

MATH

"Integration"

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

1. tangent

2. Instantaneous rate of change.

$$\int 2x dx = x^2 + c$$

Finding area

1. by anti-derivative

II. summation of series.

definition of an integral:

If the differential coefficient of a function $f(x)$ is $F(x)$, that is $\frac{d}{dx} f(x) = F(x)$

then $f(x)$ is said to be the integral of $F(x)$, mathematically, \rightarrow

$$\int F(x) dx = f(x)$$

\rightarrow Integrating constant

$$\int_0^1 2x dx = [x^2 + c]_0^1$$
$$= 1 + c - 0 - c$$
$$= 1$$

Ex: Integrate $\frac{x^3 - x^2 + 1}{x}$ w.r to x .

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

$$\begin{aligned} \Rightarrow I &= \int \frac{x^3 - x^2 + 1}{x} dx \\ &= \int x^2 - x + \frac{1}{x} dx \\ &= \frac{x^3}{3} - \frac{x^2}{2} + \ln x + c \end{aligned}$$

where c is the integrating constant.

$$\begin{aligned} \text{Ex: } I &= \int \frac{4x^2 - 2\sqrt{x}}{x} dx \\ &= \int 4x - \frac{2}{\sqrt{x}} dx \\ &= 2x^2 - 4\sqrt{x} + c. \end{aligned}$$

$$\begin{aligned} \text{Ex: } I &= \int \frac{2 - \sin 2x}{1 - \cos 2x} dx \\ &= \int \frac{2 - 2\sin x \cdot \cos x}{2\sin^2 x} dx \\ &= \int \operatorname{cosec}^2 x - \cot x dx \\ &= -\cot x - \ln(\sin x) + c. \end{aligned}$$

$$\begin{aligned} \text{Ex: } I &= \int \frac{1}{1 + \sin x} dx \\ &= \int \frac{1 - \sin x}{1 - \sin^2 x} dx \\ &= \int \frac{1 - \sin x}{\cos^2 x} dx \\ &= \int \sec^2 x - \tan x \cdot \sec x dx \\ &= \tan x - \sec x + c. \end{aligned}$$

$$\textcircled{1} \int \frac{dx}{\sqrt{x} + \sqrt{x+1}}$$

$$\textcircled{2} \int \sin^3 x dx$$

$$\textcircled{3} \int \cos^4 x dx$$

$$\int \frac{x^2 + \sqrt{x}}{x} dx = I \quad \textcircled{1}$$

$$\int \sin^2 x \cos x dx = I \quad \textcircled{2}$$

$$\int \tan^2 x \sec x dx = I \quad \textcircled{3}$$

Method of substitutions

$$\begin{aligned} I &= \int (ax+b)^n dx \\ &= \frac{1}{a} \int z^n dz \\ &= \frac{1}{a} \cdot \frac{z^{n+1}}{n+1} + c \\ &= \frac{1}{a} \cdot \frac{(ax+b)^{n+1}}{n+1} + c \end{aligned}$$

let,

$$z = ax+b$$

$$\text{or, } \frac{dz}{dx} = a$$

$$\text{or, } dx = \frac{1}{a} dz$$

Ex: $I = \int \frac{1}{\sqrt{x}} \cos \sqrt{x} dx$

$$= \int 2 \cos z dz$$

$$= -2 \sin z + c$$

$$= -2 \sin \sqrt{x} + c$$

$$z = \sqrt{x}$$

$$\Rightarrow dz = \frac{1}{2\sqrt{x}} dx$$

$$\Rightarrow \frac{1}{\sqrt{x}} dx = 2 dz$$

Ex: $I = \int \frac{e^x(1+x)}{\cos^2(x \cdot e^x)}$

$$= \int \sec^2 z dz$$

$$= \tan z + c$$

$$= \tan x e^x + c.$$

$$z = x e^x$$

$$\Rightarrow dz = (e^x + x e^x) dx$$

$$\textcircled{1} \quad I = \int \frac{\sqrt{x} + \ln x}{x} dx$$

$$\textcircled{2} \quad I = \int \sin^2 x \cos x dx$$

$$\textcircled{3} \quad I = \int \tan^3 x \cdot \sqrt{\sec x} dx$$

Integration by parts:

$$\int uv dx = u \int v dx - \int \left\{ \frac{d}{dx} (u) \int v dx \right\} dx$$

If the integration and differentiation of the two functions are possible and one of them is of the form x^n , then we use $u = x^n$.

* The functions $\sin^m x$, $\cos^m x$, $\tan^m x$... are used as u function.

* When no function is multiplied with $\sin^m x$, $\cos^m x$... then we take

$$u = 1.$$

Ex: $I = \int x \ln x dx$

$$= \ln x \int x dx - \int \left\{ \frac{d}{dx} \ln x \int x dx \right\} dx$$

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

$$= \frac{x^2}{2} \ln x - \frac{1}{4} x^2 + C$$

Ex: $\int \cos^{-1} x \, dx$

$$= \cos^{-1} x \int 1 \cdot dx - \int \left\{ \frac{d}{dx} \cos^{-1} x \int dx \right\} dx$$

$$= x \cos^{-1} x - \int - \frac{1}{\sqrt{1-x^2}} x \, dx$$

$$= x \cos^{-1} x + \int \frac{1}{2} \cdot \frac{2x}{\sqrt{1-x^2}} \, dx$$

$$= x \cos^{-1} x - \frac{1}{2} \int \frac{dz}{z^{1/2}}$$

$$= x \cos^{-1} x - \frac{1}{2} \cdot \frac{z^{1/2}}{1/2} + c.$$

$$z = 1-x^2$$
$$\Rightarrow -dz = 2x \, dx$$

① $I = \int x^2 \sin^2 x \, dx$

② $I = \int \frac{\ln(\ln x)}{x} \, dx$

③ $I = \int \frac{\ln x}{(1+x)^3} \, dx$

Standard Integrals:

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

$$2. \int \frac{dx}{a^2-x^2} = \frac{1}{2a} \ln \left| \frac{a+x}{a-x} \right| + c$$

$$3. \int \frac{dx}{x^2-a^2} = \frac{1}{2a} \ln \left| \frac{x-a}{x+a} \right| + c$$

$$4. \int \frac{dx}{\sqrt{a^2-x^2}} = \sin^{-1} \frac{x}{a} + c$$

$$5. \int \frac{dx}{\sqrt{x^2+a^2}} = \ln (x + \sqrt{x^2+a^2}) + c$$

$$6. \int \frac{dx}{\sqrt{x^2-a^2}} = \ln (x + \sqrt{x^2-a^2}) + c$$

$$7. \int \sqrt{a^2-x^2} dx = \frac{x\sqrt{a^2-x^2}}{2} + \frac{a^2}{2} \sin^{-1} \frac{x}{a} + c$$

$$8. \int \sqrt{x^2+a^2} dx = \frac{x\sqrt{x^2+a^2}}{2} + \frac{a^2}{2} \ln (x + \sqrt{x^2+a^2}) + c$$

$$9. \int \sqrt{x^2-a^2} dx = \frac{x\sqrt{x^2-a^2}}{2} - \frac{a^2}{2} \ln (x + \sqrt{x^2+a^2}) + c$$

$$\# I = \int \frac{6x^5}{1+x^{12}} dx$$

$$= \int \frac{6x^5}{1+(x^6)^2} dx$$

$$= \int \frac{dz}{1+z^2}$$

$$= \frac{1}{1} \tan^{-1} \frac{z}{1} + c$$

$$= \tan^{-1} (x^6) + c$$

let,

$$z = x^6$$

$$\Rightarrow dz = 6x^5 dx$$

$$\# I = \int \frac{dx}{e^x + e^{-x}}$$

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

$$= \int \frac{dz}{z^2 + 1}$$

$$= \tan^{-1} z + c$$

$$= \tan^{-1} e^x + c$$

let,

$$z = e^x$$

$$\Rightarrow dz = e^x dx$$

$$\# I = \int \frac{dx}{4\cos^2 x + 9\sin^2 x}$$

$$= \int \frac{\sec^2 x dx}{4 + 9\tan^2 x} \quad [\cos^2 x \text{ নিজে ভাগ}]$$

* sin, cos থাকলে tan বসতে হবে,

$$= \frac{1}{9} \int \frac{\sec^2 x dx}{\tan^2 x + 4/9}$$

$$= \frac{1}{9} \int \frac{dz}{z^2 + (2/3)^2}$$

let,

$$z = \tan x$$

$$= \frac{1}{9} \cdot \frac{1}{2/3} \tan^{-1} \frac{z}{2/3} + c$$

$$= \frac{1}{6} \tan^{-1} \left(\frac{3}{2} \tan x \right) + c$$

$$\# I = \int \frac{dx}{x^4 - a^4}$$

$$= \int \frac{dx}{(x^2 - a^2)(x^2 + a^2)}$$

$$= \frac{1}{2a^2} \int \left(\frac{1}{x^2 - a^2} - \frac{1}{x^2 + a^2} \right) dx$$

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

=

$$\# I = \int \frac{dx}{(1+x^2)\sqrt{1-(\tan^{-1}x)^2}}$$

$$= \int \frac{dz}{\sqrt{1-z^2}}$$

$$= \sin^{-1} \frac{z}{1} + c$$

$$= \sin^{-1} (\tan^{-1} x) + c$$

let,

$$z = \tan^{-1} x$$

$$\Rightarrow dz = \frac{1}{1+x^2} dx$$

$$\checkmark \# I = \int \sqrt{1 + \sec x} \, dx$$

$$= \int \sqrt{1 + \frac{1}{\cos x}} \, dx$$

$$= \int \sqrt{\frac{\cos x + 1}{\cos x}} \, dx$$

$$= \int \sqrt{\frac{2\cos^2 \frac{x}{2}}{1 - 2\sin^2 \frac{x}{2}}} \, dx$$

$$= \sqrt{2} \int \frac{\cos \frac{x}{2} \, dx}{\sqrt{\frac{1}{2} - \sin^2 \frac{x}{2}}}$$

$$= \int \frac{2dz}{\left(\frac{1}{\sqrt{2}}\right)^2 - z^2}$$

$$= 2 \sin^{-1} \left(\frac{z}{\frac{1}{\sqrt{2}}} \right) + c$$

$$= 2 \sin^{-1} (\sqrt{2} \sin \frac{x}{2}) + c$$

$$\# I = \int \frac{dx}{\sqrt{e^{2x} + 1}}$$

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

$$= \int \frac{e^{-x}}{\sqrt{1 + (e^{-x})^2}} \, dx \quad \text{let } z = e^{-x}$$

$$= \int -\frac{dz}{\sqrt{1 + z^2}} \quad \Rightarrow -dz = e^{-x} dx$$

$$= -\ln(z + \sqrt{1 + z^2}) + c$$

$$= -\ln(e^{-x} + \sqrt{1 + e^{2x}}) + c$$

$$\frac{xb}{\sqrt{a^2 - x^2}} \int = \frac{a^2}{\sqrt{a^2 - x^2}}$$

$$\frac{xb^2}{a^2 - x^2} \int = \frac{a^2}{a^2 - x^2}$$

$$\frac{xb^2(a-x) - a^2}{a^2 - x^2} \int = \frac{a^2}{a^2 - x^2}$$

$$\frac{a^2 - bx^2 - a^2 + ax^2}{a^2 - x^2} \int = \frac{a^2}{a^2 - x^2}$$

lets

$$z = \sin \frac{x}{2}$$

$$\Rightarrow z \, dz = \cos \frac{x}{2} \, dx \int = \frac{1}{2} \int = \frac{1}{2} \ln \left| \frac{1+z}{1-z} \right| + c$$

$$\frac{a^2 - bx^2}{a^2 - x^2} \int = \frac{a^2}{a^2 - x^2}$$

$$\frac{a^2 - bx^2}{a^2 - x^2} \int = \frac{a^2}{a^2 - x^2}$$

$$\frac{a^2 - bx^2}{a^2 - x^2} \int = \frac{a^2}{a^2 - x^2}$$

$$\frac{a^2 - bx^2}{a^2 - x^2} \int = \frac{a^2}{a^2 - x^2}$$

$$\frac{a^2 - bx^2}{a^2 - x^2} \int = \frac{a^2}{a^2 - x^2}$$

$$\frac{a^2 - bx^2}{a^2 - x^2} \int = \frac{a^2}{a^2 - x^2}$$

$$\frac{a^2 - bx^2}{a^2 - x^2} \int = \frac{a^2}{a^2 - x^2}$$

$$\# I = \int \frac{dx}{\sqrt{25x^2 - 4}}$$

$$\# I = \int \frac{x^2 dx}{\sqrt{9 - x^2}}$$

$$= \int \frac{9 - (9 - x^2) dx}{\sqrt{9 - x^2}}$$

$$= \int \frac{9}{\sqrt{9 - x^2}} dx - \int \sqrt{9 - x^2} dx$$

$$= 9 \sin^{-1} \frac{x}{3} - \frac{x\sqrt{9 - x^2}}{2} - \frac{9}{2} \sin^{-1} \frac{x}{3} + c$$

$$\# I = \int \frac{\sin x \cdot \cos x}{\sin^4 x + \cos^4 x} dx$$

$$= \int \frac{\sin x \cdot \cos x}{\tan^4 x + 1} dx$$

$$= \int \frac{\tan x \cdot \sec^2 x}{\tan^4 x + 1} dx$$

$$= \int \frac{\frac{1}{2} dz}{z^2 + 1}$$

$$= \frac{1}{2} \tan^{-1} (\tan^2 x) + c$$

let,
 $z = \tan^2 x$

$$\Rightarrow dz = 2 \tan x \cdot \sec^2 x dx$$

$$\# I = \int \frac{dx}{a^2 \cos^2 x + b^2 \sin^2 x}$$

$$\# I = \int \frac{x dx}{a^4 - x^4} \rightarrow z = x^2$$

$$\# I = \int \frac{\sqrt{x}}{\sqrt{a^3 - x^3}} dx$$

$$\# I = \int \frac{x^3 dx}{\sqrt{a^6 - x^6}}$$

$$\# x^2 \pm a^2 \Rightarrow (x + \text{const.})^2 \pm \text{const.}^2$$

$$\# ax^2 + bx + c$$

$$= a \left(x^2 + \frac{b}{a}x + \frac{c}{a} \right)$$

$$= a \left(x^2 + 2 \cdot \frac{1}{2} \cdot \frac{b}{a} \cdot x + \frac{b^2}{4a^2} - \frac{b^2}{4a^2} + \frac{c}{a} \right)$$

$$= a \left\{ \left(x + \frac{b}{2a} \right)^2 \pm (\text{const.})^2 \right\}$$

$$\# x^2 + x + 2$$

$$= x^2 + 2 \cdot \frac{1}{2} \cdot x + \frac{1}{4} - \frac{1}{4} + 2$$

$$= \left(x + \frac{1}{2} \right)^2 + \left(\frac{\sqrt{7}}{2} \right)^2$$

$$\# I = \int \frac{\ln x}{(1+x)^3} dx$$

$$= \int (1+x)^{-3} \ln x dx$$

$$= \ln x \int (1+x)^{-3} dx - \int \left\{ \frac{d}{dx} \ln x \int (1+x)^{-3} dx \right\} dx$$

$$= \ln x \cdot \frac{(1+x)^{-2}}{-2} - \int \frac{1}{x} \cdot \frac{(\ln x)^{-2}}{-2} dx$$

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

By partial fraction method:

$$\frac{1}{x(1+x)^2} \equiv \frac{A}{x} + \frac{B}{1+x} + \frac{C}{(1+x)^2}$$

$$\Rightarrow I = A(1+x)^2 + B \cdot x(1+x) + C \cdot x$$

Equalizing the co-efficients of x^2 , x and constant terms:

$$0 = A + B$$

$$0 = 2A + B + C$$

$$1 = A$$

$$A = 1$$

$$B = -1$$

$$C = -1$$

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

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

From: ① $\int \frac{dx}{ax^2+bx+c}$

② $\int \frac{dx}{\sqrt{ax^2+bx+c}}$

③ $\int \sqrt{ax^2+bx+c}$

$\rightarrow ax^2+bx+c = (x + \frac{b}{2a})^2 + (con)^2$

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

Solⁿ = $\int \frac{dx}{\sqrt{x^2 + 2 \cdot \frac{1}{2} \cdot x + \frac{1}{4} - \frac{1}{4} - 2}}$

