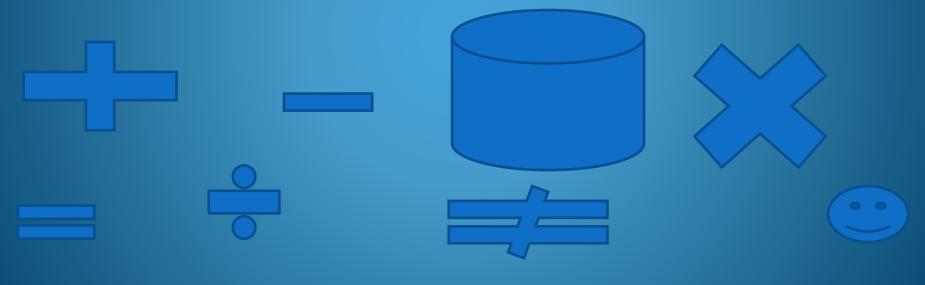
APPLIED MATHEMATICS-II



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Unit-5

Integration

Indefinite Integral

Definite Integral

Indefinite Integral

Antiderivative

- Inverse of differentiation is called Integration. Suppose F'(x)=f(x), then F(x) is called the integral or antiderivative of f(x).
- In general if F(x) is the antiderivative of f(x) and C is any constant then F(x)+C is also antiderivative of f(x) as

$$\frac{d}{dx}(F(x)+C) = F'(x) = f(x)$$

It means that if f(x) possesses an antiderivative then it possesses infinitely many antiderivatives.

Indefinite Integral

• Let f(x) is any function, then collection of all antiderivatives of f(x) is know as indefinite integral of f(x) and it is denoted by $\int f(x) dx$.

Hence
$$\frac{d}{dx}(F(x)+C)=f(x)$$
 iff $\int f(x)dx=F(x)+C$

where F(x) is antiderivative of f(x) and C is constant of integration.

Points to remember

$$\int \rightarrow \text{Sign of integration}$$
$$\int f(x) dx \rightarrow \text{Integration of } f(x) \text{ with respect to } x$$

Some Basic Formulas:

1

$$\int x^{n} dx = \frac{x^{n+1}}{n+1} + C, \text{ where } n \neq -$$

$$\int e^{x} dx = e^{x} + C$$

$$\int a^{x} dx = \frac{a^{x}}{\log a} + C$$

$$\int \frac{1}{x} dx = \log|x| + C$$

 $\int \cos(x) \, dx = \sin(x) + C$ $\int \sec^2 x \, dx = \tan(x) + C$ $\cos e^2 x \, dx = -\cot(x) + C$ $\int \cot(x) \, dx = \log |\sin(x)| + C$ $\int \sec(x) \, dx = \log |\sec(x) + \tan(x)| + C$ $\sin(x) dx = -\cos(x) + C$ $\int \sec(x)\tan(x)\,dx = \sec(x) + C$ $\int \cos ec(x) \cot(x) \, dx = -\cos ec(x) + C$ $\int \tan(x) \, dx = -\log \left| \cos(x) \right| + C$ $\int \cos ec(x) \, dx = \log \left| \cos ec(x) - \cot(x) \right| + C$

Some Properties of Integration

$$\frac{d}{dx} \left(\int f(x) \, dx \right) = f(x)$$

$$\int \left(f(x) + g(x) \right) dx = \int f(x) \, dx + \int g(x) \, dx$$

$$\int \left(f(x) - g(x) \right) dx = \int f(x) \, dx - \int g(x) \, dx$$

$$\int K f(x) \, dx = K \int f(x) \, dx \quad \text{for some constant K}$$

Some Solved Problems

Q.1. Evaluate $\int (x^2 - 2x + 3) dx$

Sol. $\int (x^2 - 2x + 3) dx = \int x^2 dx - 2 \int x dx + 3 \int dx$ $=\frac{x^{3}}{3}-2\left(\frac{x^{2}}{2}\right)+3x+C$, where C is constant of integration $=\frac{x^3}{3}-x^2+3x+C$

of integration

Q.2. Evaluate
$$\int \left(2^x - \frac{3}{x} + \tan(x) - \cos(x)\right) dx$$

Sol.
$$\int \left(2^x - \frac{3}{x} + \tan(x) - \cos(x)\right) dx$$
$$= \int 2^x dx - 3\int \frac{1}{x} dx - \int \cos(x) dx$$
$$= \frac{2^x}{\log(2)} - 3\log|x| - \log|\cos(x)| - \sin(x) + C$$
where C is constant

of integration

Integration by Substitution

So many problems of integration can be solved easily by method of substitution. Two fundamental deductions are given below:

1. $\int \frac{f'(x)}{f(x)} dx = \log|f(x)|$ 2. $\int (f(x))^n f'(x) dx = \frac{(f(x))^{n+1}}{n+1} + C \text{ where } n \neq -1$ Note: Here we substitute f(x)=t f'(x) dx = dtand then integrate.

