{R} \end{aligned}$$

(Compute the indefinite integral + Answer: 10 + 2 points)

(b) (20 pts)  $\int_0^{\frac{\pi}{2}} |\cos^2 x - 3 \sin^2 x| \, dx$ .

We know that

$$\cos^2 x = \frac{1 + \cos 2x}{2}, \quad \sin^2 x = \frac{1 - \cos 2x}{2}$$

The indefinite integral can then be computed to obtain

$$\begin{aligned} \int \cos^2 x - 3 \sin^2 x \, dx &= \int \frac{1 + \cos 2x}{2} - \frac{3 - 3 \cos 2x}{2} \, dx \\ &= \int -1 + 2 \cos 2x \, dx \\ &= -x + \sin 2x + C, \quad C \in \mathbb{R} \end{aligned}$$

(Compute the indefinite integral: 10 points)

For  $x \in [0, \frac{\pi}{2}]$ , we have

$$\cos^2 x - 3 \sin^2 x \geq 0 \iff 0 \leq x \leq \frac{\pi}{6}$$

(Find the positive or negative interval : 1 point)

Then

$$\begin{aligned} & \int_0^{\frac{\pi}{2}} |\cos^2 x - 3 \sin^2 x| dx \\ &= \int_0^{\frac{\pi}{6}} \cos^2 x - 3 \sin^2 x dx + \int_{\frac{\pi}{6}}^{\frac{\pi}{2}} 3 \sin^2 x - \cos^2 x dx \end{aligned}$$

. (Divided the definite integral into two parts : 2 points)

$$= (-x + \sin 2x) \Big|_0^{\frac{\pi}{6}} + (x - \sin 2x) \Big|_{\frac{\pi}{6}}^{\frac{\pi}{2}}$$

. (Correcet indefinite integral : 5 points)

$$= \frac{\pi}{6} + \sqrt{3}$$

(Answer : 2 points)

(c) (30 pts)  $\int \frac{1}{e^{2x} + e^x + 1} dx.$

Let  $t = e^x \Rightarrow x = \ln t \Rightarrow dx = \frac{dt}{t}.$

(Substitution rule : 2 points)

The integral becomes

$$\int \frac{1}{e^{2x} + e^x + 1} dx = \int \frac{1}{t^2 + t + 1} \cdot \frac{dt}{t}$$

Suppose that

$$\frac{1}{t(t^2 + t + 1)} = \frac{A}{t} + \frac{P(t)}{t^2 + t + 1} \Rightarrow A(t^2 + t + 1) + P(t) \cdot t = 1$$

Let  $t = 0 \Rightarrow A = 1$ , and then

$$P(t) \cdot t = -t^2 - t \Rightarrow P(t) = -t - 1$$

(Compute  $A$  and  $P(t)$ : 3 + 5 points)

Consider the integral

$$\begin{aligned} \int \frac{1}{t^2 + t + 1} \cdot \frac{dt}{t} &= \int \frac{1}{t} dt + \int \frac{-t-1}{t^2 + t + 1} dt \\ &= \int \frac{1}{t} dt + \left( \frac{-1}{2} \right) \int \frac{2t+1}{t^2 + t + 1} dt + \int \frac{-1/2}{t^2 + t + 1} dt \\ &= \ln |t| - \frac{1}{2} \ln |t^2 + t + 1| + \int \frac{-1/2}{t^2 + t + 1} dt \end{aligned}$$

Cont.

(Compute the indefinite integral to this step: 10 points)

The third term can be computed as

$$\int \frac{-1/2}{t^2 + t + 1} dt = \left( \frac{-1}{2} \right) \int \frac{dt}{(t + \frac{1}{2})^2 + \frac{3}{4}} = \frac{-1}{\sqrt{3}} \arctan\left(\frac{2t+1}{\sqrt{3}}\right)$$

(Compute the third term: 8 points)

So, the integral in question is given by

$$\begin{aligned} & \ln|t| - \frac{1}{2} \ln|t^2 + t + 1| + \int \frac{-1/2}{t^2 + t + 1} dt \\ &= \ln|t| - \frac{1}{2} \ln|t^2 + t + 1| - \frac{1}{\sqrt{3}} \arctan\left(\frac{2t+1}{\sqrt{3}}\right) + C \\ &= x - \frac{1}{2} \ln|e^{2x} + e^x + 1| - \frac{1}{\sqrt{3}} \arctan\left(\frac{2e^x + 1}{\sqrt{3}}\right) + C, \end{aligned}$$

where  $C$  is a constant

(Answer: 2 points)

2. Determine whether the following improper integrals are convergent or divergent. If convergent, please determine its value.

(a) (17 pts)  $\int_0^1 \frac{\cos t}{t^{4/3}} dt.$

Since  $0 = \cos \frac{\pi}{2} < \cos 1 \leq \cos x \leq \cos 0 = 1$  when  $x \in [0, 1]$ , then

$$\frac{\cos t}{t^{4/3}} > \frac{\cos 1}{t^{4/3}}$$

(Inequality: 10 points)

However  $\int_0^1 t^{-\frac{4}{3}} dt$  is divergent, thus

$$\int_0^1 \frac{\cos t}{t^{4/3}} dt \text{ is also divergent.}$$

(Comparison Test + Answer: 5 + 2 points)

(b) (18 pts)  $\int_1^\infty \frac{\arctan x}{x^2} dx.$

$$\int_1^\infty \frac{\arctan x}{x^2} dx = \lim_{t \rightarrow \infty} \int_1^t \frac{\arctan x}{x^2} dx$$

(Improper integral: 3 points)

Let  $u = \arctan x$  and  $dv = \frac{dx}{x^2}$ , then  $du = \frac{1}{1+x^2}$  and  $v = \frac{-1}{x}$ . Therefore,

$$\begin{aligned} \int \frac{\arctan x}{x^2} dx &= \int u dv = uv - \int v du \\ &= \frac{-\arctan x}{x} + \int \frac{1}{x} \frac{dx}{1+x^2} \\ &= \frac{-\arctan x}{x} + \int \left[ \frac{1}{x} - \frac{x}{1+x^2} \right] dx \\ &= \frac{-\arctan x}{x} + \ln|x| - \frac{1}{2} \ln(x^2+1) + C \\ &= \frac{-\arctan x}{x} + \frac{1}{2} \ln \frac{x^2}{1+x^2} + C, \quad C \in \mathbb{R} \end{aligned}$$

(Compute the indefinite integral: 10 points)

Thus,

$$\begin{aligned} \int_1^\infty \frac{\arctan x}{x^2} dx &= \lim_{t \rightarrow \infty} \left[ -\frac{\arctan x}{x} + \frac{1}{2} \ln \frac{x^2}{1+x^2} \right]_{x=1}^t \\ &= \lim_{t \rightarrow \infty} \left[ -\frac{\arctan t}{t} + \frac{1}{2} \ln \frac{t^2}{1+t^2} + \frac{\pi}{4} - \frac{1}{2} \ln \frac{1}{2} \right] \\ &= \frac{\pi}{4} + \frac{\ln 2}{2} \end{aligned}$$

(Answer: 5 points)