

Applied Math

Lesson 4

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Integral calculus

The process of integration reverses the process of differentiation. In differentiation, if $f(x) = 2x^2$ then f'(x) = 4x. Thus the integral of 4x is $2x^2$ i.e. integration is the process of moving from f'(x) to f(x). Hence:

In integration the variable of integration is shown by adding *d* (the variable) after the function to be integrated

Thus $\int 4x \, dx$ means 'the integral of 4x with respect to x' (J. O. Bird 2017)

the differential coefficient of $2x^2+7$ is also 4x. To allow for the possible presence of a constant, whenever the process of integration is performed, a constant '*c*' is added to the result.

Thus
$$\int 4x \, \mathrm{d}x = 2x^2 + c$$



The general solution of integrals of the form ax^n

The general solution of integrals of the form $\int ax^n dx$, where *a* and *n* are constants is given by:

$$\int ax^n \, \mathrm{d}x = \frac{ax^{n+1}}{n+1} + c$$

Using this rule gives:

(i)
$$\int 3x^4 dx = \frac{3x^{4+1}}{4+1} + c = \frac{3}{5}x^5 + c$$

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

 $2x^{-1} - 2$

$$=\frac{2x}{-1}+c=\frac{2}{x}+c$$
, and

(iii)
$$\int \sqrt{x} \, dx = \int x^{\frac{1}{2}} \, dx = \frac{x^{\frac{1}{2}+1}}{\frac{1}{2}+1} + c = \frac{x^{\frac{3}{2}}}{\frac{3}{2}} + c$$

 $=\frac{2}{3}\sqrt{x^3}+c$



(J. O. Bird 2017)



When a sum of several terms is integrated the result is the sum of the integrals of the separate terms. For example:



$$\int (3x + 2x^2 - 5) dx$$

$$= \int 3x dx + \int 2x^2 dx - \int 5 dx$$
(Obtained from J. O. Bird 2017)
$$= \frac{3x^2}{2} + \frac{2x^3}{3} - 5x + c$$
Integration is the reverse process differentiation the standard integrals listed in below table
(i) $\int ax^n dx = \frac{ax^{n+1}}{n+1} + c$
(except when $n = -1$)
(ii) $\int \cos ax dx = \frac{1}{a} \sin ax + c$
(iii) $\int \sin ax dx = -\frac{1}{a} \cos ax + c$
(iv) $\int \sec^2 ax dx = \frac{1}{a} \tan ax + c$
(v) $\int \csc^2 ax dx = \frac{1}{a} \tan ax + c$
(v) $\int \csc^2 ax dx = -\frac{1}{a} \cot ax + c$
(v) $\int \csc^2 ax dx = -\frac{1}{a} \cot ax + c$

Problem 1. Determine
$$\int \left(4 + \frac{3}{7}x - 6x^2\right) dx$$
Solution:

$$= 4x + \left(\frac{3}{7}\right) \frac{x^{1+1}}{1+1} - (6) \frac{x^{2+1}}{2+1} + c$$

$$= 4x + \left(\frac{3}{7}\right) \frac{x^2}{2} - (6) \frac{x^3}{3} + c$$
(Obtained from J. O. Bird 2017)
Problem 2. Determine $\int (1-t)^2 dt$
Solution:

$$\int (1-2t+t^2) dt = t - \frac{2t^{1+1}}{1+1} + \frac{t^{2+1}}{2+1} + c$$

$$= t - \frac{2t^2}{2} + \frac{t^3}{3} + c$$
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Solution: (a) From Table 37.1(ii),

$$\int 4\cos 3x \, \mathrm{d}x = (4)\left(\frac{1}{3}\right)\sin 3x + c$$

$$=\frac{4}{3}\sin 3x + c$$

(b) From Table 37.1(iii),

Problem 4. Determine (a) $\int 4\cos 3x \, dx$ (b) $\int 5\sin 2\theta \, d\theta$

