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Rational Functions

Inverse Substitutions

Improper Integrals

$$\int_a^{+\infty} f(x) dx$$

$$\int_{-\infty}^{+\infty} f(x) dx, \int_{-\infty}^b f(x) dx$$

Integraler av rationella funktioner. Inversa variabelbyte.

En samling av exempel från Adams som presenteras på föreläsningen den 2018.11.11 + 2020/11/12

Rationell funktion är funktion på formen

$$R(x) = \frac{P(x)}{Q(x)}$$

där P och Q är två polynom.

$$\left[\begin{array}{l} \bullet \partial P > \partial Q \\ \bullet \partial P < \partial Q \\ \bullet \partial r(x) < \partial Q \end{array} \right] \Rightarrow$$

$$a) \frac{P(x)}{Q(x)}$$

$$\frac{P(x)}{Q(x)} = \frac{Q(x)_1 \cdot S(x)}{Q(x)_1} + \frac{r(x)}{Q(x)_2}$$

factorization

EXAMPLE 1 Evaluate $\int \frac{x^3 + 3x^2}{x^2 + 1} dx$.**Solution** The numerator has degree 3 and the denominator has degree 2 so we need to divide. We use long division:

$$\left. \begin{array}{c} x + 3 \\ \hline x^2 + 1 \end{array} \right| \begin{array}{r} x^3 + 3x^2 \\ \quad x \\ \hline 3x^2 - x \\ \quad 3x^2 + 3 \\ \hline -x - 3 \end{array}$$

$$\frac{P(x)}{Q(x)} = S(x) + \frac{r(x)}{Q(x)}$$

$$\frac{x^3 + 3x^2}{x^2 + 1} = x + 3 - \frac{x + 3}{x^2 + 1}$$

Important

Thus,

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

$$= \frac{1}{2} x^2 + 3x - \frac{1}{2} \ln(x^2 + 1) - 3 \tan^{-1} x + C$$

$$\int \frac{x}{x^2 + 1} dx \quad \left\{ \begin{array}{l} u = x^2 + 1 \\ du = 2x dx \end{array} \right. =$$

$$\int \frac{1}{u} du = \ln|u| + C =$$

$$\ln|x^2 + 1| = \ln(x^2 + 1)$$

since $(x^2 + 1) > 0$

 $\partial P < \partial Q$ Huvudproblemet är att beräkna integral av rationell funktion $\frac{P(x)}{Q(x)}$ där P 's grad är mindre än Q 's grad.

Några elementära obestämda integraler of rationella funktioner

Tabellintegraler:

$$\frac{P(x)}{Q(x)} \quad \partial P = 0 \quad \partial Q = 1 \quad \rightarrow \quad \int \frac{c}{ax + b} dx = \frac{1}{a} c \ln \left| \frac{1}{a} (b + ax) \right| + C$$

$$\left| \frac{1}{a} (b + ax) \right| = \frac{1}{a} (b + ax) \quad \text{if } \frac{1}{a} (b + ax) > 0$$

$\forall x \in D_f$.

$$\frac{P(x)}{Q(x)} \quad \partial P = 0 \quad \partial Q = 2 \quad \rightarrow \quad \int \frac{1}{x^2 + a^2} dx = \frac{1}{a} \tan^{-1} \left(\frac{x}{a} \right) + C$$

<-- types

$$\int \frac{x}{x^2 + a^2} dx = \frac{1}{2} \ln(x^2 + a^2) + C \quad \text{since } x^2 + a^2 > 0, \forall x \in D_f$$

$$\text{Case } \frac{P(x)}{Q(x)} \quad \begin{array}{l} \partial P = 0 \\ \partial Q = 2 \end{array} \quad \begin{array}{l} \therefore P \text{ is constant} \\ 2 \text{ real roots.} \end{array} \quad Q(x) = x^2 + bx + c = (x - \alpha_1)(x - \alpha_2)$$

Exempel. Primitiv funktion av en enkel rationell funktion med nämnaren som har två olika reella rötter.