Solution by Substitution Method

Q.1. Evaluate

$$\int \frac{2x+3}{x^2+3x-8} \, dx$$

Sol. $Put x^2 + 3x - 8 = t$ $\Rightarrow (2x+3)dx = dt$ $\int \frac{2x+3}{x^2 + 3x - 8} dx = \int \frac{dt}{t}$ $= \log|t| + C$ $= \log|x^2 + 3x - 8| + C$

Q.**2**. Evaluate

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

Sol. $Put \ e^{x} - e^{-x} = t$ $\Rightarrow (e^{x} + e^{-x})dx = dt$ $\int \frac{e^{x} + e^{-x}}{e^{x} - e^{-x}} dx = \int \frac{dt}{t}$ $= \log|t| + C$ $= \log|e^{x} - e^{-x}| + C$

To solve integrals of the form: $\int \sin px \cos qx \, dx$, $\int \cos px \sin qx \, dx$,

 $\int \cos px \, \cos qx \, dx \, \& \int \sin px \, \sin qx \, dx$

Here we will use the following trigonometric relations:

(i) $2\sin A\cos B = \sin(A+B) + \sin(A-B)$ (ii) $2\cos A\sin B = \sin(A+B) - \sin(A-B)$ (iii) $2\cos A\cos B = \cos(A-B) + \cos(A+B)$ (iv) $2\sin A\sin B = \cos(A-B) - \cos(A+B)$

Example:

Q.1. Evaluate $\int 2\cos 6x \cos 4x \, dx$

Sol. $\int 2\cos 6x \cos 4x \, dx = \int [\cos(6x - 4x) + \cos(6x + 4x)] dx$ $= \int [\cos(2x) + \cos(10x)] dx$ $= \frac{\sin 2x}{2} + \frac{\sin 10x}{10} + C$ $\begin{bmatrix} used \int \cos(ax + b) dx = \frac{\sin(ax + b)}{a} + C \end{bmatrix}$

To solve integrals of the form:

 $\int \sin^m x \cos^n x \, dx$, where m and n are positive integers.

1. If m is odd then substitute $\cos x = t$.

2. If n is odd then substitute sin x = t.

3. If both m and n are odd then we can substitute either $\cos x = t$ or $\sin x = t$.

Example:

Q.1. Evaluate $\int \sin^6 x \cos^3 x \, dx$

Sol. Let $I = \int \sin^6 x \cos^3 x \, dx$ $= \int \sin^{6} x \cos^{2} x \cos x \, dx = \int \sin^{6} x \left(1 - \sin^{2} x\right) \cos x \, dx$ Put $\sin x = t$, then $\cos x \, dx = dt$ $\therefore I = \int t^{6} (1 - t^{2}) dt = \int (t^{6} - t^{8}) dt = \frac{t'}{7} - \frac{t^{9}}{9} + C$ $=\frac{\sin^7 x}{7} - \frac{\sin^9 x}{9} + C$

Some Special Integrals

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

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

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

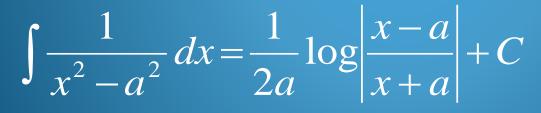
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$$\int \frac{-1}{x^2 + a^2} dx = \frac{1}{a} \cot^{-1} \left(\frac{x}{a} \right) + 0$$

$$\int \frac{1}{\sqrt{x^2 + a^2}} \, dx = \log \left| x + \sqrt{x^2 + a^2} \right| + C$$

$$\int \frac{1}{\sqrt{x^2 - a^2}} \, dx = \log \left| x + \sqrt{x^2 - a^2} \right| + C$$

