

indefinite integrals and definite integrals (Serie 01)

Exercise 1 : Give the primitive functions of the following functions :

$$f_1 : x \mapsto a, \quad f_2 : x \mapsto x, \quad f_3 : x \mapsto \frac{1}{x}, \quad f_4 : x \mapsto \cos x, \quad f_5 : x \mapsto \sin x$$

$$f_6 : x \mapsto \cosh x, \quad f_7 : x \mapsto \sinh x, \quad f_8 : x \mapsto e^{2x}, \quad f_9 : x \mapsto x^2, \quad f_{10} : x \mapsto \frac{1}{\cos^2(x)}$$

Exercise 2 : Prove the validity of the following integrals :

$$1) \int \sqrt[n]{x^m} dx = \frac{n}{m+n} x^{\frac{m+n}{n}} + c_1, \quad 2) \int (\sqrt{x} + 1)(x - \sqrt{x} + 1) dx = \frac{2}{5} (\sqrt{x})^5 + x + c_2,$$

$$3) \int \frac{\sqrt{x} + x^3 e^x + x^2}{x^3} dx = \frac{-2}{3x\sqrt{x}} + e^x + \ln(x) + c_3, \quad 4) \int \frac{1 + \cos^2(x)}{1 + \cos(2x)} dx = \frac{1}{2} \tan x + \frac{1}{2} c_4 x + c_5,$$

$$5) \int \arctan(x) dx = x \arctan(x) - \frac{1}{2} \ln(x^2 + 1) + c_6,$$

where c_1, c_2, c_3, c_4, c_5 and c_6 are real constants.

Exercise 3 : 1) Calculate the following integrals :

$$I_1 = \int_0^1 (x^2 + x) dx, \quad I_2 = \int_1^2 \left(e^x + \frac{1}{x} \right) dx, \quad I_3 = \int_0^{\frac{\pi}{2}} (\cos x + \sin x) dx, \quad I_4 = \int_0^1 \frac{1}{1+x^2} dx,$$

$$I_5 = \int_0^1 x\sqrt{x^2+1} dx, \quad I_6 = \int_0^{\frac{\pi}{4}} \sin^3(x) \cos(x) dx, \quad I_7 = \int_0^{\frac{\pi}{2}} \frac{\cos(x)}{\sin x + \cos x} dx,$$

2) Using integration by parts, calculate the following integrals :

$$I_8 = \int_1^2 x^2 \ln(x) dx, \quad I_9 = \int_0^1 \ln(1+x^2) dx, \quad I_{10} = \int_0^1 \arctan(x) dx.$$

Exercise 4 : Calculate the integrals of the following rational functions :

$$I_1 = \int_0^1 \frac{x^2 + x}{x^2 + 2x + 1} dx, \quad I_2 = \int_1^2 \frac{x + 1}{x^2 + x + 1} dx, \quad I_3 = \int_2^3 \frac{x + 2}{x(x-1)} dx,$$

$$I_4 = \int_0^{\frac{\pi}{4}} \frac{1}{1 + \tan^2(x)} dx, \quad I_5 = \int_{-\frac{\pi}{2}}^0 \frac{-\cos^2(x) + -1}{1 + \cos x} dx, \quad I_6 = \int_1^4 \frac{\sqrt{1 + \sqrt{x}}}{\sqrt{x}} dx,$$

$$I_7 = \int_0^1 \frac{\sqrt{x}}{1 + \sqrt{x}} dx, \quad I_8 = \int_0^{\sqrt{2}} \frac{x}{x^4 + 4} dx.$$

Exercise 5 : We consider the integral $I_n = \int_0^{\frac{\pi}{2}} x^n \sin(x) dx$, for every natural number n

of \mathbb{N} .

1) Calculate I_0 and I_1 .

2) Using integration by parts, find a recurring relation between I_n and I_{n+2} , then deduce I_2 and I_3 .

Exercise 6 : 1) Calculate the following two integrals ($[\cdot]$ denotes the integer part) :

$$I_1 = \int_{-1}^4 [x] dx, \quad I_2 = \int_0^1 [3x^2] dx.$$

2) Prove that : $\lim_{n \rightarrow \infty} \int_0^{2\pi} \frac{\sin(nx)}{n^2 + x^2} dx = 0$.