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

= $\ln \left\{ (x + \frac{1}{2}) + \sqrt{(x + \frac{1}{2})^2 - (\frac{3}{2})^2} \right\} + c$

$I = \int \sqrt{4-3x-2x^2} dx$

= $\int \sqrt{2} \cdot \sqrt{2 - \frac{3}{2}x - x^2} dx$

= $\int \sqrt{2} \cdot \sqrt{2 - (x^2 + 2 \cdot \frac{1}{2} \cdot \frac{3}{2}x + \frac{9}{16}) + \frac{9}{16}} dx$

= $\sqrt{2} \int \sqrt{\frac{(\sqrt{41})^2}{4^2} - (x + \frac{3}{4})^2} dx$

= $\sqrt{2} \dots$

$$\# I = \int \frac{dx}{\sqrt{(x-\alpha)(x-\beta)}}$$

lets

$$x-\alpha = z^2$$

$$\Rightarrow x = z^2 + \alpha$$

$$\Rightarrow dx = 2z dz$$

Using all these values the integrand be comes a standard integral.

$$\# I = \int \frac{dx}{\sqrt{x^2 - 7x + 12}}$$

$$= \int \frac{dx}{\sqrt{(x-3)(x-4)}}$$

lets $z^2 = x-3$

$$\Rightarrow x = z^2 + 3$$

$$\Rightarrow dx = 2z dz$$

$$\therefore I = \int \frac{2z dz}{\sqrt{z^2(z^2+3-4)}}$$

$$= 2 \int \frac{dz}{\sqrt{z^2-1}}$$

$$= 2 \ln (z + \sqrt{z^2-1}) + c$$

$$= 2 \ln \{ \sqrt{x+3} + \sqrt{x} \} + c$$

$$\# I = \int \frac{dx}{\sqrt{(x-\alpha)(\beta-x)}}$$

From: ① $I = \int \frac{Px+q}{ax^2+bx+c} dx$

② $I = \int \frac{Px+q}{\sqrt{ax^2+bx+c}} dx$

③ $I = \int (Px+q)\sqrt{ax^2+bx+c} dx$

Here we let:

$$\frac{d}{dx}(ax^2+bx+c) = 2ax+b$$

$$2ax+b$$

$$Px+q = \frac{P}{2a}(2ax+b) - \frac{Pb}{2a} + q$$

Ex: $I = \int \frac{2x+5}{\sqrt{x^2-2x+2}}$

$$= \int \frac{(2x-2)+5+2}{\sqrt{x^2-2x+2}} dx$$

$$= \int \frac{2x-2}{\sqrt{x^2-2x+2}} dx + 7 \int \frac{dx}{\sqrt{x^2-2x+2}}$$

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

$$= 2 \sqrt{x^2-2x+2} + 7 \ln \sqrt{(x-1)^2+(1)^2} + c$$

Ex:
$$I = \int \frac{3x+2}{5x^2+2x+3} dx$$

$$= \frac{1}{5} \int \frac{3x+2}{x^2 + \frac{2}{5}x + \frac{3}{5}} dx$$

$$= \frac{1}{5} \int \frac{\frac{3}{2}(2x + \frac{2}{5}) - \frac{3}{5} + 2}{x^2 + \frac{2}{5}x + \frac{3}{5}} dx$$

From:
$$I = \int \frac{dx}{(ax+b)\sqrt{cx+d}}$$

let, $z^2 = cx+d$

then,
$$x = \frac{z^2 - d}{c}$$

$$\Rightarrow dx = \frac{2}{c} z dz$$

$$\therefore I = \int \frac{\frac{2z}{c} dz}{\left(a \cdot \frac{z^2 - d}{c} + b\right) z}$$

This is a standard integral....

Ex:
$$I = \int \frac{x^2 + x}{(x+2)\sqrt{x+1}} dx$$

let,

$x-1 = z^2$. then

$dx = 2z dz$

$$\therefore I = \int \frac{(z^2+1)^2 + z^2+1}{(z^2+1+2)z} 2z dz$$

$$= \int 2 \frac{z^4 + 2z^2 \cdot 1 + 1 + z^2 + 1}{z^2 + 3} dz$$

$$= \int \frac{z^4 + 3z^2 + 2}{z^2 + 3} dz$$

$$= 2 \int \frac{z^2(z^2+3) + 2}{z^2+3} dz$$

$$= 2 \int z^2 dz + 4 \int \frac{dz}{z^2 + (\sqrt{3})^2}$$

$$= 2 \cdot \frac{z^3}{3} + 4 \cdot \frac{1}{\sqrt{3}} \tan^{-1} \left(\frac{z}{\sqrt{3}} \right) + c$$

$$= \frac{2}{3} (x-1)^{3/2} + \frac{4}{\sqrt{3}} \tan^{-1} \left(\sqrt{\frac{x-1}{3}} \right) + c$$

Ex:
$$I = \int \frac{dx}{(x-3)\sqrt{x-2}} = ?$$

Ex:
$$I = \int \frac{x^3}{\sqrt{x-1}} dx = ?$$

Form:
$$I = \int \frac{dx}{(ax+b)\sqrt{px^2+qx+r}}$$

let,

$$ax+b = \frac{1}{z}$$

$$\Rightarrow dx = -\frac{1}{a} \frac{dz}{z^2}$$

Using all these values the integrand I becomes a standard integral

Ex:
$$I = \int \frac{x dx}{(x+1)\sqrt{x^2+1}}$$

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

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

$$= \ln(x + \sqrt{x^2+1}) - I_1$$

$$= \ln(x + \sqrt{x^2+1})$$

Where,

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

let,

$$x+1 = \frac{1}{z}, \text{ then } dx = -\frac{dz}{z^2}$$

$$\therefore I_1 = \int -\frac{1}{z^2} \cdot \frac{dz}{\frac{1}{z} \left(\sqrt{\frac{1}{z^2} - 1} \right)^2 + 1}$$

$$= -\int \frac{1}{z^2} \cdot \frac{z dz}{\sqrt{\frac{1}{z^2} - \frac{z^2}{z^2} + 1 + 1}}$$

$$= -\int \frac{1}{z^2} \cdot \frac{z^2 dz}{\sqrt{1 - z^2 + z^2}}$$

$$\begin{aligned}
&= - \int \frac{dz}{\sqrt{2} \cdot \sqrt{z^2 - z + \frac{1}{2}}} \\
&= - \int \frac{dz}{\sqrt{2} \cdot \sqrt{\left(z - \frac{1}{2}\right)^2 - \frac{1}{4} + \frac{1}{2}}} \\
&= - \int \frac{dz}{\sqrt{2} \cdot \sqrt{\left(z - \frac{1}{2}\right)^2 + \left(\frac{1}{2}\right)^2}} \\
&= - \frac{1}{\sqrt{2}} \ln \left\{ \left(z - \frac{1}{2}\right) + \sqrt{\left(z - \frac{1}{2}\right)^2 + \left(\frac{1}{2}\right)^2} \right\} + C
\end{aligned}$$

Ex: $\int \frac{dx}{(x+1)\sqrt{1+2x-x^2}} = ?$

Form: $\int \frac{x dx}{(ax^2+b)\sqrt{cx^2+d}} \Rightarrow \text{let, } z^2 = cx^2+d, \quad dx =$

$\int \frac{dx}{(ax^2+b)\sqrt{cx^2+d}} \Rightarrow \text{let, } x = \frac{1}{z}, \quad dx =$

$$\text{Ex: } I = \int \frac{dx}{(x^2+1)\sqrt{x^2+4}}$$

$$\Rightarrow \text{let, } x = \frac{1}{z}, \quad \text{and } dx = -\frac{dz}{z^2}$$

$$\therefore I = \int -\frac{1}{z^2} \cdot \frac{dz}{\left(\frac{1}{z^2}+1\right)\sqrt{\frac{1}{z^2}+4}}$$

$$= - \int \frac{1}{z^2} \cdot \frac{z^3 dz}{(1+z^2)\sqrt{1+4z^2}}$$

$$= - \int \frac{z dz}{(z^2+1)\sqrt{4z^2+1}}$$

$$K = 4z^2+1 = z_1^2$$

$$\therefore 8z dz = 2z_1 dz_1$$

$$\Rightarrow z dz = \frac{1}{4} z_1 dz_1$$

$$\therefore I = - \int \frac{1}{4} \cdot \frac{z_1 dz_1}{\left(\frac{z_1^2}{4}+1\right) z_1}$$

$$= \int - \frac{dz_1}{z_1^2 + (\sqrt{3})^2}$$

$$= - \frac{1}{\sqrt{3}} \tan^{-1} \left(\frac{z_1}{\sqrt{3}} \right) + c_1$$

$$= - \frac{1}{\sqrt{3}} \tan^{-1} \left(\frac{\sqrt{4z^2+1}}{\sqrt{3}} \right) + c$$

$$= - \frac{1}{\sqrt{3}} \tan^{-1} \sqrt{\frac{4 \cdot \frac{1}{x^2} + 1}{3}} + c$$

$$= - \frac{1}{\sqrt{3}} \tan^{-1} \left(\frac{\sqrt{4+x^2}}{x\sqrt{3}} \right) + c$$

Ex: ① $I = \int \frac{dx}{(1+x^2)\sqrt{1-x^2}}$

② $I = \int \frac{(x+5) dx}{(x^2+2)\sqrt{x^2+3}}$

Form: $I = \int \frac{dx}{a+b\cos x}$

$I = \int \frac{dx}{a+b\sin x}$

Here converting $\cos x, \sin x \dots$ into $\tan x$ then the integrand becomes easier.

Ex: $I = \int \frac{dx}{5+3\cos x}$

$\Rightarrow I = \int \frac{dx}{5+3 \cdot \frac{1-\tan^2 x/2}{1+\tan^2 x/2}}$

$= \int \frac{\sec^2 x/2 dx}{5+5\tan^2 x/2+3-3\tan^2 x/2}$

$= \int \frac{\sec^2 x/2 dx}{2(\tan^2 x/2+4)}$

let, $z = \tan x/2$

$\Rightarrow 2dz = \sec^2 x/2 dx$

$$\begin{aligned} \therefore I &= \int \frac{2dz}{2(z^2 + 2^2)} \\ &= 2 \cdot \frac{1}{2} \tan^{-1} \left(\frac{z}{2} \right) + C \\ &= \frac{1}{2} \tan^{-1} \left(\frac{\tan \frac{x}{2}}{2} \right) + C \end{aligned}$$

Ex: $I = \int \frac{dx}{3 \sin x + 2 \cos x + 5}$

Form: $I = \int \frac{P \cos x + 4 \sin x + r}{a \cos x + b \sin x + c} dx = \frac{\text{Num.}}{\text{Denom.}}$

Numerator = $L \times (\text{Determinator}) + M \times \frac{d}{dx} (\text{deno.}) + N$

Now equality the coefficients of $\cos x$, $\sin x$ and constant term, we will get the value of L, M, N . Then the integrand becomes standard integral.

Ex:
$$I = \int \frac{2 + 3\sin x - \cos x}{1 + \cos x + \sin x} dx$$

⇒ let,

$$2 + 3\sin x - \cos x = L(1 + \cos x + \sin x) + M(0 - \sin x + \cos x) + N$$

Equating the coefficient of $\sin x$, $\cos x$ and constant items,

$$3 = L - M$$

$$-1 = L + M$$

$$2 = L + N$$

Solving these equations,

$$L = 1, M = -2, N = 1$$

$$\therefore I = \int \frac{(1 + \cos x + \sin x) - 2(\sin x + \cos x) + 1}{1 + \cos x + \sin x} dx$$

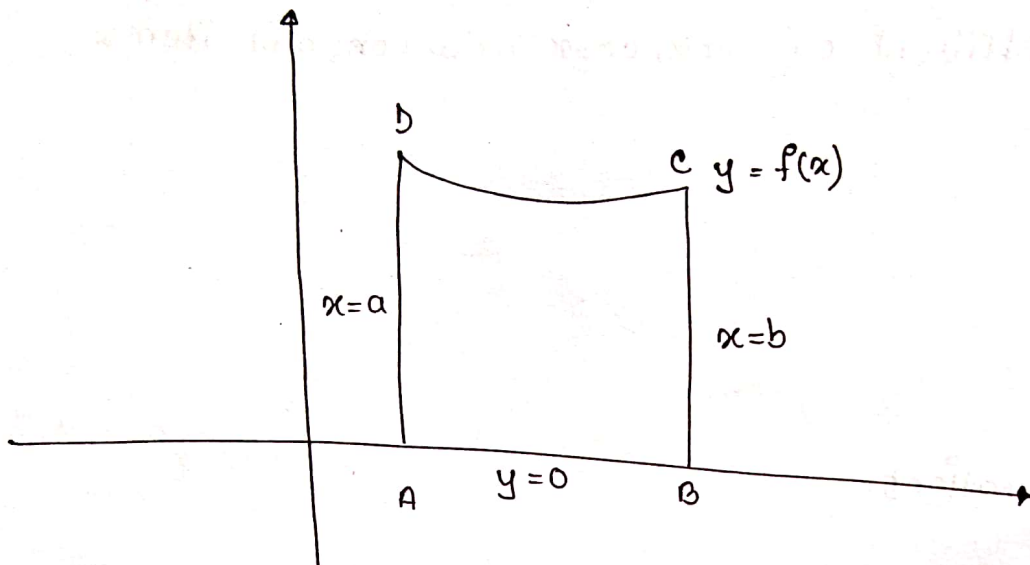
$$= \int dx - 2 \int \frac{-\sin x + \cos x}{1 + \cos x + \sin x} dx + \int \frac{dx}{1 + \cos x + \sin x}$$

$$= x - 2 \ln |1 + \cos x + \sin x| + \int \frac{dx}{1 + \frac{1 - \tan^2 x/2}{1 + \tan^2 x/2} + \frac{2 \tan x/2}{1 + \tan^2 x/2}}$$

$$= x - 2 \ln (1 + \cos x + \sin x) + \ln (1 + \tan x/2) + c$$

Definite Integral:

Geometrical interpretation of $\int_a^b f(x) dx$:



Geometrically $\int_a^b f(x) dx$ represents the area enclosed by the curve $y = f(x)$ the ordinates by the curve $x = a$ and $x = b$ and the x -axis that $y = 0$.

$$\text{Therefore area ABCD} = \int_{x=a}^{x=b} f(x) dx$$

Properties of Definite Integrals:

1. $\int_a^b f(x) dx = \int_a^b f(z) dz$

2. $\int_a^b f(x) dx = - \int_b^a f(x) dx$

$$3. \int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx, \quad a < c < b.$$

$$\checkmark 4. \int_0^a f(x) dx = \int_0^a f(a-x) dx$$

$$5. \int_0^{na} f(x) dx = n \int_0^a f(x) dx, \quad \text{if } f(a+x) = f(x).$$

$$6. \int_0^{2a} f(x) dx = 2 \int_0^a f(x) dx, \quad \text{if } f(2a-x) = f(x).$$

$$= 0, \quad \text{if } f(2a-x) = -f(x)$$

$$\checkmark 7. \int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx; \quad \text{if } f(x) \text{ is even.}$$

$$= 0, \quad \text{if } f(x) \text{ is odd.}$$

$$\text{that is } \int_{-a}^a f(x) dx = \int_0^a \{f(x) + f(-x)\} dx$$

$$\underline{\text{Ex:}} \quad I = \int_0^1 \sqrt{1-x^2} \, dx$$

$$= \left[\frac{x\sqrt{1-x^2}}{2} + \frac{1}{2} \sin^{-1} x \right]_0^1$$

$$= 0 + \frac{1}{2} \cdot \frac{\pi}{2} - 0 - 0$$

$$= \frac{\pi}{4}$$

$$\underline{\text{Ex:}} \quad I = \int_0^{\pi/3} \frac{\cos x}{3+4\sin x} \, dx$$

$$\Rightarrow \text{let, } z = 3 + 4\sin x$$

$$\Rightarrow \frac{1}{4} dz = \cos x \, dx$$

$$\text{limit: when, } x=0, \quad z=3$$

$$x = \frac{\pi}{3}, \quad z = 3 + 2\sqrt{3}$$

$$\therefore I = \int_3^{3+2\sqrt{3}} \frac{1}{4} \frac{dz}{z}$$

$$= \frac{1}{4} [\ln z]_3^{3+2\sqrt{3}}$$

$$= \frac{1}{4} [\ln(3+2\sqrt{3}) - \ln(3)]$$

$$= \frac{1}{4} \ln\left(\frac{3+2\sqrt{3}}{3}\right)$$

$$\text{Ex: ① } \int = \int_2^e \left[\frac{1}{\ln x} - \frac{1}{(\ln x)^2} \right] dx$$

$$\text{② } \int = \int_{1/2}^1 \frac{dx}{x\sqrt{1-x^2}}$$

$$\text{③ } \int = \int_0^1 \frac{dx}{(1+x^2)\sqrt{1-x^2}}$$

$$\text{④ } \int = \int_0^1 x \sin^{-1} x \, dx$$

$$\text{Ex: } \int = \int_0^a \sqrt{\frac{a+x}{a-x}} \, dx$$

\Rightarrow let $x = a \cos \theta$, then $dx = -a \sin \theta \cdot d\theta$

limit: when $x=0$, $\theta = \pi/2$
 $x=a$, $\theta = 0$

$$\therefore \int = - \int_{\pi/2}^0 \sqrt{\frac{1+\cos \theta}{1-\cos \theta}} \cdot a \sin \theta \cdot d\theta$$

$$= a \int_0^{\pi/2} \frac{\cos \theta/2}{\sin \theta/2} \cdot 2 \sin \theta/2 \cdot \cos \theta/2 \, d\theta$$

$$= 2a \int_0^{\pi/2} \cos^2 \theta/2 \, d\theta$$

$$= a \int_0^{\pi/2} (1+\cos \theta) \, d\theta = a [\theta + \sin \theta]_0^{\pi/2}$$