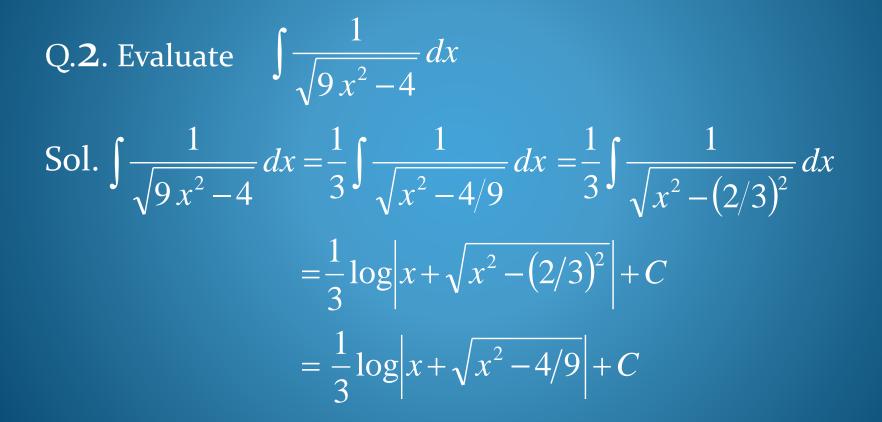


$$\int \frac{1}{a^2 - x^2} \, dx = \frac{1}{2a} \log \left| \frac{a + x}{a - x} \right| + C$$

Examples:

Q.1. Evaluate
$$\int \frac{1}{9+16x^2} dx$$

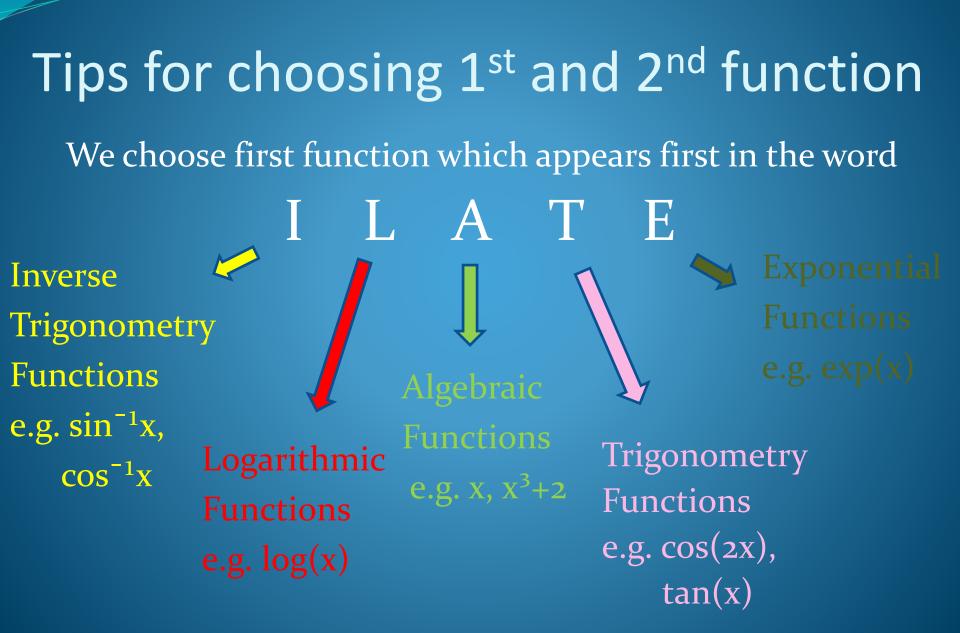
Sol. $\int \frac{1}{9+16x^2} dx = \frac{1}{16} \int \frac{1}{x^2+9/16} dx = \frac{1}{16} \int \frac{1}{x^2+(3/4)^2} dx$
 $= \frac{1}{16} \times \frac{1}{3/4} \tan^{-1} \left(\frac{x}{3/4}\right) + C$
 $= \frac{1}{12} \tan^{-1} \left(\frac{4x}{3}\right) + C$



Product Rule of Integration

$$\int u v \, dx = u \int v \, dx - \int \left(\frac{du}{dx} \int v \, dx\right) dx$$

here u and v both are functions of 'x'. u is the first function and v is the second function.