$$\int 5\sin 2\theta \,\mathrm{d}\theta = (5)\left(-\frac{1}{2}\right)\cos 2\theta + c$$

$$=-\frac{5}{2}\cos 2\theta+c$$





Problem 5. Determine (a) $\int 5e^{3x} dx$ (b) $\int \frac{2}{3e^{4t}} dt$ (a) From Table 37.1(viii), Solution: $\int 5 e^{3x} dx = (5) \left(\frac{1}{3}\right) e^{3x} + c = \frac{5}{3} e^{3x} + c$ (b) $\int \frac{2}{3e^{4t}} dt = \int \frac{2}{3} e^{-4t} dt = \left(\frac{2}{3}\right) \left(-\frac{1}{4}\right) e^{-4t} + c$ $=-\frac{1}{6}e^{-4t}+c=-\frac{1}{6e^{4t}}+c$ Problem 6. Determine (a) $\int \frac{3}{5r} dx$ (b) $\int \left(\frac{2m^2+1}{m}\right) dm$ (a) $\int \frac{3}{5x} dx = \int \left(\frac{3}{5}\right) \left(\frac{1}{x}\right) dx = \frac{3}{5} \ln x + c$ Solution: (J. O. Bird 2017) (from Table 37.1(ix)) (b) $\int \left(\frac{2m^2+1}{m}\right) \mathrm{d}m = \int \left(\frac{2m^2}{m} + \frac{1}{m}\right) \mathrm{d}m$ $=\int \left(2m+\frac{1}{m}\right) \mathrm{d}m$ $=\frac{2m^2}{2}+\ln m+c$



Definite integrals

Integrals containing an arbitrary constant c in their results are called indefinite integrals since their precise value cannot be determined without further information. Definite integrals are those in which

limits are applied. If an expression is written as $[x]_a^b$, 'b' is called the upper limit and 'a' the lower limit. The operation of applying the limits is defined as $[x]_a^b = (b) - (a).$

The increase in the value of the integral x^2 as x increases from 1 to 3 is written as $\int_1^3 x^2 dx$.

Applying the limits gives:

$$\int_{1}^{3} x^{2} dx = \left[\frac{x^{3}}{3} + c\right]_{1}^{3} = \left(\frac{3^{3}}{3} + c\right) - \left(\frac{1^{3}}{3} + c\right)$$
$$= (9 + c) - \left(\frac{1}{3} + c\right) = 8\frac{2}{3}$$



Problem 7. Determine
$$\int_{0}^{\frac{\pi}{2}} 3\sin 2x \, dx$$

Solution:
$$= \left[(3) \left(-\frac{1}{2} \right) \cos 2x \right]_{0}^{\frac{\pi}{2}} = \left[-\frac{3}{2} \cos 2x \right]_{0}^{\frac{\pi}{2}}$$
$$= \left\{ -\frac{3}{2} \cos 2 \left(\frac{\pi}{2} \right) \right\} - \left\{ -\frac{3}{2} \cos 2(0) \right\}$$
$$= \left\{ -\frac{3}{2} \cos \pi \right\} - \left\{ -\frac{3}{2} \cos 0 \right\}$$
$$= \left\{ -\frac{3}{2} (-1) \right\} - \left\{ -\frac{3}{2} (1) \right\} = \frac{3}{2} + \frac{3}{2} = 3$$

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Algebraic substitutions

With algebraic substitutions, the substitution usually made is to let u be equal to f(x) such that f(u)du is a standard integral. It is found that integrals of the forms,

$$k \int [f(x)]^n f'(x) dx$$
 and $k \int \frac{f'(x)}{[f(x)]^n} dx$

(where k and n are constants) can both be integrated by substituting u for f(x).

