

Calculus 2

Adi Gluckskin
Arazim

March 15, 2015

1 Before you start

Definition: a function $f = \frac{P}{Q}$ where P and Q are polynomials is called a rational function. When $\deg Q > \deg P$ then f is called a simple rational function. If on top of that, f is of the following types:

1. $\frac{A}{(x-a)^n} n \geq 1, A, a \in \mathbb{R}$
2. $\frac{Ax+B}{(x^2+px+q)^n}, p^2 - 4q < 0, A, B \in \mathbb{R}, n \geq 1$

Then f is an elementary rational function.

1.1 Working stages

1. Changing a general function to a rational function.
2. Moving from a certain rational function to a simple rational function.
3. Moving from a simple rational function to an elementary rational function.
4. Solving the integral of elementary rational functions.

1.2 Claim

The following always happen

1.

$$\int \frac{A}{x-a} = A \cdot \ln|x-a| + c$$

2.

$$n > 1, \int \frac{A}{(x-a)^n} = \frac{A}{(1-n)(x-a)^{n-1}} + c$$

3.

$$\int \frac{Ax+B}{x^2+px+q} = \frac{A}{2} \ln(x^2+px+q) + \frac{B - \frac{A \cdot q}{2}}{\sqrt{q - (\frac{p}{2})^2}} \cdot \arctan\left(\frac{x + \frac{p}{2}}{\sqrt{q - (\frac{p}{2})^2}}\right) + c$$

4.

$$I_n = \int \frac{1}{(x^2+px+q)^n} \Rightarrow I_{n+1} = \frac{x + \frac{p}{2}}{2n(q - (\frac{p}{2})^2)(x^2+px+q)^n} + \frac{2n-1}{2n(q - (\frac{p}{2})^2)} \cdot I_n$$

5.

$$\int \frac{Ax+B}{(x^2+px+q)^n} = \frac{A}{2(1-n)(x^2+px+q)^{n-1}} + (B - \frac{A \cdot p}{2}) \cdot I_n$$

1.3 Proof

1.4 Moving from a simple rational function to a sum of elementary ones

Order of operations: $R(x) = \frac{P(x)}{Q(x)}$

1. We will split $Q(x)$ to a product of irreducible items. (The items are: $(x-a)^n, (x^2+px+q)^n, p^2-4q < 0$)

$$Q(x) = Q_1 \cdot Q_2 \cdot \dots \cdot Q_n$$

2. for every item of the type $Q_i = (x-a)^k$ we will write the sum $\frac{A_1}{x-a} + \frac{A_2}{(x-a)^2} + \dots + \frac{A_n}{(x-a)^k}$ and for every item of the type $Q = (x^2+px+q)^k$ we will write the sum: $\frac{A_1+B_1}{x^2+px+q} + \frac{A_2+B_2}{(x^2+px+q)^2} + \dots + \frac{A_k+B_k}{(x^2+px+q)^k}$

If $\deg P < \deg Q$ then we will split the denominator. $\frac{P}{Q} = \frac{P}{Q_1 \cdot Q_2} = \frac{A_1}{x-a} + \frac{A_2}{(x-a)^2} + \dots + \frac{A_n}{(x-a)^k} + \frac{A_1+B_1}{x^2+px+q} + \frac{A_2+B_2}{(x^2+px+q)^2} + \dots + \frac{A_l+B_l}{(x^2+px+q)^l}$

1.5 Examples

1. $\frac{1}{x^2-1}, P=1, Q=x^2+1 = (x+1) \cdot (x-1), \frac{1}{x^2-1} = \frac{A}{x+1} + \frac{B}{x-1} \Rightarrow 1 = A(x-1) + B(x+1) = x(A+B) + B-A \Rightarrow \begin{cases} A+B=0 \\ B-A=1 \end{cases} \Rightarrow A=-B=-\frac{1}{2} \Rightarrow \frac{1}{x^2-1} = \frac{-1}{2(x-1)} + \frac{1}{2(x+1)}$

2. $\frac{x+3}{(x-1)^2 \cdot (x+1)^3} = \frac{A_1}{x-1} + \frac{A_2}{(x-1)^2} + \frac{B_1}{x+1} + \frac{B_2}{(x+1)^2} + \frac{B_3}{(x+1)^3} \Rightarrow x+3 = (x-1)(x+1)^3 A_1 + A_2(x+1)^3 + B_1(x+1)^2(x-1)^2 + (x+1)(x-1)^2 B_2 + (x-1)^2 B_3$
 $\underline{x=1}: 4 = A_2 \cdot 8 \Rightarrow A_2 = \frac{1}{2}$
 $\underline{x=-1}: 2 = B_3 \cdot 4 \Rightarrow B_3 = \frac{1}{2}$
 $x \in \{\frac{1}{2}, -\frac{1}{2}, 0\}$
 Answer:

$$\frac{x+3}{(x+1)^3(x-1)^2} = -\frac{5}{8} \cdot \frac{1}{x-1} + \frac{1}{2} \cdot \frac{1}{(x-1)^2} + \frac{5}{8} \cdot \frac{1}{x+1} + \frac{3}{4} \cdot \frac{1}{(x+1)^2} + \frac{1}{2} \cdot \frac{1}{(x+1)^3}$$

