

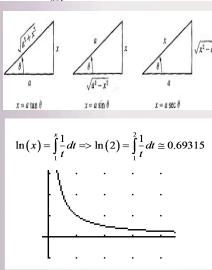
If
 $\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = 0$
 or
 $\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \infty$

Then

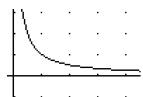
$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$$

provided that the latter limit exists.

$$\begin{aligned} f(x) &= f(x_0) + f'(x_0)(x - x_0) + \frac{f''(x_0)}{2!}(x - x_0)^2 \\ &\quad + \frac{f'''(x_0)}{3!}(x - x_0)^3 + \frac{f^{(n)}(x_0)}{n!}(x - x_0)^n + \dots \\ &= \sum_{n=0}^{\infty} \frac{f^{(n)}(x_0)}{n!}(x - x_0)^n. \end{aligned}$$



$$\ln(x) = \int_1^x \frac{1}{t} dt \Rightarrow \ln(2) = \int_1^2 \frac{1}{t} dt \approx 0.69315$$



$$\int u dv = uv - \int v du$$

the product rule for differentiation
 where it comes from:
 $\frac{d}{dx}(uv) = \frac{dv}{dx} + \frac{du}{dx}$
 put into reverse: $\int \frac{d}{dx}(uv) dx = \int (\frac{dv}{dx} + \frac{du}{dx}) dx$
 and then rearranged: $uv = \int u \frac{dv}{dx} + \int v \frac{du}{dx}$
 $\int v \frac{du}{dx} = uv - \int u \frac{dv}{dx}$

Trigonometric Integrals

a) $\sin x \cos y = \frac{1}{2} [\sin(x-y) + \sin(x+y)]$

b) $\sin x \sin y = \frac{1}{2} [\cos(x-y) - \cos(x+y)]$

c) $\cos x \cos y = \frac{1}{2} [\cos(x-y) + \cos(x+y)]$

Trigonometric Integrals

Combining u-substitution and the trigonometric identities, we will address three forms of these integrals.

1. $\int \sin^n x \, dx, \int \cos^n x \, dx$
2. $\int \sin^m x \cos^n x \, dx$
3. $\int \sin(mx) \cos(nx) \, dx, \int \sin(mx) \sin(nx) \, dx, \int \cos(mx) \cos(nx) \, dx$

$$\text{EX 1} \quad \int \sin^3 x \, dx$$

$$= \int \sin^2 x (\sin x \, dx)$$

$$= \int (1 - \cos^2 x) \sin x \, dx$$

$$= \int \sin x \, dx - \int \cos^2 x \sin x \, dx$$

$$= -\cos x - \int \cos^2 x \sin x \, dx$$

$$u = \cos x$$

$$du = -\sin x \, dx$$

$$-du = \sin x \, dx$$

$$\sin^2 x + \cos^2 x = 1$$

$$\sin^2 x = 1 - \cos^2 x$$

Type 1

If n is odd,
use $\sin^2 x + \cos^2 x = 1$.

If n is even,
use half-angle formulas.

$$\sin^2 x = \frac{1 - \cos 2x}{2}$$

$$\cos^2 x = \frac{1 + \cos 2x}{2}$$

$$= -\cos x - \int u^2 \, du$$

$$= -\cos x + \left(\frac{u^3}{3} \right) + C$$

$$= -\cos x + \frac{1}{3} \cos^3 x + C$$

$$\text{EX 2} \quad \int \cos^4 x \, dx = \int (\cos x)^4 \, dx$$

$$= \int \cos^2 x \cos^2 x \, dx$$

$$= \int \left(\frac{1+\cos 2x}{2} \right) \left(\frac{1+\cos 2x}{2} \right) dx$$

$$= \frac{1}{4} \int (1 + 2\cos(2x) + \cos^2(2x)) dx$$

$$= \frac{1}{4} \left(x + 2 \int \cos(2x) \, dx \right) + \frac{1}{4} \int \cos^2(2x) \, dx$$

Type 1 again
(never)

$$\int \cos(2x) \, dx$$

$$\begin{aligned} u &= 2x & \int \frac{\cos u}{2} \, du \\ du &= 2 \, dx & = \frac{1}{2} \sin u + C \\ \frac{1}{2} \, du &= dx & = \frac{1}{2} \sin(2x) + C \end{aligned}$$

Conclusion: (Short cut)

$$\int \sin(mx+b) \, dx$$

$$= -\frac{\cos(mx+b)}{m} + C$$

$$\text{and } \int \cos(mx+b) \, dx$$

$$= \frac{\sin(mx+b)}{m} + C$$

Type 1

If n is odd,
use $\sin^2 x + \cos^2 x = 1$.

