

تقدم لجنة EiCoM الأكاديمية

دفتر لمادة:

تفاضل وتكامل (2)

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Lecture 1: Integration by substitution

#First

5/Mar/2022

$$* \int f(x) \cdot g(f(x)) \cdot dx, u = f(x) \Rightarrow du = f'(x) \cdot dx \Rightarrow dx = \frac{du}{f'(x)}$$

$$* \int x^2 \cdot \cos(x^3) \cdot dx, u = x^3 \Rightarrow du = 3x^2 \cdot dx \Rightarrow dx = \frac{du}{3x^2}$$

$$= \frac{1}{3} \sin(u) + C$$

$$* \int_0^{\sin x} 3 \cdot \cos x \cdot dx, u = \sin x \Rightarrow du = \cos x \cdot dx \Rightarrow dx = \frac{du}{\cos x}$$

$$= \int_0^u 3 \cdot \cos x \cdot \frac{du}{\cos x}$$

$$= \frac{3}{\ln 3} + C$$

$$= \frac{3}{\ln 3} + C$$

$$* \int x \sin(x^2) \cdot dx, u = x^2 \Rightarrow du = 2x \cdot dx \Rightarrow dx = \frac{du}{2x}$$

$$= \int x \sin u \cdot \frac{du}{2x}$$

$$= -\frac{1}{2} \cos u + C$$

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

$$* \int 2x \sqrt{1+x^2} \cdot dx, u = 1+x^2 \Rightarrow du = 2x \cdot dx \Rightarrow dx = \frac{du}{2x}$$

$$= \int 2x \sqrt{u} \cdot \frac{du}{2x}$$

$$= \frac{2u^{\frac{3}{2}}}{\frac{3}{2}} + C$$

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

$$* \int_0^{\frac{\pi}{2}} \sqrt{\cos x} \cdot \sin x \cdot dx, u = \cos x \Rightarrow du = -\sin x \cdot dx \Rightarrow dx = -\frac{du}{\sin x}$$

$$\text{If } x=0 \rightarrow u = \cos(0) = 1$$

$$\text{If } x=\frac{\pi}{2} \rightarrow u = \cos(\frac{\pi}{2}) = 0$$

$$= \int_1^0 \sqrt{u} \cdot \sin x \cdot -\frac{du}{\sin x}$$

$$= -\frac{2}{3} \sqrt{u^3} \Big|_1^0$$

$$= -\frac{2}{3} (\sqrt{0} - \sqrt{1})$$

$$= \frac{2}{3}$$

lecture 1: Integration by substitution

5/Mar/2022

First

$$* \int \frac{\sqrt{1+\tan x}}{\cos^2 x} dx, u = 1 + \tan x \rightarrow du = \sec^2 x dx \rightarrow \boxed{dx = \frac{du}{\sec^2 x}}$$

$$\Rightarrow \int \frac{\sqrt{u}}{\cos^2 x} \cdot \frac{du}{\sec^2 x}$$

$$= \int \sec^2 x \sqrt{u} \cdot \frac{du}{\sec^2 x}$$

$$= \frac{2}{3} u^{\frac{3}{2}} + C$$

$$= \frac{2}{3} (1 + \tan x)^{\frac{3}{2}} + C$$

$$* \int \frac{dx}{x(\ln x)^2}, u = \ln x \rightarrow du = \frac{dx}{x} \rightarrow \boxed{dx = x du}$$

$$= \int \frac{x}{x(\ln x)^2} du = \int u^{-2} du = \frac{u^{-1}}{-1} + C = \frac{-1}{\ln x} + C$$

$$* \int \frac{\cos^2(\ln x)}{x} dx, u = \ln x \rightarrow du = \frac{1}{x} dx \rightarrow \boxed{dx = x du}$$

$$\Rightarrow \int \frac{\cos^2 u}{x} \cdot x du$$

$$\int \frac{1}{2} + \frac{\cos 2u}{2} du$$

$$= \frac{1}{2} u + \frac{1}{4} \sin(2u) + C$$

$$* \int_0^1 x \sqrt{1-x} dx, u = 1-x \rightarrow du = -dx \rightarrow \boxed{dx = -du} \quad \begin{matrix} x=0 \rightarrow u=1 \\ x=1 \rightarrow u=0 \end{matrix}$$