- 3.

$$\frac{1}{(x-1)(x^2+1)} = \frac{A}{x-1} + \frac{Bx+C}{x^2+1} \Rightarrow 1 = A(x^2+1) + (x-1)(Bx+C) = x^2(A+B) + x(C-B) + A-C \Rightarrow \begin{cases} A+B=0 \\ C-B=0 \\ A-C=1 \end{cases} \Rightarrow A = \frac{1}{2}, B=C = -\frac{1}{2}$$

1.6 Moving from a rational function to a simple rational function

In order to move from a general rational function to a simple function, we will use long division.

- 1.

$$\frac{x^3-2x-1}{x^2+3} = x - \frac{5x+1}{x^2+3}$$

$$\begin{array}{r} x \\ x^2+3 \overline{) x^3-2x-1} \\ \underline{-x^3-3x} \\ -5x \end{array}$$

2.

$$\begin{array}{r} \frac{x^3+1}{x+1} = x^2 - x + 1 \\ x+1 \overline{) \begin{array}{r} x^3 \\ - x^3 - x^2 \\ \hline - x^2 \\ x^2 + x \\ \hline x + 1 \\ - x - 1 \\ \hline 0 \end{array} \end{array}$$

1.7 Full example

$$\int \frac{x^4}{x^3 + x^2 - x - 1} = ?$$

Stage 2

$$\begin{array}{r} x^3 + x^2 - x - 1 \overline{) \begin{array}{r} x^4 \\ - x^4 - x^3 + x^2 + x \\ \hline - x^3 + x^2 + x \\ x^3 + x^2 - x - 1 \\ \hline 2x^2 \\ - 1 \end{array} \end{array}$$

$$\int \frac{x^4}{x^3 + x^2 - x - 1} = x - 1 + \frac{2x^2 - 1}{x^3 + x^2 - x - 1}$$

Stage 3 Guiding line we will find the roots and divide $\overline{Q}(x - a)$ for the root a.

$$\begin{array}{r} x-1 \overline{) \begin{array}{r} x^3 + x^2 - x - 1 \\ - x^3 + x^2 \\ \hline 2x^2 - x \\ - 2x^2 + 2x \\ \hline x - 1 \\ - x + 1 \\ \hline 0 \end{array} \end{array}$$

$$= (x+1)^2(x-1)$$

$$\begin{aligned} \frac{2x^2 - 1}{(x-1)(x+1)^2} &= \frac{A}{x-1} + \frac{B_1}{x+1} + \frac{B_2}{(x+1)^2} \Rightarrow 2x^2 - 1 = \\ A(x+1)^2 + B_1(x^2 - 1) + B_2(x-1) &= x^2(A+B_1) + x(2A+B_2) + A - B_1 - B_2 \end{aligned}$$

We will compare the coefficients

$$\begin{cases} a + B_1 = 2 \\ 2A + B_2 = 0 \\ A - B_1 - B_2 = (-1) \end{cases} \Rightarrow A = \frac{1}{4}, B_1 = \frac{7}{4}, B_2 = -\frac{1}{2}$$

Stage 4:

$$\int \frac{x^4}{x^3 + x^2 - x - 1} = \int x - 1 + \frac{1}{4} \int \frac{1}{x+1} - \frac{1}{2} \int \frac{1}{(x+1)^2} = \dots$$

1.8 Example from a test

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

Stage 2:

$$Q = (x^2)(x + 1) = (x + 1)^2(x - 1) = x^3 + x^2 - x - 1$$

$$\begin{array}{r} 1 \\ x^3 + x^2 - x - 1 \overline{) x^3} \\ \underline{-x^3 - x^2 + x + 1} \\ -x^2 + x + 1 \end{array}$$

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

Stage 3:

$$\frac{x^2 - x - 1}{x^3 + x^2 - x - 1} = \frac{x^2 - x - 1}{(x^2 - 1)(x + 1)} = \frac{A}{x - 1} + \frac{B_1}{x + 1} + \frac{B_2}{(x + 1)^2} \Rightarrow x^2(A + B_1) + x(2A + B_2) + A - B_1 - B_2$$

$$\begin{cases} A + B_1 = 1 \\ 2A + B_2 = -1 \\ A - B_1 - B_2 = -1 \end{cases}$$

$$f(x) = \frac{A}{x - 1} + \frac{B_1}{x + 1} + \frac{B_2}{(x + 1)^2}$$

$$\lim_{x \rightarrow 1} f(x) \cdot (x - 1) = \frac{1}{4} = A$$

$$\lim_{a \rightarrow -1} f(x) \cdot (x + 1)^2 = \frac{1}{2} = C$$

$$\lim_{x \rightarrow 1} (f(x) - \frac{1}{2} \cdot \frac{1}{(x + 1)^2})^{x+1} = \dots = \frac{5}{4} = B$$

$$\int f(x) = \int 1 + \frac{1}{4} \int \frac{1}{x - 1} \pm \frac{5}{4} \int \frac{1}{x + 1} + \frac{1}{2} \int \frac{1}{(x + 1)^2}$$

