

Series N°2 : The Integrals

Exercise 01 : Compute the primitive functions :

$$\int (e^x)^{n+1} dx, \quad \int \frac{\cos(\ln x)}{x} dx, \quad \int \cos(x) \sin(x) dx, \quad \int \sin(2x) \cos(3x) dx.$$

$$\int \frac{e^x}{1+e^{2x}} dx, \quad \int \frac{dx}{x\sqrt{1-(\ln x)^2}}, \quad \int \frac{dx}{\sqrt{1+x^2}}, \quad \int sh(e^x)e^x dx$$

$$\int \frac{dx}{\sin x} dx, \quad \int \frac{1+x^5-x^6}{1-x} dx, \quad \int \frac{1}{\sqrt{x}-x} dx, \quad \int \frac{x^3-2}{x^3-x^2} dx.$$

Exercise 02 : Calculate the following integrals

$$I_1 = \int \arcsin(x) dx, \quad I_2 = \int x^n \ln(x) dx, \quad I_3 = \int_{-1}^1 \sqrt{1-x^2} dx, \quad I_4 = \int \frac{x dx}{\sqrt{x^2+x+2}}$$

$$I_5 = \int \sqrt{1+x^2} dx, \quad I_6 = \int x \ln\left(\frac{1-x}{1+x}\right) dx, \quad I_7 = \int_0^{\frac{\pi}{2}} \frac{\cos x}{(1+\sin^2 x)(1+\sin x)} dx. (\text{put } t = \sin x)$$

Exercise 03 : We consider

$$I_1 = \int_0^\pi (x \cos x)^2 dx; \quad I_2 = \int_0^\pi (x \sin x)^2 dx$$

- Find $I_1 + I_2$ and $I_1 - I_2$, and then deduce I_1, I_2 .

Exercise 04 : Let the following function : $f(x) = \frac{1}{1+x^2}$

1. Find D_f , then calculate the area $S(\alpha)$ enclosed between the graph of f , the vertical lines $x = \alpha$, $x = -\alpha$, ($\alpha > 0$.) and horizontal line $y = 0$.
2. Calculate $\lim_{\alpha \rightarrow +\infty} S(\alpha)$

Exercise 05 : Let

$$F(x) = \int_1^x \cos(\ln t) dt; \quad G(x) = \int_1^x \sin(\ln t) dt$$

1. Using the integration by parts, show that

$$F(x) = x \cos(\ln x) - 1 + G(x), \quad G(x) = x \sin(\ln x) - F(x).$$

2. Deduce the expressions of $F(x)$ et $G(x)$.

Exercise 06 : Using the decomposition of rational fractions, calculate the following integrals :

$$\int_2^4 \frac{dx}{x(1+x^2)}, \quad \int_2^3 \frac{x^2-1}{(x-1)^2(x^2+1)} dx, \quad \int_2^4 \frac{x+1}{(x-\frac{1}{2})(x+\frac{1}{2})(x^2+1)} dx$$

Exercise 7 : (Home working 1) We consider the following integrals

$$K = \int_0^{\frac{\pi}{8}} e^{-2x} \cos(2x) dx, \quad I = \int_0^{\frac{\pi}{8}} e^{-2x} \cos^2(x) dx, \quad J = \int_0^{\frac{\pi}{8}} e^{-2x} \sin^2(x) dx,$$

- Calculate K , $I + J$ et $I - J$.
- Deduce the values of I and J .

Exercise 08 : (Home working 2) Calculate the following integrals :

$$\int \frac{1}{\sqrt{4+x^2}} dx, \quad \int \frac{1}{\sqrt{x^2+3x-4}} dx, \quad \int \frac{(1-\sqrt{x^2+x+1})^2}{x^2\sqrt{x^2+x+1}} dx.$$

Solution

Exercise 1 :

$$\int (e^x)^{n+1} dx = \int e^x (e^x)^n dx = \frac{1}{n+1} (e^x)^{n+1} + C$$

$$\int \frac{\cos(\ln x)}{x} dx,$$

we make change variable $\ln x = t \implies \frac{dx}{x} = dt$

$$\int \frac{\cos(\ln x)}{x} dx = \int \cos(t) dt = \sin(t) = \sin(\ln x) + C$$

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

$$\int \sin(2x) \cos(3x) dx = \frac{1}{2} \int \sin(5x) - \sin(x) dx = -\frac{1}{10} \cos(5x) + \frac{1}{2} \cos(x) + C$$