Problem 8. Determine
$$\int \cos(3x+7) dx$$

Solution: $\int \cos(3x+7) dx$ is not a standard integral
Let $u = 3x + 7$ then $\frac{\alpha u}{dx} = 3$ and rearranging gives
 $dx = \frac{du}{3}$. Hence,
 $\int \cos(3x+7) dx = \int (\cos u) \frac{du}{3} = \int \frac{1}{3} \cos u du$,
which is a standard integral
 $= \frac{1}{3} \sin u + c$
Rewriting u as $(3x+7)$ gives:
 $\int \cos(3x+7) dx = \frac{1}{3} \sin(3x+7) + c$,





Problem 9. Find $\int (2x-5)^7 dx$ Let u = (2x - 5) then $\frac{du}{dx} = 2$ and $dx = \frac{du}{2}$ Solution: Hence $\int (2x-5)^7 \, \mathrm{d}x = \int u^7 \, \frac{\mathrm{d}u}{2} = \frac{1}{2} \int u^7 \, \mathrm{d}u$ $=\frac{1}{2}\left(\frac{u^8}{8}\right)+c=\frac{1}{16}u^8+c$ Rewriting *u* as (2x - 5) gives: $\int (2x-5)^7 \, \mathrm{d}x = \frac{1}{16}(2x-5)^8 + c$



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(J. O. Bird 2017)





Problem 10. Find $\int \frac{4}{(5x-3)} dx$

Solution:

Let
$$u = (5x - 3)$$
 then $\frac{du}{dx} = 5$ and $dx = \frac{du}{5}$
Hence

Hence

$$\int \frac{4}{(5x-3)} \, \mathrm{d}x = \int \frac{4}{u} \frac{\mathrm{d}u}{5} = \frac{4}{5} \int \frac{1}{u} \, \mathrm{d}u$$
$$= \frac{4}{5} \ln u + c = \frac{4}{5} \ln(5x-3) + c$$

 $=\frac{1}{3}e^{u} + c = \frac{1}{3}e^{6x-1} + c$

Problem 11. Evaluate $\int_0^1 2e^{6x-1} dx$

Let
$$u = 6x - 1$$
 then $\frac{du}{dx} = 6$ and $dx = \frac{du}{6}$
Hence

Solution:

Thus

$$\int_0^1 2e^{6x-1} dx = \frac{1}{3} [e^{6x-1}]_0^1 = \frac{1}{3} [e^5 - e^{-1}] = 49.35,$$

 $\int 2e^{6x-1} \, \mathrm{d}x = \int 2e^u \, \frac{\mathrm{d}u}{6} = \frac{1}{3} \int e^u \, \mathrm{d}u$



Problem 12. Evaluate
$$\int_{0}^{\frac{\pi}{6}} 24 \sin^{5} \theta \cos \theta \, d\theta$$
.
Solution: Let $u = \sin \theta$ then $\frac{du}{d\theta} = \cos \theta$ and $d\theta = \frac{du}{\cos \theta}$
Hence $\int 24 \sin^{5} \theta \cos \theta \, d\theta = \int 24u^{5} \cos \theta \frac{du}{\cos \theta}$
 $= 24 \int u^{5} du$, by cancelling
 $= 24 \frac{u^{6}}{6} + c = 4u^{6} + c = 4(\sin \theta)^{6} + c$
 $= 4 \sin^{6} \theta + c$ (J. O. Bird 2017)
Thus $\int_{0}^{\frac{\pi}{6}} 24 \sin^{5} \theta \cos \theta \, d\theta = [4 \sin^{6} \theta]_{0}^{\frac{\pi}{6}}$
 $= 4 \left[\left(\sin \frac{\pi}{6} \right)^{6} - (\sin 0)^{6} \right]$
EXAM PAPERS PRACTICE $= 4 \left[\left(\frac{1}{2} \right)^{6} - 0 \right] = \frac{1}{16} \text{ or } 0.0625$

Change of limits

When evaluating definite integrals involving substitutions it is sometimes more convenient to change the limits of the integral as shown in Problems 13

Evaluate
$$\int_{1}^{3} 5x\sqrt{(2x^{2}+7)} dx$$
, Solution:
Let $u = 2x^{2} + 7$, then $\frac{du}{dx} = 4x$ and $dx = \frac{du}{4x}$

It is possible in this case to change the limits of integration. Thus when x = 3, $u = 2(3)^2 + 7 = 25$ and when x = 1, $u = 2(1)^2 + 7 = 9$.