★ If n is even,
use half-angle formulas.

$$\sin^2 x = \frac{1 - \cos 2x}{2}$$

$$\cos^2 x = \frac{1 + \cos 2x}{2}$$

$$\begin{aligned} &= \frac{1}{4}x + \frac{1}{2} \left(\frac{1}{2} \sin(2x) \right) \\ &\quad + \frac{1}{4} \int \frac{1 + \cos(4x)}{2} \, dx \end{aligned}$$

$$= \frac{1}{4}x + \frac{1}{4} \sin(2x) + \frac{1}{8} \int (1 + \cos(4x)) \, dx$$

$$= \frac{1}{4}x + \frac{1}{4} \sin(2x) + \frac{1}{8} \left(x + \frac{\sin(4x)}{4} \right) + C$$

$$= \frac{1}{4}x + \frac{1}{4} \sin(2x) + \frac{1}{8}x + \frac{1}{32} \sin(4x) + C$$

$$\boxed{\frac{3}{8}x + \frac{1}{4} \sin(2x) + \frac{1}{32} \sin(4x) + C}$$

$$\text{EX 3} \quad \int \cos^5 x \sin^{-4} x \, dx$$

$$= \int \cos x (\cos^4 x) (\sin x)^{-4} \, dx$$

$$= \int \cos^4 x (\sin x)^{-4} (\cos x \, dx)$$

Type 2

If m or n is odd and positive,
factor out $\sin x$ or $\cos x$
and use $\sin^2 x + \cos^2 x = 1$.

If m and n are even and positive,
use half-angle identities.

$$\begin{aligned} \text{let } u &= \sin x & &= \int (1 - \sin^2 x)^2 (\sin x)^{-4} (\cos x \, dx) \\ du &= \cos x \, dx & &= \int (1 - u^2)^2 u^{-4} \, du \\ \cos^4 x &= (\cos^2 x)^2 & &= \int (1 - 2u^2 + u^4) u^{-4} \, du \\ &= (1 - \sin^2 x)^2 & &= \int (u^{-4} - 2u^{-2} + 1) \, du \\ & \hline & & \\ & & &= \frac{u^{-3}}{-3} - 2\left(\frac{u^{-1}}{-1}\right) + u + C \\ & & &= \frac{-1}{3}(\sin x)^{-3} + 2(\sin x)^{-1} + \sin x + C \\ & & &= \frac{-1}{3} \csc^3 x + 2 \csc x + \sin x + C \end{aligned}$$

$$\text{EX 4 } \int \cos^2 x \sin^4 x \, dx$$

$$= \int \cos^2 x \sin^2 x \sin^2 x \, dx$$

$$= \int \left(\frac{1+\cos(2x)}{2} \right) \left(\frac{1-\cos(2x)}{2} \right) \left(\frac{1-\cos(2x)}{2} \right) \, dx$$

$$= \frac{1}{8} \int (1-\cos^2(2x))(1-\cos(2x)) \, dx$$

$$= \frac{1}{8} \int ((1-\cos(2x)) - \cos^2(2x) + \cos^3(2x)) \, dx$$

$$= \frac{1}{8} \int (1-\cos(2x)) \, dx - \frac{1}{8} \int \underbrace{\cos^2(2x) \, dx}_{\text{Type 1}} + \frac{1}{8} \int \underbrace{\cos^3(2x) \, dx}_{\text{Type 1}}$$

$$= \frac{1}{8} \left(x - \frac{\sin(2x)}{2} \right) - \frac{1}{8} \int \frac{1+\cos(4x)}{2} \, dx + \frac{1}{8} \int \cos^2(2x)(\cos 2x) \, dx$$

$$= \frac{1}{8} x - \frac{1}{16} \sin(2x) - \frac{1}{16} \int ((1+\cos(4x)) \, dx + \frac{1}{8} \int (1-\sin^2(2x)) \cos(2x) \, dx$$

$$= \frac{1}{8} x - \frac{1}{16} \sin(2x) - \frac{1}{16} x - \frac{1}{16} \left(\frac{\sin(4x)}{4} \right)$$

$$+ \frac{1}{8} \int \cos(2x) \, dx - \frac{1}{8} \int \sin^2(2x) \cos(2x) \, dx$$

$$= \frac{1}{16} x - \frac{1}{16} \sin(2x) - \frac{1}{64} \sin(4x) + \frac{1}{8} \left(\frac{\sin(2x)}{2} \right) - \frac{1}{8} \left(\frac{1}{2} \right) \int u^2 \, du$$

$$= \frac{1}{16} x - \frac{1}{16} \cancel{\sin(2x)} - \frac{1}{64} \sin(4x)$$

$$+ \frac{1}{16} \cancel{\sin(2x)} - \frac{1}{16} \left(\frac{u^3}{3} \right) + C$$

$$= \boxed{\frac{1}{16} x - \frac{1}{64} \sin(4x) - \frac{1}{48} (\sin^3(2x)) + C}$$

Type 2

If m or n is odd and positive,

factor out $\sin x$ or $\cos x$

and use $\sin^2 x + \cos^2 x = 1$.

