MATH 2205 - Calculus II Lecture Notes 11

Last update: June 20, 2019

1 Integration Techniques

1.1 Review for Trigonometric Integrals and Trigonometric Substitution

1.1.1 Integrating Powers of $\sin x$ or $\cos x$

Procedure 1.1. Strategies for evaluating integrals of the form $\int \sin^m x \, dx$ or $\int \cos^n x \, dx$, where m and n are positive integers, using trigonometric identities.

- (a) Integrals involving odd powers of $\cos x$ (or $\sin x$) are most easily evaluated by splitting off a single factor of $\cos x$ (or $\sin x$). For example, rewrite $\cos^5 x$ as $\cos^4 x \cdot \cos x$.
- (b) With even positive powers of $\sin x$ or $\cos x$, we use the half-angle formulas

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

to reduce the powers in the integrand.

1.1.2 Integrating Products of Powers of $\sin x$ and $\cos x$

Procedure 1.2. Strategies for evaluating integrals of the form $\int \sin^m x \cos^n x \, dx$.

- (a) When m is odd and positive, n real. Split off $\sin x$, rewrite the resulting even power of $\sin x$ in terms of $\cos x$, and then use $u = \cos x$.
- (b) When n is odd and positive, m real. Split off $\cos x$, rewrite the resulting even power of $\cos x$ in terms of $\sin x$, and then use $u = \sin x$.
- (c) When m, n are both even and nonnegative. Use half-angle formulas to transform the integrand into polynomial in $\cos 2x$ and apply the preceding strategies once again to powers of $\cos 2x$ greater than 1.

1.2 Trigonometric Substitutions

Procedure 1.3. Integrals Involving $a^2 - x^2$, $a^2 + x^2$ or $x^2 - a^2$

- (a) The integral contains $a^2 x^2$. Let $x = a \sin \theta$, $-\pi/2 \le \theta \le \pi/2$ for $|x| \le a$. Then $a^2 x^2 = a^2 a^2 \sin^2 \theta = a^2 (1 \cos^2 \theta) = a^2 \cos^2 \theta$.
- (b) The integral contains $a^2 + x^2$. Let $x = a \tan \theta$, $-\pi/2 < \theta < \pi/2$. Then $a^2 + x^2 = a^2 + a^2 \tan^2 \theta = a^2(1 + \tan^2 \theta) = a^2 \sec^2 \theta$.
- (c) The integral contains $x^2 a^2$. Let $x = a \sec \theta$, $\begin{cases} 0 \le \theta < \pi/2 & \text{for } x \ge a \\ \pi/2 < \theta \le \pi & \text{for } x \le -a \end{cases}$. Then $x^2 a^2 = a^2 \sec^2 \theta a^2 = a^2 (\sec^2 \theta 1) = a^2 \tan^2 \theta$.

Example 1.1 (Area of a circle). Verify that the area of a circle of radius a is πa^2 .



SOLUTION. Solve for y in the circle equation as follows

$$x^2 + y^2 = a^2 \implies y = \sqrt{a^2 - x^2},$$

which represents the top half of the circle. So the area of the circle twice the area of the region under the curve $y = \sqrt{a^2 - x^2}$. Let $f(x) = \sqrt{a^2 - x^2}$, then the area of the region under the curve is

$$\begin{split} A &= 2 \int_{-a}^{a} \sqrt{a^{2} - x^{2}} \, dx \\ &= 2 \times 2 \int_{0}^{a} \sqrt{a^{2} - x^{2}} \, dx \qquad [x = a \sin \theta, dx = a \cos \theta \, d\theta, \theta \in [0, \pi/2]] \\ &= 4 \int_{0}^{\pi/2} \sqrt{a^{2} - (a \sin \theta)^{2} a} \cos \theta \, d\theta \\ &= 4 \int_{0}^{\pi/2} \cos \theta a \cos \theta \, d\theta \\ &= 4 a^{2} \int_{0}^{\pi/2} \cos^{2} \theta \, d\theta \\ &= 2 a^{2} \int_{0}^{\pi/2} \cos 2\theta \, d\theta + \int_{0}^{\pi/2} \, d\theta \Big) \\ &= 2 a^{2} \left(\int_{0}^{\pi/2} \cos 2\theta \, d\theta + \int_{0}^{\pi/2} \, d\theta \right) \\ &= 2 a^{2} \left(\frac{1}{2} \int_{u(0)}^{\pi/2} \cos 2\theta \, d\theta + \int_{0}^{\pi/2} \, d\theta \right) \\ &= 2 a^{2} \left(\frac{1}{2} \int_{u(0)}^{u(\pi/2)} \cos u \, du + \int_{0}^{\pi/2} \, d\theta \right) \\ &= 2 a^{2} \left(\frac{1}{2} \sin u \Big|_{0}^{\pi} + \theta \Big|_{0}^{\pi/2} \right) \\ &= 2 a^{2} (0 + \frac{\pi}{2}) \\ &= \pi a^{2}. \end{split}$$

1.3 Partial Fractions

Procedure 1.4 (Partial Fractions with Simple Linear Factors). Suppose f(x) = p(x)/q(x), where p and q are polynomials with no common factors and with the degree of p less than the degree of q. Assume that q is the product of simple linear factors. The partial fraction decomposition is obtained as follows.

