

1. $\int \frac{1}{\sqrt{1+e^x}} dx$

7. $\int \frac{x+1}{x^2-2x+10} dx$

2. $\int \sec^3 x dx$

8. $\int \sin(\ln x) dx$

3. $\int_0^{2\pi} \sin mx \sin nx dx$, where m and n are integers with $m \neq \pm n$.

9. $\int_0^{\pi/4} \sqrt{1+\cos 4x} dx$

4. $\int_0^{1/\sqrt{2}} 2x \sin^{-1}(x^2) dx$

10. $\int \frac{1}{x^2 \sqrt{16-x^2}} dx$

5. $\int x^3 \sqrt{x+1} dx$

11. $\int_0^{\infty} x^4 e^{-x} dx$

6. $\int \frac{1}{1+\tan^2(x)} dx$

12. $\int_0^2 \frac{dx}{1-x^2}$

13. **The Gamma Function:** Euler's Gamma function is defined by the formula:

$$\Gamma(x) = \int_0^{\infty} t^{x-1} e^{-t} dt, \quad x > 0.$$

- Show that $\Gamma(1) = 1$.
- Apply integration by parts to the integral for $\Gamma(x+1)$ to show that $\Gamma(x+1) = x\Gamma(x)$.

$$1) \int \frac{1}{\sqrt{1+e^x}} dx$$

Use a u -substitution with $u = \sqrt{1+e^x}$ so that $u^2 = 1+e^x$ and $2u du = e^x dx$. Solving this last equation for

$$dx = \frac{2u}{e^x} du = \frac{2u}{u^2 - 1} du$$

and substituting gives

$$\begin{aligned} \int \frac{1}{\sqrt{1+e^x}} dx &= \int \frac{2u}{u(u^2 - 1)} du \\ &= 2 \int \frac{du}{(u+1)(u-1)} && \text{partial fraction decomposition} \\ &= 2 \left[\frac{1}{2} \int \left(\frac{1}{u-1} - \frac{1}{u+1} \right) du \right] \\ &= \ln |u-1| - \ln |u+1| + C \\ &= \ln \left| \frac{u-1}{u+1} \right| + C \\ &= \ln \left| \frac{\sqrt{1+e^x} - 1}{\sqrt{1+e^x} + 1} \right| + C \end{aligned}$$

$$2) \int \sec^3 x dx$$

First rewrite the integrand as $\sec^3 x = \sec^2 x \sec x$. Then use integration by parts with $u = \sec x$ and $dv = \sec^2 x dx$ so that $du = \sec x \tan x dx$ and $v = \tan x$.

Then

$$\begin{aligned} \int \sec^3 x dx &= \int \sec^2 x \sec x dx \\ &= \sec x \tan x - \int \sec x \tan^2 x dx \end{aligned}$$

Now use the trig identity $\tan^2 x = \sec^2 x - 1$

$$\begin{aligned} &= \sec x \tan x - \int \sec x (\sec^2 x - 1) dx \\ &= \sec x \tan x - \int (\sec^3 x - \sec x) dx \\ &= \sec x \tan x - \int \sec^3 x dx + \int \sec x dx \\ &= \sec x \tan x + \ln |\sec x + \tan x| - \int \sec^3 x dx \end{aligned}$$

Add the last integral back to both sides to get

$$2 \int \sec^3 x dx = \sec x \tan x + \ln |\sec x + \tan x|$$

or

$$\int \sec^3 x dx = \frac{1}{2} \sec x \tan x + \frac{1}{2} \ln |\sec x + \tan x| + C$$

3) $\int_0^{2\pi} \sin mx \sin nx dx$, where m and n are integers with $m \neq \pm n$.

