Definite Integration

1. Definition

If $\frac{d}{dx}[f(x)] = \phi(x)$ and a and b, are two values independent of variable x, then

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

is called **Definite Integral** of $\phi(x)$ within limits a and b. Here **a** is called the **lower limit** and **b** is called the **upper limit** of the integral. The interval [a, b] is known as **range of integration**. It should be noted that every definite integral has a unique value.

2. Properties of Definite Integral

[P-1]
$$\int_{a}^{b} f(x) dx = \int_{a}^{b} f(t) dt$$

i.e. the value of a definite integral remains unchanged if its variable is placed by any other symbol.

$$[\mathbf{P-2}] \qquad \int_{a}^{b} f(x) \, dx = -\int_{b}^{a} f(x) \, dx$$

i.e. the interchange of limits of a definite integral changes only its sign.

[P-3]
$$\int_{a}^{b} f(x) dx = \int_{a}^{c} f(x) dx + \int_{c}^{b} f(x) dx$$

where a < c < b.

or
$$\int_{a}^{b} f(x) dx = \int_{a}^{c_{1}} f(x) dx + \int_{c_{1}}^{c_{2}} f(x) dx + \dots + \int_{c_{n}}^{b} f(x) dx$$
 where $a < c_{1} < c_{2} < \dots + c_{n} < b$.

Generally this property is used when the integrand has two or more rules in the integration interval.

[P-4]
$$\int_0^a f(x) \, dx = \int_0^a f(a-x) \, dx \, .$$

Note :

This property can be used only when lower limit is zero. It is generally used for those complicated integrals whose denominators are unchanged when x is replaced by a-x. With the help of above property following integrals can be obtained-

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(i)
$$\int_0^{\pi/2} f(\sin x) \, dx = \int_0^{\pi/2} f(\cos x) \, dx$$

(ii)
$$\int_0^{\pi/2} f(\tan x) \, dx = \int_0^{\pi/2} f(\cot x) \, dx$$

(iii)
$$\int_0^{\pi/2} f(\sin 2x) \sin x \, dx = \int_0^{\pi/2} f(\sin 2x) \cos x \, dx$$

(iv)
$$\int_0^1 f(\log x) dx = \int_0^1 f[\log(1-x)] dx$$

(v)
$$\int_0^{\pi/2} \frac{\sin^n x}{\sin^n x + \cos^n x} dx =$$

$$\int_0^{\pi/2} \frac{\cos^n x}{\cos^n x + \sin^n x} \, \mathrm{d}x = \pi/4$$

(vi)
$$\int_0^{\pi/2} \frac{\tan^n x}{1 + \tan^n x} \, dx =$$

$$\int_0^{\pi/2} \frac{\cot^n}{1+\cot^n x} \, \mathrm{d}x = \pi/4$$

(vii)
$$\int_{0}^{\pi/2} \frac{1}{1 + \tan^{n} x} dx = \int_{0}^{\pi/2} \frac{1}{1 + \tan^{n} x} dx = \pi/4$$

(viii)
$$\int_{0}^{\pi/2} \frac{\sec^{n} x}{\sec^{n} x + \csc^{n} x} dx =$$

$$\int_0^{\pi/2} \frac{\csc^n x}{\csc^n x + \sec^n x} \, dx = \pi/4$$

(ix)
$$\int_0^{\pi/4} \log(1 + \tan x) \, dx = (\pi/8) \log 2$$

(x)
$$\int_0^{\pi/2} \log \cot x \, dx = \int_0^{\pi/2} \log \tan x \, dx = 0$$

$$[\mathbf{P-5}] \quad \int_{-a}^{a} f(x) \, dx$$

=
$$\begin{cases} 0, \text{ if } f(-x) = -f(x) \text{ i.e. if } f(x) \text{ is odd} \\ 2\int_{0}^{a} f(x) \, dx, \text{ if } f(-x) = f(x) \text{ i.e. if } f(x) \text{ even} \end{cases}$$

This property is generally used when integrand is either even or odd function of x.