Some Problems on Product Rule

Q.1. Evaluate $\int x \cos 2x \, dx$

Sol.
$$\int x \cos 2x \, dx = x \int \cos 2x \, dx - \int \left(\frac{dx}{dx} \int \cos 2x \, dx\right) dx$$
$$= x \frac{\sin 2x}{2} - \int \frac{\sin 2x}{2} \, dx + C$$
$$= \frac{x \sin 2x}{2} + \frac{\cos 2x}{4} + C$$

Q.2. Evaluate $\int x e^{-2x} dx$ Sol. $\int x e^{-2x} dx = x \int e^{-2x} dx - \int \left(\frac{dx}{dx} \int e^{-2x} dx\right) dx$ $=x\frac{e^{-2x}}{-2} - \int \frac{e^{-2x}}{-2} dx + C$ $=\frac{-x e^{-2x}}{2} - \frac{e^{-2x}}{4} + C$

To solve integrals of the form:

$$\int e^x (f(x) + f'(x)) dx$$

$$\int e^{x} (f(x) + f'(x)) dx = \int e^{x} f(x) dx + \int e^{x} f'(x) dx$$

= $f(x) \int e^{x} dx - \int (f'(x) \int e^{x} dx) dx + \int e^{x} f'(x) dx$
= $f(x) e^{x} - \int f'(x) e^{x} dx + \int e^{x} f'(x) dx + C$
= $f(x) e^{x} + C$

Example Q.1. Evaluate $\int e^x \left(\sin^{-1} x + \frac{1}{\sqrt{1 - r^2}} \right) dx$ Sol. $\int e^{x} \left(\sin^{-1} x + \frac{1}{\sqrt{1 - r^{2}}} \right) dx$ $=\sin^{-1} x \int e^{x} dx - \int \left(\frac{d \sin^{-1} x}{dx} \int e^{x} dx\right) dx + \int e^{x} \frac{1}{\sqrt{1-x^{2}}} dx$ $|=\sin^{-1} x e^{x} - \int \frac{1}{\sqrt{1-x^{2}}} e^{x} dx + \int e^{x} \frac{1}{\sqrt{1-x^{2}}} dx + C$ $=\sin^{-1} x e^{x} + C$

Definite Integral

Definite Integral

 Let f(x) be any function and F(x) be the antiderivative of f(x) defined on [a , b], then

$$\int_{a}^{b} f(x) dx = \left[F(x) \right]_{a}^{b} = F(a) - F(b)$$

is called the definite integral of f(x) with respect to x from x=a to x=b.

- 'a' is called the lower limit of integration and 'b' is called the upper limit of integration.
- Note: While evaluating definite integral, arbitrary constant 'C' is not added as it cancels automatically.

Some Solved Problems

Q.1. Evaluate $\int (-x^2 + 2x + \sqrt{x}) dx$

Sol. $\int_{1}^{3} (-x^{2} + 2x + \sqrt{x}) dx = \left[-\frac{x^{3}}{3} + x^{2} + \frac{2}{3} x^{\frac{3}{2}} \right]_{1}^{3}$ $= \left[-\frac{3^{3}}{3} + 3^{2} + \frac{2}{3} 3^{\frac{3}{2}} \right] - \left[-\frac{1^{3}}{3} + 1^{2} + \frac{2}{3} 1^{\frac{3}{2}} \right]$ $= -2\sqrt{3} - \frac{4}{3}$