Hence

 $\int_{x=1}^{x=3} 5x\sqrt{(2x^2+7)} \, dx = \int_{u=9}^{u=25} 5x\sqrt{u} \frac{du}{4x}$ $= \frac{5}{4} \int_{9}^{25} \sqrt{u} \, du$ EXAM PAPERS PRACTICE $= \frac{5}{4} \int_{9}^{25} u^{\frac{1}{2}} \, du$

Thus the limits have been changed, and it is unneces sary to change the integral back in terms of x.

Thus
$$\int_{x=1}^{x=3} 5x\sqrt{(2x^2+7)} \, dx = \frac{5}{4} \left[\frac{u^2}{3/2} \right]_9^{25}$$
$$= \frac{5}{6} \left[\sqrt{u^3} \right]_9^{25} = \frac{5}{6} \left[\sqrt{25^3} - \sqrt{9^3} \right]$$
$$= \frac{5}{6} (125 - 27) = 81\frac{2}{3}$$



Integration using trigonometric and hyperbolic substitutions

Following Table gives a summary of the integrals that require the use of trigonometric and hyperbolic substitutions

$$f(x)$$
 $\int f(x) dx$ 1. $\cos^2 x$ $\frac{1}{2} \left(x + \frac{\sin 2x}{2} \right) + c$ 2. $\sin^2 x$ $\frac{1}{2} \left(x - \frac{\sin 2x}{2} \right) + c$ 3. $\tan^2 x$ $\tan x - x + c$ 4. $\cot^2 x$ $-\cot x - x + c$ 5. $\cos^m x \sin^n x$ (a) If either m or n is odd (but not both), use
 $\cos^2 x + \sin^2 x = 1$ (b) If both m and n are even, use either
 $\cos 2x = 2\cos^2 x - 1$ or $\cos 2x = 1 - 2\sin^2 x$



$$\begin{array}{rcl}
10. & \frac{1}{\sqrt{(a^2 - x^2)}} & \sin^{-1}\frac{x}{a} + c \\
11. & \sqrt{(a^2 - x^2)} & \frac{a^2}{2}\sin^{-1}\frac{x}{a} + \frac{x}{2}\sqrt{(a^2 - x^2)} + c \\
\hline
12. & \frac{1}{a^2 + x^2} & \frac{1}{a}\tan^{-1}\frac{x}{a} + c \\
\hline
13. & \frac{1}{\sqrt{(x^2 + a^2)}} & \sinh^{-1}\frac{x}{a} + c \\
& & & & & & & \\
14. & \sqrt{(x^2 + a^2)} & \frac{a^2}{2}\sinh^{-1}\frac{x}{a} + \frac{x}{2}\sqrt{(x^2 + a^2)} + c \\
\hline
15. & \frac{1}{\sqrt{(x^2 - a^2)}} & \cosh^{-1}\frac{x}{a} + c \\
& & & & & & \\
16. & \sqrt{(x^2 - a^2)} & \frac{x}{2}\sqrt{(x^2 - a^2)} - \frac{a^2}{2}\cosh^{-1}\frac{x}{a} + c \\
\hline
\end{array}$$





(J. O. Bird 2017)