Ex:
$$I = \int_0^{\pi/2} \frac{\sqrt{\sin x}}{\sqrt{\sin x} + \sqrt{\cos x}} dx \quad [4 \pi^{\circ} \text{ property}]$$

By properties
$$\int_0^a f(x) dx = \int_0^a f(a-x) dx$$

We have from ① \rightarrow

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

$$\Rightarrow I = \int_0^{\pi/2} \frac{\sqrt{\cos x}}{\sqrt{\cos x} + \sqrt{\sin x}} dx \quad \text{--- ②}$$

Adding eq: ① and ② \rightarrow

$$2I = \int_0^{\pi/2} \frac{\sqrt{\sin x} dx}{\sqrt{\sin x} + \sqrt{\cos x}} + \int_0^{\pi/2} \frac{\sqrt{\cos x} dx}{\sqrt{\cos x} + \sqrt{\sin x}}$$

$$= \int_0^{\pi/2} dx$$

$$= [x]_0^{\pi/2}$$

$$= \pi/2$$

$$\therefore I = \pi/4$$

Ex: $I = \int_0^{\pi/2} \frac{dx}{1 + \cot x} = ? \rightarrow \cot x = \frac{\cos x}{\sin x}$

$$I = \int_0^{\pi} \frac{x dx}{1 + \sin x} \quad \text{--- (i)}$$

⇒ By properties 4, we have,

$$I = \int_0^{\pi} \frac{\pi - x}{1 + \sin(\pi - x)}$$

$$= \int_0^{\pi} \frac{\pi - x}{1 + \sin x} \quad \text{--- (ii)}$$

① + ② ⇒

$$2I = \int_0^{\pi} \left(\frac{x}{1 + \sin x} + \frac{\pi - x}{1 + \sin x} \right) dx$$

$$= \int_0^{\pi} \frac{\pi}{1 + \sin x} dx$$

$$= \pi \int_0^{\pi} \frac{dx}{1 + \sin x}$$

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

=

$$= \pi \int_0^{\pi}$$

$$\therefore \mathcal{I} = \pi$$

$$\text{Ex: } \mathcal{I} = \int_0^1 \ln\left(\frac{1}{x} - 1\right) dx \quad \text{--- (i)}$$

$$\Rightarrow \mathcal{I} = \int_0^1 \ln\left(\frac{1-x}{x}\right) dx \quad \text{--- (ii)}$$

We also have from 2 \rightarrow

$$\mathcal{I} = \int_0^1 \ln\left\{\frac{1-(1-x)}{1-x}\right\} dx$$

$$\Rightarrow \mathcal{I} = \int_0^1 \ln\left(\frac{x}{1-x}\right) dx \quad \text{--- (iii)}$$

$$\text{(ii) + (iii)} \Rightarrow$$

$$2\mathcal{I} = \int_0^1 \left\{ \ln\left(\frac{1-x}{x}\right) + \ln\left(\frac{x}{1-x}\right) \right\} dx$$

$$\Rightarrow 2\mathcal{I} = \int_0^1 \ln 1 dx$$

$$= 0$$

$$\therefore \mathcal{I} = 0$$

$$\begin{cases} \ln(ab) = \ln a + \ln b \\ \ln\left(\frac{a}{b}\right) = \ln a - \ln b \end{cases}$$

Ex:
$$I = \int_{-\pi/2}^{\pi/2} \sin^7 x \, dx$$

\Rightarrow Here
$$I = \int_{-\pi/2}^{\pi/2} \sin^7 x \, dx$$

$$= \int_0^{\pi/2} [\sin^7 x + \sin^7(-x)] \, dx$$

$$= \int_0^{\pi/2} (\sin^7 x - \sin^7 x) \, dx$$

$$= 0$$

* Successive Reduction:

$$\left. \begin{aligned} I_n &= x^n \\ &= \square x^{n-1} \square \\ &= \square x^{n-2} \square \end{aligned} \right\}$$

Ex: Find the reduction formula for $I_n = \int \sin^n x \, dx$ and hence evaluate

$$\int \sin^6 x \, dx.$$

⇒ Given,

$$I_n = \int \sin^n x \, dx$$

$$\Rightarrow I_n = \int \frac{\sin x}{v} \cdot \frac{\sin^{n-1} x}{u} \, dx$$

$$\Rightarrow I_n = \sin^{n-1} x \int \sin x \, dx - \int \left(\frac{d}{dx} \sin^{n-1} x \int \sin x \, dx \right) dx$$

$$= -\sin^{n-1} x \cdot \cos x + \int (n-1) \sin^{n-2} x \cdot \cos^2 x \, dx$$

$$= -\sin^{n-1} x \cdot \cos x + (n-1) \int \sin^{n-2} x (1 - \sin^2 x) \, dx$$

$$= -\sin^{n-1} x \cdot \cos x + (n-1) \int \sin^{n-2} x \, dx - (n-1) \int \sin^n x \, dx$$

$$\Rightarrow I_n = -\sin^{n-1} x \cdot \cos x + (n-1) \cdot I_{n-2} - (n-1) I_n$$

$$\Rightarrow I_n (1+n-1) = -\sin^{n-1} x \cdot \cos x + (n-1) I_{n-2}$$

$$\Rightarrow I_n = -\frac{\sin^{n-1} x \cdot \cos x}{n} + \frac{n-1}{n} I_{n-2} \quad \text{--- (1)}$$

This is the reduction formula for $I_n = \int \sin^n x \, dx$

From ①, we use $n=6$, then

$$I_6 = - \frac{\sin^5 x \cdot \cos x}{6} + \frac{5}{6} \int \sin^4 x \, dx$$

$$= - \frac{\sin^5 x \cdot \cos x}{6} + \frac{5}{6} \left[- \frac{\sin^3 x \cdot \cos x}{4} + \frac{3}{4} \int \sin^2 x \, dx \right]$$

$$= - \frac{\sin^5 x \cdot \cos x}{6} - \frac{5}{24} \sin^3 x \cdot \cos x + \frac{15}{24} \int \sin^2 x \, dx.$$

$$= - \frac{\sin^5 x \cdot \cos x}{6} - \frac{5}{24} \sin^3 x \cdot \cos x + \frac{15}{24} \left[- \frac{\sin x \cdot \cos x}{2} + \frac{1}{2} \int \sin^0 x \, dx \right]$$

$$\Rightarrow I_6 = - \frac{\sin^5 x \cdot \cos x}{6} - \frac{5}{24} \sin^3 x \cdot \cos x - \frac{15}{48} \sin x \cdot \cos x + \frac{15}{48} x$$

Ex: Find the reduction formula for

① $I_n = \int \cos^n x \, dx$

② $I_n = \int \tan^n x \, dx$

Ex: If $I_n = \int_0^{\pi/2} x^n \sin x \, dx$, then show that the reduction formula

is $I_n + n(n-1)I_{n-2} = n \left(\frac{\pi}{2}\right)^{n-1}$, Hence evaluate I_5 .

$$\Rightarrow I_n = \int x^n \sin x \, dx$$

$$\therefore I_{n-1} = \int x^{n-1} \sin x \, dx$$

$$\# \quad I_n = \int_0^{\pi/2} x^n \sin x \, dx$$

$$\Rightarrow x^n \int \sin x \, dx - \int \left(\frac{d}{dx} x^n \int \sin x \, dx \right) dx$$

$$= \left[-x^n \cos x \right]_0^{\pi/2} + \int_0^{\pi/2} n x^{n-1} \cos x \, dx$$

$$= -0 + 0 + n \int_0^{\pi/2} x^{n-1} \cos x \, dx$$

$$= n x^{n-1} \int_0^{\pi/2} \cos x \, dx - n \int_0^{\pi/2} \frac{d}{dx} x^{n-1} \int_0^{\pi/2} \cos x \, dx$$

$$= \left[n x^{n-1} \sin x \right]_0^{\pi/2} - n \int_0^{\pi/2} (n-1) x^{n-2} \sin x \, dx$$

$$\Rightarrow I_n = n \left(\frac{\pi}{2} \right)^{n-1} - 0 - n(n-1) \int_0^{\pi/2} x^{n-2} \sin x \, dx$$

$$I_n = n \left(\frac{\pi}{2} \right)^{n-1} - n(n-1) I_{n-2}$$

$$\Rightarrow I_n + n(n-1) I_{n-2} = n \left(\frac{\pi}{2} \right)^{n-1} \quad \text{--- (1)}$$

This is the reduction for I_n .

Hence Shown.

Now we put $n=5$ in eqn (1), then -

$$I_5 + (5 \times 4) I_3 = 5 \left(\frac{\pi}{2} \right)^4 \quad \text{--- (11)}$$

we put again $n=3$ in eqⁿ ①

$$I_3 + (3 \times 2)I_1 = 3 \left(\frac{\pi}{2}\right)^2 \text{ --- ③}$$

Also for $n=1$, eqⁿ ① gives,

$$I_1 = 1$$

From eqⁿ ③ \rightarrow

$$\therefore I_3 = 3 \left(\frac{\pi}{2}\right)^2 - 6$$

and, From eqⁿ ② \rightarrow

$$I_5 = 5 \left(\frac{\pi}{2}\right)^4 - 60 \left(\frac{\pi}{2}\right)^2 + 120.$$

Ex: If $U_n = \int_0^1 x^n \tan^2 x \, dx$, then show that its reduction formula is

$$(n+1)U_n + (n-1)U_{n-2} = \frac{\pi}{2} - \frac{1}{n}.$$

\Rightarrow

Ex: State and prove wallis's formula.

Statement: $\int_0^{\pi/2} \sin^n x dx = \int_0^{\pi/2} \cos^n x dx = \frac{(n-1)(n-3)(n-5)\dots 5.3.1}{n(n-2)(n-4)\dots 6.4.2} \cdot \frac{\pi}{2}$

where n is even. (बिज्या)

$$= \frac{(n-1)(n-3)(n-5)\dots 6.4.2}{n(n-2)(n-4)\dots 6.4.2} \cdot \frac{\pi}{2}$$

when n is odd. (बिज्या)

Ex: Evaluate ① $\int_0^{\pi/2} \cos^6 x dx$

$$= \frac{6.4.2 \cdot 5.3.1}{6.4.2} \times \frac{\pi}{2}$$

$$= \frac{15}{48} \times \frac{\pi}{2}$$

$$= \frac{5}{32} \pi$$

② $\int_0^{\pi/2} \sin^7 x dx$

$$= \frac{6.4.2}{7.5.3.1} \times 1$$

$$= \frac{16}{35}$$

Gamma and Beta function:

Definition: The integral of the form $\int_0^{\infty} e^{-x} x^{n-1} dx$, $n > 0$ is

known as Gamma, Gamma function or second Eulerian function.

It is denoted by Γn and defined as $\Gamma n = \int_0^{\infty} e^{-x} x^{n-1} dx$; $n > 0$

The integral of the form $\int_0^1 x^{m-1} (1-x)^{n-1} dx$; $m, n > 0$

is known as Beta function or First Eulerian function, it is

denoted by $\beta(m, n)$ and defined as $\beta(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx$;

$m, n > 0$.

Ex: Show that (i) $\Gamma(n+1) = n \Gamma n$

(ii) $\Gamma(n+1) = \Gamma n$

(iii) $\Gamma 1 = 1$

⇒ We know that the Gamma function is

$$\Gamma n = \int_0^{\infty} e^{-x} x^{n-1} dx; n > 0 \quad \text{--- (1)}$$

① Now replacing n by $(n+1)$ in equation ①, then—

$$\begin{aligned}\Gamma_{n+1} &= \int_0^{\infty} e^{-x} x^n dx \\ &= x^n \int e^{-x} dx - \int \left(\frac{d}{dx} x^n \int e^{-x} dx \right) dx \\ &= [-x^n e^{-x}]_0^{\infty} + \int_0^{\infty} n x^{n-1} e^{-x} dx \\ &= -0 + 0 + n \int_0^{\infty} e^{-x} x^{n-1} dx\end{aligned}$$

$$\Gamma_{n+1} = n \Gamma_n \quad \text{————— ②}$$

② From equation ②, we replace n by $(n-1)$, then—

$$\Gamma_n = (n-1) \Gamma_{n-1} \quad \text{————— ③}$$

Again replacing n by $(n-2)$, $(n-3)$, successively, then—

$$\Gamma_{n-1} = (n-2) \Gamma_{n-2}$$

$$\Gamma_{n-2} = (n-3) \Gamma_{n-3}$$

$$\Gamma_{n-3} = (n-4) \Gamma_{n-4} \quad \text{and so on}$$

Substituting the above value in (2) \rightarrow

$$\begin{aligned}\Gamma_{n+1} &= n(n-1)\Gamma_{n-1} \\ &= n(n-1)(n-2)\sqrt{n-2} \\ &= n(n-1)(n-2)(n-3)\sqrt{(n-3)} \\ &= n(n-1)(n-2)(n-3)(n-4)\sqrt{n-4} \\ &= n(n-1)(n-2)(n-3)\dots 3\cdot 2\cdot 1\sqrt{1}\end{aligned}$$

$$\Rightarrow \Gamma_{n+1} = \Gamma n$$

(iii) Using $n=1$, then equation (1) becomes,

$$\begin{aligned}\Gamma_1 &= \Gamma_1 = \int_0^{\infty} e^{-x} x^0 dx \\ &= \int_0^{\infty} e^{-x} dx \\ &= [-e^{-x}]_0^{\infty} \\ &= -e^{-\infty} + e^0 \\ &= 0 + 1 \\ &= 1\end{aligned}$$

Ex: Derive the relation between the Gamma and Beta function or

Derive the relation, $\beta(m, n) = \frac{\Gamma(m) \Gamma(n)}{\Gamma(m+n)}$

Ex: Show that $\int_0^{\pi/2} \sin^p \theta \cdot \cos^q \theta \, d\theta = \frac{\sqrt{\frac{p+1}{2}} \sqrt{\frac{q+1}{2}}}{2 \sqrt{\frac{p+q+2}{2}}}$

⇒ We know that the Beta function is -

$$\beta(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx; \quad m, n > 0 \quad \text{--- (1)}$$

We let

$$x = \sin^2 \theta, \quad \text{then} \quad dx = 2 \sin \theta \cdot \cos \theta \cdot d\theta$$

limit, when $x = 0$, $\theta = 0$

$x = 1$, $\theta = \pi/2$

Therefore, (1) becomes

$$\beta(m, n) = \int_0^{\pi/2} (\sin^2 \theta)^{m-1} (1 - \sin^2 \theta)^{n-1} \cdot 2 \sin \theta \cdot \cos \theta \cdot d\theta$$

$$= \int_0^{\pi/2} \sin^{2m-2} \theta \cdot \cos^{2n-2} \theta \cdot 2 \sin \theta \cdot \cos \theta \cdot d\theta$$

$$= \int_0^{\pi/2} 2 \sin^{2m-1} \theta \cdot \cos^{2n-1} \theta \, d\theta \quad \text{--- (2)}$$

Again we let,

$$2m-1=p$$

$$\Rightarrow m = \frac{p+1}{2}$$

and

$$2n-1=q$$

$$\Rightarrow n = \frac{q+1}{2}$$

from eqⁿ ②

$$\beta\left(\frac{p+1}{2}, \frac{q+1}{2}\right) = 2 \int_0^{\pi/2} \sin^p \theta \cdot \cos^q \theta \, d\theta$$

$$\Rightarrow \frac{\sqrt{\frac{p+1}{2}} \sqrt{\frac{q+1}{2}}}{\sqrt{\frac{p+q+1}{2}}} = 2 \int_0^{\pi/2} \sin^p \theta \cdot \cos^q \theta \, d\theta \quad \left[\text{since } \beta(m,n) = \frac{\Gamma m \Gamma n}{\Gamma m+n} \right]$$

$$\Rightarrow \int_0^{\pi/2} \sin^p \theta \cdot \cos^q \theta \, d\theta = \frac{\sqrt{\frac{p+1}{2}} \sqrt{\frac{q+1}{2}}}{2 \sqrt{\frac{p+q+1}{2}}}$$

Ex: From the above relation evaluate —

① $\int_0^{\pi/2} \sin^5 \theta \, d\theta$

② $\int_0^{\pi/2} \cos^6 \theta \, d\theta$

Ex: show that $\Gamma n = 2 \int_0^{\infty} e^{-x^2} x^{2n-1} dx$; $n > 0$

Hence show that $\int_0^{\infty} e^{-x^2} dx = \frac{\sqrt{\pi}}{2}$

⇒ We know that, the Gamma function,

$$\Gamma n = \int_0^{\infty} e^{-x_1} x_1^{n-1} dx_1; n > 0 \text{ --- (1)}$$

let,

$$x_1 = x^2, \text{ then } dx_1 = 2x dx$$

limit: when $x_1 = 0, x = 0$

$$x_1 = \infty, x = \infty$$

∴ From eqⁿ (1),

$$\Gamma n = \int_0^{\infty} e^{-x^2} (x^2)^{n-1} 2x dx$$

$$= \int_0^{\infty} 2e^{-x^2} x^{2n-2+1} dx$$

$$= \int_0^{\infty} 2e^{-x^2} x^{2n-1} dx$$

$$\therefore \Gamma n = 2 \int_0^{\infty} e^{-x^2} x^{2n-1} dx \text{ --- (ii)}$$

Hence showed.