Q.2. Evaluate
$$\int_{-3}^{-1} \frac{1}{x} dx$$

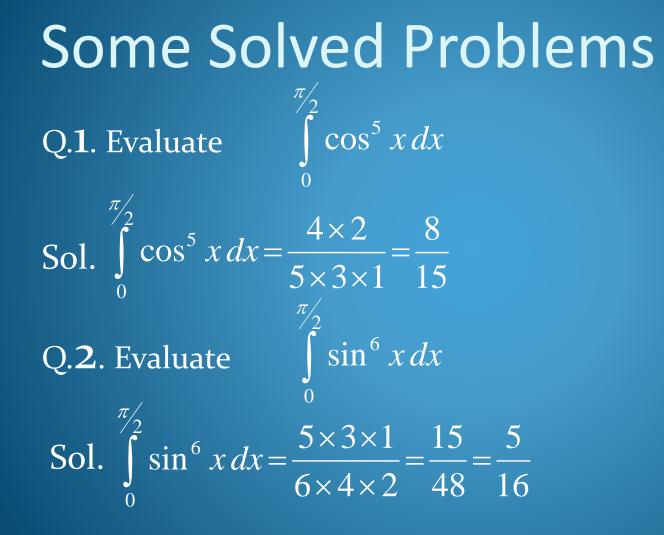
Sol. $\int_{-3}^{-1} \frac{1}{x} dx = [\log|x|]_{-3}^{-1} = \log|-1| - \log|-3| = \log|-1| - \log|3| = \log(\frac{1}{3})$
Q.3. Evaluate $\int_{0}^{1} \frac{1}{\sqrt{1 - x^2}} dx$
Sol. $\int_{0}^{1} \frac{1}{\sqrt{1 - x^2}} dx = [\sin^{-1} x]_{0}^{1}$
 $= \sin^{-1}1 - \sin^{-1}0$
 $= \frac{\pi}{2} - 0 = \frac{\pi}{2}$

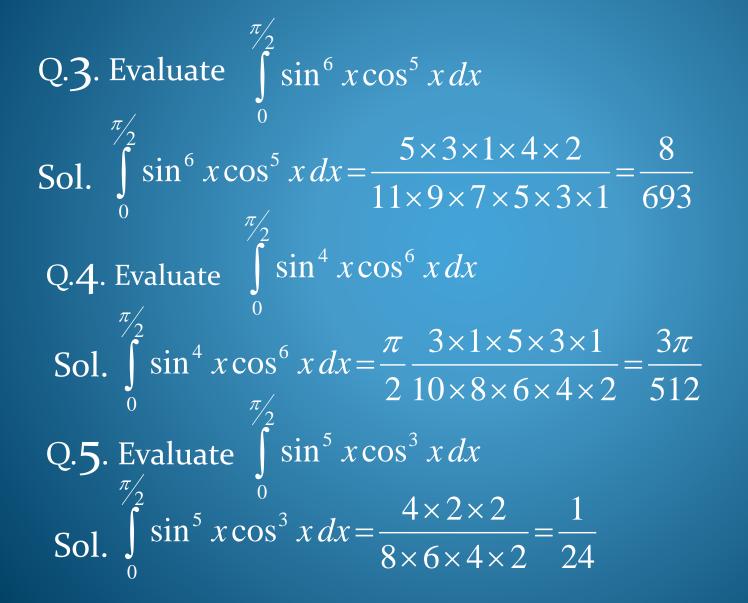
Some Standard Results 1. To evaluate $\int_{1}^{\pi/2} \sin^n x \, dx$ or $\int_{1}^{\pi/2} \cos^n x \, dx$ where n is positive integer. Case (i) : When n is an odd positive integer $\int_{-\infty}^{\pi/2} \sin^n x \, dx = \int_{-\infty}^{\pi/2} \cos^n x \, dx = \frac{(n-1)(n-3)\dots upto \text{ positive factor}}{n(n-2)\dots upto \text{ positive factor}}$ Case (ii) : When n is an even positive integer $\int_{-\infty}^{\pi/2} \sin^n x \, dx = \int_{-\infty}^{\pi/2} \cos^n x \, dx = \frac{\pi}{2} \frac{(n-1)(n-3)\dots up to \ positive \ factor}{n(n-2)\dots up to \ positive \ factor}$

2. To evaluate $\int_{1}^{\frac{n}{2}} \sin^n x \cos^m x \, dx$

where n and m both are positive integer. Case (i) : When either n or m or both are odd. $\int_{1}^{\pi/2} \sin^n x \cos^m x \, dx$

((n-1)(n-3)...upto + ve factor)((m-1)(m-3)...upto + ve factor)(n+m)(n+m-2)...upto positive factor Case (ii) : When either n or m or both are odd. $\int \frac{1}{\sin^n x \cos^m x \, dx}$ $=\frac{\pi}{2} \frac{((n-1)(n-3)\dots upto + ve\ factor)((m-1)(m-3)\dots upto + ve\ factor)}{(n+m)(n+m-2)\dots upto\ positive\ factor}$





