

Ex 1 Evaluate the following integrals

$$I = \int x^4 \ln x \, dx$$

$$J = \int \tan^{-1} x \, dx$$

$$K = \int \sin^2 x \cos^5 x \, dx$$

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

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

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

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

Ex 2 : Determine the following improper integral $\int_0^{+\infty} \frac{x}{(x^2+1)^2} \, dx$ converges or diverges.

Ex 1

$$I = \int x^4 \ln x \, dx = \frac{1}{5} x^5 \ln x - \frac{1}{5} \int \frac{1}{x} x^5 \, dx$$

$$u(x) = \ln x \Rightarrow u'(x) = \frac{1}{x}$$

$$v'(x) = x^4 \Rightarrow v(x) = \frac{x^5}{5}$$

$$I = \int x^4 \ln x \, dx = \frac{1}{5} x^5 \ln x - \frac{1}{25} x^5 + \text{const}$$

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

$$u(x) = \tan^{-1} x \Rightarrow u'(x) = \frac{1}{1+x^2}$$

$$v'(x) = 1 \Rightarrow v(x) = x$$

$$J = \int \tan^{-1} x \, dx = x \tan^{-1} x - \frac{1}{2} \ln(1+x^2) + \text{const}$$

$$K = \int \sin^2 x \cos^5 x \, dx = \int \sin^2 x (\cos^2 x)^2 \cos x \, dx$$

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

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

$$= \int u^2 (u^4 - 2u^2 + 1) \, du = \int (u^6 - 2u^4 + u^2) \, du$$

$$= \frac{u^7}{7} - 2 \frac{u^5}{5} + \frac{u^3}{3} + \text{const}$$

$$K = \int \sin^2 x \cos^5 x \, dx = \frac{\sin^7 x}{7} - \frac{2 \sin^5 x}{5} + \frac{\sin^3 x}{3} + \text{const}$$

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

Trigonometric substitution

put $x = 3 \sin \theta$

$$dx = 3 \cos \theta \, d\theta$$

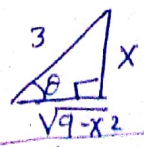
$$9 - x^2 = 9 - 9 \sin^2 \theta = 9 \cos^2 \theta$$

$$\sqrt{9-x^2} = 3 \cos \theta$$

$$L = \int \frac{9 \sin^2 \theta}{3 \cos \theta} \cdot 3 \cos \theta \, d\theta$$

$$= 9 \int \sin^2 \theta \, d\theta = 9 \int \left(\frac{1 - \cos 2\theta}{2} \right) \, d\theta = \frac{9}{2} \left[\theta - \frac{\sin 2\theta}{2} \right] + c$$

As $x = 3 \sin \theta$ then $\sin \theta = x/3$
 so $\theta = \sin^{-1}(x/3)$



As $\sin 2\theta = 2 \sin \theta \cos \theta = 2(x/3) \frac{\sqrt{9-x^2}}{3}$

We get $L = \int \frac{x^2}{\sqrt{9-x^2}} \, dx = \frac{9}{2} \sin^{-1}(x/3) - \frac{1}{2} x \sqrt{9-x^2} + \text{const}$

$$M = \int \frac{x^2+3}{(x-1)^2(x+1)} dx = \int \left[\frac{A}{x-1} + \frac{B}{(x-1)^2} + \frac{C}{x+1} \right] dx$$

$$f(x) = \frac{x^2+3}{(x-1)^2(x+1)} = \frac{A}{x-1} + \frac{B}{(x-1)^2} + \frac{C}{x+1}$$

$$B = \lim_{x \rightarrow 1} (x-1)^2 f(x) = \lim_{x \rightarrow 1} \frac{x^2+3}{x+1} = \frac{4}{2} = \boxed{2=B}$$

$$C = \lim_{x \rightarrow -1} (x+1) f(x) = \lim_{x \rightarrow -1} \frac{x^2+3}{(x-1)^2} = \frac{4}{4} = \boxed{1=C}$$

$$f(0) = \frac{3}{1} = -A + B + C = -A + 2 + 1 \quad \text{so } \boxed{A=0}$$

$$M = \int \frac{x^2+3}{(x-1)^2(x+1)} dx = 2 \int \frac{dx}{(x-1)^2} + \int \frac{dx}{x+1} = \frac{-2}{x-1} + \ln|1+x| + \text{cst}$$

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

$$x^2+2x = (x+1)^2-1 \quad (\text{complete square})$$

$$\int \frac{du}{\sqrt{u^2-a^2}} = \cosh^{-1}\left(\frac{u}{a}\right) + c \quad u > a$$

$$P = \int \frac{dx}{x^{1/2} + x^{1/3}} = 6 \int \frac{u^5 du}{u^3+u^2} = 6 \int \frac{u^5}{u^2(u+1)} du = 6 \int \frac{u^3}{u+1} du$$

Put $u = x^{1/n}$ with $n = \text{lcm}(2,3) = 6$

$$u = x^{1/6} \Leftrightarrow u^6 = x \quad \text{so } dx = 6u^5 du$$

$$u^3 = \sqrt{x}$$

$$u^2 = x^{1/3}$$

$$\begin{array}{r} u^3 \quad | \quad u+1 \\ -u^3-u^2 \quad | \quad u^2-u+1 \\ \hline -u^2 \quad | \quad u^2-u+1 \\ +u^2+u \quad | \quad u^2-u+1 \\ \hline -u-1 \quad | \quad u^2-u+1 \\ \hline \end{array}$$

$$\text{So } \frac{u^3}{u+1} = (u^2-u+1) - \frac{1}{1+u}$$

$$P = \int \frac{dx}{x^{1/2} + x^{1/3}} = 6 \int \frac{u^3}{u+1} du = 6 \int \left[u^2-u+1 - \frac{1}{1+u} \right] du$$

$$= 6 \left[\frac{u^3}{3} - \frac{u^2}{2} + u - \ln|1+u| \right] + \text{cst} = 2\sqrt{x} - 3x^{1/3} + 6x^{1/6} - 6 \ln|1+x^{1/6}| + \text{cst}$$

Ex2

$$\int_0^{+\infty} \frac{x}{(x^2+1)^2} dx := \lim_{t \rightarrow +\infty} \left(\int_0^t \frac{x}{(x^2+1)^2} dx \right)$$

$$\frac{1}{2} \int_0^t 2x (x^2+1)^{-2} dx = -\frac{1}{2} \left[(x^2+1)^{-1} \right]_0^t = -\frac{1}{2} \left[\frac{1}{1+t^2} - 1 \right]$$

$$\text{Then } \int_0^{+\infty} \frac{x}{(x^2+1)^2} dx = -\frac{1}{2} \lim_{t \rightarrow +\infty} \left[\frac{1}{1+t^2} - 1 \right]$$
$$= \frac{1}{2}$$

So the improper integral converges to $\frac{1}{2}$.