_ITE Regal Problem 15. Find $3 \int \tan^2 4x \, dx$ EDUCATION Since $1 + \tan^2 x = \sec^2 x$, then $\tan^2 x = \sec^2 x - 1$ and $\tan^2 4x = \sec^2 4x - 1$. Solution: Hence $3 \int \tan^2 4x \, dx = 3 \int (\sec^2 4x - 1) \, dx$ $=3\left(\frac{\tan 4x}{4}-x\right)+c$ Determine $\int \sin^5 \theta \, d\theta$. Problem 16. Since $\cos^2 \theta + \sin^2 \theta = 1$ then $\sin^2 \theta = (1 - \cos^2 \theta)$. Solution: Hence $\int \sin^5 \theta \, d\theta$ $=\int \sin\theta(\sin^2\theta)^2 d\theta = \int \sin\theta(1-\cos^2\theta)^2 d\theta$ $= \int \sin\theta (1 - 2\cos^2\theta + \cos^4\theta) \,\mathrm{d}\theta$ $= \int (\sin \theta - 2\sin \theta \cos^2 \theta + \sin \theta \cos^4 \theta) d\theta$ EXAM PAPERS PRACTICE $= -\cos\theta + \frac{2\cos^3\theta}{3} - \frac{\cos^5\theta}{5} + c$ (J. O. Bird 2017)











Solution: From Problem 18

$$= \left[\sin^{-1} \frac{x}{3}\right]_{0}^{3}, \text{ since } a = 3$$

$$= (\sin^{-1} 1 - \sin^{-1} 0) = \frac{\pi}{2} \text{ or } 1.5708$$
Problem 20 Determine $\int \frac{1}{\sqrt{(x^{2} + a^{2})}} dx.$
Solution:
$$= \sinh^{-1} \frac{x}{a} + c, \text{ since } x = a \sinh \theta$$
Problem 21. Evaluate $\int_{0}^{2} \frac{1}{\sqrt{(x^{2} + 4)}} dx,$
Solution:
$$= \left[\sinh^{-1} \frac{x}{2}\right]_{0}^{2} \text{ or } (C + a) \left[\ln\left\{\frac{x + \sqrt{(x^{2} + 4)}}{2}\right\}\right]_{0}^{2} = \left[\ln\left(\frac{2 - a}{a}\right)\right]_{0}^{2}$$

 \int_{0}



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Obtained from J. O. Bird 2017) $\left(\frac{+\sqrt{8}}{2}\right) - \ln\left(\frac{0+\sqrt{4}}{2}\right)$

 $= \ln 2.4142 - \ln 1 = 0.8814,$

Integration by parts

From the product rule of differentiation:

$$\frac{\mathrm{d}}{\mathrm{d}x}(uv) = v\frac{\mathrm{d}u}{\mathrm{d}x} + u\frac{\mathrm{d}v}{\mathrm{d}x},$$

where *u* and *v* are both functions of *x*. Rearranging gives: $u\frac{dv}{dx} = \frac{d}{dx}(uv) - v\frac{du}{dx}$ Integrating both sides with respect to *x* gives:

$$\int u \frac{\mathrm{d}v}{\mathrm{d}x} \,\mathrm{d}x = \int \frac{\mathrm{d}}{\mathrm{d}x} (uv) \,\mathrm{d}x - \int v \frac{\mathrm{d}u}{\mathrm{d}x} \,\mathrm{d}x$$

or

$$\int u \frac{\mathrm{d}v}{\mathrm{d}x} \,\mathrm{d}x = uv - \int v \frac{\mathrm{d}u}{\mathrm{d}x} \,\mathrm{d}x$$
$$\int u \,\mathrm{d}v = uv - \int v \,\mathrm{d}u$$







Problem 22 Determine $\int x \cos x \, dx$. Solution:

From the integration by parts formula,

$$\int u \, \mathrm{d}v = uv - \int v \, \mathrm{d}u$$

Let u = x, from which $\frac{du}{dx} = 1$, i.e. du = dx and let $dv = \cos x \, dx$, from which $v = \int \cos x \, dx = \sin x$. Expressions for u, du and v are now substituted into the 'by parts' formula as shown below.

$$\int \begin{bmatrix} u & dv \\ \int x & \cos x \, dx \end{bmatrix} = \begin{bmatrix} u & v & -\int v & du \\ (\sin x) & -\int (\sin x) & (dx) \end{bmatrix}$$

$$i.e. \int x \cos x \, dx = x \sin x - (-\cos x) + c$$

$$= x \sin x + \cos x + c$$
Obtained from J. O. Bird 2017

Problem 23 Find $\int 3te^{2t} dt$.