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

$$\frac{1}{x^2 - a^2} = \frac{1}{(x-a)(x+a)} = \frac{A}{(x-a)} + \frac{B}{(x+a)} = \frac{Aa - Ba + Ax + Bx}{(x-a)(x+a)}$$

$$\begin{cases} A + B = 0 \\ Aa - Ba = 1 \\ A = \frac{1}{2a}; B = -\frac{1}{2a} \end{cases}$$

$$\frac{A}{(x-a)} + \frac{B}{(x+a)} = \frac{A(x+a) + B(x-a)}{(x-a)(x+a)}$$

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

$$\frac{1}{2a} \ln|x-a| - \frac{1}{2a} \ln|x+a| + C = \frac{1}{2a} \ln \left(\frac{x-a}{x+a} \right) + C$$

properties of ln.

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$$R(x) = \frac{P(x)}{Q(x)} \quad \text{Partial Fractions}$$

$$Q(x) = (x - \alpha_1)(x - \alpha_2) \dots (x - \alpha_n) \quad \begin{array}{l} \partial Q = n = \text{degree of } Q. \\ \alpha_i \neq \alpha_j \quad 1 \leq i, j \leq n. \quad (\text{distinct}) \end{array}$$

If $\partial P < \partial Q$, then

$$\frac{P(x)}{Q(x)} = \frac{A_1}{(x - \alpha_1)} + \frac{A_2}{(x - \alpha_2)} + \frac{A_3}{(x - \alpha_3)} + \dots + \frac{A_n}{(x - \alpha_n)}$$

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Exempel 3.

$$P(x) = x+4 \quad \partial P = 1$$

$$Q(x) = x^2 - 5x + 6 \quad \partial Q = 2$$

EXAMPLE 3 Evaluate $\int \frac{(x+4)}{x^2 - 5x + 6} dx$.

Solution The partial fraction decomposition takes the form

$$\frac{x+4}{x^2 - 5x + 6} = \frac{x+4}{(x-2)(x-3)} = \frac{A}{x-2} + \frac{B}{x-3} \quad (*)$$

We calculate A and B by both of the methods suggested above.

METHOD I. Add the partial fractions

$$\frac{x+4}{x^2 - 5x + 6} = \frac{Ax - 3A + Bx - 2B}{(x-2)(x-3)},$$

To compute A, B
by solving a system,
obtained by comparing
both sides of $(*)$

$$B = \frac{(x+4)}{(x-2)} \Big|_{x=3}$$

and equate the coefficient of x and the constant terms in the numerators on both sides to obtain

$$A + B = 1 \quad \text{and} \quad -3A - 2B = 4$$

$$\frac{x+4}{(x-2)(x-3)} = \frac{A(x-3)}{(x-2)} + \frac{B(x-2)}{(x-3)} \Big|_{x=3}$$

and equate the coefficient of x and the constant terms in the numerators on both sides to obtain

$$A + B = 1 \quad \text{and} \quad -3A - 2B = 4.$$

Solve these equations to get $A = -6$ and $B = 7$.

METHOD II. To find A , cancel $x - 2$ from the denominator of the expression $P(x)/Q(x)$ and evaluate the result at $x = 2$. Obtain B similarly.

$$A = \frac{x+4}{x-3} \Big|_{x=2} = -6 \quad \text{and} \quad B = \frac{x+4}{x-2} \Big|_{x=3} = 7.$$

In either case we have

$$\int \frac{(x+4)}{x^2-5x+6} dx = -6 \int \frac{1}{x-2} dx + 7 \int \frac{1}{x-3} dx \\ = -6 \ln|x-2| + 7 \ln|x-3| + C.$$

$$\begin{aligned} \frac{(x+4)}{(x-2)(x-3)} &= \frac{A}{(x-2)} + \frac{B}{(x-3)} \Big|_{x=3} \\ \cancel{\frac{(x+4)}{(x-2)(x-3)}} &= \cancel{\left(\frac{A}{(x-2)}\right)} + \cancel{\left(\frac{B}{(x-3)}\right)} \Big|_{x=2} \\ \frac{x+4}{x-3} &= A \end{aligned}$$

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Exempel 5.