We use $n = \frac{1}{2}$ in (ii), then,

$$\sqrt{\frac{1}{2}} = 2 \int_0^{\infty} e^{-x^2} dx$$

$$\Rightarrow \int_0^{\infty} e^{-x^2} dx = \frac{\sqrt{\frac{1}{2}}}{2}$$

$$= \frac{\sqrt{\pi}}{2} \quad [\because \sqrt{\frac{1}{2}} = \sqrt{\frac{\pi}{\pi}}]$$

Hence showed.

Ex: Show that, $\Gamma(n) = k^n \int_0^{\infty} e^{-kx} x^{n-1} dx; \quad n, k > 0$

$$\Gamma(n) = \int_0^{\infty} e^{-x_1} x_1^{n-1} dx_1; \quad n > 0$$

let, $x_1 = kx$

$$dx_1 = k dx$$

limits, $x_1 = 0, \quad x = 0$

$$x_1 = \infty, \quad x = \infty$$

Ex: Show that $\Gamma\left(\frac{1}{2}\right) = \sqrt{\pi}$

\Rightarrow We know that the beta function is $\beta(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx$; $m, n > 0$ — (1)

We use $m = \frac{1}{2}$ and $n = \frac{1}{2}$ in eqⁿ (1), that

$$\beta\left(\frac{1}{2}, \frac{1}{2}\right) = \int_0^1 x^{-\frac{1}{2}} (1-x)^{-\frac{1}{2}} dx$$

$$\Rightarrow \beta\left(\frac{1}{2}, \frac{1}{2}\right) = \int_0^1 \frac{dx}{\sqrt{x(1-x)}}$$

$$= \int_0^1 \frac{dx}{\sqrt{x-x^2}}$$

$$= \int_0^1 \frac{dx}{\sqrt{\left(\frac{1}{2}\right)^2 - \left(x - \frac{1}{2}\right)^2}}$$

$$= \left[\sin^{-1} \frac{x - \frac{1}{2}}{\frac{1}{2}} \right]_0^1$$

$$= \sin^{-1}(1) - \sin^{-1}(-1)$$

$$= \pi$$

$$\left\{ \beta(m, n) = \frac{\Gamma(m) \Gamma(n)}{\Gamma(m+n)} \right.$$

$$\Rightarrow \frac{\Gamma\left(\frac{1}{2}\right) \Gamma\left(\frac{1}{2}\right)}{\Gamma\left(\frac{1}{2} + \frac{1}{2}\right)} = \pi$$

$$\Rightarrow \left(\Gamma\left(\frac{1}{2}\right)\right)^2 = \pi \Gamma(1) = \pi$$

$$\Rightarrow \Gamma\left(\frac{1}{2}\right) = \sqrt{\pi}$$

Ex: Show that, $2^n \sqrt{n + \frac{1}{2}} = 1 \cdot 3 \cdot 5 \cdot \dots \cdot (2n-1) \sqrt{\pi}$

\Rightarrow

$$\sqrt{n + \frac{1}{2}} = (n + \frac{1}{2} - 1) \sqrt{n + \frac{1}{2} - 1}$$

$$= (n - \frac{1}{2}) \sqrt{n - \frac{1}{2}}$$

$$= (n - \frac{1}{2}) (n - \frac{3}{2}) \sqrt{n - \frac{3}{2}}$$

$$= (n - \frac{1}{2}) (n - \frac{3}{2}) (n - \frac{5}{2}) \sqrt{n - \frac{5}{2}}$$

.....

$$= (n - \frac{1}{2}) (n - \frac{3}{2}) (n - \frac{5}{2}) \dots \frac{5}{2} \cdot \frac{3}{2} \cdot \frac{1}{2} \sqrt{\frac{1}{2}}$$

$$= \frac{2n-1}{2} \cdot \frac{2n-3}{2} \cdot \frac{2n-5}{2} \dots \frac{5}{2} \cdot \frac{3}{2} \cdot \frac{1}{2} \cdot \sqrt{\pi}$$

$$\Rightarrow \sqrt{n + \frac{1}{2}} = \frac{1}{2^n} (2n-1) (2n-3) (2n-5) \dots 5 \cdot 3 \cdot 1 \cdot \sqrt{\pi}$$

$$\Rightarrow 2^n \sqrt{n + \frac{1}{2}} = (2 \cdot 1 \cdot 3 \cdot 5 \dots (2n-3) (2n-1) \sqrt{\pi}$$

\Rightarrow

Ex: Show that $2^{2m-1} \Gamma(m) \Gamma(m+\frac{1}{2}) = \sqrt{2m} \sqrt{\pi}$, $m > 0$

⇒ Given, that

$$\begin{aligned}
 2^{2m-1} \Gamma(m) \Gamma(m+\frac{1}{2}) &= 2^{2m-1} \Gamma(m) \Gamma\left(\frac{2m+1}{2}\right) \\
 &= 2^{2m-1} \Gamma(m) \left(\frac{2m+1}{2} - 1\right) \Gamma\left(\frac{2m+1}{2}\right) \\
 &= 2^{2m-1} \Gamma(m) \left(\frac{2m-1}{2}\right) \Gamma\left(\frac{2m-1}{2}\right) \\
 &= 2^{2m-1} \Gamma(m) \left(\frac{2m-1}{2}\right) \left(\frac{2m-3}{2}\right) \Gamma\left(\frac{2m-3}{2}\right) \\
 &= 2^{2m-1} \Gamma(m) \left(\frac{2m-1}{2}\right) \left(\frac{2m-3}{2}\right) \left(\frac{2m-5}{2}\right) \Gamma\left(\frac{2m-5}{2}\right) \\
 &\quad \dots \frac{5}{2} \cdot \frac{3}{2} \cdot \frac{1}{2} \cdot \Gamma\left(\frac{1}{2}\right) \\
 &= 2^{m-1} \Gamma(m) \frac{1}{2^m} (2m-1)(2m-3)(2m-5) \dots 5 \cdot 3 \cdot 1 \sqrt{\pi} \\
 &= 2^{m-1} \Gamma(m) \frac{(2m-2)(2m-4) \dots (2m-2)(2m-4) \dots 5 \cdot 4 \cdot 3 \cdot 2 \cdot 1}{(2m-2)(2m-4) \dots 4 \cdot 2} \sqrt{\pi} \\
 &= 2^{m-1} \Gamma(m) \frac{\sqrt{2m} \sqrt{\pi}}{2^{m-1} \Gamma(m)}
 \end{aligned}$$

$$\Rightarrow 2^{2m-1} \Gamma(m) \Gamma(m+\frac{1}{2}) = \sqrt{2m} \sqrt{\pi}$$

$$\left\{ \begin{aligned}
 \Gamma(n+1) &= n \Gamma(n) \\
 \Gamma(n) &= (n-1) \Gamma(n-1)
 \end{aligned} \right.$$

Ex: Evaluate $\int_1^2 \int_y^{3y} (3x^2 + y^2) dx dy$

$$= \int_1^2 \left[\int_y^{3y} (3x^2 + y^2) dx \right] dy$$

$$= \int_1^2 \left[\frac{3x^3}{3} + y^2 x \right]_y^{3y} dy$$

Ex: Evaluate $\int_1^2 \int_0^1 \int_{-1}^1 (x^2 + y^2 + z^2) dx dy dz$

Improper integral:

▣ If the range of integration is infinite and the integrand is bounded (that is discontinuity in the integral) then the integral is improper integral of the first kind.

▣ If the range of integration is finite and the integrand is unbounded, then the integral is improper of the second kind.

Ex: ① $\int_0^{\infty} \frac{dx}{1+x^2}$ ② $\int_{-\infty}^{\infty} \frac{2x^2}{x^4+x^2+1} dx$ ③ $\int_{-\infty}^0 \frac{dx}{4+x^2}$

Ex: ① $\int_0^4 \frac{dx}{x-2}$ ② $\int_{-3}^5 \frac{dx}{x+2}$ ③ $\int_{-4}^7 \frac{x^2+2}{\sqrt{x-5}} dx$

▣ If the integral both first and second kind, is called the improper integral of the 3rd kind.

Ex: ① $\int_0^{\infty} \frac{e^x}{x-2} dx$ ② $\int_0^{\infty} \frac{e^{-x}}{\sqrt{x}} dx$ ③ $\int_{-\infty}^{\infty} \frac{dx}{x^2-7x+12}$

Ex: Show that $\int_1^{\infty} \frac{dx}{x^{3/2}} = 2$

⇒ We can write,

$$\int_1^{\infty} \frac{dx}{x^{3/2}} = \lim_{\epsilon \rightarrow \infty} \int_1^{\epsilon} \frac{dx}{x^{3/2}}$$

$$= \lim_{\epsilon \rightarrow \infty} \left[\frac{x^{-1/2}}{-1/2} \right]_1^{\epsilon}$$

$$= \lim_{\epsilon \rightarrow \infty} -2 \left(\epsilon^{-1/2} - 1^{-1/2} \right)$$

$$= \lim_{\epsilon \rightarrow \infty} -2 \left(\epsilon^{-1/2} - 1 \right)$$

$$= -2 \left(\alpha^{-1/2} - 1 \right)$$

$$= -2(0 - 1)$$

$$= 2$$

- $\alpha^{-1/2} = 0$
- $e^{-\alpha} = 0$
- $e^{\alpha} = \infty$
- $\log 0 = \infty$
- $\log 1 = 0$
- $\log |-2| = \log 2$

Ex: Show that $\int_0^{\infty} \frac{e^x}{1+e^x} dx = \infty$

or show that $\int_0^{\infty} \frac{e^x}{1+e^x} dx$ is divergent

⇒ We can write,

$$= \int_0^{\infty} \frac{e^x}{1+e^x} dx$$

$$= \lim_{\epsilon \rightarrow \infty} \int_0^{\epsilon} \frac{e^x}{1+e^x} dx$$

$$= \lim_{\epsilon \rightarrow \infty} \left[\log(1+e^x) \right]_0^{\epsilon}$$

$$= \lim_{\epsilon \rightarrow \infty} \left\{ \log(1+e^{\epsilon}) - \log(1+e^0) \right\}$$

$$= \log(1+e^{\infty}) - \log 2$$

$$= \log(1+\infty) - \log 2$$

$$= \log \infty - \log 2$$

$$= \infty - \log 2$$

$$= \infty$$

Ex: Evaluate $\int_0^{\infty} x e^{-x^2} dx$

⇒ We can write,

$$\int_0^{\infty} x e^{-x^2} dx = \lim_{\epsilon \rightarrow \infty} \int_0^{\epsilon^2} x e^{-x^2} dx$$

$$= \lim_{\epsilon \rightarrow \infty} \int_0^{\epsilon^2} \frac{1}{2} e^{-z} dz$$

$$= \frac{1}{2} \lim_{\epsilon \rightarrow \infty} \left[-e^{-z} \right]_0^{\epsilon^2}$$

$$= -\frac{1}{2} \lim_{\epsilon \rightarrow \infty} (e^{-\epsilon^2} - e^{-0})$$

$$= -\frac{1}{2} (e^{-\infty} - e^{-0})$$

$$= -\frac{1}{2} (e^{-\infty} - 1)$$

$$= -\frac{1}{2} (0 - 1)$$

$$= \frac{1}{2}$$

let,

$$z = x^2$$

$$\Rightarrow dz = 2x dx$$

$$\Rightarrow x dx = \frac{1}{2} dz$$

$$x=0, z=0$$

$$x=\epsilon, z=\epsilon^2$$

Ex: Evaluate $\int_{-\infty}^0 \frac{e^x}{1+e^x} dx$

⇒ We can write,

$$\int_{-\infty}^0 \frac{e^x dx}{1+e^x} = \lim_{\epsilon \rightarrow -\infty} \int_{\epsilon}^0 \frac{e^x}{1+e^x} dx$$

$$= \lim_{\epsilon \rightarrow -\infty} \left[\ln(1+e^x) \right]_{\epsilon}^0$$

$$= \lim_{\epsilon \rightarrow -\infty} \left\{ \ln(1+e^0) - \ln(1+e^{\epsilon}) \right\}$$

$$= \ln 2 - \ln(1+e^{-\infty})$$

$$= \ln 2 - \ln 1$$

$$= \ln 2.$$

Evaluate $\int_0^{\infty} \frac{x dx}{x^4+1}$

$$= \lim_{\epsilon \rightarrow \infty} \int_0^{\epsilon} \frac{x dx}{(x^2)^2+1}$$

$$= \lim_{\epsilon \rightarrow \infty} \frac{1}{2} \int_0^{\epsilon^2} \frac{dz}{z^2+1}$$

$$= \frac{1}{2} \lim_{\epsilon \rightarrow \infty} \left[\tan^{-1} z \right]_0^{\epsilon^2}$$

$$= \frac{1}{2} \lim_{\epsilon \rightarrow \infty} \left[\tan^{-1} \epsilon^2 - \tan^{-1} 0 \right]$$

$$= \frac{1}{2} (\tan^{-1} \infty - \tan^{-1} 0)$$

$$= \frac{1}{2} \left(\frac{\pi}{2} - 0 \right)$$

$$= \frac{\pi}{4}$$

let,

$$x^2 = z$$

$$2x dx = dz$$

$$x dx = \frac{dz}{2}$$

$$x=0, z=0$$

$$x=\epsilon, z=\epsilon^2$$

Ex: Evaluate $\int_{-\infty}^0 \frac{x dx}{x^4+1}$

$$= \lim_{\epsilon \rightarrow -\infty} \int_{\epsilon}^0 \frac{x dx}{x^4+1}$$

$$= \frac{1}{2} \lim_{\epsilon \rightarrow -\infty} \int_{\epsilon^2}^0 \frac{dz}{z^2+1}$$

$$= \frac{1}{2} \lim_{\epsilon \rightarrow -\infty} \left[\tan^{-1} z \right]_{\epsilon^2}^0$$

$$= \frac{1}{2} \lim_{\epsilon \rightarrow -\infty} \left(\tan^{-1} 0 - \tan^{-1} \epsilon^2 \right)$$

$$= \frac{1}{2} \left(\tan^{-1} 0 - \tan^{-1} \infty \right)$$

$$= -\frac{\pi}{4}$$

let,

$$x^2 = z$$

$$2x dx = dz$$

$$x dx = \frac{dz}{2}$$

$$x=0, z=0$$

$$x=\epsilon, z=\epsilon^2$$

Ex: Evaluate $\int_{-\infty}^{\infty} \frac{x dx}{x^4+1}$

⇒ We can write,

$$\int_{-\infty}^{\infty} \frac{x dx}{x^4+1} = \int_{-\infty}^0 \frac{x dx}{x^4+1} + \int_0^{\infty} \frac{x dx}{x^4+1}$$

