

Name of college - S.S. College, J. Bad
Dept - Mathematics
Topic - Definite integration
class - B.Sc I (Hon8)
Time - 10.15 A.M to 11.00 A.M
11.00 A.M to 11.45 A.M
Date - 07-09-2020

1. Fundamental theorem of integral calculus

$$\text{If } \int_a^b f(x) dx = g(x) \quad \forall x \in [a, b]$$
$$\Rightarrow \int_a^b f(x) dx = [g(x)]_a^b = g(b) - g(a)$$

Remarks - No constant is added in a definite integral

2. Improper integrals $\rightarrow$

In definite integrals it is supposed that - the range of integration is finite and the integrand is continuous in the range.

If is an integral, either the range is infinite or the integrand has an infinite discontinuity in the range, the integral is called improper integral or infinite integral

Problem $\rightarrow$ Evaluate the following

1. $\int_0^{\frac{1}{2}} \frac{dx}{(x-1)\sqrt{x-x^2}}$

Solution $\rightarrow$ put $x-1 = \frac{1}{z} \Rightarrow dx = -\frac{1}{z^2} dz$

When $x=0 \Rightarrow z=-1$

When $x = \frac{1}{2} \quad \frac{1}{z} = -\frac{1}{2} \Rightarrow z = -2$

Therefore, integral = $\int_{-1}^{-2} \frac{(-\frac{1}{z^2}) dz}{\frac{1}{z} \sqrt{\frac{1}{z} - \frac{1}{z^2}}}$

$$= - \int_{-1}^{-2} \frac{\frac{1}{z^2} dz}{\frac{1}{z} \sqrt{[\frac{1}{z} + 1] - [\frac{1}{z^2} + 1]}}$$

$$= - \int_{-1}^{-2} \frac{\frac{1}{z^2} dz}{\frac{1}{z} \sqrt{\frac{z+1}{z} (1 - \frac{1+z}{z})}}$$

$$= - \int_{-1}^{-2} \frac{\frac{1}{z^2} dz}{\frac{1}{z} \sqrt{\frac{1+z}{z} (-\frac{1}{z})}}$$

$$= - \int_{-1}^{-2} \frac{dz}{(-z-1)^{3/2}}$$

$$= - \int_{-1}^{-2} (-z-1)^{-3/2} dz$$

$$= - \left[\frac{(-z-1)^{-1/2}}{(-1)^{1/2}} \right]_{-1}^{-2}$$

$$= +2 \left[(+2-1)^{1/2} - (1-1)^{1/2} \right]$$

$$= +2 \left[\sqrt{1} - 0 \right] = 2.$$

use.

$$\int [ax+b]^n dx = \frac{[ax+b]^{n+1}}{a(n+1)}$$

2*. Evaluate $\int_0^{1/\sqrt{3}} \frac{dx}{(1+x^2) \sqrt{1-x^2}}$

Put. $x = \frac{1}{z} \Rightarrow dx = -\frac{1}{z^2} dz$

When $x=0$ $z = \infty$

When $x = \frac{1}{\sqrt{3}} \Rightarrow z = \sqrt{3}$

Therefore the integral = $\int_0^{\sqrt{3}} \frac{dx}{(1+x^2)\sqrt{1-x^2}}$

$$= \int_{\infty}^{\sqrt{3}} \frac{-\frac{1}{z^2} dz}{\left(1+\frac{1}{z^2}\right)\sqrt{1-\frac{1}{z^2}}}$$

$$= \int_{\infty}^{\sqrt{3}} \frac{-\frac{1}{z^2} dz}{\frac{z^2+1}{z^2} \frac{\sqrt{z^2-1}}{z}}$$

$$= \int_{\infty}^{\sqrt{3}} \frac{-z dz}{(z^2+1)\sqrt{z^2-1}}$$

put $z^2-1 = t^2$
 $2z dz = 2t dt$

When $z = \infty$ $t = \infty$

$z = \sqrt{3}$ $t = \sqrt{2}$ and

the Given integral

$$= - \int_{\infty}^{\sqrt{2}} \frac{t dt}{(t^2+2)t}$$

$$= - \int_{\infty}^{\sqrt{2}} \frac{dt}{t^2+2}$$

$$= - \frac{1}{\sqrt{2}} \left[\tan^{-1} \frac{t}{\sqrt{2}} \right]_{\infty}^{\sqrt{2}}$$