$$\Rightarrow \int_1^0 x \sqrt{u} (-du)$$

$$= \int_0^1 (1-u) \sqrt{u} du$$

$$= \int_0^1 (u^{\frac{1}{2}} - u^{\frac{3}{2}}) du$$

$$= \left[\frac{2}{3} u^{\frac{3}{2}} - \frac{2}{5} u^{\frac{5}{2}} \right]_0^1$$

$$\left(\frac{2}{3} (1)^{\frac{3}{2}} - \frac{2}{5} (1)^{\frac{5}{2}} \right) - (0)$$

$$\frac{2}{3} - \frac{2}{5} = \frac{4}{15}$$

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

Five Apple

lecture 1: Integration by substitution.

5/ Mar/ 2020

#First

$$* \int \frac{e^{-x}}{\sqrt{1-e^{-x}}} \cdot dx, u = 1 - e^{-x} \rightarrow du = +e^{-x} \cdot dx \rightarrow dx = \frac{du}{e^{-x}}$$

$$\Rightarrow \int \frac{e^{-x}}{\sqrt{u}} \cdot \frac{du}{e^{-x}}$$

$$= 2 u^{\frac{1}{2}} + C = 2\sqrt{1-e^{-x}} + C \#$$

$$* \int \frac{e^{-x}}{\sqrt{1-e^{-2x}}} \cdot dx, u = e^{-x} \rightarrow du = -e^{-x} \cdot dx \rightarrow dx = \frac{du}{-e^{-x}}$$

$$\Rightarrow \int \frac{u}{\sqrt{1-u^2}} \cdot \frac{du}{-u}$$

$$= (-) \sin^{-1} u + C \text{ or } \cos^{-1} u$$

$$= -\sin^{-1}(e^{-x}) + C \#$$

$$* \int \frac{dx}{x\sqrt{1-(\ln x)^2}}, u = \ln x \rightarrow du = \frac{1}{x} \cdot dx \rightarrow dx = x \cdot du$$

$$\Rightarrow \int \frac{x \cdot du}{x\sqrt{1-u^2}}$$

$$= \sin^{-1}(u) + C$$

$$= \sin^{-1}(\ln x) + C \#$$

$$* \int \frac{dx}{\sqrt{x}(1+x)}, u = \sqrt{x} \rightarrow du = \frac{1}{2\sqrt{x}} \cdot dx \rightarrow dx = 2\sqrt{x} \cdot du$$

$$= \int \frac{2\sqrt{x}}{\sqrt{x}(1+u^2)} \cdot du$$

$$= 2 \tan^{-1} u + C$$

$$= 2 \tan^{-1}(\sqrt{x}) + C$$

Lecture 2: Integration by parts

6/ Mar / 2022

First

$$\Delta (f(x) \cdot g(x))' = f(x) \cdot g'(x) + g(x) \cdot f'(x)$$

$$\int (f(x) \cdot g(x))' \cdot dx = \int f(x) \cdot g'(x) \cdot dx + \int g(x) \cdot f'(x) \cdot dx$$

$$f(x) \cdot g(x) = \int f(x) \cdot g'(x) \cdot dx + \int g(x) \cdot f'(x) \cdot dx$$

$$\therefore \int f(x) \cdot g'(x) \cdot dx = f(x) \cdot g(x) - \int g(x) \cdot f'(x) \cdot dx \quad \#$$

$$u = f(x) \Rightarrow \frac{du}{dx} = f'(x)$$

$$v = g(x) \Rightarrow \frac{dv}{dx} = g'(x)$$

$$\therefore \int u \cdot dv = u \cdot v - \int v \cdot du$$

$$\begin{array}{ccc} u & \oplus & dv \\ \downarrow & & \downarrow \\ du & \rightarrow & v \end{array}$$

