

Trigonometric Integrals

11th February

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What have we learnt -

F T O C - Area functions as antiderivatives

Know - Derivatives of integrals.

- Substitution Method

- Integration by parts.

$$\int_1^4 \frac{\sin\left(\frac{\pi}{x}\right)}{x^2} dx$$

$$u = \frac{\pi}{x}$$
$$du = \frac{d\left(\frac{\pi}{x}\right)}{dx} dx = -\frac{\pi}{x^2} dx$$

$$\Rightarrow -\frac{1}{\pi} du = \frac{1}{x^2} dx$$

$$x=1 \Rightarrow u = \frac{\pi}{1} = \pi$$

$$x=4 \Rightarrow u = \frac{\pi}{4}$$

Substituting we get

$$\int_{\pi}^{\pi/4} \sin(u) \left(-\frac{1}{\pi} du\right)$$

$$= -\frac{1}{\pi} \int_{\pi}^{\pi/4} \sin(u) du$$

$$= -\frac{1}{\pi} (-\cos(u)) \Big|_{\pi}^{\pi/4} = -\frac{1}{\pi} \left\{ (-\cos \frac{\pi}{4}) - (-\cos(\pi)) \right\}$$

Check

$$\frac{1}{\pi} \left(\frac{1}{\sqrt{2}} + 1 \right)$$

Integration by Parts (IBP)

$$\int u dv = uv - \int v du$$

Order for choosing u

- Log
- Inverse (arctan, arcsin)
- Algebraic
- Trigonometric
- Exponential
- D.

For definite integrals

$$\int_a^b u(x) v'(x) dx = u(x) v(x) \Big|_a^b - \int_a^b v(x) u'(x) dx$$

$$\int e^x \sin x dx$$

Substituting

$$\int u dv = uv - \int v du \text{ (IBP)}$$

$$= \sin(x)e^x - \int e^x \cos x dx \quad (1)$$

$$\int e^x \cos x dx$$

$$= \int u dv = uv - \int v du \text{ (IBP)}$$

$$= \cos(x)e^x - \int e^x (-\sin x) dx$$

$$= \cos(x)e^x + \int e^x \sin x dx$$

$$u = \sin x \quad dv = e^x dx$$

$$du = \frac{d(\sin x)}{dx} dx \quad v = \int e^x dx = e^x$$

$$= \cos x dx$$

$$u = \cos x \quad dv = e^x dx$$

$$du = \frac{d(\cos x)}{dx} dx \quad v = \int e^x dx = e^x$$

$$= -\sin x dx$$

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Substituting in (1), we get.

$$\int e^x \sin x \, dx = \sin x e^x - \cos(x) e^x - \int e^x \sin x \, dx + C$$

$$\Rightarrow 2 \int e^x \sin x \, dx = e^x (\sin x - \cos(x)) + C$$

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

Combination: $\int_1^5 \sin(\ln(x)) \, dx$

Substituting, we get,

$$\int_0^{\ln 5} \sin(u) e^u \, du$$

$$\begin{aligned}
 u = \ln(x) &\Leftrightarrow e^u = x \\
 du = \frac{d}{dx}(\ln(x)) \, dx &= \frac{1}{x} \, dx \\
 \Rightarrow dx &= x \, du = e^u \, du \\
 x=1 &\Rightarrow u=0 \\
 x=5 &\Rightarrow u=\ln 5
 \end{aligned}$$

— Now use previous problem.

~~Answer: $\frac{1}{2} \sin(\ln(5)) - \cos(\ln(5))$~~

Answer: $\frac{5}{2} (\sin(\ln(5))) - \frac{5}{2} (\cos(\ln(5))) + \frac{1}{2}$

Key key to substitution: Find u getting rid of which you know how to integrate.

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$$\int_1^2 \frac{(\ln x)^2}{x^2} dx.$$

Substituting, we get

$$\int_0^{\ln 2} \frac{u^2}{(e^u)^2} e^u du$$

$$= \int_0^{\ln 2} u^2 e^{-u} du$$

$$= \int_0^{\ln 2} x^2 e^{-x} dx$$

Integrate without limits.

$$\int x^2 e^{-x} dx.$$

Substituting

$$= \int u dv.$$

$$= uv - \int v du \text{ [IBP]}$$

$$= x^2(-e^{-x}) - \int (-e^{-x}) 2x dx$$

$$= -x^2 e^{-x} + 2 \int x e^{-x} dx.$$

Now use IBP again, for to get

$$\text{Check: } \int x e^{-x} dx = -x e^{-x} - e^{-x} + C.$$

Substituting, we get,

$$\text{Check: } \int x^2 e^{-x} dx = -e^{-x}(x^2 + 2x + 2) + C$$

$$\ln x = u \Leftrightarrow x = e^u$$

$$dx = \frac{d}{du}(e^u) du = e^u du$$

$$x=1 \Rightarrow u=0$$

$$x=2 \Rightarrow u=\ln 2.$$

$$u = x^2$$

$$dv = e^{-x} dx.$$

$$du = \frac{d}{dx}(x^2) dx$$

$$v = \int e^{-x} dx$$

$$= 2x dx$$

$$= \frac{e^{-x}}{-1} = -e^{-x}$$

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Put limits back together

$$\int_0^{\ln 2} x^2 e^{-x} dx = -e^{-x} (x^2 + 2x + 2) \Big|_0^{\ln 2}$$

$$\boxed{\text{Check}} = 2 - \frac{1}{2} \left((\ln(2))^2 + 2 \ln(2) + 2 \right)$$

