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DIFFERENTIAL CALCULUS

1. (a) Can you see directly why this integral is 0?

$$\int e^{-7x} \, \mathrm{d}x = \frac{-1}{7} e^{-7x} + C.$$

$$\int \sqrt{5x} \, dx = \sqrt{5} \int x^{1/2} \, dx = \sqrt{5} \cdot \frac{2x^{3/2}}{3} + C.$$

$$\int_0^\infty \frac{e^{-\sqrt{x}}}{\sqrt{x}} dx = -2e^{-\sqrt{x}} \bigg|_{x=0}^{x=\infty} = 2.$$

$$\int_{2}^{8} \frac{1}{x} dx = \ln|x| \Big|_{x=2}^{x=8} = \ln 8 - \ln 2 = \ln 4.$$

$$\int \, \mathrm{d}x = \int 1 \, \mathrm{d}x = x + C.$$

2. Recall the formula

$$\int f(x) \cdot g'(x) \, \mathrm{d}x = f(x) \cdot g(x) - \int f'(x) \cdot g(x) \, \mathrm{d}x.$$

(a) For $f(x) = \ln(\sin x)$ and $g'(x) = \cos x$, we compute

$$\int \cos x \ln(\sin x) dx = \ln(\sin x) \cdot \sin x - \int \frac{\cos x}{\sin x} \cdot \sin x dx$$
$$= \ln(\sin x) \cdot \sin x - \sin x + C$$
$$= \sin x \cdot (\ln(\sin x) - 1) + C.$$

(b) Set f(x) = x and $g'(x) = \frac{1}{\cos^2 x}$;

$$\int \frac{x}{\cos^2 x} dx = x \tan x - \int \tan x dx$$
$$= x \tan x + \ln|\cos x| + C.$$

(c) Set $f_1(x) = x^3$ and $g'_2(x) = e^x$;

$$\int x^3 e^x \, \mathrm{d}x = x^3 e^x - 3 \int x^2 e^x \, \mathrm{d}x.$$

Solutions to Problem Set 3

Now integrate by parts again with $f_2(x) = x^2$ and $g'_2(x) = e^x$;

$$\int 3x^2 e^x \, \mathrm{d}x = x^2 e^x - 2 \int x e^x \, \mathrm{d}x.$$

We also solve the last integral by parts with $f_3(x) = x$ and $g'_3(x) = e^x$;

$$\int xe^x \, \mathrm{d}x = xe^x - \int e^x \, \mathrm{d}x = xe^x - e^x + C.$$

The final result is therefore

$$x^{3}e^{x} - 3x^{2}e^{x} + 6xe^{x} - 6e^{x} + C = e^{x}(x^{3} - 3x^{2} + 6x - 6) + C.$$

(d) Set $f(x) = \ln(x^2 + 1)$ and g'(x) = 1;

$$\int \ln(x^2 + 1) \, dx = \int 1 \cdot \ln(x^2 + 1) \, dx$$

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

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

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

$$= x \ln(x^2 + 1) - 2x + 2 \arctan(x) + C.$$

(e) Proceed with $f(x) = \ln(x)$ and g'(x) = x;

$$\int x \ln x \, dx = \frac{x^2}{2} \ln(x) - \frac{1}{2} \int \frac{x^2}{x} \, dx$$
$$= \frac{x^2}{2} \ln(x) - \frac{1}{4} x^2 + C.$$

(f) For $f(x) = \sin x$ and $g'(x) = \sin x$;

$$\int \sin^2 x \, \mathrm{d}x = -\sin x \cos x + \int \cos^2 x \, \mathrm{d}x,$$

thus

$$\int \sin^2 x - \int \cos^2 x \, \mathrm{d}x = -\sin x \cos x.$$

Since $\int \sin^2 x + \int \cos^2 x \, dx = x + C_1$, we can sum the latter two expressions to conclude that

$$\int \sin^2 x \, \mathrm{d}x = \frac{1}{2}(x - \sin x \cos x) + C.$$

Bonus: We have $\int_0^{\pi/2} \sin^2 x dx = \int_0^{\pi/2} \cos^2 x dx$ (since $\cos(x) = \sin(x + \pi/2)$), and adding these give $\pi/2$ by the identity $\sin^2 x + \cos^2 x = 1$. Thus, we have $\int_0^{\pi/2} \sin^2 x dx = \pi/4$. (Alternatively, we can use the half-angle formula.)

3. (a) The two graphs intersect when f(x) = g(x):

$$4x^3 + 2x^2 - 5x - 2 = 2x^2 - x - 2$$

simplifies to

$$(x+1)x(x-1) = 0,$$

and we therefore deduce that $x_1 = -1, x_2 = 0, x_3 = 1$.

(b)

$$\int_{x_1}^{x_3} (f(x) - g(x)) dx = \int_{-1}^{1} (4x^3 - 4x) dx$$
$$= x^4 - 2x^2 \Big|_{x=-1}^{x=1}$$
$$= 0.$$

(c) Where the graph of f is above g, integrate f(x) - g(x). Otherwise, integrate g(x) - f(x). The area A of the shaded region is therefore

$$A = \int_{-1}^{0} (f(x) - g(x)) dx + \int_{0}^{1} (g(x) - f(x)) dx$$
$$= \int_{-1}^{0} (4x^{3} - 4x) dx + \int_{0}^{1} (4x - 4x^{3}) dx$$
$$= x^{4} - 2x^{2} \Big|_{x=-1}^{x=0} + 2x^{2} - x^{4} \Big|_{x=0}^{x=1} = 2.$$

- 4. Consider a value $x \in (0,1)$ where $f(x) \neq 0$; assume WLOG that f(x) = c > 0. Take a small interval [a,b] around this point where f(x) > c/2 (this is possible, by continuity!) and a function g(x) which is zero on [0,a] and [b,1] but positive inside (a,b) and greater than 1 on some interval (c,d) where a < c and d < b (think why such a function exists!). Then, the integral $\int_0^1 f(x)g(x)dx = \int_a^b f(x)g(x)dx \geq \int_c^d f(x)g(x)dx \geq \int_c^d c/2 \cdot 1dx > 0$, a contradiction. A similar argument deals with the cases x = 0, 1.
- 5. Remember that

$$\frac{\mathrm{d}}{\mathrm{d}x} \int_{g(x)}^{h(x)} f(t) \, \mathrm{d}t = f(h(x)) \cdot h'(x) - f(g(x)) \cdot g'(x)$$

by the chain rule and the second fundamental theorem of calculus. In particular,

$$f'(x) = \frac{2\sin(2x)}{2x} - \frac{\sin x}{x}.$$

Local extrema occurs in points x for which f'(x) = 0, namely when $\sin 2x = \sin x$. By the double angle formula, $\sin 2x = 2\sin x\cos x$, thus the above condition is satisfied for $\sin x = 0$, or for $\cos x = \frac{1}{2}$. In our range, this occurs when $x = \pi$, or $x = \frac{\pi}{3}$.

Using the second derivative test, we see that $f''(\pi) > 0$, and $f''(\frac{\pi}{3}) < 0$, thus only $x = \frac{\pi}{3}$ gives a local maximum.