* $\int x \ln x \cdot dx$

$$\therefore I = \frac{x^2}{2} \ln x - \int \frac{x}{2} \cdot dx$$

$$I = \frac{x^2}{2} \ln x - \frac{1}{4} x^2 + C$$

$$\begin{array}{ccc} u & dv \\ \ln x & x \\ \downarrow \oplus \downarrow \\ \frac{1}{x} & \frac{x^2}{2} \end{array}$$

* $\int (\ln x)^2 \cdot dx$

$$\therefore I = x(\ln x)^2 - \int 2 \ln x \cdot x$$

$$I = x(\ln x)^2 - 2 \left[\ln x \cdot x - \int 1 \cdot x \right] + C$$

• note that: $(\ln x)^n \neq \ln x^n$

$$\int (\ln x)^n \cdot dx = n \int \ln x \cdot dx$$

$$\begin{array}{ccc} u & dv \\ (\ln x)^2 & 1 \\ \downarrow \oplus \downarrow \\ 2 \ln x & x \end{array}$$

* $\int \sin^{-1} x \cdot dx$

$$u = 1 - x^2$$

$$du = -2x \cdot dx$$

$$dx = \frac{du}{-2x}$$

$$\therefore I = x \sin^{-1} x - \int \frac{x}{\sqrt{1-x^2}}$$

$$= x \sin^{-1} x - \int \frac{x}{\sqrt{u}} \cdot \frac{du}{-2x}$$

$$= x \sin^{-1} x + \frac{1}{2} \int u^{-\frac{1}{2}} \cdot du$$

$$= x \sin^{-1} x + \frac{1}{2} \cdot 2 u^{\frac{1}{2}} + C$$

$$= x \sin^{-1} x + \sqrt{1-x^2} + C$$

lecture 2: Integration by parts

First

6/Mar/2022

* $\int x \tan^{-1} x \cdot dx$

$$u = \tan^{-1} x \quad dv = x$$

$$\downarrow \quad \downarrow$$

$$\frac{1}{1+x^2} \quad \rightarrow \quad \frac{x^2}{2}$$

$$\therefore I = \frac{x^2}{2} \tan^{-1} x - \int \frac{x^2+1}{1+x^2} dx$$

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

$$= \frac{x^2}{2} \tan^{-1} x - \frac{1}{2} [x - \tan^{-1} x] + C \#$$

* $\int x^2 e^x \cdot dx$

$$u = x^2 \quad dv = e^x$$

$$\downarrow \quad \downarrow$$

$$2x \quad \rightarrow \quad e^x$$

$$\downarrow \quad \downarrow$$

$$2 \quad \rightarrow \quad e^x$$

$$\downarrow \quad \downarrow$$

$$0 \quad \rightarrow \quad e^x$$

$$\therefore I = x^2 e^x - 2x e^x + 2e^x + C$$

* $\int 2x^3 \cos x \cdot dx$

$$u = 2x^3 \quad dv = \cos x$$

$$\downarrow \quad \downarrow$$

$$6x^2 \quad \rightarrow \quad \sin x$$

$$\downarrow \quad \downarrow$$

$$12x \quad \rightarrow \quad -\cos x$$

$$\downarrow \quad \downarrow$$

$$12 \quad \rightarrow \quad -\sin x$$

$$\downarrow \quad \downarrow$$

$$0 \quad \rightarrow \quad \cos x$$

$$\therefore I = 2x^3 \sin x + 6x^2 \cos x - 12x \sin x - 12 \cos x + C \#$$

* $\int x \sec^2 x \tan x \cdot dx$

$$u = x \quad dv = \sec^2 x \tan x$$

$$\downarrow \quad \downarrow$$

$$1 \quad \rightarrow \quad \tan^2 x$$

$$\downarrow \quad \downarrow$$

$$0 \quad \rightarrow \quad \frac{1}{2} \tan x - \frac{x}{2}$$

$$\therefore I = \frac{1}{2} x \tan^2 x + \frac{x}{2} - \frac{1}{2} \tan x + C \#$$

$$\bullet \int \sec^2 x \tan x \cdot dx \quad u = \tan x$$

$$du = \sec^2 x \cdot dx$$

$$dx = \frac{du}{\sec^2 x}$$

$$= \int \sec^2 x \cdot u \cdot \frac{du}{\sec^2 x}$$

$$= \int \frac{u^2}{2} + C$$

$$\bullet \frac{1}{2} \int \tan^2 x \cdot dx \rightarrow \frac{1}{2} \int \sec^2 x - 1$$