$$= - \frac{1}{\sqrt{2}} \left[\tan^{-1} 1 - \tan^{-1} \infty \right]$$

$$= - \frac{1}{\sqrt{2}} \left[\frac{\pi}{4} - \frac{\pi}{2} \right] = - \frac{1}{\sqrt{2}} \pi \left[\frac{1-2}{4} \right] = \frac{\pi}{4\sqrt{2}}$$

using

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

Problem: → Evaluate

$$\int_0^1 \frac{dx}{(1+x^2)^{3/2}}$$

Put $x = \tan \theta$. $\theta = \tan^{-1} x$
 $dx = \sec^2 \theta d\theta$ When $x=1$
 $\theta = \tan^{-1} 1 = \pi/4$
 When $x=0$ $\theta = \tan^{-1} 0 = 0$

$$1+x^2 = 1+\tan^2 \theta = \sec^2 \theta$$

$$[1+x^2]^{3/2} = [\sec^2 \theta]^{3/2} = \sec^3 \theta$$

$$\therefore I = \int_0^{\pi/4} \frac{\sec^2 \theta d\theta}{\sec^3 \theta} = \int_0^{\pi/4} \frac{d\theta}{\sec \theta}$$

$$= \int_0^{\pi/4} \cos \theta d\theta = [\sin \theta]_0^{\pi/4}$$

$$= \sin \frac{\pi}{4} - \sin 0 = \frac{1}{\sqrt{2}} - 0 = \frac{1}{\sqrt{2}}$$

* Evaluate

$$\int_{\alpha}^{\beta} \sqrt{(x-\alpha)(\beta-x)} dx$$

Put $x = \alpha \cos^2 \theta + \beta \sin^2 \theta$

$$dx = [-\alpha \cdot 2 \cos \theta \sin \theta + \beta \cdot 2 \sin \theta \cos \theta] d\theta$$

$$= 2 \sin \theta \cos \theta (\beta - \alpha)$$

and $\beta - x$

$$x - \alpha = (\alpha \cos^2 \theta + \beta \sin^2 \theta) - \alpha$$

$$= \beta - (\alpha \cos^2 \theta + \beta \sin^2 \theta)$$

$$= \alpha \cos^2 \theta + \beta \sin^2 \theta - \alpha$$

$$= \beta (1 - \sin^2 \theta) - \alpha \cos^2 \theta$$

$$= \beta \sin^2 \theta + (1 - \cos^2 \theta) \alpha$$

$$= (\beta - \alpha) \sin^2 \theta$$

$$= \beta \sin^2 \theta - \alpha \sin^2 \theta$$

$$= (\beta - \alpha) \sin^2 \theta$$

Now When $x = \alpha$ $x - \alpha = 0$

$$\Rightarrow \sin \theta = 0 \quad \text{Since } \beta \neq \alpha$$

$$\therefore \theta = 0$$

When $x = \beta$ $\beta - x = 0$

$$\Rightarrow \cos \theta = 0 \Rightarrow \theta = \pi/2$$

$$\therefore \text{Integral} = \int_0^{\pi/2} \sqrt{(\beta - \alpha)^2 \sin^2 \theta \cos^2 \theta} \times 2(\beta - \alpha) \sin \theta \cos \theta d\theta$$

$$= (\beta - \alpha)^2 \int_0^{\pi/2} 2 \sin \theta \cos \theta \cdot \sin \theta \cos \theta d\theta$$

$$= (\beta - \alpha)^2 \int_0^{\pi/2} \frac{\sin 2\theta \times \sin 2\theta}{2} d\theta \quad 2 \sin \theta \cos \theta = \sin 2\theta$$

$$= \frac{(\beta - \alpha)^2}{2} \int_0^{\pi/2} \sin^2 2\theta d\theta \quad \sin^2 \theta = \frac{1 - \cos 2\theta}{2}$$

$$= \frac{(\beta - \alpha)^2}{2} \int_0^{\pi/2} \frac{1 - \cos 4\theta}{2} d\theta$$