By change variable $e^x = t \implies e^x dx = dt$

$$\int \frac{e^x}{1+e^{2x}} dx = \int \frac{t}{1+t^2} = \arctan(e^x) + C.$$

By the same way

$$\int \frac{dx}{x\sqrt{1-(\ln x)^2}} = \arcsin(\ln x) + C.$$

$$\int \frac{dx}{\sqrt{1+x^2}} = \operatorname{argsh}(x) + C$$

$$\int sh(e^x) e^x dx = Ch(e^x) + C, \quad \text{make the change variable } t = e^x.$$

$$\int \frac{dx}{\sin x} = \int \frac{dx}{\frac{1}{2} \sin \frac{x}{2} \cos \frac{x}{2}} = \int \frac{dt}{\sin t \cos t} = \int \frac{\frac{dt}{\cos^2 t}}{\tan t} = \ln |\tan(\frac{x}{2})| + C$$

$$\int \frac{1+x^5-x^6}{1-x} dx = \int \left(x^5 + \frac{1}{1-x} \right) dx = \frac{x^6}{6} - \ln |1-x| + C.$$

By change variable $\sqrt{x} = t \implies \frac{dx}{\sqrt{x}} = 2dt$

$$\int \frac{1}{\sqrt{x}-x} dx = \int \frac{2dt}{1-t} = -2 \ln |1-\sqrt{x}| + C.$$

$$\int \frac{x^3-2}{x^3-x^2} dx = \int dx + \int \frac{x^2-2}{x^3-x^2} dx = \int dx + \int \frac{x+2}{x^2} dx - \int \frac{dx}{x-1}$$

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

$$= x + C_1 + 2 \ln |x| + C_2 - \frac{2}{x} + C_3 - \ln |x-1| + C_4$$

$$= x - \frac{2}{x} + \ln \frac{x^2}{|x-1|} + C, \quad C = C_1 + C_2 + C_3 + C_4$$

By integration by parts

$$I_1 = \int \arcsin(x)dx = x \arcsin(x) + \sqrt{(1-x^2)} + C$$

$$I_2 = \int x^n \ln(x)dx = \frac{x^{n+1}}{n+1} \left(\ln x - \frac{1}{n+1} \right) + C.$$

$$I_3 = \int_{-1}^1 \sqrt{1-x^2}dx, \quad \text{we make change variable } x = \sin t$$

$$I_3 = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos^2 t dt = \left[\frac{1 - \cos(2t)}{2} \right]_{-\frac{\pi}{2}}^{\frac{\pi}{2}} = 0.$$

$$I_4 = \int \frac{x dx}{\sqrt{x^2 + x + 2}} = \int \frac{(2x+1)dx}{\sqrt{x^2 + x + 2}} - \frac{1}{2} \int \frac{dx}{\sqrt{x^2 + x + 2}} = 2\sqrt{x^2 + x + 2} + C_1 - \frac{1}{2} \int \frac{dx}{\sqrt{(x+1/2)^2 + 7/4}}$$

So, first we make the change variable $t = x + 1/2 \implies dt = dx$

$$\int \frac{dx}{\sqrt{(x+1/2)^2 + 7/4}} = \int \frac{dx}{\sqrt{t^2 + 7/4}} = \int \frac{2dt}{\sqrt{7} \sqrt{(\frac{2t}{\sqrt{7}})^2 + 1}}$$

second, We make another change variable $\frac{2t}{\sqrt{7}} = u \implies dt = \sqrt{7}/2 du$, thus

$$\int \frac{2dt}{\sqrt{7} \sqrt{(\frac{2t}{\sqrt{7}})^2 + 1}} = \int \frac{du}{\sqrt{u^2 + 1}} = \operatorname{argsh}(u) + C_2$$

then

$$I_4 = 2\sqrt{x^2 + x + 2} - \frac{1}{2} \operatorname{argsh} \left[\frac{2}{\sqrt{7}} \left(x + \frac{1}{2} \right) \right].$$

We make the change variable $x = sh(t) \implies dx = ch(t)dt$

$$I_5 = \int \sqrt{1+x^2}dx = \int ch^2(t)dt = \int \frac{1}{4}(e^{2t} - e^{-2t} + 2)dt = \frac{1}{4} \left(\frac{e^{2t} - e^{-2t}}{2} + 2t \right) + C$$

$$= \frac{1}{4} sh(2t) + \frac{t}{2} + C = \frac{1}{4} (2sh(t)ch(t)) + \frac{t}{2} + C = \frac{x}{2} \sqrt{1+x^2} + \frac{1}{2} \operatorname{argsh}(x) + C$$

$$\frac{x}{2} \sqrt{1+x^2} + \frac{1}{2} \ln(x + \sqrt{1+x^2}) + C.$$

By integration by parts we obtain

$$I_6 = \int x \ln\left(\frac{1-x}{1+x}\right)dx = \frac{x^2}{2} \ln\left[\frac{1-x}{1+x}\right] + \int \left(-1 + \frac{1}{1-x^2}\right)dx$$

$$= \frac{x^2}{2} \ln\left[\frac{1-x}{1+x}\right] - x + \operatorname{argth}(x) + C = \frac{x^2}{2} \ln\left[\frac{1-x}{1+x}\right] - x + \frac{1}{2} \ln\left[\frac{1+x}{1-x}\right] + C.$$