$$\frac{1}{2} (\tan x - x)$$

lecture 2: Integration by parts

First

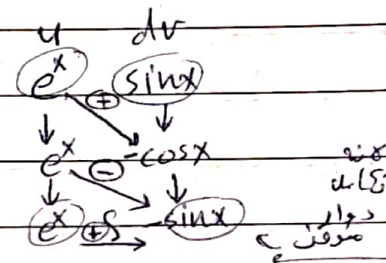
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* $\int e^{\sqrt{x}} \cdot dx$, let $u = \sqrt{x}$
 $du = \frac{1}{2\sqrt{x}} \cdot dx$

$= \int e^u \cdot 2u \cdot du$ $dx = 2\sqrt{x} \cdot du$

$I = 2u e^u - 2e^u + C$
 $= 2\sqrt{x} e^{\sqrt{x}} - 2e^{\sqrt{x}} + C$

* $\int e^x \cdot \sin x \cdot dx$



$\Rightarrow \int e^x \cdot \sin x \cdot dx = -e^x \cos x + e^x \sin x - \int e^x \sin x \cdot dx$

$\leftarrow \frac{2 \int e^x \cdot \sin x \cdot dx}{2} = \frac{-e^x \cos x + e^x \sin x}{2} + C$

* $\int \sin(\ln x) \cdot dx$, let $u = \ln x$
 $du = \frac{1}{x} \cdot dx$
 $dx = x \cdot du$
 $e = x$

$\int \sin u \cdot x \cdot du$

$\int e^u \cdot \sin u \cdot du$

نفس السؤال
 السابق

lecture 3: Integration of rational functions by partial fractions.

7/Mar/2022

#First

$$\int \frac{\text{poly}}{\text{poly}} = \int \frac{f(x)}{g(x)}, \text{ case 1: If } \deg f(x) \geq \deg g(x) \rightarrow \text{long division, also fine}$$

$$\int \frac{x^3 + 2x}{x^2 - 1} \cdot dx$$

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

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

$$= \frac{x^3}{3} + \frac{x^2}{2} + 3x + 3 \ln|x-1| + C$$

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

Case 2: If $\deg f(x) < \deg g(x)$

definite

$$1) \int \frac{f'(x)}{f(x)} = \ln|f(x)| + C$$

$$\int \frac{x^2}{x^3 + 1} \cdot dx = \frac{1}{3} \int \frac{3x^2}{x^3 + 1} \cdot dx = \frac{1}{3} \ln|x^3 + 1| + C$$

$$2) \int \frac{f(x)}{g(x)} = \int \frac{f(x)}{(a_1x + b_1)(a_2x + b_2)(a_3x + b_3) \dots}$$

$$= \frac{A}{a_1x + b_1} + \frac{B}{a_2x + b_2} + \frac{C}{a_3x + b_3} + \dots$$

$$\int \frac{5}{x^2 - 1} \cdot dx = \int \frac{5}{(x-1)(x+1)} \cdot dx = \int \frac{A}{x-1} + \frac{B}{x+1} \cdot dx$$

$$\text{Now } 5 = A(x+1) + B(x-1)$$

$$\text{at } x = -1 \rightarrow \frac{5}{2} = -2B \rightarrow B = -5/2$$

$$\text{at } x = +1 \rightarrow \frac{5}{2} = 2A \rightarrow A = 5/2$$

$$\Rightarrow \int \frac{5/2}{x-1} + \frac{-5/2}{x+1} \cdot dx$$

$$= 5/2 \ln|x-1| - 5/2 \ln|x+1|$$

$$= \ln|x-1|^{5/2} - \ln|x+1|^{5/2}$$

$$= \ln \left| \frac{x-1}{x+1} \right|^{5/2}$$

$$3) \int \frac{f(x)}{(a_1x+b_1)^2(a_2x+b_2)^2} \dots$$

linear factors

$$= \int \frac{A}{(a_1x+b_1)} + \frac{B}{(a_1x+b_1)^2} + \frac{C}{(a_2x+b_2)} + \frac{D}{(a_2x+b_2)^2} + \frac{E}{(a_3x+b_3)^2}$$