Use integration by parts with $u = \sin mx$ and $dv = \sin nx dx$ so that

$$du = m \cos mx dx \quad \text{and} \quad v = -\frac{1}{n} \cos nx.$$

$$\begin{aligned} \int \sin mx \sin nx dx &= \sin mx \left(-\frac{1}{n} \cos nx \right) - \int -\frac{1}{n} \cos nx (m \cos mx) dx \\ &= -\frac{1}{n} \sin mx \cos nx + \frac{m}{n} \int \cos nx \cos mx dx \end{aligned}$$

Do integration by parts again with $u = \cos mx$ and $dv = \cos nx dx$ so that

$$du = -m \sin mx dx \quad \text{and} \quad v = \frac{1}{n} \sin nx.$$

$$\begin{aligned} &= -\frac{1}{n} \sin mx \cos nx + \frac{m}{n} \left[\cos mx \frac{1}{n} \sin nx - \int \frac{1}{n} \sin nx (-m \sin mx) dx \right] \\ &= -\frac{1}{n} \sin mx \cos nx + \frac{m}{n^2} \cos mx \sin nx + \frac{m^2}{n^2} \int \sin nx (\sin mx) dx \end{aligned}$$

Subtract the last integral from both sides to get

$$\left(1 - \frac{m^2}{n^2} \right) \int \sin mx \sin nx dx = -\frac{1}{n} \sin mx \cos nx + \frac{m}{n^2} \cos mx \sin nx$$

Divide through by $1 - \frac{m^2}{n^2} = \frac{n^2 - m^2}{n^2}$ to isolate the original indefinite integral.

$$\begin{aligned} \int_0^{2\pi} \sin mx \sin nx dx &= \left[\frac{n}{n^2 - m^2} \sin mx \cos nx + \frac{m}{n^2 - m^2} \cos mx \sin nx \right]_0^{2\pi} \\ &= 0 \end{aligned}$$

The integral evaluates to zero since the sine of an integer multiple of π is 0.

$$4. \quad \int_0^{1/\sqrt{2}} 2x \sin^{-1}(x^2) dx$$

Use integration by parts with $u = \sin^{-1}(x^2)$ and $dv = 2x dx$ so that $du = \frac{2x}{\sqrt{1-x^4}} dx$

and $v = x^2$. Then

$$\int 2x \sin^{-1}(x^2) dx = x^2 \sin^{-1}(x^2) - \int \frac{2x^3}{\sqrt{1-x^4}} dx$$

The last integral can be done by u-substitution with $u = 1 - x^4$ so that $du = -4x^3 dx$.

$$\int \frac{2x^3}{\sqrt{1-x^4}} dx = -\frac{1}{2} \int u^{-\frac{1}{2}} du = -\sqrt{u} = -\sqrt{1-x^4}.$$

Therefore,

$$\begin{aligned} \int_0^{1/\sqrt{2}} 2x \sin^{-1}(x^2) dx &= \left[x^2 \sin^{-1}(x^2) + \sqrt{1-x^4} \right]_0^{1/\sqrt{2}} \\ &= \frac{1}{2} \sin^{-1}\left(\frac{1}{2}\right) + \sqrt{1-\frac{1}{4}} - 1 \\ &= \frac{\pi}{12} + \frac{\sqrt{3}}{2} - 1 \approx 0.12782479 \end{aligned}$$

$$5. \quad \int x^3 \sqrt{x+1} dx \quad \text{Use repeated integration by parts:}$$

u	dv	± 1
x^3	$\sqrt{x+1} = (x+1)^{\frac{1}{2}}$	1
$3x^2$	$\frac{2}{3}(x+1)^{\frac{3}{2}}$	-1
$6x$	$\frac{4}{15}(x+1)^{\frac{5}{2}}$	1
6	$\frac{8}{105}(x+1)^{\frac{7}{2}}$	-1
	$\frac{16}{945}(x+1)^{\frac{9}{2}}$	1
		-1

$$\begin{aligned} &\int x^3 \sqrt{x+1} dx \\ &= \frac{2}{3} x^3 (x+1)^{\frac{3}{2}} - \frac{4}{5} x^2 (x+1)^{\frac{5}{2}} + \frac{16}{35} x (x+1)^{\frac{7}{2}} - \frac{32}{315} (x+1)^{\frac{9}{2}} + C \end{aligned}$$