By the change variable, we obtain

$$I_7 = \int_0^{\frac{\pi}{2}} \frac{\cos x}{(1 + \sin^2 x)(1 + \sin x)} dx = \int_0^1 \frac{dt}{(1 + t^2)(1 + t)}$$

we have

$$\frac{1}{(1 + t^2)(1 + t)} = \frac{A}{1 + t} + \frac{Bt + C}{1 + t^2}$$

By identification, we find

$$\boxed{A = C = \frac{1}{2}, \quad B = -\frac{1}{2}}$$

Then

$$I_7 = \left[\frac{1}{2} \ln |1 + t| - \frac{1}{4} \ln |1 + t^2| + \frac{1}{2} \arctan t \right]_0^1 = \boxed{\frac{1}{4} \ln 2 + \frac{\pi}{8}}$$

Exercise 03 : We have

$$I_1 + I_2 = \int_0^\pi x^2 dx = \left[\frac{x^3}{3} \right]_0^\pi = \frac{\pi^3}{3}$$

$$I_1 - I_2 = \int_0^\pi x^2 \cos^2 x dx$$

By doing twice integration by parts, we obtain

$$I_1 - I_2 = \frac{\pi}{2}.$$

So

$$\left\{ \begin{array}{l} I_1 + I_2 = \frac{\pi^3}{3} \\ I_1 - I_2 = \frac{\pi}{2} \end{array} \right.$$

Therefore

$$\boxed{I_1 = \frac{\pi^3}{6} + \frac{\pi}{4}, \quad I_2 = \frac{\pi^3}{3} - \frac{\pi}{4}}$$

Exercise 04 :

1. $D_f = \mathbb{R}$.
- 2.

$$S(\alpha) = \int_{-\alpha}^\alpha (f(x) - y) dx = \int_{-\alpha}^\alpha \frac{dx}{1 + x^2} = [\arctan(x)]_{-\alpha}^\alpha = 2 \arctan(\alpha)$$

3. $\lim_{\alpha \rightarrow +\infty} S(\alpha) = \lim_{\alpha \rightarrow +\infty} 2 \arctan(\alpha) = 2(\frac{\pi}{2}) = \pi$.

Exercise 05 :

Using the integration by parts

$$F(x) = [t \cos(\ln t)]_1^x - \int_1^x t \left(-\frac{1}{t} \sin(\ln t) \right) dt = x \cos(\ln x) - 1 + G(x)$$

Also

$$G(x) = x \sin(\ln x) - F(x)$$

Then the expressions of $F(x)$ and $G(x)$ are :

$$F(x) = \frac{x}{2} (\cos(\ln x) + \sin(\ln x)) - \frac{1}{2}.$$

$$G(x) = x \sin(\ln x) - \frac{x}{2} (\cos(\ln x) + \sin(\ln x)) + \frac{1}{2}.$$

$$G(x) = \frac{x}{2} (\sin(\ln x) - \cos(\ln x)) + \frac{1}{2}.$$

Exercise 06 :

$$\int_2^4 \frac{dx}{x(1+x^2)} = \frac{A}{x} + \frac{Bx+C}{1+x^2}$$

By identification, we obtain $A = 1$, $B = -1$, $C = 0$

Thus

$$\int_2^4 \frac{dx}{x(1+x^2)} = [\ln x - \frac{1}{2} \ln(x^2+1)]_2^4 = \frac{2\sqrt{5}}{\sqrt{17}}.$$

$$\int_2^3 \frac{x^2-1}{(x-1)^2(x^2+1)} dx,$$

$$\frac{x^2-1}{(x-1)^2(x^2+1)} = \frac{A}{x-1} + \frac{B}{(x-1)^2} + \frac{Cx+D}{x^2+1}.$$

After expansion and identification of coefficients, we obtain

$$A = -\frac{1}{2}, \quad B = 1, \quad C = \frac{1}{2}, \quad D = -\frac{1}{2}.$$

$$\int_2^4 \frac{x+1}{(x-\frac{1}{2})(x+\frac{1}{2})(x^2+1)} dx$$

we decompose :

$$\frac{x+1}{(x-\frac{1}{2})(x+\frac{1}{2})(x^2+1)} = \frac{A}{x-\frac{1}{2}} + \frac{B}{x+\frac{1}{2}} + \frac{Cx+D}{x^2+1}.$$

After computation :

$$A = \frac{6}{5}, \quad B = -\frac{2}{5}, \quad C = -\frac{4}{5}, \quad D = -\frac{4}{5}.$$

Thus

$$I_3 = \int_2^4 \left(\frac{6/5}{x-\frac{1}{2}} - \frac{2/5}{x+\frac{1}{2}} - \frac{4x/5}{x^2+1} - \frac{4/5}{x^2+1} \right) dx.$$

$$I_3 = \frac{6}{5} \ln \left| x - \frac{1}{2} \right| - \frac{2}{5} \ln \left| x + \frac{1}{2} \right| - \frac{2}{5} \ln(1+x^2) - \frac{4}{5} \arctan x \Bigg|_2^4.$$