- (a) Factor the denominator q in the form $(x r_1)(x r_2) \cdots (x r_n)$, where r_1, \ldots, r_n are real numbers.
- (b) Partial fraction decomposition. Form the partial fraction decomposition by writing

$$\frac{p(x)}{q(x)} = \frac{A_1}{(x-r_1)} + \frac{A_2}{(x-r_2)} + \dots + \frac{A_n}{(x-r_n)}$$

- (c) Clear denominators. Multiply both sides of the equation in Step (b) by $q(x) = (x r_1)(x r_2)\cdots(x r_n)$, which produces conditions for A_1, \ldots, A_n .
- (d) Solve for coefficients. Equate like powers of x in Step (c) to solve for the undetermined coefficients A_1, \ldots, A_n .

Example 1.2 (Integrating with partial fractions).

- (a) Find the partial fraction decomposition for $f(x) = \frac{3x^2 + 7x 2}{x^3 x^2 2x}$.
- (b) Evaluate $\int f(x) dx$.

SOLUTION.

(a) We want to decompose f(x) as follows

$$f(x) = \frac{3x^2 + 7x - 2}{x^3 - x^2 - 2x} = \frac{3x^2 + 7x - 2}{x(x^2 - x - 2)}$$
$$= \frac{3x^2 + 7x - 2}{x(x - 2)(x + 1)}$$
$$= \frac{A}{x} + \frac{B}{x - 2} + \frac{C}{x + 1}.$$
(1.1)

Now multiply both sides of (1.1) by x(x-2)(x+1), we have

$$3x^{2} + 7x - 2 = A(x - 2)(x + 1) + Bx(x + 1) + Cx(x - 2).$$
(1.2)

Then we use shortcut to determine A, B, C. Substituting x = 0, 2, -1 in (1.2) allows us to solve directly for the coefficients:

Letting
$$x = 0 : -2 = A \cdot (-2) \cdot 1 + B \cdot 0 + C \cdot 0 \implies A = 1;$$

Letting $x = 2 : 24 = A \cdot 0 + B \cdot 6 + C \cdot 0 \implies B = 4;$
Letting $x = -1 : -6 = A \cdot 0 + B \cdot 0 + C \cdot 3 \implies B = -2.$

Then the partial fraction decomposition is

$$f(x) = \frac{1}{x} + \frac{4}{x-2} - \frac{2}{x+1}.$$

(b)

$$\int f(x) \, dx = \int \frac{1}{x} + \frac{4}{x-2} - \frac{2}{x+1} \, dx$$
$$= \int \frac{1}{x} \, dx + 4 \int \frac{1}{x-2} - 2 \int \frac{1}{x+1} \, dx$$
$$= \ln|x| + 4 \ln|x-2| - 2\ln|x+1| + D,$$

where D is a constant.

Procedure 1.5 (Partial Fractions for Repeated Linear Factors). Suppose the repeated linear factor $(x - r)^m$ appears in the denominator of a proper rational function in reduced form. The partial fraction decomposition has a partial fraction for each power of (x - r) up to and including the *m*th power; that is, the partial fraction decomposition contains the sum

$$\frac{A_1}{(x-r)} + \frac{A_2}{(x-r)^2} + \dots + \frac{A_m}{(x-r)^m}$$

where A_1, \ldots, A_m are constants to be determined.

Example 1.3 (Integrating with repeated linear factors). Evalute $\int f(x) dx$, where $f(x) = \frac{5x^2 - 3x + 2}{x^3 - 2x^2}$.

SOLUTION. First let us decompose f(x) as follows

$$f(x) = \frac{5x^2 - 3x + 2}{x^3 - 2x^2} = \frac{5x^2 - 3x + 2}{x^2(x - 2)}$$
$$= \frac{A}{x} + \frac{B}{x^2} + \frac{C}{x - 2}$$

Multiplying both sides by $x^2(x-2)$ gives

$$5x^{2} - 3x + 2 = Ax(x - 2) + B(x - 2) + Cx^{2} = (A + C)x^{2} + (B - 2A)x - 2B$$

Next equate like powers of x to solve for undetermined A, B and C, we get a system of equations as below:

$$\begin{cases} A+C &= 5\\ B-2A &= -3 \implies \\ -2B &= 2 \end{cases} \qquad \begin{cases} A &= 1\\ B &= -1\\ C &= 4 \end{cases}$$
(1.3)

Then the partial fraction decomposition of f(x) is

$$f(x) = \frac{1}{x} - \frac{1}{x^2} + \frac{4}{x-2}.$$

Then integrating f(x) yields

$$\int f(x) \, dx = \int \frac{1}{x} - \frac{1}{x^2} + \frac{4}{x-2} \, dx = \int \frac{1}{x} \, dx - \int x^{-2} \, dx + 4\frac{1}{x-2} \, dx$$
$$= \ln|x| + \frac{1}{x} + 4\ln|x-2| + D,$$

where D is a constant.