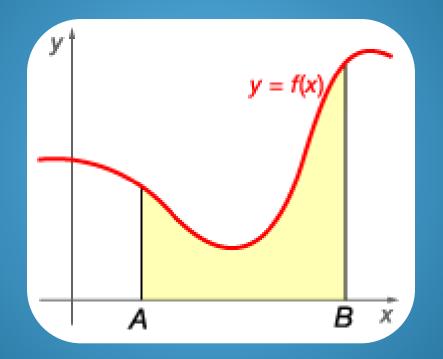
Applications of Integration

Definite Integral as Area Under a Curve

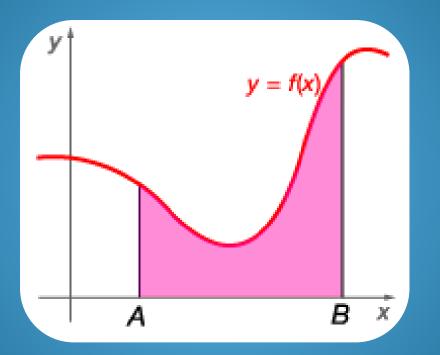
 If f(x) be a continuous non-negative function in [a, b]. Then the area bounded by the curve y=f(x), the ordinates x=a, x=b and the x-axis is given by

$$\int_{a}^{b} f(x) dx$$

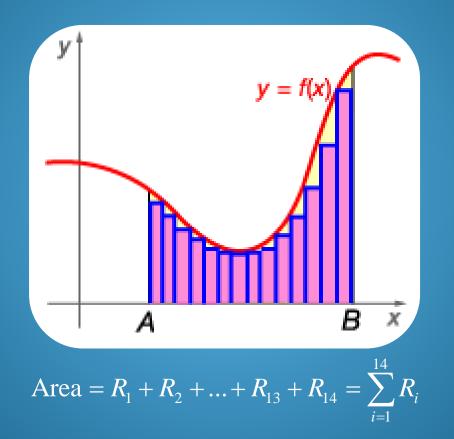
Area Under the Curve



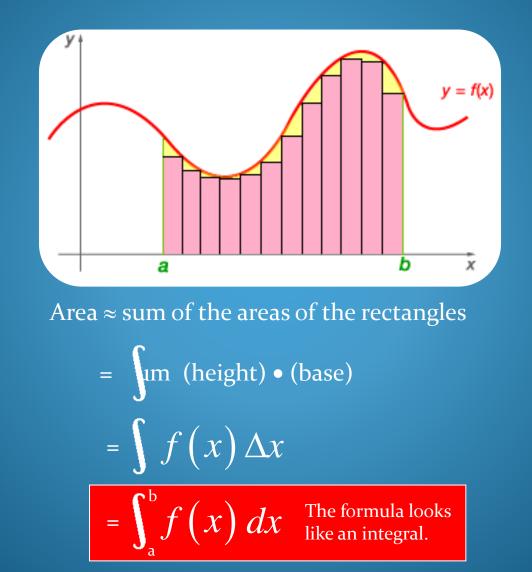
How to find the area under a curve, between x=A, x=B and above the x-axis?



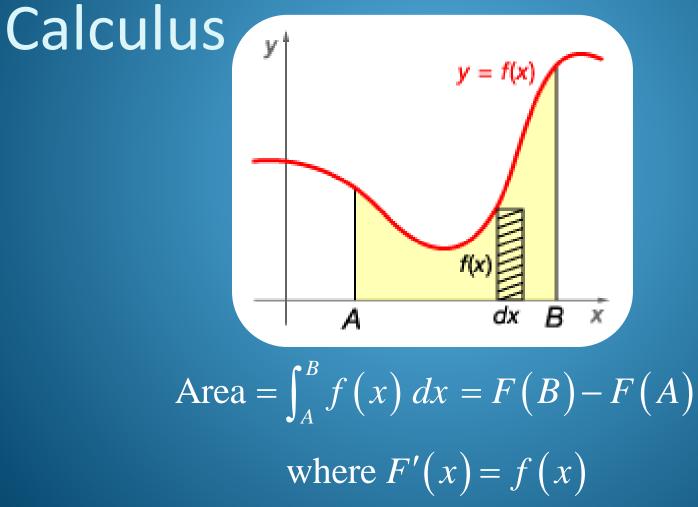
It is possible to find the exact area by letting the width of each rectangle approach zero. Doing this generates an infinite number of rectangles.



As the number of rectangles used to approximate the area of the region increases, the approximation becomes more accurate.