Ex: Evaluate $\int_1^3 \frac{dx}{1-x}$

⇒ We can write,

$$\int_1^3 \frac{dx}{1-x} = \lim_{\epsilon \rightarrow 0} \int_{1+\epsilon}^3 \frac{dx}{1-x}$$

$$= \lim_{\epsilon \rightarrow 0} \left[\ln |1-x| \right]_{1+\epsilon}^3$$

$$= - \lim_{\epsilon \rightarrow 0} \left\{ \ln |2| - \ln |1-1-\epsilon| \right\}$$

$$= - \lim_{\epsilon \rightarrow 0} (\ln 2 - \ln \epsilon)$$

$$= - (\ln 2 - \ln 0)$$

$$= - [\ln 2 - \infty]$$

$$= \infty$$

Ex: Show that $\int_1^3 \frac{x dx}{(x^2-1)^{3/2}} = 3$

Ex: Show that $\int_0^3 \frac{x dx}{\sqrt{9-x^2}} = \frac{\pi}{2}$

$$\Rightarrow \lim_{\epsilon \rightarrow 0} \int_0^{3-\epsilon} \frac{dx}{\sqrt{9-x^2}}$$

$$= \lim_{\epsilon \rightarrow 0} \left[\sin^{-1} \frac{x}{3} \right]_0^{3-\epsilon}$$

$$= \lim_{\epsilon \rightarrow 0} \left(\sin^{-1} \frac{3-\epsilon}{3} - \sin^{-1} 0 \right)$$

$$= \sin^{-1} 1 - \sin^{-1} 0$$

$$= \frac{\pi}{2}$$

Ex: Evaluate $\int_0^3 \frac{dx}{(3-x)^2}$

$$= \lim_{\epsilon \rightarrow 0} \int_0^{3-\epsilon} (3-x)^{-2} dx$$

$$= \lim_{\epsilon \rightarrow 0} \left[\frac{-(3-x)^{-2+1}}{-2+1} \right]_0^{3-\epsilon}$$

$$= \lim_{\epsilon \rightarrow 0} \left[\frac{1}{3-x} \right]_0^{3-\epsilon}$$

$$= \lim_{\epsilon \rightarrow 0} \left(\frac{1}{3-3+\epsilon} - \frac{1}{3-0} \right)$$

$$= \frac{1}{0} - \frac{1}{3}$$

Ex: Show that $\int_0^2 \frac{dx}{1-x^2} = \infty$

⇒ We can write,

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

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

$$= \lim_{\epsilon_1 \rightarrow 0} \int_0^{1-\epsilon_1} \frac{dx}{1-x^2} - \lim_{\epsilon_2 \rightarrow 0} \int_{1+\epsilon_2}^2 \frac{dx}{x^2-1}$$

$$= \lim_{\epsilon_1 \rightarrow 0} \left[\frac{1}{2} \cdot \ln \left| \frac{1+x}{1-x} \right| \right]_0^{1-\epsilon_1} - \lim_{\epsilon_2 \rightarrow 0} \left[\frac{1}{2} \ln \left| \frac{x-1}{x+1} \right| \right]_{1+\epsilon_2}^2$$

$$= \frac{1}{2} \lim_{\epsilon_1 \rightarrow 0} \left\{ \ln \frac{1+1-\epsilon_1}{1-1+\epsilon_1} - \ln 1 \right\} - \frac{1}{2} \lim_{\epsilon_2 \rightarrow 0} \left\{ \ln \frac{2-1}{2+1} - \ln \frac{1+\epsilon_2-1}{1+\epsilon_2+1} \right\}$$

$$= \frac{1}{2} \lim_{\epsilon_1 \rightarrow 0} \left\{ \ln \frac{2-\epsilon_1}{\epsilon_1} - 0 \right\} - \frac{1}{2} \lim_{\epsilon_2 \rightarrow 0} \left\{ \ln \left| \frac{1}{3} \right| - \ln \left| \frac{\epsilon_2}{2+\epsilon_2} \right| \right\}$$

$$= \frac{1}{2} \left\{ \ln \infty - 0 - \ln \frac{1}{3} - 0 \right\}$$

$$= \infty$$

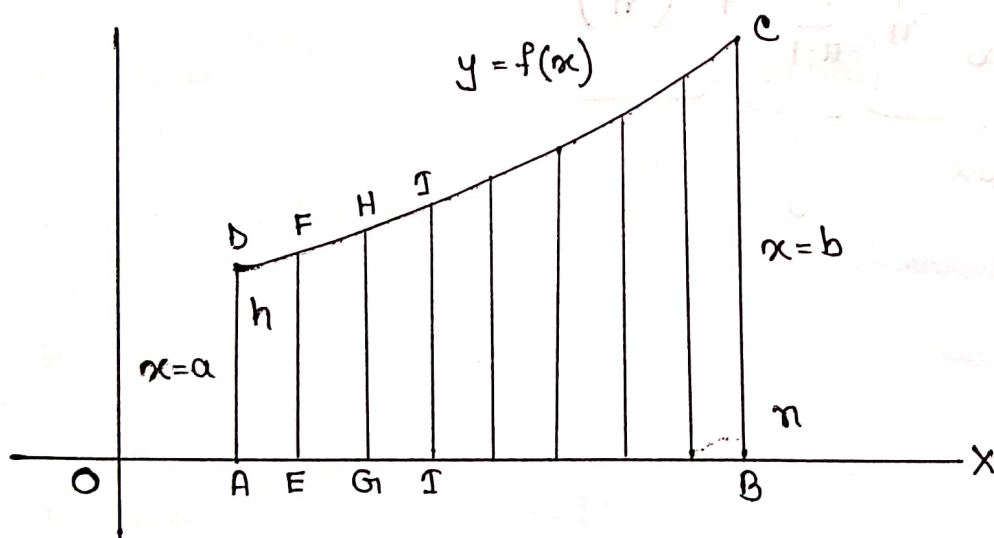
Ex: Show that $\int_{-1}^1 \frac{dx}{x}$ is divergent.

Definite integral as the limit of a sum:

Let, $y = f(x)$ is bounded on $[a, b]$ and continuous on (a, b) are finite and $b > a$. Let us divide the integral into n equal parts with length h , then —

$$a + nh = b$$

$$\Rightarrow nh = b - a$$



$$\text{Area of } AEFD = hf(a+h)$$

$$EGHF = hf(a+2h)$$

Now the area of the region enclosed by $x=a$, $x=b$, x axis and the curve $y=f(x)$.

$$\int_a^b f(x) dx = \lim_{h \rightarrow 0} [hf(a+h) + hf(a+2h) + \dots + hf(a+nh)]$$

$$\therefore \int_a^b f(x) dx = \lim_{h \rightarrow 0} h \sum_{r=1}^n f(a+rh) \quad \text{--- (1)}$$

If $a=0$, $b=1$, then $nh=1$ and $h \rightarrow 0$ implies $n \rightarrow \infty$

eqn (1) becomes,

$$\int_0^1 f(x) dx = \lim_{n \rightarrow \infty} \underbrace{\frac{1}{n}}_{dx} \underbrace{\sum_{r=1}^n}_{\int} \underbrace{f\left(\frac{r}{n}\right)}_x$$

Ex: $\int_a^b x dx$, evaluate the integration as a process of summation.

\Rightarrow We know that,

$$\int_a^b f(x) dx = \lim_{h \rightarrow 0} h \sum_{r=1}^n (a+rh), \quad nh = b-a \quad \text{--- (1)}$$

$$\int_a^b f(x) dx = \lim_{h \rightarrow 0} h \sum_{r=1}^n (a+rh)$$

$$= \lim_{h \rightarrow 0} [h(a+h) + h(a+2h) + h(a+3h) + \dots + h(a+nh)]$$

$$= \lim_{h \rightarrow 0} h \{ (a+h) + (a+2h) + (a+3h) + \dots + (a+nh) \}$$

$$= \lim_{h \rightarrow 0} h \{ na + h(1+2+3+\dots+n) \}$$

$$= \lim_{h \rightarrow 0} h \left[na + h \frac{n(n+1)}{2} \right]$$

$$= \lim_{h \rightarrow 0} \left[anh + \frac{nh(nh+h)}{2} \right]$$

$$= \lim_{h \rightarrow 0} \left[a(b-a) + \frac{(b-a)(b-a+h)}{2} \right]$$

$$= a(b-a) + \frac{(b-a)^2}{2}$$

$$= ab - a^2 + \frac{b^2 - 2ab + a^2}{2}$$

$$= ab - a^2 + \frac{a^2}{2} + \frac{b^2}{2} - ab$$

$$= \frac{b^2 - a^2}{2}$$

Ex: Evaluate $\int_0^1 x^3 dx$ as a process of summation.

$$\# \int_a^b f(x) dx = \lim_{h \rightarrow 0} \sum_{r=1}^n f(a+rh); nh = b-a$$

$$= \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=1}^n f\left(\frac{r}{n}\right)$$

↓
x

Ex: Evaluate: $\lim_{n \rightarrow \infty} \left[\frac{1}{n+1} + \frac{1}{n+2} + \dots + \frac{1}{2n} \right]$

$$= \lim_{n \rightarrow \infty} \sum_{r=1}^n \frac{1}{n+r}$$

$$= \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=1}^n \frac{1}{1 + \frac{r}{n}}$$

$$= \int_0^1 \frac{1}{1+x} dx$$

$$= \ln(1+x) \Big|_{x=0}^1$$

$$= \ln 2 - \ln 1$$

$$= \ln 2$$

Ex: Evaluate: $\lim_{n \rightarrow \infty} \left[\frac{1}{n} + \frac{1}{\sqrt{n^2-1^2}} + \frac{1}{\sqrt{n^2-2^2}} + \dots + \frac{1}{\sqrt{n^2-(n-1)^2}} \right]$

$$\Rightarrow \lim_{n \rightarrow \infty} \sum_{r=0}^{n-1} \frac{1}{\sqrt{n^2-r^2}}$$

$$= \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=0}^{n-1} \frac{1}{\sqrt{1-\left(\frac{r}{n}\right)^2}}$$

$$= \int_0^1 \frac{1}{\sqrt{1-x^2}} dx$$

$$= [\sin^{-1} x]_0^1$$

$$= \frac{\pi}{2}$$

Ex: Evaluate $\lim_{n \rightarrow \infty} \left[\frac{1}{\sqrt{2n-1^2}} + \frac{1}{\sqrt{4n-2^2}} + \dots + \frac{1}{n} \right]$

$$\Rightarrow \frac{1 \cdot 2n}{2 \cdot 2n} \dots \dots \dots \frac{\sqrt{n \cdot 2n - n^2}}{\sqrt{n^2}} = \sqrt{n^2} = n$$

$$= \lim_{n \rightarrow \infty} \sum_{r=1}^{r=n} \frac{1}{\sqrt{r \cdot 2n - r^2}}$$

$$= \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=1}^n \frac{1}{\sqrt{2 \cdot \frac{r}{n} - \left(\frac{r}{n}\right)^2}}$$

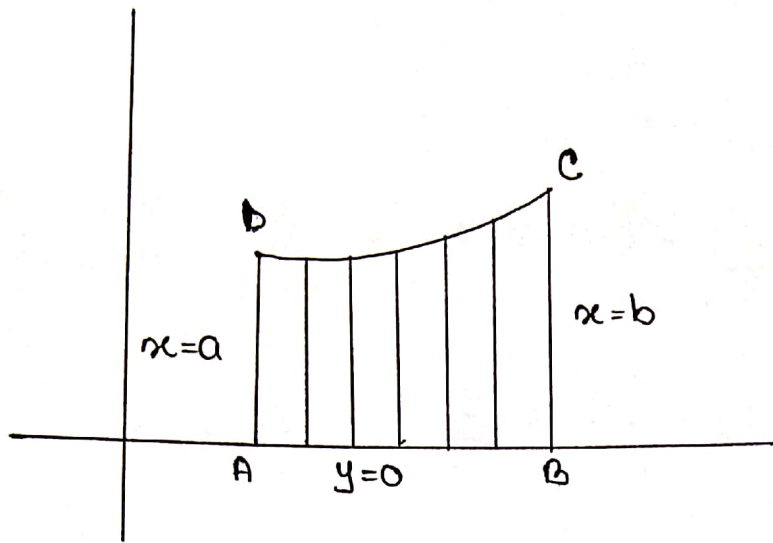
$$= \int_{x=0}^1 \frac{1}{\sqrt{2x-x^2}} dx$$

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

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

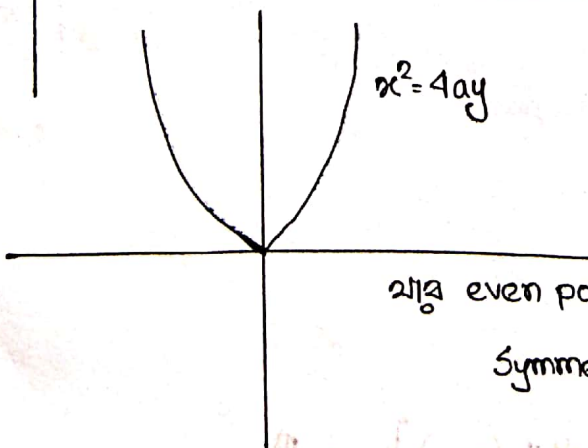
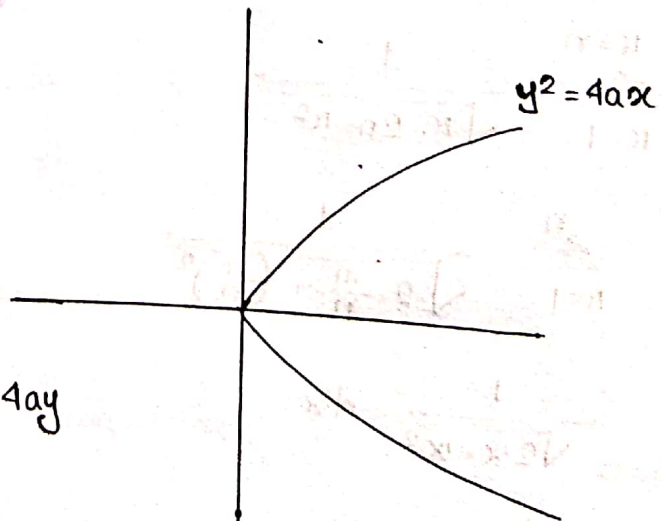
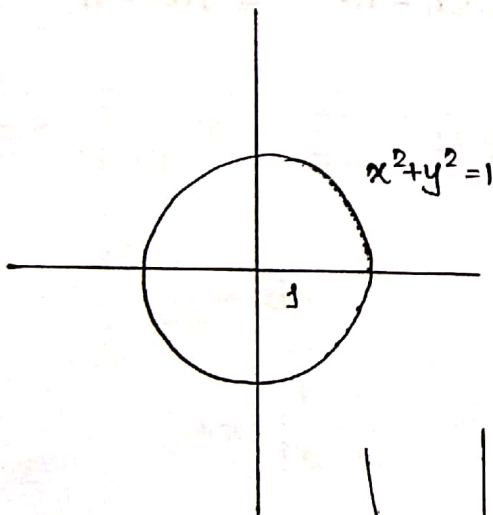
$$= [\sin^{-1}(x-1)]_0^1 = \{ \sin^{-1}(1-1) - \sin^{-1}(0-1) \} = \frac{\pi}{2}$$

Finding Area formed by different curves:



$$\text{Area ABCD} = \int_{x=a}^{x=b} f(x) dx$$

$$= \int_{x=a}^b y dx$$



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Symmetric.

Thus the intersection point with x and y axis are $A(a,0)$ and $B(0,a)$.