6. Use a trig identity:

$$\begin{aligned}\int \frac{1}{1 + \tan^2(x)} dx &= \int \frac{1}{\sec^2(x)} dx \\ &= \int \cos^2 x dx \\ &= \frac{1}{2} \int 1 + \cos 2x dx \\ &= \frac{1}{2} x + \frac{\sin 2x}{4} + C\end{aligned}$$

7. $\int \frac{x+1}{x^2-2x+10} dx$

Add and subtract 1 then split the integral into two.

$$\begin{aligned}\int \frac{x+1}{x^2-2x+10} dx &= \int \frac{x-1+2}{x^2-2x+10} dx \\ &= \int \frac{x-1}{x^2-2x+10} dx + \int \frac{2}{x^2-2x+10} dx\end{aligned}$$

The integral $\int \frac{x-1}{x^2-2x+10} dx$ can be done with u -substitution, letting

$$u = x^2 - 2x + 10 \text{ so that } du = 2x - 2 dx = 2(x-1) dx.$$

Then

$$\int \frac{x-1}{x^2-2x+10} dx = \frac{1}{2} \int \frac{1}{u} du = \frac{1}{2} \ln|u| = \frac{1}{2} \ln|x^2-2x+10|.$$

The other integral is done by completing the square on the denominator and then using a u -substitution.

$$\begin{aligned}\int \frac{2}{x^2-2x+10} dx &= 2 \int \frac{dx}{(x-1)^2+9} = \frac{2}{9} \int \frac{dx}{\left(\frac{x-1}{3}\right)^2+1} \\ &= \frac{2}{3} \int \frac{du}{u^2+1} = \frac{2}{3} \tan^{-1}(u) \\ &= \frac{2}{3} \tan^{-1}\left(\frac{x-1}{3}\right)\end{aligned}$$

Therefore, $\int \frac{x+1}{x^2-2x+10} dx = \frac{1}{2} \ln|x^2-2x+10| + \frac{2}{3} \tan^{-1}\left(\frac{x-1}{3}\right) + C$

8. $\int \sin(\ln x) dx$

Use a u -substitution with $u = \ln x$ so that $du = \frac{1}{x} dx$. It follows that

$dx = x du = e^u du$. The integral then becomes

$$\int \sin(\ln x) dx = \int e^u \sin u du .$$

This was done in class using integration by parts to get

$$\int e^u \sin u du = \frac{1}{2} (e^u \sin u - e^u \cos u) .$$

$$\begin{aligned} \int \sin(\ln x) dx &= \int e^u \sin u du \\ &= \frac{1}{2} (e^u \sin u - e^u \cos u) \\ &= \frac{1}{2} [x \sin(\ln x) - x \cos(\ln x)] + C \end{aligned}$$

9. $\int_0^{\pi/4} \sqrt{1 + \cos 4x} dx$

Use a trig identity: $1 + \cos 4x = 2 \cos^2(2x)$.

Then

$$\begin{aligned} \int_0^{\pi/4} \sqrt{1 + \cos 4x} dx &= \int_0^{\pi/4} \sqrt{2 \cos^2(2x)} dx \\ &= \sqrt{2} \int_0^{\pi/4} \cos(2x) dx \\ &= \left[\frac{\sqrt{2}}{2} \sin(2x) \right]_0^{\pi/4} \\ &= \frac{\sqrt{2}}{2} \end{aligned}$$

$$10. \int \frac{1}{x^2 \sqrt{16-x^2}} dx$$

Use a trigonometric substitution. Let $x = 4 \sin \theta$, then $x^2 = 16 \sin^2 \theta$ and $dx = 4 \cos \theta d\theta$.