1.9 Moving from a general function to a rational function

Signs: we will mark with $R(f_1(x), f_2(x) \dots f_k(x))$ a rational function where f_j are its variables.
for example:

$$h = \frac{\cos x + 1}{\sin^2 x + \cos x + 7}, R = \frac{x + 1}{y^2 + x + 7}, f_1 = \cos x, f_2 = \sin x, h = R(f_1, f_2)$$

1.9.1 example

1.

$$f = R(x, \sqrt[m]{\frac{ax+b}{cx+d}}), t = \sqrt[m]{\frac{ax+b}{cx+d}}, x(t) = \frac{b - t^m \cdot d}{t^m \cdot c - a} \int R(x, \sqrt[m]{\frac{ax+b}{cx+d}}) = R\left(\frac{b - t^m \cdot d}{t^m \cdot c - a}, t\right) \cdot x'(t) dt$$

because $x(t)$ is a rational function so also $x'(t)$ therefore a rational function.

For example:

$$\int \frac{x^3 \sqrt{\frac{x+1}{x-1}}}{2x+3 \sqrt{\frac{x+1}{x-1}}} = [t = \sqrt[3]{\frac{x+1}{x-1}}, x = \frac{1+t^3}{t^3-1}, dx = \frac{3t^2}{(t^3-1)^2}] = \int \frac{\frac{1+t^3}{t^3-1} \cdot t}{2 \cdot \frac{1+t^3}{t^3-1} + t} \cdot \frac{3t^2}{(t^3-1)^2} dt$$

another example: $\frac{1}{1+\sqrt{x}} = \int \frac{1}{1+t} \cdot 2t dt = \dots$

2.

$$f = R(x, \sqrt[m_1]{\frac{ax+b}{cx+d}}, \dots, \sqrt[m_k]{\frac{ax+b}{cx+d}}) m = \prod_{j=1}^k m_j, t = \sqrt[m]{\frac{ax+b}{cx+d}}, m_j \sqrt[m]{\frac{ax+b}{cx+d}} = t^{\frac{m}{m_j}}, m = \text{lcm}(m_1, \dots, m_k)$$

3. $f = R(x, \sqrt{ax^2 + bx + c})$

- if $a \neq 0$

$$\sqrt{ax^2 + bx + c} = t - \sqrt{a} \cdot x \Leftrightarrow ax^2 + bx + c = t^2 - 2tx\sqrt{a} + ax^2 \Rightarrow x = \frac{t^2 - c}{b + 2\sqrt{a} \cdot t}$$

- if $c \neq 0$

$$\sqrt{ax^2 + bx + c} = x \cdot t + \sqrt{c}$$

- if there are two roots :

$$x^2 + bx + c = a(x - x_1)(x - x_2) \Leftrightarrow \sqrt{ax^2 + bx + c} = \sqrt{a} \cdot \sqrt{(x - x_1)(x - x_2)} = \sqrt{a}(x - x_1) \cdot \sqrt{\frac{x - x_2}{x - x_1}}$$

4.

$$f(x) = R(\sin x, \cos x) t = \tan\left(\frac{x}{2}\right), x = 2 \arctan t \begin{cases} \cos x = \frac{1 - \tan^2(\frac{x}{2})}{1 + \tan^2(\frac{x}{2})} = \frac{1 - t^2}{1 + t^2} \\ \sin x = \frac{2 \tan(\frac{x}{2})}{1 + \tan^2(\frac{x}{2})} = \frac{2t}{1 + t^2} \end{cases}$$

5.

$$\int R(x, \sqrt{a^2 - x^2}), x = \arcsin t$$

6.

$$\int R(x, \sqrt{x^2 - a^2}), x = \frac{a}{\cos t}$$

7.

$$\int R(x, \sqrt{x^2 + a^2}), x = a \cdot \tan t$$

Simple example:

$$\int \frac{dx}{\sin^3 x} = \int \frac{1}{(\frac{2t}{1+t^2})^3} \cdot \frac{2}{1+t^2} dt, t = \tan x$$

Final example:

$$\int \frac{x^2}{\sqrt{9+x^2}} = \int \frac{9 \tan^2 t}{\sqrt{9+9 \tan^2 t}} \cdot \frac{3}{\cos^2 t} dt = \int \frac{9 \frac{\sin^2 t}{\cos^2 t}}{\sqrt{1 + \frac{\sin^2 t}{\cos^2 t}}} \cdot \frac{1}{\cos^2 t} dt = 9 \int \frac{\sin^2 t}{\cos^3 t} dt = 9 \int R(\sin x, \cos x)$$