$$= \frac{(\beta - \alpha)^2}{4} \left[\theta - \frac{\sin 4\theta}{4} \right]_0^{\pi/2}$$

$$= \frac{(\beta - \alpha)^2}{4} \left[\left(\frac{\pi}{2} - \frac{\sin 2\pi}{4} \right) - \left(0 - \frac{\sin 0}{4} \right) \right]$$

$$= \frac{(\beta - \alpha)^2}{4} \left[\left(\frac{\pi}{2} - 0 \right) - 0 \right]$$

$$= \frac{(\beta - \alpha)^2}{4} \times \frac{\pi}{2} = \frac{(\beta - \alpha)^2 \pi}{8}$$

Problem: $\rightarrow \int_0^{\infty} \frac{x^2}{(x^2+a^2)(x^2+b^2)(x^2+c^2)} dx$

Put $x^2 = z$

Let $\frac{z^2}{(z^2+a^2)(z^2+b^2)(z^2+c^2)} = \frac{N}{(z+a^2)(z+b^2)(z+c^2)}$

$$= \frac{A}{(z+a^2)} + \frac{B}{z+b^2} + \frac{C}{z+c^2}$$

$$\therefore z = A(z+b^2)(z+c^2) + B(z+a^2)(z+c^2) + C(z+a^2)(z+b^2)$$

Putting ~~then~~ $z = -a^2, -b^2, -c^2$ successively, we get-

$$A = -\frac{a^2}{(b^2-a^2)(c^2-a^2)}, \quad B = \frac{-b^2}{(a^2-b^2)(c^2-b^2)}, \quad C = \frac{-c^2}{(a^2-c^2)(b^2-c^2)}$$

$$\therefore \int_0^{\infty} \frac{x^2 dx}{(x^2+a^2)(x^2+b^2)(x^2+c^2)}$$

$$= \int_0^{\infty} \frac{A dx}{x^2+a^2} + \int_0^{\infty} \frac{B dx}{x^2+b^2} + \int_0^{\infty} \frac{C dx}{x^2+c^2}$$

$$= \left[A \cdot \frac{1}{a} \tan^{-1} \frac{x}{a} + B \cdot \frac{1}{b} \tan^{-1} \frac{x}{b} + C \cdot \frac{1}{c} \tan^{-1} \frac{x}{c} \right]$$

$$= \frac{A}{a} \frac{\pi}{2} + B \frac{\pi}{2} + \frac{C}{c} \frac{\pi}{2}$$

$$= \frac{\pi}{2} \left[\frac{A}{a} + \frac{B}{b} + \frac{C}{c} \right]$$

$$= \frac{\pi}{2} \left[-\frac{a}{(b^2-a^2)(c^2-a^2)} - \frac{b}{(a^2-b^2)(c^2-b^2)} - \frac{c}{(a^2-c^2)(b^2-c^2)} \right]$$

$$= \frac{\pi}{2} \left[\frac{a(b^2-c^2) + b(c^2-a^2) + c(a^2-b^2)}{(a^2-b^2)(b^2-c^2)(c^2-a^2)} \right]$$

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

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

Problem - Evaluate

$$\int_0^{\pi/2} \frac{\sin x \cos x}{(1+\sin^2 x)(1+\cos^2 x)} dx$$

put $\sin x = z \Rightarrow \cos x dx = dz$

When $x=0 \Rightarrow z=0$ When $x=\pi/2 \Rightarrow z=1$

$$\therefore \int_0^{\pi/2} \frac{\sin x \cos x}{(1+\sin^2 x)(1+\cos^2 x)} dx = \int_0^1 \frac{dz}{(z^2+1)(z^2+2)}$$

$$= \int_0^1 \left[\frac{1}{1+z^2} - \frac{1}{z^2+2} \right] dz$$

$$= \int_0^1 [\log(1+z^2) - \log(z^2+2)] dz$$

$$= (\log 2 - \log 1) - (\log 3 - \log 2)$$

$$= 2 \log 2 - \log 3$$

$$= \log 4 - \log 3$$

$$= \log \frac{4}{3} \quad \text{This is the required solution}$$