$$\begin{aligned} \int \frac{1}{x^2 \sqrt{16-x^2}} dx &= \int \frac{1}{16 \sin^2 \theta \sqrt{16-16 \sin^2 \theta}} 4 \cos \theta d\theta \\ &= \int \frac{\cos \theta d\theta}{16 \sin^2 \theta \sqrt{1-\sin^2 \theta}} \\ &= \int \frac{\cos \theta d\theta}{16 \sin^2 \theta \sqrt{\cos^2 \theta}} \\ &= \int \frac{d\theta}{16 \sin^2 \theta} = \frac{1}{16} \int \csc^2 \theta d\theta \\ &= \frac{1}{16} [-\cot \theta] + C \\ &= -\frac{\sqrt{16-x^2}}{16x} + C \end{aligned}$$

$$11. \int_0^{\infty} x^4 e^{-x} dx$$

Use repeated integration by parts.

<u>u</u>	dv	± 1
x^4	e^{-x}	1
$4x^3$	$-e^{-x}$	-1
$12x^2$	e^{-x}	1
$24x$	$-e^{-x}$	-1
24	e^{-x}	1
	$-e^{-x}$	-1
		1

$$\begin{aligned} \int x^4 e^{-x} dx &= -e^{-x} - 4x^3 e^{-x} - 12x^2 e^{-x} - 24x e^{-x} - 24e^{-x} \\ &= -e^{-x} (x^4 + 4x^3 + 12x^2 + 24x + 24) \end{aligned}$$

It follows that

$$\begin{aligned}\int_0^{\infty} x^4 e^{-x} dx &= \lim_{b \rightarrow \infty} \left[-e^{-x} (x^4 + 4x^3 + 12x^2 + 24x + 24) \right]_0^b \\ &= \lim_{b \rightarrow \infty} \frac{-(b^4 + 4b^3 + 12b^2 + 24b + 24)}{e^b} + 24 \\ &= 24\end{aligned}$$

Taking the limit involves using l'Hopital's rule 4 times.

12. $\int_0^2 \frac{dx}{1-x^2}$

The integral is improper so we split the integral at the point of discontinuity.

$$= \int_0^1 \frac{dx}{(1-x)(1+x)} + \int_1^2 \frac{dx}{(1-x)(1+x)}$$

The first integral can be done by partial fraction decomposition

$$\begin{aligned}\int_0^1 \frac{dx}{(1-x)(1+x)} &= \lim_{b \rightarrow 1^-} \frac{1}{2} \int_0^b \frac{1}{1-x} + \frac{1}{1+x} dx \\ &= \lim_{b \rightarrow 1^-} \frac{1}{2} \left[-\ln|1-x| + \ln|1+x| \right]_0^b \\ &= \frac{1}{2} \lim_{b \rightarrow 1^-} \ln \frac{|1+b|}{|1-b|} = -\infty\end{aligned}$$

Since one of the two integral diverges, the original integral diverges.

13. a) $\Gamma(1) = \int_0^{\infty} t^{1-1} e^{-t} dt = \int_0^{\infty} e^{-t} dt = \lim_{b \rightarrow \infty} \left[-e^{-t} \right]_0^b = \lim_{b \rightarrow \infty} (-e^{-b} + 1) = 1$

b) $\Gamma(x+1) = \int_0^{\infty} t^{(x+1)-1} e^{-t} dt = \int_0^{\infty} t^x e^{-t} dt$

Integration by parts with $u = t^x$ and $dv = e^{-t} dt$ so that $du = xt^{x-1} dt$ and $v = -e^{-t}$ yields

$$\begin{aligned}\int_0^{\infty} t^x e^{-t} dt &= \lim_{b \rightarrow \infty} \left[-t^x e^{-t} \right]_0^b + x \int_0^{\infty} t^{x-1} e^{-t} dt \\ &= x \int_0^{\infty} t^{x-1} e^{-t} dt\end{aligned}$$

The limit involves using LH's Rule!!

Therefore, $\Gamma(x+1) = x \int_0^{\infty} t^{x-1} e^{-t} dt = x\Gamma(x)$.