Procedure 1.6 (Partial Fractions with Simple Irreducible Quadratic Factors). Suppose a simple irreducible factor $ax^2 + bx + c$ appears in the denominator of a proper rational function in reduced form. The partial fraction decomposition contains a term of the form

$$\frac{Ax+B}{ax^2+bx+c},$$

where A and B are unknown coefficients to be determined.

Example 1.4. Give the appropriate form of the partial fraction decompositin for the following functions.

(a)
$$\frac{x^2 + 1}{x^4 - 4x^3 - 32x^2}$$
.
(b) $\frac{10}{(x-2)^2(x^2 + 2x + 2)}$

SOLUTION.

(a)

$$\frac{x^2+1}{x^4-4x^3-32x^2} = \frac{x^2+1}{x^2(x^2-4x-32)} = \frac{x^2+1}{x^2(x-8)(x+4)} = \frac{A}{x} + \frac{B}{x^2} + \frac{C}{x-8} + \frac{D}{x+4}$$

(b)

$$\frac{10}{(x-2)^2(x^2+2x+2)} = \frac{10}{(x-2)^2(x^2+2x+2)} = \frac{A}{x-2} + \frac{B}{(x-2)^2} + \frac{Cx+D}{x^2+2x+2}.$$

Example 1.5 (Integrating with partial fractions). Evaluate $\int \frac{7x^2 - 13x + 13}{(x-2)(x^2 - 2x + 3)} dx$.

SOLUTION. Observe that $x^2 - 2x + 3$ is irreducible, then we have the partial fraction decomposition of the integrand as follows,

$$\frac{7x^2 - 13x + 13}{(x-2)(x^2 - 2x + 3)} = \frac{A}{x-2} + \frac{Bx+C}{x^2 - 2x + 3}$$

Then multiplying both sides by $(x-2)(x^2-2x+3)$ gives

$$7x^{2} - 13x + 13 = A(x^{2} - 2x + 3) + (Bx + C)(x - 2)$$

= $(A + B)x^{2} + (-2A - 2B + C)x + (3A - 2C).$

Equating coefficients of equal powers of x results in the equations

$$\begin{cases} A+B &= 7\\ -2A-2B+C &= -13 \implies \\ 3A-2C &= 13 \end{cases} \implies \begin{cases} A &= 5\\ B &= 2\\ C &= 1 \end{cases}$$

Then the integral becomes

$$\int \frac{7x^2 - 13x + 13}{(x - 2)(x^2 - 2x + 3)} dx = \int \frac{5}{x - 2} + \frac{2x + 1}{x^2 - 2x + 3} dx$$

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

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

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

$$= 5 \ln |x - 2| + \ln |x^2 - 2x + 3| + \frac{3}{\sqrt{2}} \int \frac{1}{1 + [(x - 1)/\sqrt{2}]^2} \frac{1}{\sqrt{2}} dx$$

$$= 5 \ln |x - 2| + \ln |x^2 - 2x + 3| + \frac{3}{\sqrt{2}} \arctan\left(\frac{x - 1}{\sqrt{2}}\right) + D.$$

Proposition 1.1 (Partial Fraction Decomposition). Let f(x) = p(x)/q(x) be a proper rational function in reduced form. Assume the denominator q has been factored completely over the real numbers and m is a positive integer.

- (a) Simple linear factor. A factor x r in the denominator requires the partial fraction $\frac{A}{x r}$.
- (b) Repeated linear factor. A factor $(x r)^m$ with m > 1 in the denominator requires the partial fractions

$$\frac{A_1}{(x-r)} + \frac{A_2}{(x-r)^2} + \frac{A_3}{(x-r)^3} + \dots + \frac{A_m}{(x-r)^m}.$$

(c) Simple irreducible quadratic factor. An irreducible factor $ax^2 + bx + c$ in the denominator requires the partial fraction

$$\frac{Ax+B}{ax^2+bx+c}.$$

(d) Repeated irreducible quadratic factor. An irreducible factor $(ax^2 + bx + c)^m$ with m > 1 in the denominator requires the partial fractions

$$\frac{A_1x + B_1}{ax^2 + bx + c} + \frac{A_2x + B_2}{(ax^2 + bx + c)^2} + \dots + \frac{A_mx + B_m}{(ax^2 + bx + c)^m}.$$