Thus the area,

$$\text{OABO} = \int_{x=a}^0 y dx$$

we let,

$$x = a \sin \theta$$

then $dx = a \cos \theta$

limit: $x = a, \theta = \frac{\pi}{2}$
 $x = 0, \theta = 0$

$$\therefore \text{Area, OABO} = \int_{\theta = \frac{\pi}{2}}^0 \sqrt{a^2 - a^2 \sin^2 \theta} a \cos \theta d\theta$$

$$= \int_{\frac{\pi}{2}}^0 a^2 \cos^2 \theta d\theta$$

$$= \frac{a^2}{2} \int_{\frac{\pi}{2}}^0 2 \cos^2 \theta d\theta$$

$$= \frac{a^2}{2} \int_{\frac{\pi}{2}}^0 (1 + \cos 2\theta) d\theta$$

$$= \frac{a^2}{2} \left[\theta + \frac{\sin 2\theta}{2} \right]_{\frac{\pi}{2}}^0$$

$$= \frac{a^2}{2} (0 + 0 - \frac{\pi}{2} - 0)$$

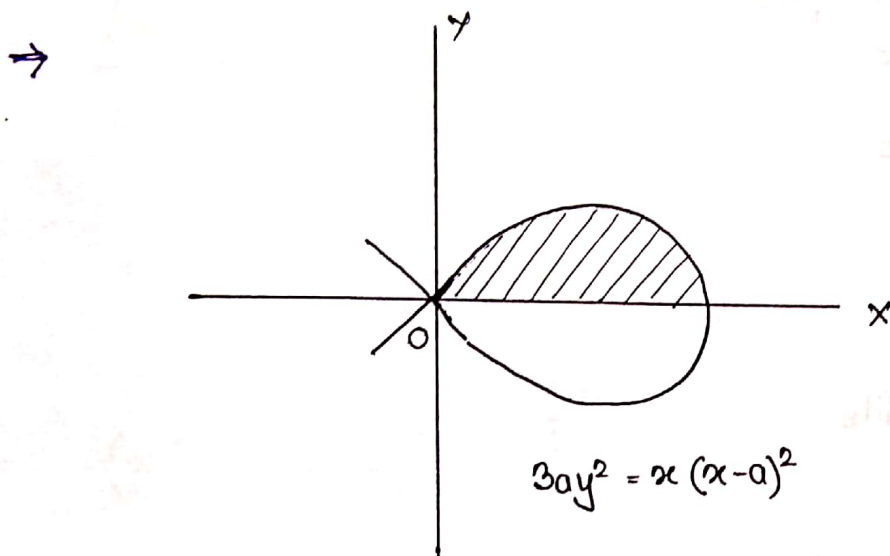
$$= \frac{a^2}{2} \times \frac{\pi}{2} = \frac{\pi a^2}{4} \text{ sq. units.}$$

Thus the total area = $4 \times \frac{\pi a^2}{4}$ sq. units.

$$= \pi a^2 \text{ sq. units.}$$

Symmetric Curve:

Ex: find the area enclosed by $3ay^2 = x(x-a)^2$



The equation has been even powered y variable, therefore the given curve is symmetric about x axis.

On x axis $y=0$, then from the given equation, $x(x-a)^2=0$

$$\Rightarrow x=0, a$$

$$\text{For } x=0, y=0$$

$$x=a, y=0$$

Thus the intersection points are $O(0,0)$ and $A(a,0)$.

$$\text{Now the area } OABO = \int_{x=0}^a y \, dx$$

$$= \int_{x=0}^a \frac{1}{\sqrt{3a}} x^{\frac{1}{2}} (x-a) dx$$

$$= \frac{1}{\sqrt{3a}} \int_{x=0}^a (x^{\frac{3}{2}} - ax^{\frac{1}{2}}) dx$$

$$= \frac{1}{\sqrt{3a}} \cdot \frac{2}{5} [x^{\frac{5}{2}}]_0^a - \frac{a}{\sqrt{3a}} \cdot \frac{2}{3} x [x^{\frac{3}{2}}]_0^a$$

$$= \frac{2}{5\sqrt{3a}} a^{\frac{5}{2}} - \frac{2\sqrt{a}}{3\sqrt{3}} a^{\frac{3}{2}}$$

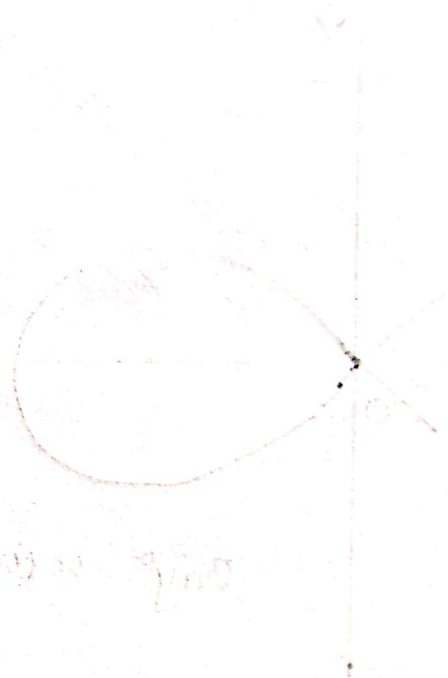
$$= \frac{1}{\sqrt{3a}} \left(\frac{2}{5} - \frac{2}{3} \right) a^{\frac{5}{2}}$$

$$= \frac{1}{\sqrt{3a}} \left(-\frac{4}{15} \right) a^{\frac{5}{2}}$$

$$= \frac{-4}{15\sqrt{3}} a^2 \text{ sq units}$$

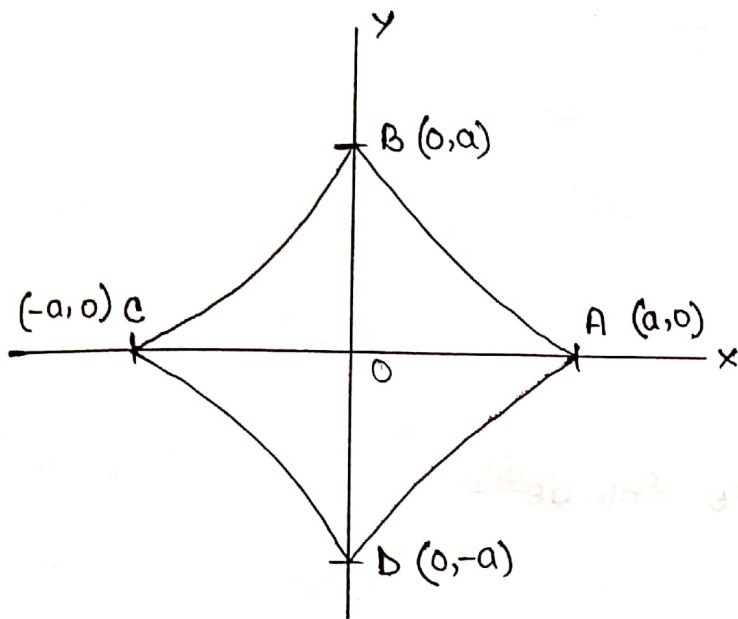
Thus the total area = $2 \times \frac{4}{15\sqrt{3}} a^2$

$$= \frac{8}{15\sqrt{3}} a^2 \text{ units.}$$



Ex: Find the area enclosed by astroid $x^{2/3} + y^{2/3} = a^{2/3}$

⇒ The given astroid is symmetric about both x and y axis.



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even power

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$$(x^{1/3})^2 + (y^{1/3})^2 = a^{2/3}$$

on x axis, $y=0$ then $x^{2/3} = a^{2/3}$

$$\therefore x = \pm a$$

y axis, $x=0$, then $y^{2/3} = a^{2/3}$

$$\therefore y = \pm a$$

Thus the intersection point are $A(a, 0)$, $B(0, a)$, $C(-a, 0)$, $D(0, -a)$

Now the area $OABO = \int_{x=0}^a y dx$ ——— ①

The parametric equation for astroid is

$$\begin{cases} x^2 + y^2 = a^2 \\ x = a \cos \theta \\ y = a \sin \theta \end{cases}$$

$$x = a \cos^3 \theta \Rightarrow dx = -3 \cos^2 \theta \cdot \sin \theta \cdot d\theta$$

$$\text{and } y = a \sin^3 \theta$$

limits:

$$\text{When } x=0, \theta = \pi/2$$

$$x=a, \theta = 0$$

$$\text{Area OABO} = - \int_{\theta = \pi/2}^0 a \sin^3 \theta \cdot 3 a \cos^2 \theta \cdot \sin \theta \cdot d\theta$$

$$= 3a^2 \int_{\theta=0}^{\pi/2} \sin^4 \theta \cdot \cos^2 \theta \cdot d\theta$$

$$= 3a^2 \frac{\Gamma_{5/2} \Gamma_{3/2}}{2 \Gamma_{8/2}}$$

$$= 3a^2 \frac{\frac{3}{2} \cdot \frac{1}{2} \Gamma_{1/2} \cdot \frac{1}{2} \Gamma_{1/2}}{2 \times 3 \times 2} \quad \left[\Gamma_{1/2} = \sqrt{\pi} \right]$$

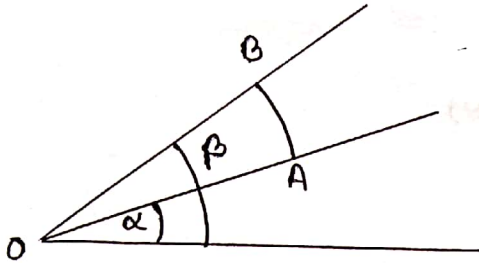
$$= \frac{3a^2 \pi}{32} \text{ sq units.}$$

$$\text{Thus the total area} = 4 \times \frac{3a^2 \pi}{32}$$

$$= \frac{3a^2 \pi}{8} \text{ sq units.}$$

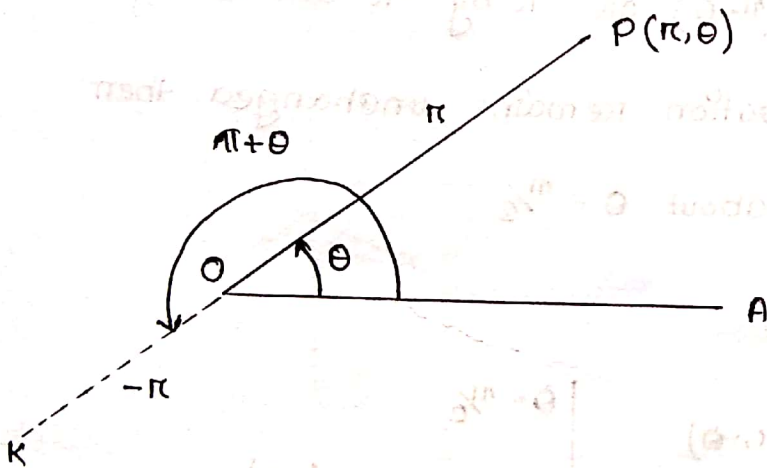
Area in polar Co-ordinates:

If $r = f(\theta)$ is a single valued continuous function of θ in $[\alpha, \beta]$, then the area enclosed by $r = f(\theta)$, $\theta = \alpha$



$$\text{Area ABO} = \frac{1}{2} \int_{\theta=\alpha}^{\beta} r^2 d\theta$$

In polar Co-ordinate:



Where,

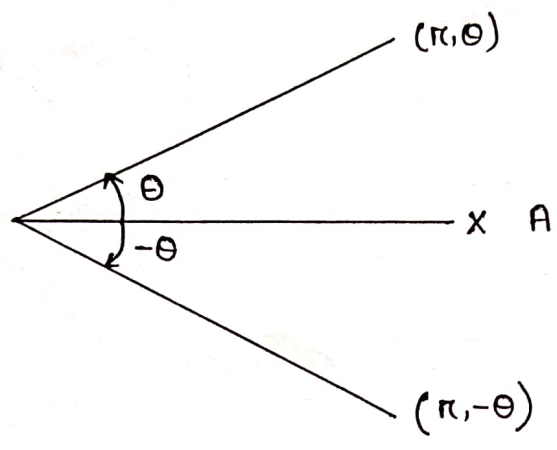
θ = vectorial angle

r = radius vector

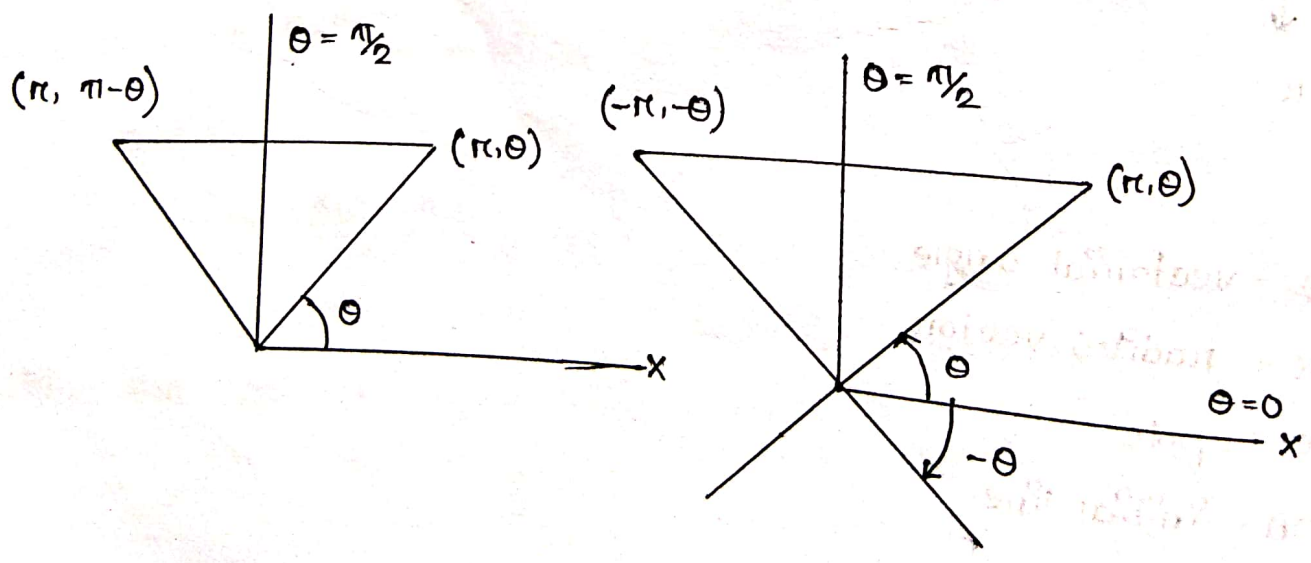
O = pole

OA = initial line.

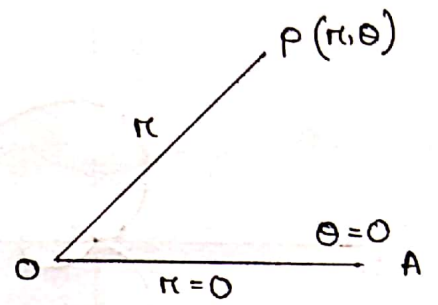
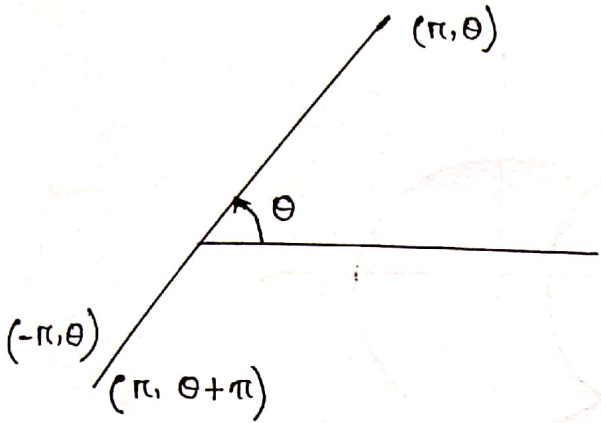
① If θ is replaced by $-\theta$ in $r = f(\theta)$ and the eqn remains unchanged, then the curve is symmetric about the initial line.



② Either θ is replaced by $(\pi - \theta)$ or r by $-r$ and θ by $-\theta$ simultaneously and the equation remains unchanged, then the curve is symmetric about $\theta = \pi/2$.



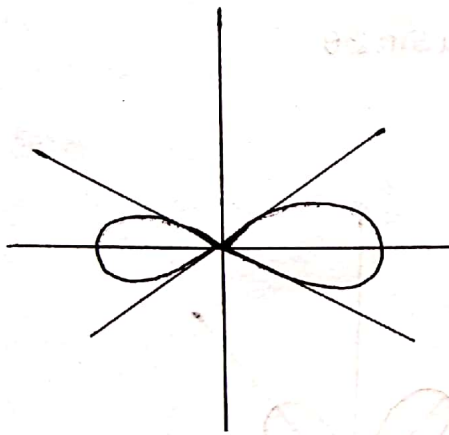
iii) Either θ is replaced by $\theta + \pi$ or r by $-r$ and the eqⁿ remains unchanged, then the curve is symmetric about pole.