* find the form of the partial fraction decomposition of;

$$\Delta \frac{1}{x^2+x-2} = \frac{1}{(x+2)(x-1)} = \frac{A}{x+2} + \frac{B}{x-1}$$

$$\Delta \frac{x+1}{x^3+3x^2} = \frac{x+1}{x^2(x+3)} = \frac{A}{x} + \frac{B}{x^2} + \frac{C}{x+3}$$

linear factors

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

linear factors

$$= \frac{A}{(x+1)} + \frac{B}{(x+1)^2} + \frac{C}{(x+1)^3} + \frac{D}{(x+1)^4} + \frac{E}{(x-1)} + \frac{F}{(x-1)^2} + \frac{G}{(x-1)^3}$$

$$4) \int \frac{f(x)}{(a_1x^2+b_1x+c_1)(a_2x^2+b_2x+c_2)} \dots$$

irreducible quadratic factors

$$= \int \frac{A_1x+B_1}{a_1x^2+b_1x+c_1} + \frac{A_2x+B_2}{a_2x^2+b_2x+c_2} \dots$$

irreducible quadratic factors

$$5) \int \frac{f(x)}{(a_1x^2+b_1x+c_1)^2(a_2x^2+b_2x+c_2)^3} \dots$$

irreducible quadratic factors

$$= \frac{A_1x+B_1}{a_1x^2+b_1x+c_1} + \frac{A_2x+B_2}{(a_1x^2+b_1x+c_1)^2} + \frac{A_3x+B_3}{(a_2x^2+b_2x+c_2)} + \frac{A_4x+B_4}{(a_2x^2+b_2x+c_2)^2} + \frac{A_5x+B_5}{(a_2x^2+b_2x+c_2)^3} + \dots$$

$$* \int \frac{\cos x}{\sin^2 x + 1} \cdot dx, \text{ let } u = \sin x$$

$$\frac{du}{dx} = \cos x \cdot dx \Rightarrow dx = \frac{du}{\cos x}$$

$$= \int \frac{1}{u^2 + 1} \cdot du$$

$$= \int \frac{1}{u^2 + 1} = \int \frac{A}{u} + \frac{B}{u^2 + 1} + \frac{C}{u^2 + 1} \cdot du$$

$$1 = A(u^2 + 1) + (Bu + C)u$$

$$* u=0 \Rightarrow A=1$$

$$* u=1 \Rightarrow 1 = 2A + B + C \Rightarrow 1 = 2 + B + C \Rightarrow B + C = -1$$

$$* u=-1 \Rightarrow 1 = 2A - C + B \Rightarrow 1 = 2 + B - C \Rightarrow B - C = -1$$

$$\Rightarrow \int \frac{1}{u} + \frac{1}{u^2 + 1} \cdot du$$

$$2B = -2$$

$$B = -1 \quad C = 0$$

$$= \ln|u| - \frac{1}{2} \ln|u^2 + 1| + C$$

$$= \ln|\sin x| - \frac{1}{2} \ln|\sin^2 x + 1| + C$$

$$* \int \frac{2x+4}{x^2-2x^2} \cdot dx = \int \frac{2x+4}{x^2(x-2)} \cdot dx = \int \frac{A}{x} + \frac{B}{x^2} + \frac{C}{x-2} \cdot dx$$

$$2x+4 = Ax(x-2) + B(x+2) + C(x^2)$$

$$* \text{at } x=0 \rightarrow 4 = -2B \rightarrow B = -2$$

$$* \text{at } x=2 \rightarrow 8 = 4C \rightarrow C = 2$$

$$* \text{at } x=1 \rightarrow 6 = -A + 2 + 2 \rightarrow A = 2$$

$$\therefore I = \int \frac{2}{x} + \frac{2}{x^2} + \frac{2}{x-2}$$

$$= -2 \ln|x| + \frac{2}{x} + 2 \ln|x-2| + C$$

$$* \int \frac{2}{x^2} \cdot dx$$

$$\int -2x^{-2} \cdot dx$$

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

$$= \frac{2}{x}$$

First

* Find the form of the partial fraction decomposition of

$$1) \frac{x+1}{x^2+4x} = \frac{x+1}{x(x^2+4)} = \frac{A}{x} + \frac{Bx+C}{x^2+4}$$