En av termer i nämnarens faktorisering är på formen x^2+a^2 (saknar reella rötter)

EXAMPLE 5 Evaluate $\int \frac{2+3x+x^2}{x(x^2+1)} dx$. 2Q = 3

Solution Note that the numerator has degree 2 and the denominator degree 3, so no division is necessary. If we decompose the integrand as a sum of two simpler fractions, we want one with denominator x and one with denominator $x^2 + 1$. The appropriate form of the decomposition turns out to be

$$\frac{2+3x+x^2}{x(x^2+1)} = \frac{A}{x} + \frac{Bx+C}{x^2+1} = \frac{A(x^2+1) + Bx^2 + Cx}{x(x^2+1)}.$$

$$\begin{array}{rcl} Ax^2 + A \cdot 1 \\ Bx^2 \\ \hline (A+B)x^2 + Cx + A \end{array}$$

Note that corresponding to the quadratic (degree 2) denominator we use a linear (degree 1) numerator. Equating coefficients in the two numerators, we obtain

$$\begin{cases} A + B &= 1 & (\text{coefficient of } x^2) \\ C &= 3 & (\text{coefficient of } x) \\ A &= 2 & (\text{constant term}). \end{cases}$$

Hence $A = 2$, $B = -1$, and $C = 3$. We have, therefore,

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

* by the Integration table

A

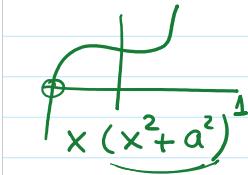
= z (constant term).

Solving these equations, we get $A = 2$, $B = -4$, $C = 0$, $D = -3$, and $E = 0$.

$$\begin{aligned} I &= 2 \int \frac{dx}{x} - 4 \int \frac{x dx}{2x^2 + 1} - 3 \cancel{\int \frac{4x dx}{(2x^2 + 1)^2}} \\ &= 2 \ln|x| - \int \frac{du}{u} - \frac{3}{4} \int \frac{du}{u^2} \\ &= 2 \ln|x| - \ln|u| + \frac{3}{4u} + C \\ &= \ln\left(\frac{x^2}{2x^2 + 1}\right) + \frac{3}{4} \frac{1}{2x^2 + 1} + C. \end{aligned}$$

Let $u = 2x^2 + 1$,
 $du = 4x dx$

$\boxed{(2x^2+1)}$



The Inverse Trigonometric Substitutions

Three very useful inverse substitutions are:

$$x = a \sin \theta, \quad x = a \tan \theta, \quad \text{and} \quad x = a \sec \theta.$$

These correspond to the direct substitutions:

$$\theta = \sin^{-1} \frac{x}{a}, \quad \theta = \tan^{-1} \frac{x}{a}, \quad \text{and} \quad \theta = \sec^{-1} \frac{x}{a} = \cos^{-1} \frac{a}{x}.$$

The inverse sine substitution

Integrals involving $\sqrt{a^2 - x^2}$ (where $a > 0$) can frequently be reduced to a simpler form by means of the substitution

$$x = a \sin \theta \quad \text{or, equivalently,} \quad \theta = \sin^{-1} \frac{x}{a}.$$

Observe that $\sqrt{a^2 - x^2}$ makes sense only if $-a \leq x \leq a$, which corresponds to $-\pi/2 \leq \theta \leq \pi/2$. Since $\cos \theta \geq 0$ for such θ , we have

$$\sqrt{a^2 - x^2} = \sqrt{a^2(1 - \sin^2 \theta)} = \sqrt{a^2 \cos^2 \theta} = a \cos \theta.$$

(If $\cos \theta$ were not nonnegative, we would have obtained $a|\cos \theta|$ instead.) If needed, the other trigonometric functions of θ can be recovered in terms of x by examining a right-angled triangle labelled to correspond to the substitution. (See Figure 6.1.)