If m and n are even and positive,
use half-angle identities.

$$\sin^2 x = \frac{1-\cos(2x)}{2}$$

$$\cos^2 x = \frac{1+\cos(2x)}{2}$$

$$\begin{aligned} u &= \sin(2x) \\ du &= \cos(2x)(2) \, dx \\ \frac{1}{2} du &= \cos(2x) \, dx \end{aligned}$$

$$\text{EX 5} \quad \int \sin(4x) \cos(5x) dx$$

Type 3

Use product identities:

$$(1) \sin(mx)\cos(nx) = \frac{1}{2}[\sin((m+n)x) + \sin((m-n)x)]$$

$$(2) \sin(mx)\sin(nx) = -\frac{1}{2}[\cos((m+n)x) - \cos((m-n)x)]$$

$$\cos(mx)\cos(nx) = \frac{1}{2}[\cos((m+n)x) + \cos((m-n)x)]$$

$$= \frac{1}{2} \left[\sin(9x) + \sin(-x) \right] dx$$

$$= \frac{1}{2} \left[-\frac{\cos(9x)}{9} + \frac{\cos(-x)}{-1} \right] + C$$

$$= -\frac{1}{18} \cos(9x) + \frac{1}{2} \cos(-x) + C = \boxed{-\frac{1}{18} \cos(9x) + \frac{1}{2} \cos x + C}$$

$$\text{EX 6} \quad \int_{-4}^4 \underbrace{\sin\left(\frac{m\pi x}{4}\right) \sin\left(\frac{n\pi x}{4}\right)}_{\text{even fn}} dx$$

$$\boxed{A} = 2 \int_0^4 \sin\left(\frac{m\pi x}{4}\right) \sin\left(\frac{n\pi x}{4}\right) dx$$

Two cases: ① $m \neq n$

② $m = n$

$$\text{Case 1 } (m \neq n) \quad \boxed{A} = \frac{2}{2} \int_0^4 [\cos\left(\frac{(m+n)\pi x}{4}\right) - \cos\left(\frac{(m-n)\pi x}{4}\right)] dx$$

$$= \int_0^4 [\cos\left(\frac{(m+n)\pi x}{4}\right) - \cos\left(\frac{(m-n)\pi x}{4}\right)] dx$$

$$= \left(\frac{\sin\left(\frac{(m+n)\pi x}{4}\right)}{\frac{(m+n)\pi}{4}} - \frac{\sin\left(\frac{(m-n)\pi x}{4}\right)}{\frac{(m-n)\pi}{4}} \right) \Big|_0^4$$

$$= \left(\frac{\sin\left(\frac{(m+n)\pi}{4}\right)}{\frac{(m+n)\pi}{4}} - \frac{\sin\left(\frac{(m-n)\pi}{4}\right)}{\frac{(m-n)\pi}{4}} \right) - 0 \quad (\text{because } \sin 0 = 0)$$

$$\left\{ \begin{array}{l} \text{note: if } m, n \in \mathbb{Z} \\ \text{(i.e. } m, n \text{ both integers),} \\ \text{then } \sin\left(\frac{(m+n)\pi}{4}\right) \\ = \sin\left(\frac{(m-n)\pi}{4}\right) = 0 \end{array} \right\} \quad \boxed{A} = \begin{cases} \frac{4}{(m+n)\pi} \sin((m+n)\pi) \\ - \frac{4}{(m-n)\pi} \sin((m-n)\pi) \end{cases}$$

Case 2: $m = n$

$$\boxed{A} = 2 \int_0^4 \sin^2\left(\frac{n\pi x}{4}\right) dx \quad (\text{need half angle identity})$$

$$= 2 \left(\frac{1}{2} \right) \int_0^4 \left(1 - \cos\left(\frac{n\pi x}{2}\right) \right) dx$$

$$= \left(x - \frac{\sin\left(\frac{n\pi x}{2}\right)}{\frac{n\pi}{2}} \right) \Big|_0^4$$

$$= \left(4 - \frac{\sin(2n\pi)}{n\pi} \right) - (0)$$

$$= \boxed{4 - \frac{2\sin(2n\pi)}{n\pi}}$$

note: if $n \in \mathbb{Z}$, then $\sin(2n\pi) = 0$

In Conclusion

integrals of trig. fn's.

Type 1, Type 2, Type 3

all use ① Pythagorean identity

or ② Half-angle formulas

or ③ Product-to-Sum identities