$$2) \frac{1}{x^2-4} = \frac{1}{(x-2)(x+2)} = \frac{A}{x-2} + \frac{B}{x+2}$$

$$3) \frac{x^2+1}{x^3(x+1)(x^2+1)^2} = \frac{A}{x} + \frac{B}{x^2} + \frac{C}{x^3} + \frac{D}{x+1} + \frac{Ex+F}{x^2+1} + \frac{Gx+H}{(x^2+1)^2}$$

$$4) \frac{x+5}{(x^2+x+1)^2(x-2)(x^2-1)^2} = \frac{Ax+B}{(x^2+x+1)} + \frac{Cx+D}{(x^2+x+1)^2} + \frac{E}{(x-2)} + \frac{F}{(x-1)} + \frac{G}{(x+1)^2} + \frac{H}{(x+1)} + \frac{I}{(x+1)^2}$$

$$5) \frac{1}{x^4+4x^2+3} = \frac{1}{(x^2+3)(x^2+1)} = \frac{Ax+B}{x^2+3} + \frac{Cx+D}{x^2+1}$$

Identities

$$* \sin(x \pm y) = \sin x \cos y \pm \cos x \sin y$$

$$* \cos(x \pm y) = \cos x \cos y \pm \sin x \sin y$$

$$* \sin(2x) = 2 \sin x \cos x$$

$$* \cos(2x) = \cos^2 x - \sin^2 x$$

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

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

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

$$* \tan^2 x + 1 = \sec^2 x$$

$$* 1 + \cot^2 x = \csc^2 x$$

$$* \cos(-x) = \cos x$$

$$* \sin(-x) = -\sin x$$

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

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

lecture 4: Trigonometric Integrals. (part 1)

9 / Mar / 2022

First

$$\bullet \int \sin^n x \, dx = -\frac{1}{n} \sin^{n-1} x \cos x + \frac{n-1}{n} \int \sin^{n-2} x \, dx$$

$$\bullet \int \cos^n x \, dx = \frac{1}{n} \cos^{n-1} x \sin x + \frac{n-1}{n} \int \cos^{n-2} x \, dx$$

• to solve $\int \sin^m x \cos^n x \, dx$:-

1) if n odd: $\frac{n-1}{2}$ times $\cos x$ and $\sin x$

1-) split off a factor of $\cos x$

2-) apply the identity $\cos^2 x = 1 - \sin^2 x$

3-) make the substitution $u = \sin x$

2) if m odd:

1-) split off a factor of $\sin x$

2-) apply the identity $\sin^2 x = 1 - \cos^2 x$

3-) make the substitution $u = \cos x$

3) If m and n even: Use the identities $\sin^2 x = \frac{1}{2}(1 - \cos 2x)$

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

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

$$= \frac{1}{2}(x - \frac{1}{2} \sin 2x) + C$$

$$\bullet \int \cos^2 x \, dx = \frac{1}{2} \cos x \sin x + \frac{1}{2} \int 1 \, dx = \frac{1}{4} \sin 2x + \frac{1}{2} x + C$$

$\frac{1}{2} x \sin 2x = 2 \sin x \cos x \cdot \frac{1}{2}$

$$\bullet \int \cos^3(2x) \, dx, \text{ let } u = 2x$$

$$du = 2 \, dx$$

$$\int \frac{1}{2} \cos(u) \, du = \frac{1}{2} \left(\frac{1}{3} \cos^2(u) \sin u + \frac{2}{3} \int \cos(u) \, du \right)$$

$$= \frac{1}{2} \left(\frac{1}{3} \cos^2(2x) \sin 2x + \frac{2}{3} \sin 2x \right) + C$$