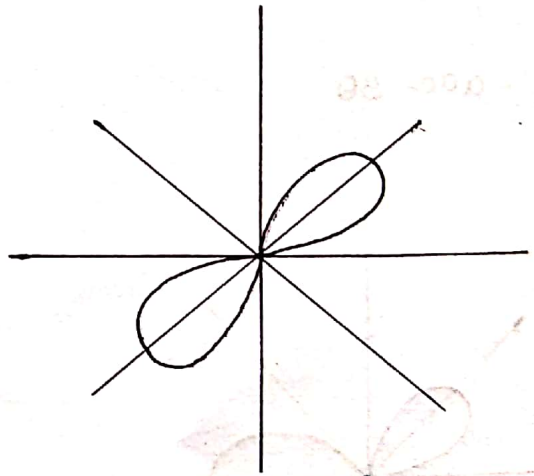
Some unknown curves:

1. Lemniscate:

i) $r^2 = a^2 \cos 2\theta$

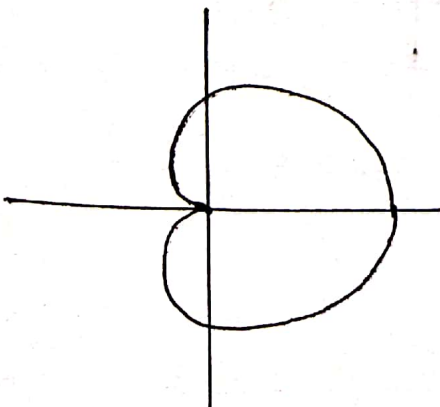


ii) $r^2 = a^2 \sin 2\theta$

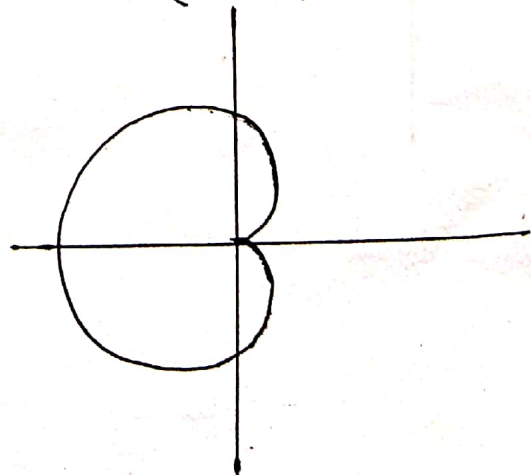


2. Cardioid:

i) $r = a(1 + \cos \theta)$

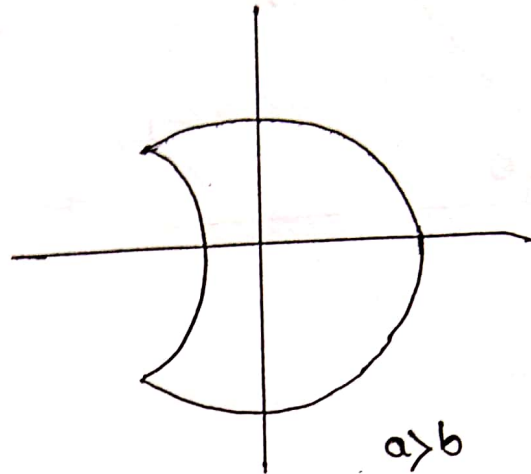
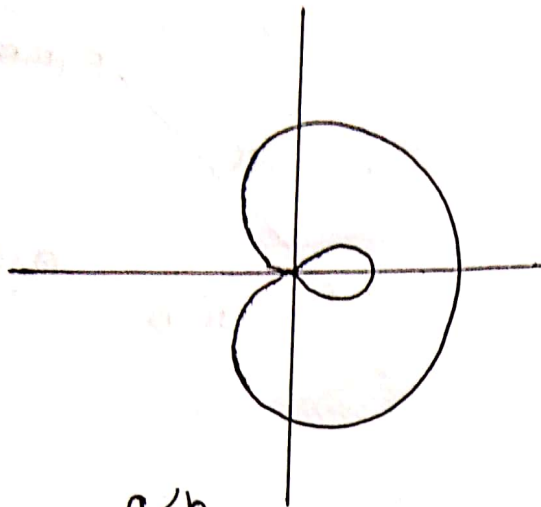


ii) $r = a(1 - \cos \theta)$



3. Limaçon:

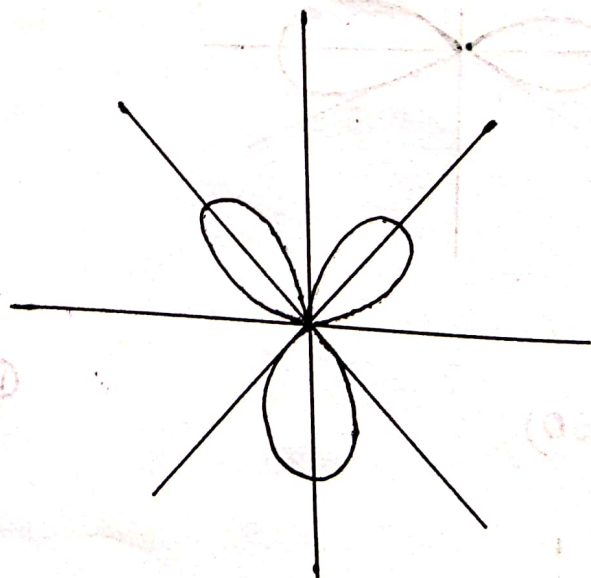
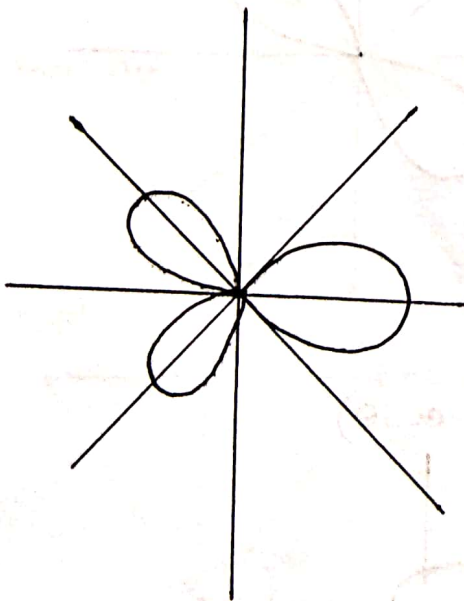
$$r = a + b \cos \theta$$



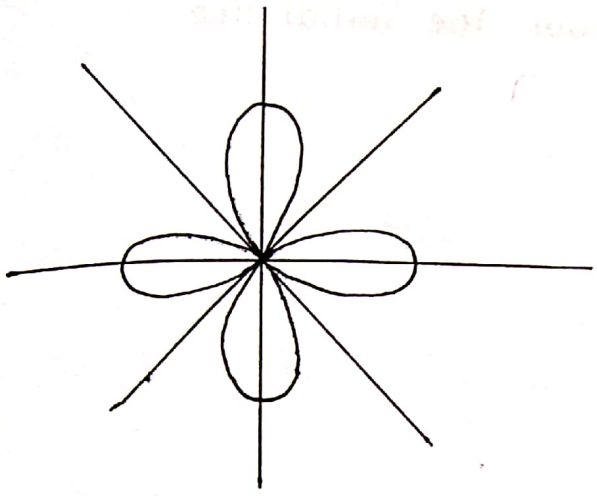
4. Rose Petals:

① $r = a \cos 3\theta$

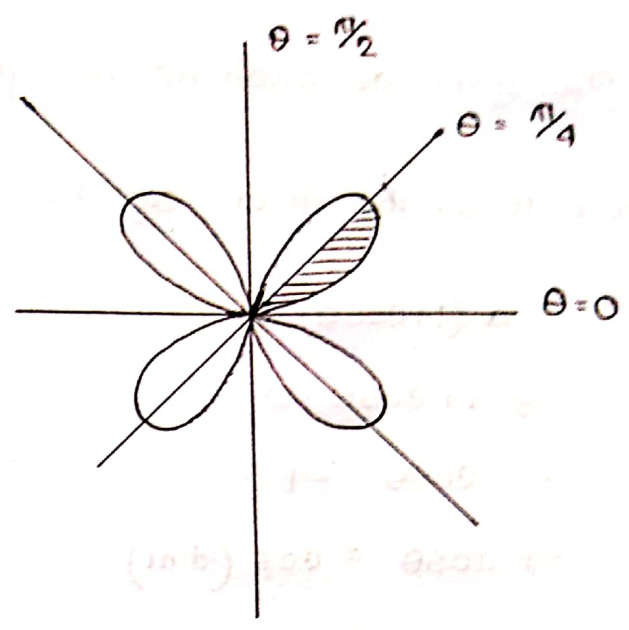
② $r = a \sin 3\theta$



iii) $r = a \cos 2\theta$

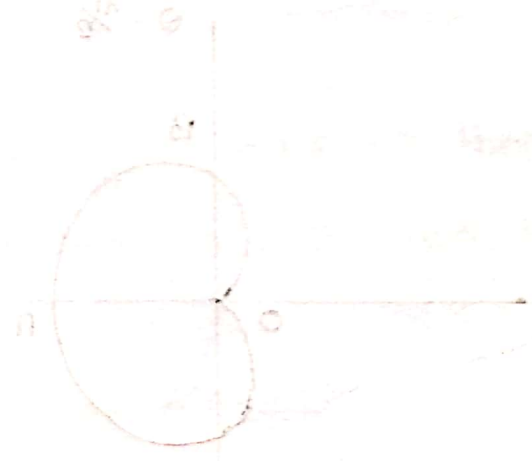


iv) $r = a \sin 2\theta$



○ অক্ষের odd হলে petal ৩ইটাই হবে,
 " " even " " চারিগুন "

□ $\frac{1}{2} \int_{\theta=\alpha}^{\beta} r^2 d\theta = \text{area}$



Ex: Find the area of $r = a(1 + \cos\theta)$

\Rightarrow The given co-ordinate is symmetric about the initial line

For $r=0$, the given eqn becomes,

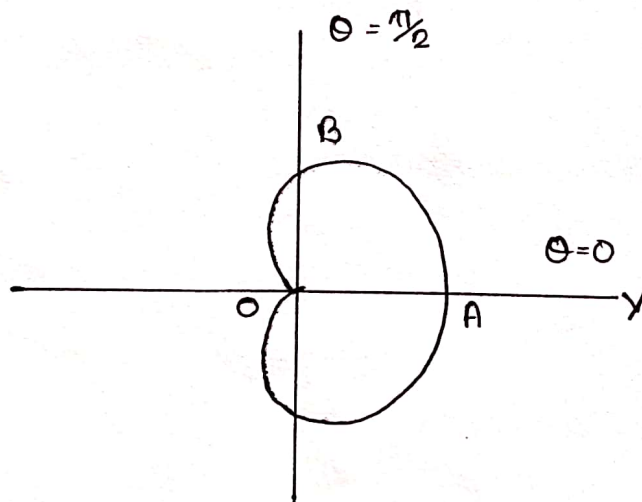
$$a(1 + \cos\theta) = 0$$

$$\Rightarrow 1 + \cos\theta = 0$$

$$\Rightarrow \cos\theta = -1$$

$$\Rightarrow \cos\theta = \cos(\pm\pi)$$

$$\Rightarrow \theta = \pm\pi$$



Now the area $ABOA = \frac{1}{2} \int_{\theta=0}^{\pi} r^2 d\theta$

$$= \frac{1}{2} \int_{\theta=0}^{\pi} a^2 (1 + 2\cos\theta + \cos^2\theta) d\theta$$

$$= \frac{1}{2} \int_{\theta=0}^{\pi} a^2 \left\{ (1 + 2\cos\theta + \frac{1}{2}(\cos 2\theta + 1)) \right\} d\theta$$

$$= \frac{a^2}{2} \left[(\theta + 2\sin\theta + \frac{1}{2} \left(\frac{\sin 2\theta}{2} + \theta \right)) \right]_0^\pi$$

$$= \frac{a^2}{2} \left[\pi + 0 + \frac{1}{2} (0 + \pi) - 0 - 0 - \frac{1}{2} (0) \right]$$

$$= \frac{1}{2} a^2 \left(\pi + \frac{\pi}{2} \right)$$

$$= \frac{3\pi a^2}{4} \text{ sq. units.}$$

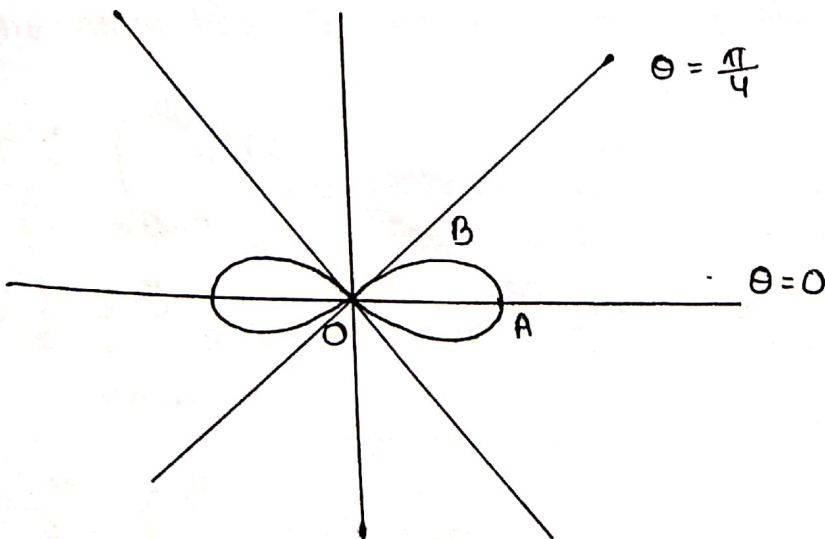
Thus the total area = $2 \times \frac{3\pi a^2}{4}$ sq. units.

Ex: Find the area of $r^2 = a^2 \cos 2\theta$

\Rightarrow Since the curve is unchanged for $r = -r$ and $\theta = -\theta$, therefore, the given curve is symmetric about with the initial line and $\theta = \frac{\pi}{2}$.

For $r=0$, the given eqⁿ gives $a^2 \cos 2\theta = 0$

$$\Rightarrow \theta = \frac{\pi}{4}$$



Therefore half of the one loop lies between $\theta = 0$ to $\theta = \frac{\pi}{4}$

$$\begin{aligned}\text{Now the area } OABO &= \frac{1}{2} \int_{\theta=0}^{\frac{\pi}{4}} r^2 d\theta \\ &= \frac{1}{2} \int_{\theta=0}^{\frac{\pi}{4}} a^2 \cos 2\theta d\theta \\ &= \frac{a^2}{2} \left[\frac{\sin 2\theta}{2} \right]_0^{\frac{\pi}{4}} \\ &= \frac{a^2}{4}\end{aligned}$$

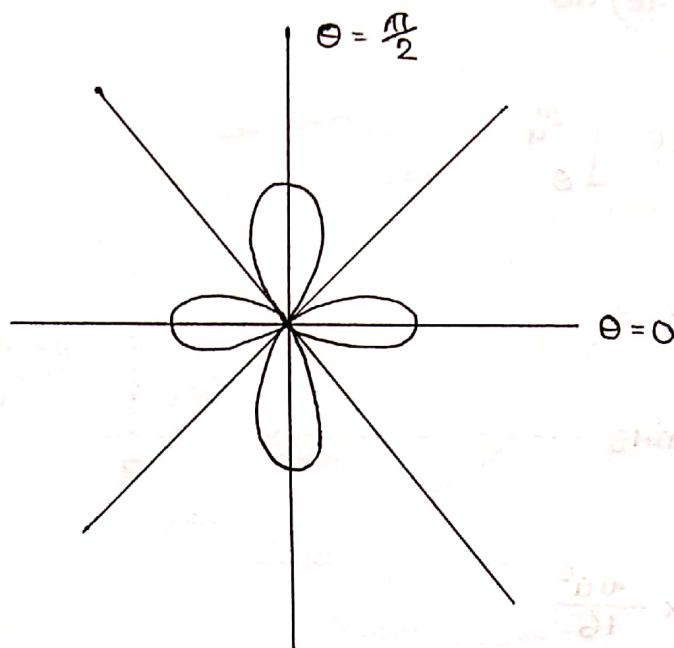
$$\begin{aligned}\text{Area of one loop} &= 2 \times \frac{a^2}{4} \\ &= \frac{a^2}{2} \text{ sq units}\end{aligned}$$

$$\begin{aligned}\text{And area of total loop} &= 2 \times \frac{a^2}{2} \text{ sq units.} \\ &= a^2 \text{ sq units.}\end{aligned}$$



Ex: Find the area of one loop of $r = a \cos 2\theta$ and hence find its total area.

