February 10, 2012

GSI: Zvi Rosen

SECTION:

NAME:

Solve the following integral, showing all steps clearly:

$$\int_0^\infty \frac{x \arctan(x) \, \mathrm{d}x}{(1+x^2)^2}$$

Be careful about identifying improper integrals, and expressing them as limits of proper integrals!

Approach 1 (Tria Sub)

First, we note that the integral is improper, so we express

It as:
$$\lim_{t \to a} \int_{0}^{t} \frac{x \arctan(x) dx}{(1+x^2)^2}$$
 [Let $x = \tan \theta \Rightarrow dx = \sec^2 \theta d\theta$]

= $\lim_{t \to a} \int_{0}^{\cot t} \frac{x \arctan(x)}{(1+x^2)^2} d\theta$

= $\lim_{t \to a} \int_{0}^{\arctan t} \frac{\theta \tan \theta}{\sec^2 \theta} \sec^2 \theta d\theta$

= $\lim_{t \to a} \int_{0}^{\arctan t} \frac{\theta \cot \theta}{\sec^2 \theta} d\theta$

= $\lim_{t \to a} \int_{0}^{\arctan t} \frac{1}{\theta} \cos \theta d\theta$

= $\lim_{t \to a} \int_{0}^{\arctan t} \frac{1}{\theta} \cos \theta d\theta$

= $\lim_{t \to a} \left[-\frac{1}{4} \theta \cos \theta + \frac{1}{4} \int_{0}^{\arctan t} \cos \theta d\theta \right]$

= $\lim_{t \to a} \left[-\frac{1}{4} \arctan t \cdot \cos \theta \tan t + \frac{1}{8} \sin (2\arctan t) \right]$

= $\lim_{t \to a} \left[-\frac{1}{4} \arctan t \cdot \cos \theta \tan t + \frac{1}{8} \sin (2\arctan t) \right]$

$$\int_{0}^{\infty} \frac{x \arctan x}{(1+x^{2})^{2}} dx = \lim_{t \to \infty} \int_{0}^{t} \frac{x \arctan x dx}{(1+x^{2})^{2}} \cdot (\text{the limit of a proper integral})$$

$$= -\frac{\arctan x}{2(1+x^2)} \Big|_{0}^{t} + \frac{1}{2} \int_{0}^{t} \frac{dx}{(1+x^2)^2} \cdot \frac{\det x = \tan \theta}{dx = \sec^2 \theta d\theta} \cdot \frac{1+x^2 = \sec^2 \theta}{dx}$$

$$= \frac{\arctan t}{2(1+t^2)} + \frac{1}{2} \int_{0}^{\arctan t} \frac{\sec^2\theta d\theta}{\sec^2\theta} = \frac{-\arctan t}{2(1+t^2)} + \frac{1}{2} \int_{0}^{\arctan t} \cos^2\theta d\theta$$

$$= \frac{-\arctan t}{2(1+t^2)} + \left[\frac{1}{4}\theta + \frac{1}{8}\sin 2\theta\right]_0^{\arctan t} = \frac{-\arctan t}{2(1+t^2)} + \frac{1}{4}\arctan t + \frac{1}{8}\sin (2\tan (t))$$

taking the limit as 4>6, we find arctant $\rightarrow \frac{\pi}{2}$.

$$= 0 + \frac{\pi}{8} + 0 = \frac{\pi}{8}.$$