$$\begin{aligned} * \int \sin^5 x \cdot dx &= \frac{-1}{5} \sin^4 x \cos x + \frac{4}{5} \int \sin^3 x \cdot dx \\ &= \frac{-1}{5} \sin^4 x \cos x + \frac{4}{5} \left(\frac{-1}{3} \sin^2 x \cos x + \frac{2}{3} \int \sin x \cdot dx \right) \\ &= \frac{-1}{5} \sin^4 x \cos x + \frac{4}{5} \left(\frac{-1}{3} \sin^2 x \cos x + \frac{2}{3} \cos x \right) + C \end{aligned}$$

$$* \int \sin^3 x \sqrt{\cos x} \cdot dx$$

$$\text{let } u = \cos x \\ du = -\sin x \cdot dx$$

$$\begin{aligned} &\int \sin^2 x \sqrt{u} \cdot \frac{du}{-\sin x} \\ &= - \int (1 - \cos^2 x) \sqrt{u} \cdot du \\ &= - \int (1 - u^2) \sqrt{u} \cdot du \\ &= - \left(\frac{2}{3} u^{3/2} - \frac{2}{7} u^{7/2} \right) + C = - \left(\frac{2}{3} (\cos x)^{3/2} - \frac{2}{7} (\cos x)^{7/2} \right) + C \end{aligned}$$

$$* \int \cos^4 x \sin x \cdot dx, \text{ let } u = \cos x \\ du = -\sin x \cdot dx$$

$$\begin{aligned} &= \int u^4 \cdot \sin x \cdot \frac{du}{-\sin x} \\ &= -\frac{u^5}{5} + C = -\frac{\cos^5 x}{5} + C \end{aligned}$$

$$\begin{aligned} * \int \sin^{3/2} x \cos x \cdot dx &= \int \sin^{1/2} x \cdot \cos x \cdot \cos x \cdot dx \\ &= \int \sin^{1/2} x (1 - \sin^2 x) \cdot \cos x \cdot dx, \text{ let } u = \sin x \\ &= \int u^{1/2} (1 - u^2) \cdot \cos x \cdot \frac{du}{\cos x} \\ &= \frac{2}{3} u^{3/2} - \frac{2}{5} u^{5/2} + C \\ &= \frac{2}{3} \sin^{3/2} x - \frac{2}{5} \sin^{5/2} x + C \end{aligned}$$

$$* \int \sin^2(2x) \cos(2x) \cdot dx$$

$$\begin{aligned} &= \int \sin^2(2x) \cdot \cos(2x) \cdot \cos 2x \cdot dx \\ &= \int \sin^2(2x) (1 - \sin^2(2x)) \cdot \cos 2x \cdot dx, \text{ let } u = \sin 2x \\ &= \int u^2 - u^4 \cdot \cos 2x \cdot \frac{du}{2 \cos 2x} \\ &= \frac{1}{2} \left(\frac{u^3}{3} - \frac{u^5}{5} \right) + C = \frac{1}{2} \left(\frac{\sin^3 2x}{3} - \frac{\sin^5 2x}{5} \right) + C \end{aligned}$$

Exercice 4:

9 / Mar / 2022

First

$$\int \sin^3 x \cos^4 x \, dx$$

$$\int \sin x (\sin^2 x) \cos^4 x \, dx$$

$$\int \sin x (1 - \cos^2 x) \cos^4 x \, dx, \text{ let } u = \cos x$$

$$\int \sin x \cdot u^4 - u^6 \cdot \frac{du}{-\sin x}$$

$$\frac{u^5}{5} - \frac{u^7}{7} + C = \frac{\cos^5 x}{5} - \frac{\cos^7 x}{7} + C$$

$$* \int \sin^3 x \cos^3 x \, dx = \int \sin x (1 - \cos^2 x) \cos^3 x \, dx, \text{ let } u = \cos x$$