⇒



Since the given curve is unchanged for $\theta = 0$ and $(\pi - \theta)$, then the given curve is symmetric about the initial line and the line $\theta = \frac{\pi}{2}$.

The given curve contains four loops.

For $r = 0$, the given eqn gives $\theta = \pm \frac{\pi}{4}$

That is one loop lies between $\theta = -\frac{\pi}{4}$ to $\theta = \frac{\pi}{4}$.

Now the area lies in the first quadrant,

$$\begin{aligned} &= \frac{1}{2} \int_{\theta=0}^{\frac{\pi}{4}} r^2 d\theta \\ &= \frac{1}{2} \int_{\theta=0}^{\frac{\pi}{4}} a^2 \cos^2 2\theta d\theta \\ &= \frac{a^2}{4} \int_{\theta=0}^{\frac{\pi}{4}} 2 \cos^2 2\theta d\theta \end{aligned}$$

$$= \frac{a^2}{4} \int_0^{\frac{\pi}{4}} (1 + \cos 4\theta) d\theta$$

$$= \frac{a^2}{4} \left[\theta + \frac{\sin 4\theta}{4} \right]_0^{\frac{\pi}{4}}$$

$$= \frac{a^2}{4} \left(\frac{\pi}{4} + 0 - 0 - 0 \right)$$

$$= \frac{\pi a^2}{16} \text{ sq units}$$

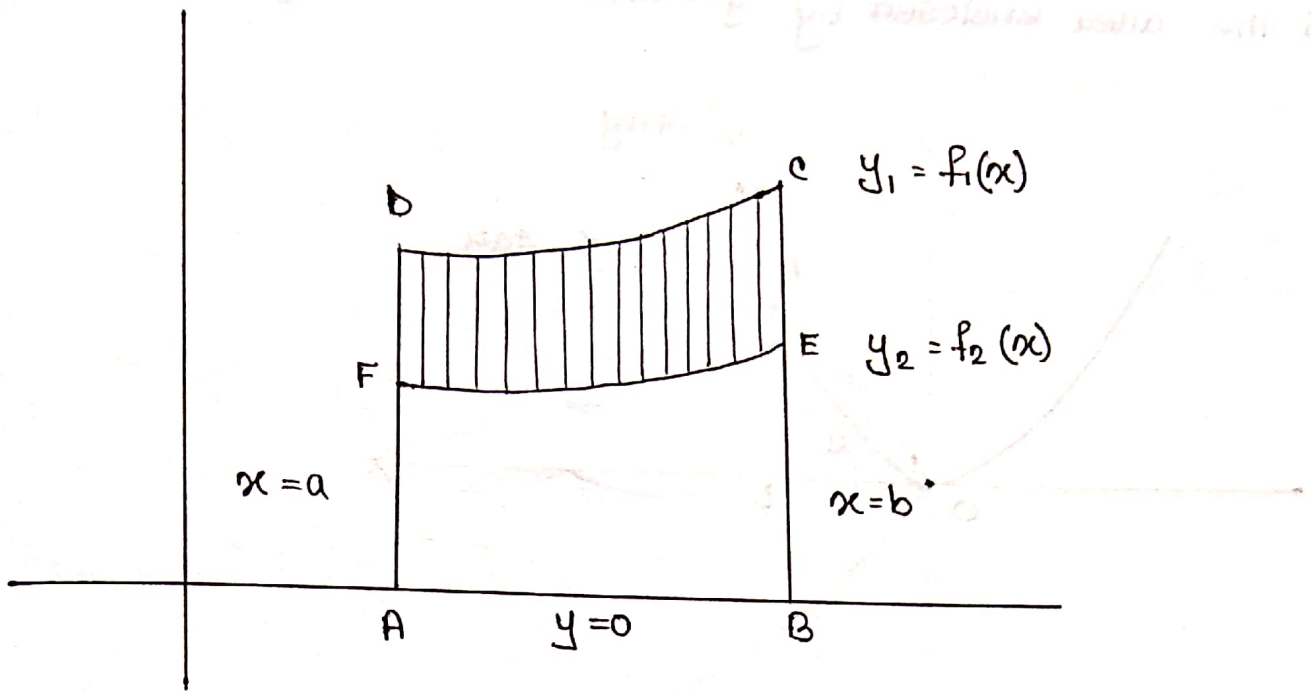
$$\text{Area of one loop} = 2 \times \frac{\pi a^2}{16}$$

$$= \frac{\pi a^2}{8} \text{ sq units}$$

$$\therefore \text{Total area} = 4 \times \frac{\pi a^2}{8}$$

$$= \frac{1}{2} \pi a^2 \text{ sq units.}$$

#



$$\text{Area ABCD} = \int_{x=a}^b y_1 dx$$

$$\text{Area ABFE} = \int_{x=a}^b y_2 dx$$

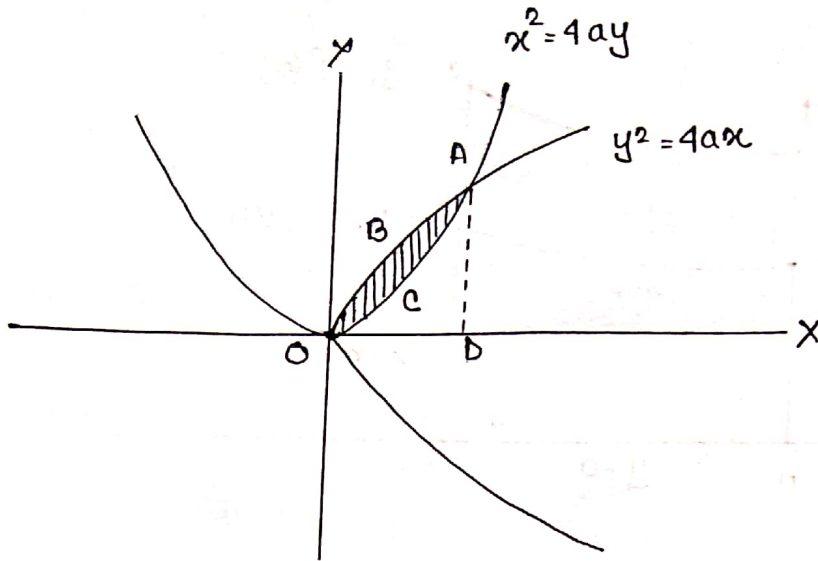
$$\text{Area ECDF} = \text{Area ABCD} - \text{Area ABFE}$$

$$= \int_{x=a}^b y_1 dx - \int_{x=a}^b y_2 dx$$

$$= \int_{x=a}^{x=b} (y_1 - y_2) dx$$

Ex: Find the area enclosed by $y^2 = 4ax$ and $x^2 = 4ay$.

⇒



The given two parabolas are symmetric about x axis and y axis respectively.

Now the intersection points of the two parabolas are $O(0,0)$,

$$A(4a, 4a)$$

$$\therefore \text{Area } OACBO = \text{Area } OABO - \text{Area } OACO$$

$$= A_1 - A_2$$

$$x^2 = 4ay$$

and $y^2 = 4ax$

$$\Rightarrow \left(\frac{y^2}{4a}\right)^2 = 4ay$$

$$\Rightarrow y^4 = (4a)^3 y$$

$$\Rightarrow y(y^3 - (4a)^3) = 0$$

$$\Rightarrow y = 0$$

$$x = 0$$

$$y = 4a$$

$$x = 4a$$

where,

$$A_1 = \int_{x=0}^{4a} \sqrt{4a} x^{\frac{1}{2}} dx$$

$$= \sqrt{4a} \left[\frac{x^{3/2}}{3/2} \right]_{x=0}^{4a}$$

$$= \frac{2}{3} \sqrt{4a} [(4a)^{3/2}]$$

$$= \frac{2}{3} (4a)^2$$

$$= \frac{2}{3} 16a^2$$

$$= \frac{32a^2}{3} \text{ sq units}$$

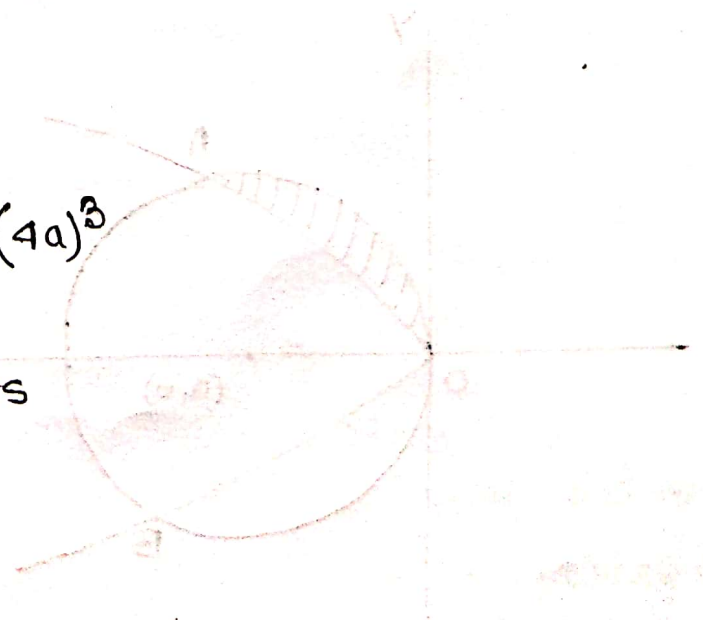
$$A_2 = \int_0^{4a} \frac{1}{4a} x^2 dx$$

$$= \frac{1}{4a} \left[\frac{x^3}{3} \right]_0^{4a}$$

$$= \frac{1}{12a} (4a)^3 \text{ sq units}$$

$$\text{Area, } OACBO = \frac{2}{3} (4a)^2 - \frac{1}{12a} (4a)^3$$

$$= \frac{16a^2}{3} \text{ sq units}$$



Ex: Find the area interior to $y^2 = 2ax - x^2$ and exterior to $y^2 = ax$ lying in the first quadrant. Hence find the total area.

→

$$x^2 + y^2 + 2gx + 2fy + c = 0$$

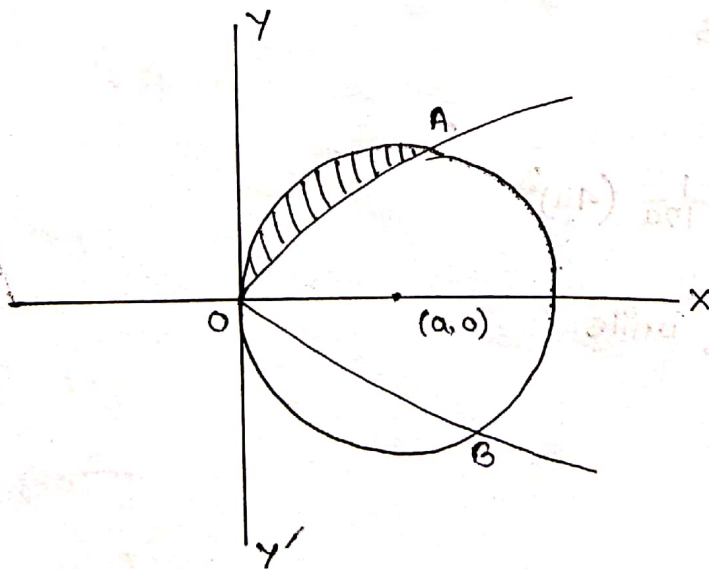
$$(-g, -f), \quad r = \sqrt{g^2 + f^2 - c}$$

Here,

$$x^2 + y^2 - 2ax = 0$$

$$(a, 0), \quad r = a$$

The first equation $y^2 = 2ax - x^2$ is a circle with the centre at $(a, 0)$ and whose radius is a and the 2nd curve is parabola with vertex at $(0, 0)$ and focus at $(\frac{a}{4}, 0)$. Both curves are symmetric about the x -axis. The two curves intersect each other at $(0, 0)$ and $(a, \pm a)$



$$y^2 = 2ax - x^2$$

$$\Rightarrow ax = 2ax - x^2 \quad [y^2 = ax]$$

$$\Rightarrow x^2 - ax = 0$$

$$\Rightarrow x(x-a) = 0$$

$$\Rightarrow x = 0, a$$

$$y = 0, \pm a$$

Therefore the area included between the curves in the first quadrant is.

$$= \int_0^a \{ f_1(x) - f_2(x) \}$$

where,

$$f_1(x) = \sqrt{2ax - x^2}$$

$$f_2(x) = \sqrt{ax}$$

$$= \int_0^a (\sqrt{2ax - x^2} - \sqrt{ax}) dx$$

$$= \int_0^a \sqrt{2ax - x^2} dx - \int_0^a \sqrt{ax} dx$$

$$= I_1 - I_2$$

where, $I_1 = \int_0^a \sqrt{2ax - x^2} dx$

$$= \int_0^a \sqrt{a^2 - (a-x)^2} dx$$

$$= -a^2 \int_{\frac{\pi}{2}}^0 \cos^2 \theta d\theta$$

let,

$$a-x = a \sin \theta$$

$$-dx = a \cos \theta d\theta$$

limit \rightarrow

$$x=0, \theta = \theta \frac{\pi}{2}$$

$$x=a, \theta = 0$$

$$\begin{aligned}
 &= a^2 \int_0^{\pi/2} \frac{1}{2} (\cos 2\theta + 1) \\
 &= \frac{a^2}{2} \left[\frac{\sin 2\theta}{2} + \theta \right]_0^{\pi/2} \\
 &= \frac{\pi a^2}{4} \text{ sq. unit.}
 \end{aligned}$$

and,

$$\begin{aligned}
 I_2 &= \int_0^a \sqrt{ax} \, dx \\
 &= a^{1/2} \left[\frac{x^{3/2}}{3/2} \right]_0^a \\
 &= \frac{2}{3} a^2 \text{ sq. unit.}
 \end{aligned}$$

$$\begin{aligned}
 \text{Thus the area} &= \left(\frac{\pi a^2}{4} - \frac{2}{3} a^2 \right) \text{ sq units} \\
 &= a^2 \left(\frac{\pi}{4} - \frac{2}{3} \right) \text{ sq. units}
 \end{aligned}$$

$$\text{Hence the total area} = 2a^2 \left(\frac{\pi}{4} - \frac{2}{3} \right) \text{ sq. units.}$$

Ex: Determine the area inside the circle $r = \sin \theta$ and outside the cardioid $r = 1 - \cos \theta$.

⇒ Given that,

$$r = \sin \theta = 1 - \cos \theta$$

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

$$\Rightarrow (1 - \cos \theta)(1 + \cos \theta) = (1 - \cos \theta)^2$$

$$\Rightarrow (1 - \cos \theta)(1 + \cos \theta - 1 + \cos \theta) = 0$$

$$\Rightarrow 2 \cos \theta (1 - \cos \theta) = 0$$

$$\Rightarrow \theta = \frac{\pi}{2}, 0$$

Therefore the intersection points are $(0, 0)$ and $(1, \frac{\pi}{2})$

$$\begin{aligned} \text{Thus the required area} &= \int_0^{\frac{\pi}{2}} \frac{1}{2} (r_2^2 - r_1^2) d\theta \\ &= \frac{1}{2} \int_0^{\frac{\pi}{2}} \{ \sin^2 \theta - (1 - \cos \theta)^2 \} d\theta \\ &= \frac{1}{2} \int_0^{\frac{\pi}{2}} (\sin^2 \theta - 1 + 2 \cos \theta - \cos^2 \theta) d\theta \\ &= \frac{1}{2} \int_0^{\frac{\pi}{2}} (-1 + 2 \cos \theta - \cos 2\theta) d\theta \\ &= \frac{1}{2} \left[-\theta + 2 \sin \theta - \frac{\sin 2\theta}{2} \right]_0^{\frac{\pi}{2}} \\ &= \frac{1}{2} \left[-\frac{\pi}{2} + 2 \right] \\ &= \left(1 - \frac{\pi}{4} \right) \text{ sq units.} \end{aligned}$$