Trigonometric Integrals

$$\int \sin^m(x) \cos^n(x) dx.$$

1) If m is odd, rewrite $\sin^{m-1}(x)$ in terms of

$\cos(x)$ and use $u = \cos(x)$ substitution.

$$(du = -\sin x dx)$$

$$\int \sin^m(x) \cos^n(x) dx = \int \underbrace{\sin^{m-1}(x)}_1 \cdot \cos^n(x) \underbrace{(-\sin(x) dx)}_{du}$$

Change into

$\cos(x)$ by

$$\sin^2(x) = 1 - \cos^2(x).$$

2) If n is odd, rewrite $\cos^{n-1}(x)$ in terms of

$\sin(x)$ and use $u = \sin x$ substitution.

$$(du = \cos x dx)$$

$$\int \sin^m(x) \cos^n(x) dx = \int \sin^m(x) \underbrace{\cos^{n-1}(x)}_1 \underbrace{\cos(x) dx}_{du}$$

Change into

$$\sin(x) \text{ by } \cos^2(x) = 1 - \sin^2(x).$$

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3) If m, n are even, Use half angle formulae repeatedly to convert into type 1 and 2

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

$$\sin 2\theta = 2 \sin \theta \cos \theta$$

$$\sin(x+y), \sin(x-y), \cos(x+y), \cos(x-y)$$

$$\int \sin^7(x) \cos^2 x \, dx$$

$$= \int (\sin^2 x)^3 \sin x \, dx$$

$$= \int \sin^6(x) \cos^2(x) \sin(x) \, dx$$

$$= \int (1 - \cos^2 x)^3 \cos^2(x) \sin x \, dx$$

$$= \int (1 - \cos^2(x))^3 \cos^2(x) \sin x \, dx$$

$$u = \cos x$$

$$du = \frac{d}{dx}(\cos x) \, dx$$

$$= -\sin x \, dx$$

Substituting, we get

$$\int (1 - u^2)^3 \cdot u^2 (-du) = -\int (1 - u^2)^3 u^2 \, du$$

Check

$$= -\frac{u^3}{3} + \frac{3u^5}{5} - \frac{3u^7}{7} + \frac{u^9}{9} + C$$

Substituting back $u = \cos x$, we get,

$$= \frac{(\cos(x))^3}{3} - \frac{3(\cos(x))^5}{5} + \frac{3}{7}(\cos(x))^7 - \frac{1}{9}(\cos(x))^9 + C$$

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$$\begin{aligned}\int \sin^2 x \cos^2 x \, dx &= \int \frac{1}{4} 4 \sin^2 x \cos^2 x \, dx \\ &= \frac{1}{4} \int (2 \sin x \cos x)^2 \, dx \\ &= \frac{1}{4} \int \sin^2 2x \, dx \\ &= \frac{1}{8} \int 2 \sin^2 2x \, dx \\ &= \frac{1}{8} \int (1 - \cos(4x)) \, dx \\ &= \frac{1}{8} \int dx - \frac{1}{8} \int \cos(4x) \, dx \\ &= \frac{1}{8} x - \frac{1}{8} \left(\frac{\sin 4x}{4} \right) + C \\ &= \frac{x}{8} - \frac{\sin 4x}{32} + C\end{aligned}$$

$$\int \tan^m(x) \sec^n(x) \, dx$$

n even
($n=0$ as well)

Rewrite $\tan^{n-2}(x)$ in terms of $\tan(x)$ and use $u = \tan x$
($du = \sec^2 x \, dx$)

$$\int \tan^m(x) \sec^n(x) \, dx = \int \tan^m(x) \underbrace{\sec^{n-2}(x)} \underbrace{\sec^2(x) \, dx}_{du}$$

Rewrite in terms of $\tan(x)$ using $\sec^2(x) = \tan^2(x) + 1$.

2) m odd. Rewrite $\tan^{m-1}(x)$ in terms of $\sec(x)$ and use $u = \sec(x)$
 $(du = \sec(x)\tan(x)dx)$

$$\int \tan^m(x) \sec^n(x) dx = \int \underbrace{\tan^{m-1}(x)}_{\text{rewrite in terms of } \sec(x) \text{ using } \tan^2(x) = \sec^2(x) - 1} \underbrace{\sec^{n-1}(x) \sec(x)\tan(x)dx}_{du}$$

3) n odd, m even. (Pray you do not see it).

Rewrite $\tan^m(x)$ in terms of $\sec(x)$. to convert to a type $\int \sec^n(x) dx$.

Use integration by parts with.

~~$u = \sec^2(x)$~~

$u = \sec^{n-2}(x) \quad dv = \sec^2(x) dx$

and repeat till you get

Use similar steps for $\int \cot^m(x) \csc^n(x) dx$ down to $\frac{\sec(x)}{\sec^2 x}$