The Fundamental Theorem of



Conclusion

- As the number of rectangles used to approximate the area of the region increases, the approximation becomes more accurate.
- It is possible to find the exact area by letting the width of each rectangle approach zero. Doing this generates an infinite number of rectangles.
- The Fundamental Theorem of Calculus enables us to evaluate definite integrals. This empowers us to find the area between a curve and the x-axis.

Some Solved Problems

Q.1. Evaluate the area under the curve y = 2x+1, between the ordinates x=0, x=2 and the x-axis. Sol. The given curve is y = 2x+1. Also y is continues non-negative function between x=0 and x=2. Thus the curve lies above the x-axis. So, Required Area = $\int_{0}^{2} y \, dx = \int_{0}^{2} (2x+1) \, dx = \left[2 \frac{x^2}{2} + x \right]_{0}^{2}$ $= \left| 2\left(\frac{2^2}{2}\right) + 2 \right| - 0 = 6 \, sq. \, units$

Q.2. Find the area under the curve y²=x, between the ordinates x=1, x=4 and the x-axis in the first quadrant.

Sol. y²=x is a right handed parabola which is symmetric about x-axis. Area bounded by this parabola between x=1 and x=4 in first quadrant is given by:

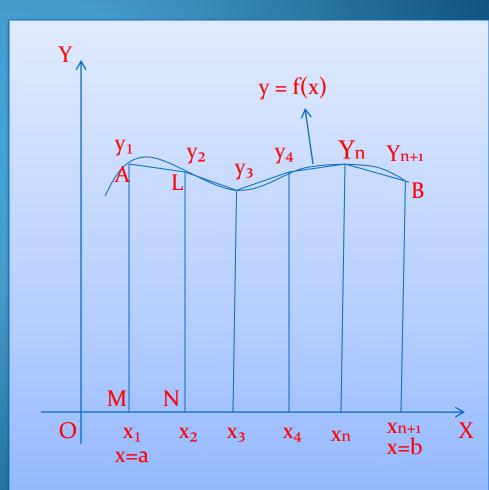
$$\int_{1}^{4} y \, dx = \int_{1}^{4} \sqrt{x} \, dx = \left[\frac{x^{3/2}}{3/2}\right]_{1}^{7}$$
$$= \left[\frac{2}{3}x^{3/2}\right]_{1}^{4} = \left[\frac{2}{3}\left(4^{3/2}\right)\right] - \left[\frac{2}{3}\left(1^{3/2}\right)\right]$$
$$= \frac{16}{3} - \frac{2}{3} = \frac{14}{3} \text{ sq. units}$$

Numerical Integration

- Numerical integration is a process to evaluate the definite integral from the tabulated vales of the Integrand. We will the following rules to find the approximate area under the curve:
 - 1. Trapezoidal Rule
 - 2. Simpson's Rule

1. Trapezoidal Rule

Let AB be the graph of the curve y=f(x) between x=a and x=b. Divide the interval [a, b] into n equal subintervals. So width of each subinterval is $h = \frac{b-a}{a}$. n We get n+1 values of x on x-axis i.e. $x_1, x_2, x_3, \dots, x_n, x_{n+1}$ and there corresponding n+1 values of y i.e. $y_1, y_2, y_3, ..., y_n, y_{n+1}$



Now area under AP is approximately equal to the area of the Trapezium ALNM = $\frac{h}{2}(y_1 + y_2)$

So, Total area under the curve AB is given by $\int y \, dx =$ Sum of Areas of all Trapeziums $=\frac{h}{2}(y_1 + y_2) + \frac{h}{2}(y_2 + y_3) + \dots + \frac{h}{2}(y_n + y_{n+1})$ $=\frac{h}{2}[(y_1 + y_{n+1}) + 2(y_2 + y_3 + \dots + y_n)]$ Required Area = $\int y \, dx = \frac{h}{2} [(y_1 + y_{n+1}) + 2(y_2 + y_3 + ... + y_n)]$

2. Simpson's Rule

Let AB be the graph of the curve y=f(x) between x=a and x=b. Divide the interval [a , b] into **2**n equal subintervals. So width of each subinterval is $h=\frac{b-a}{n}$. As number of intervals is even so that the number of ordinates is odd.