Solution: Let
$$u = 3t$$
, from which, $\frac{du}{dt} = 3$, i.e. $du = 3 dt$ and
let $dv = e^{2t} dt$, from which, $v = \int e^{2t} dt = \frac{1}{2}e^{2t}$
Substituting into $\int u \, dv = uv - \int v \, du$ gives:
 $\int 3te^{2t} dt = (3t)\left(\frac{1}{2}e^{2t}\right) - \int \left(\frac{1}{2}e^{2t}\right)(3 dt)$
 $= \frac{3}{2}te^{2t} - \frac{3}{2}\int e^{2t} dt$
 $= \frac{3}{2}te^{2t} - \frac{3}{2}\int e^{2t} dt$
Hence
 $\int 3t e^{2t} dt = \frac{3}{2}e^{2t}\left(t - \frac{1}{2}\right) + c$,



which may be checked by differentiating.

J. O. Bird 2017

Problem 24. Find $\int x \ln x \, dx$.

The logarithmic function is chosen as the '*u* part'. Thus when $u = \ln x$, then $\frac{du}{dx} = \frac{1}{x}$, i.e. $du = \frac{dx}{x}$ Letting dv = x dx gives $v = \int x dx = \frac{x^2}{2}$ Substituting into $\int u \, dv = uv - \int v \, du$ gives: $\int x \ln x \, \mathrm{d}x = (\ln x) \left(\frac{x^2}{2}\right) - \int \left(\frac{x^2}{2}\right) \frac{\mathrm{d}x}{x}$ $=\frac{x^2}{2}\ln x - \frac{1}{2}\int x \, dx$ $=\frac{x^2}{2}\ln x - \frac{1}{2}\left(\frac{x^2}{2}\right) + c$ Hence $\int x \ln x \, dx = \frac{x^2}{2} \left(\ln x - \frac{1}{2} \right) + c$ or $\frac{x^2}{4}(2\ln x - 1) + c$





Some applications of integration



There are a number of applications of integral calculus in engineering. The determination of areas, mean and r.m.s. values, volumes, centroids and second moments of area.



Problem 25. Determine the area between the curve $y = x^3 - 2x^2 - 8x$ and the x-axis. $y = x^3 - 2x^2 - 8x = x(x^2 - 2x - 8) = x(x + 2)(x - 4)$ When y = 0, x = 0 or (x + 2) = 0 or (x - 4) = 0, i.e. when y = 0, x = 0 or -2 or 4, which means that the curve crosses the x-axis at 0, -2, and 4. Since the curve is a continuous function, only one other co-ordinate value needs to be calculated before a sketch of the curve can be produced. When x = 1, y = -9, showing that the part of the curve between x = 0 and x = 4 is negative. A sketch of $y = x^3 - 2x^2 - 8x$ is shown in Fig. 38.2. (Another method of sketching Fig. 38.2 would have been to draw up a table of values). Shaded area $= \int_{-2}^{0} (x^3 - 2x^2 - 8x) dx - \int_{0}^{4} (x^3 - 2x^2 - 8x) dx$



Shaded area $= \int_{-2}^{0} (x^{3} - 2x^{2} - 8x) dx - \int_{0}^{4} (x^{3} - 2x^{2} - 8x) dx$ $= \left[\frac{x^{4}}{4} - \frac{2x^{3}}{3} - \frac{8x^{2}}{2}\right]_{-2}^{0} - \left[\frac{x^{4}}{4} - \frac{2x^{3}}{3} - \frac{8x^{2}}{2}\right]_{0}^{4}$ $= \left(6\frac{2}{3}\right) - \left(-42\frac{2}{3}\right) = 49\frac{1}{3} \text{ square units}$



References:

1. J. O. Bird (2017), Higher engineering mathematics Eighth ed.

2. K.A. Stroud (1995), Engineering mathematics Fourth ed.