Exercise 7 : Using the Riemann sum, calculate the following integral : $\int_0^1 x^2 dx$.

Reminder : $\sum_{k=1}^n k^2 = \frac{n(n+1)(2n+1)}{6}$.

Exercise 8 : Using the Cauchy-Schwarz inequality, prove that for $b > a > 0$ then :

$$\int_a^b \frac{1}{x} dx < \frac{b-a}{\sqrt{ab}}.$$

Exercise 9 : Let n be from \mathbb{N} and $I_n = \int_0^{\frac{\pi}{4}} \tan^n(x) dx$.

1- Prove that : $\forall n \in \mathbb{N}; I_n > 0$.

2- Determine the relationship between I_n and I_{n+2} .

3- Prove that the sequence (I_n) is convergent, then calculate its limit.

4- Calculate (I_1) and then conclude (I_3) .

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Exercise 3 : Calculate de definite integrals :

$$I_1 = \frac{5}{6}, \quad I_2 = e^2 + \ln(2) - e, \quad I_3 = 2, \quad I_4 = \frac{\pi}{4},$$

$$I_5 = \frac{1}{3} (2\sqrt{2} - 1), \quad I_6 = \frac{1}{16}, \quad I_7 = \frac{\pi}{4}.$$

2) Using integration by parts, calculate the following integrals :

$$I_8 = \frac{8}{3} \ln(2) - \frac{7}{9}, \quad I_9 = \ln(2) + \frac{\pi}{2} - 2, \quad I_{10} = \frac{\pi}{4} - \frac{1}{2} \ln(2).$$

Exercise 4 : Calculate the integrals of the following rational functions :

$$I_1 = 1 - \ln(2), \quad I_2 = \frac{1}{2} \ln\left(\frac{7}{3}\right) + \frac{1}{\sqrt{3}} \arctan\left(\frac{5}{\sqrt{3}}\right) - \frac{\pi}{3\sqrt{3}},$$

$$I_3 = 5 \ln(2) - 2 \ln(3), \quad I_4 = \frac{1}{4} + \frac{\pi}{8}, \quad I_5 = \frac{\pi}{2} + 1,$$

$$I_6 = \frac{4}{3} (3\sqrt{3} - 2\sqrt{2}), \quad I_7 = 2 \ln(2) - 1, \quad I_8 = \frac{\pi}{16}.$$

Exercise 5 :

1) $I_0 = 1$ and $I_1 = 1$.

2) The reccuring relation between I_n and I_{n+2} is given by :

$$I_{n+2} = (n+2) \left(\frac{\pi}{2}\right)^{n+1} - (n+1)(n+2)I_n.$$

If $n = 0$ we get : $I_2 = \pi - 2$.

If $n = 1$ we get : $I_3 = \frac{3\pi^2}{4} - 6$.

Exercise 6 : 1) Calculate the following two integrals ($[\cdot]$ denotes the integer part) :

$$I_1 = \int_{-1}^4 [x] dx = 5, \quad I_2 = \int_0^1 [3x^2] dx = \frac{2\sqrt{3} - \sqrt{2} - 1}{\sqrt{3}}.$$

2) Prove that : $\lim_{n \rightarrow \infty} \int_0^{2\pi} \frac{\sin(nx)}{n^2+x^2} dx = 0$. (we use the squeeze theorem)

Exercise 7 : Using the Riemann sum, we get : $\int_0^1 x^2 dx = \frac{1}{3}$.

Exercise 9 : Let n be from \mathbb{N} and $I_n = \int_0^{\frac{\pi}{4}} \tan^n(x) dx$.

1- Prove that : $\forall n \in \mathbb{N}; I_n > 0$.

2- The recuring relation between I_n and I_{n+2} is given by :

$$I_{n+2} + I_n = \frac{1}{n+1}.$$

3- The sequence (I_n) is convergent, and

$$\lim_{n \rightarrow +\infty} I_n = 0.$$

4- If $n = 1$ we use integral, we get : $I_1 = \ln \frac{\sqrt{2}}{2}$.

If $n = 3$ we get : $I_3 = \frac{1}{2} - \ln \frac{\sqrt{2}}{2}$.