 $y_{1}, y_{2}, y_{3}, ..., y_{2n}, y_{2n+1} \text{ be the ordinates.}$ The approximate area under the curve is given by: $\int_{a}^{b} y \, dx = \frac{h}{3} \left[(y_{1} + y_{2n+1}) + 2(y_{3} + y_{5} + ... + y_{2n-1}) + 4(y_{2} + y_{4} + ... + y_{2n}) \right]$

Observations:

- In the Simpson's one third rule n is always even.
- In the Trapezoidal rule n may be even or odd.
- The results given by Simpson's rule are more accurate than the results given by Trapezoidal rule.
- n = number of subintervals
- a = lower limit
- b = upper limit

•
$$h = \frac{b-a}{n}$$

Some Solved Problems

Q.1. Find the area under the curve $y = x^2$ by Trapezoidal Rule using 7 equal intervals where $0 \le x \le 7$.

=0+5=5

=0+6=6

= 0 + 7 = 7

Ans. Here
$$y = x^2$$
, $a = 0$, $b = 7$, $n = 7$
 $h = \frac{b-a}{n} = \frac{7-0}{7} = 1$
 $x_1 = a = 0$
 $x_2 = a + h = 0 + 1 = 1$
 $x_3 = a + 2h = 0 + 2 = 2$
 $x_4 = a + 3h = 0 + 3 = 3$
 $b = 7$, $n = 7$
 $x_5 = a + 4h = 0 + 4 = 4$
 $x_6 = a + 5h = 0 + 4 = 4$
 $x_6 = a + 5h = 0 + 4 = 4$
 $x_7 = a + 5h = 0 + 4 = 4$
 $x_7 = a + 5h = 0 + 4 = 4$
 $x_7 = a + 5h = 0 + 4 = 4$
 $x_8 = a + 6h = 0 + 7 = 7$

$$y_1 = x_1^2 = 0^2 = 0$$
 $y_5 = x_5^2 = 4^2 = 16$ $y_2 = x_2^2 = 1^2 = 1$ $y_6 = x_6^2 = 5^2 = 25$ $y_3 = x_3^2 = 2^2 = 4$ $y_7 = x_7^2 = 6^2 = 36$ $y_4 = x_4^2 = 3^2 = 9$ $y_8 = x_8^2 = 7^2 = 49$

X y <u>Using Trapezoidal rule:</u> Required Area = $\int_{0}^{1} x^{2} dx = \frac{h}{2} [(y_{1} + y_{8}) + 2(y_{2} + y_{3} + y_{4} + y_{5} + y_{6} + y_{7})]$ $=\frac{1}{2}\left[\left(0+49\right)+2\left(1+4+9+16+25+36\right)\right]=\frac{231}{2}=115.5$

Q.2. Evaluate
$$\int_{0}^{1} \frac{1}{1+x} dx$$
 by Trapezoidal rule using 8 equal Intervals.

Ans. Here
$$y = \frac{1}{1+x}$$
, $a = 0$, $b = 1$, $n = 8$
 $h = \frac{b-a}{n} = \frac{1-0}{8} = 0.125$

x	0	0.125	0.250	0.375	0.500	0.625	0.750	0.875	1
У	1	0.8889	0.8	0.7273	0.6667	0.6154	0.5714	0.5333	0.5

<u>Using Trapezoidal rule:</u>

Required Area
$$= \int_{0}^{1} \frac{1}{1+x} dx$$

$$=\frac{0.125}{2}\left[\left(1+0.5\right)+2\left(0.8889+0.8+0.7273+0.6667+0.6154+0.5714+0.5333\right)\right]$$

$$= \frac{0.125}{2} [1.500 + 2(4.803)]$$
$$= \frac{0.125}{2} [11.106]$$
$$= \frac{1.38825}{2} = 0.6941$$

Q.3. Evaluate $\int_{1}^{9} (x^2 + 1) dx$ by Simpson's rule using 8 equal Intervals.

Ans. Here
$$y = x^2 + 1$$
, $a = 1$, $b = 9$, $n = 8$
 $h = \frac{b-a}{n} = \frac{9-1}{8} = 1$

X	1	2	3	4	5	6	7	8	9
у	2	5	10	17	26	37	50	65	82

Using Simpson's rule:

Required Area = $\int_{1}^{9} (x^{2}+1)dx$ = $\frac{1}{3}[(2+82)+2(10+26+50)+4(5+17+37+65)]$ = $\frac{1}{3}[84+172+496]$ = $\frac{752}{3}=250.67$