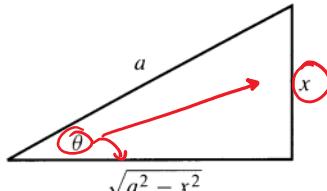


Figure 6.1

$$\begin{aligned} x &= a \sin \theta \\ \sin \theta &= \frac{x}{a} \\ \cos \theta &= \frac{\sqrt{a^2 - x^2}}{a} \end{aligned}$$

$$\tan \theta = \frac{x}{\sqrt{a^2 - x^2}}$$

Solution Refer to Figure 6.2.

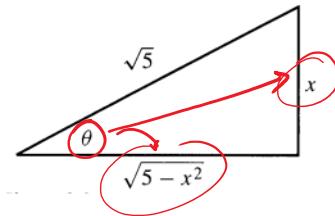
$$\begin{aligned} & \int \frac{1}{(5-x^2)^{3/2}} dx \\ &= \int \frac{\sqrt{5} \cos \theta d\theta}{5^{3/2} \cos^3 \theta} \\ &= \frac{1}{5} \int \sec^2 \theta d\theta = \frac{1}{5} \tan \theta + C = \frac{1}{5} \frac{x}{\sqrt{5-x^2}} + C \end{aligned}$$

Let $x = \sqrt{5} \sin \theta$,
 $d\theta = \sqrt{5} \cos \theta d\theta$

$\sec \theta = \frac{1}{\cos \theta}$

$\sec^2 \theta = \frac{1}{\cos^2 \theta}$

EXAMPLE 1 Evaluate $\int \frac{1}{(5-x^2)^{3/2}} dx$.



$$\sin \theta = \frac{x}{\sqrt{5}} \quad x = \sqrt{5} \sin \theta$$

$$\cos \theta = \frac{\sqrt{5-x^2}}{\sqrt{5}}$$

$$\tan \theta = \frac{x}{\sqrt{5-x^2}}$$

$$\begin{aligned} & \int \frac{1}{(\sqrt[2]{\frac{5-x^2}{5}})^3} dx \\ &= \int \frac{1}{(\sqrt[2]{\frac{5-x^2}{5}})^3} dx \\ &= \int \frac{1}{(\sqrt[2]{\frac{5}{5-x^2}})^3} dx \\ &= \int \frac{1}{(\sqrt[2]{\frac{5}{x^2}})^3} dx \\ &= \int \frac{1}{(\sqrt[2]{\frac{5}{x^2}})^3} dx \end{aligned}$$

$$5^{\frac{3}{2}} = (\sqrt{5})^3$$

$$\frac{\sqrt{5}}{(\sqrt{5})^3} \cdot \frac{1}{x^{\frac{3}{2}}} dx$$

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The inverse tangent substitution

Integrals involving $\sqrt{a^2 + x^2}$ or $\frac{1}{x^2 + a^2}$ (where $a > 0$) are often simplified by the substitution

$$x = a \tan \theta \quad \text{or, equivalently, } \theta = \tan^{-1} \frac{x}{a}$$

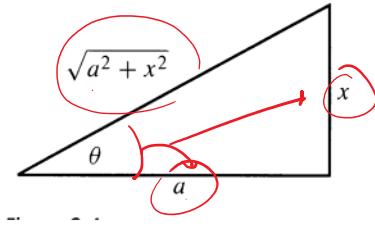
Since x can take any real value, we have $-\pi/2 < \theta < \pi/2$, so $\sec \theta > 0$ and

$$\sqrt{a^2 + x^2} = a \sqrt{1 + \tan^2 \theta} = a \sec \theta.$$

Other trigonometric functions of θ can be expressed in terms of x by referring to a right-angled triangle with legs a and x and hypotenuse $\sqrt{a^2 + x^2}$ (see Figure 6.4):