[**P-6**]

$$\int_{0}^{2a} f(x) dx = \begin{cases} 2 \int_{0}^{a} f(x) dx, \text{ if } f(2a-x) = f(x) \\ 0, & \text{ if } f(2a-x) = -f(x) \end{cases}$$

It is generally used to make half the upper limit.

$$[\mathbf{P-7}] \quad \text{If } f(x) = f(x+a) \text{, then}$$

$$\int_{0}^{na} f(x) \, dx = n \int_{0}^{a} f(x) \, dx$$

$$[\mathbf{P-8}] \quad \int_{a}^{b} f(x) \, dx = \int_{a}^{b} f(a+b-x) \, dx$$

$$[\mathbf{P-9}] \quad \frac{d}{dt} \left[\int_{\phi(t)}^{\psi(t)} f(x) \, dx \right] = f\{\psi(t)\}\psi'(t) - f\{\phi(t)\}\phi'(t)$$

3. Some Important Formulae

I.
$$\int_{0}^{\pi/2} \log \sin x \, dx = \int_{0}^{\pi/2} \log \cos x \, dx = -(\pi/2) \log 2.$$

II.
$$\int_{0}^{\pi/2} \sin^{m} x \cos^{n} x \, dx$$
$$= \frac{\Gamma\left(\frac{m+1}{2}\right) \Gamma\left(\frac{n+1}{2}\right)}{2\Gamma\left(\frac{m+n+2}{2}\right)}$$

Where Γ (n) is called **Gamma function** which satisfies the following properties

$$\Gamma$$
 (n+1) = n Γ (n) = n!, Γ (1) = 1, Γ (1/2) = $\sqrt{\pi}$

In place of gamma function, we can also use the following formula:

 $\int_{0}^{\pi/2} \sin^{m} x \cos^{n} x \, dx$

$$=\frac{(m-1)(m-3)...(2 \text{ or } 1)(n-1)(n-3)...(2 \text{ or } 1)}{(m+n)(m+n-2)...(2 \text{ or } 1)} \times (1 \text{ or } \pi/2)$$

It is important to note that we multiply by $(\pi/2)$ when both m and n are even.

III. Walli's formula :

(i)
$$\int_{0}^{\pi/2} \sin^{n} x \, dx = \int_{0}^{\pi/2} \cos^{n} x \, dx$$

$$= \begin{cases} \frac{n-1}{n}, \frac{n-3}{n-2}, \frac{n-5}{n-4}, \dots, \frac{2}{3}, \text{ when n is odd} \\ \frac{n-1}{n}, \frac{n-3}{n-2}, \frac{n-5}{n-4}, \dots, \frac{3}{4}, \frac{1}{2}, \frac{\pi}{2}, \text{ when n is even} \end{cases}$$

4. Summation of Series by Integration

For finding sum of an infinite series with the help of definite integration, following formula is used-

$$\lim_{n\to\infty}\sum_{r=0}^{n-1}f\left(\frac{r}{n}\right)\cdot\frac{1}{n}=\int_0^1f(x)\,dx\,.$$

The following method is used to solve the questions on summation of series.

(i) After writing $(r-1)^{th}$ or r^{th} term of the series, express it in the form $\frac{1}{n} f\left(\frac{r}{n}\right)$. Therefore the given series will take the form

$$\lim_{n \to \infty} \sum_{r=0}^{n-1} f\left(\frac{r}{n}\right) \cdot \frac{1}{n}$$

(ii) Now writing $\int in place of \left(\lim_{n \to \infty} \sum \right)$, x in place of $\left(\frac{r}{n}\right)$ and dx in place of $\frac{1}{n}$, we get the integral $\int f(x) dx$ in place of above series.

(iii) The lower limit of this integral

$$= \lim_{n \to \infty} \left(\frac{\mathbf{r}}{n} \right)_{\mathbf{r}=0}$$

where r = 0 is taken corresponding to first term of the series and upper limit

$$= \lim_{n \to \infty} \left(\frac{r}{n} \right)_{r=n-1}$$

where r = n - 1 is taken corresponding to the last term.

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