$$x^2 + a^2 = \text{Hyp}$$

Fig 6.4



$$\sin \theta = \frac{x}{\sqrt{a^2 + x^2}}$$

$$\cos \theta = \frac{a}{\sqrt{a^2 + x^2}}$$

$$\tan \theta = \frac{x}{a}$$

EXAMPLE 3 Evaluate (a) $\int \frac{1}{\sqrt{4+x^2}} dx$

$$\begin{aligned}
 (a) \quad & \int \frac{1}{\sqrt{4+x^2}} dx \quad \text{Let } x = 2 \tan \theta, \quad \leftarrow \\
 & \qquad \qquad \qquad dx = 2 \sec^2 \theta d\theta \quad \leftarrow \\
 & = \int \frac{2 \sec^2 \theta}{2 \sec \theta} d\theta \\
 & = \int \sec \theta d\theta \quad \cancel{=} \\
 & = \ln |\sec \theta + \tan \theta| + C = \ln \left| \frac{\sqrt{4+x^2}}{2} + \frac{x}{2} \right| + C \\
 & = \ln(\sqrt{4+x^2} + x) + C_1, \quad \text{where } C_1 = C - \ln 2.
 \end{aligned}$$

(Note that $\sqrt{4+x^2} + x > 0$ for all x , so we do not need an absolute value on it.)

The $\tan(\theta/2)$ Substitution

There is a certain special substitution that can transform an integral whose integrand is a rational function of $\sin \theta$ and $\cos \theta$ (i.e., a quotient of polynomials in $\sin \theta$ and $\cos \theta$) into a rational function of x . The substitution is

$$x = \tan \frac{\theta}{2} \quad \text{or, equivalently,} \quad \theta = 2 \tan^{-1} x.$$

Observe that

$$\cos^2 \frac{\theta}{2} = \frac{1}{\sec^2 \frac{\theta}{2}} = \frac{1}{1 + \tan^2 \frac{\theta}{2}} = \frac{1}{1 + x^2},$$

so

$$\begin{aligned}\cos \theta &= 2 \cos^2 \frac{\theta}{2} - 1 = \frac{2}{1 + x^2} - 1 = \frac{1 - x^2}{1 + x^2} \\ \sin \theta &= 2 \sin \frac{\theta}{2} \cos \frac{\theta}{2} = 2 \tan \frac{\theta}{2} \cos^2 \frac{\theta}{2} = \frac{2x}{1 + x^2}.\end{aligned}$$

Also, $dx = \frac{1}{2} \sec^2 \frac{\theta}{2} d\theta$, so

$$d\theta = 2 \cos^2 \frac{\theta}{2} dx = \frac{2 dx}{1 + x^2}.$$

The $\tan(\theta/2)$ substitution

If $x = \tan(\theta/2)$, then

$$\cos \theta = \frac{1-x^2}{1+x^2}, \quad \sin \theta = \frac{2x}{1+x^2}, \quad \text{and} \quad d\theta = \frac{2dx}{1+x^2}.$$

Note that $\cos \theta$, $\sin \theta$, and $d\theta$ all involve only rational functions of x . We examined general techniques for integrating rational functions of x in Section 6.2.

$$\begin{aligned} & \int \frac{1}{2+\cos \theta} d\theta && \text{Let } x = \tan(\theta/2), \text{ so} \\ & \cos \theta = \frac{1-x^2}{1+x^2}, && \\ & d\theta = \frac{2dx}{1+x^2} && \\ & = \int \frac{2dx}{1+x^2} = 2 \int \frac{1}{3+x^2} dx && \\ & = \frac{2}{\sqrt{3}} \tan^{-1} \frac{x}{\sqrt{3}} + C && \\ & = \frac{2}{\sqrt{3}} \tan^{-1} \left(\frac{1}{\sqrt{3}} \tan \frac{\theta}{2} \right) + C. && \end{aligned}$$