$$= \int \sin x (u^3 - u^5) \cdot \frac{du}{-\sin x}$$

$$= -\frac{u^4}{4} + \frac{u^6}{6} + C$$

$$= -\frac{\cos^4 x}{4} + \frac{\cos^6 x}{6} + C$$

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

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

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

$$\text{or } \int (\sin x \cos x)^2 \, dx = \int \frac{1}{4} \sin^2 2x \, dx$$

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

$$* \int \sqrt{\sin x} \cos^5 x \, dx, u = \sin x$$

$$= \int \sqrt{u} (1 - u)^2 \cos x \cdot \frac{du}{\cos x}$$

$$= \int \sqrt{u} (1 - 2u + u^2) \, du$$

$$\int (\sqrt{u} - 2\sqrt{u}u + \sqrt{u}u^2) \, du$$

$$\frac{2}{3} u^{3/2} - \frac{4}{5} u^{5/2} + \frac{2}{11} u^{7/2} + C$$

$$\frac{2}{3} (\sin x)^{3/2} - \frac{4}{5} (\sin x)^{5/2} + \frac{2}{11} (\sin x)^{7/2} + C$$

$$* \text{H.W.I.} \int \sin^7 x \, dx$$

$$= \int \sin x (\sin^6 x) \, dx$$

$$= \int \sin x (1 - \cos^2 x)^3 \, dx, \text{ let } u = \cos x$$

$$= \int \sin x (1 - u^2)^3 \cdot \frac{du}{-\sin x}$$

$$= -\int (1 - 2u^2 + u^4)(1 - u^2) \, du$$

$$= -\int (1 - u^2 - 2u^2 + 2u^4 + u^4 - u^6) \, du$$

$$= -\int (1 - 3u^2 + 3u^4 - u^6) \, du$$

$$= -u + u^3 - \frac{3}{5} u^5 + \frac{u^7}{7} + C$$

$$= -\cos x + \cos^3 x - \frac{3}{5} \cos^5 x + \frac{\cos^7 x}{7} + C$$

H.W

$$\begin{aligned}
 2-) \int \sin^3(2x) \cos^3(2x) \cdot dx \\
 \int \sin(2x) (1 - \cos^2(2x)) \cdot (\cos^2(2x)) \cdot dx \quad \text{let } u = \cos 2x \\
 = \int \sin 2x \cdot (u^2 - u^4) \cdot \frac{du}{-2 \sin 2x} \\
 = -\frac{1}{2} \left(\frac{u^3}{3} - \frac{u^5}{5} \right) + C \\
 = -\frac{1}{2} \left(\frac{\cos^3 2x}{3} - \frac{\cos^5 2x}{5} \right) + C
 \end{aligned}$$

$$\begin{aligned}
 * \int \sin \frac{x}{2} \cos x \cdot dx \\
 = \frac{1}{2} \int \sin \frac{x}{2} + \sin \frac{3x}{2} \cdot dx \\
 = \frac{1}{2} \left(2 \cos \frac{x}{2} - \frac{2}{3} \cos \frac{3x}{2} \right) + C
 \end{aligned}$$

$$\begin{aligned}
 3-) \int \sin^2 x \cos^4 x \cdot dx \\
 = \int (1 - \cos^2 x) \cos^4 x \cdot dx \\
 = \int \cos^4 x - \cos^6 x \cdot dx \\
 \int \left(\frac{1}{2} (1 + \cos 2x) \right)^2 - \frac{1}{2} (1 + \cos 2x) \cdot dx \\
 \int \frac{1}{4} (1 + \cos 2x)^2 - \frac{1}{2} (1 + \cos 2x) \cdot dx \\
 \int \frac{1}{4} (1 + 2 \cos 2x + \cos^2 2x) - \frac{1}{2} (1 + \cos 2x) \cdot dx \\
 \frac{1}{4} (1 + 2 \cos 2x + \frac{1}{2} (1 + \cos 4x)) - \frac{1}{2} (1 + \cos 2x) \cdot dx \\
 = \frac{1}{4} \left(x + \sin 2x \right) + \frac{1}{8} \left(x + \frac{1}{4} \sin 4x \right) - \frac{1}{2} \left(x + \frac{1}{2} \sin 2x \right) + C
 \end{aligned}$$

How to integrate:-

$$\int \sin(ax) \cos(Bx) \cdot dx = \frac{1}{2} \int (\sin(ax - Bx) + \sin(ax + Bx)) \cdot dx$$

$$\int \sin(ax) \sin(Bx) \cdot dx = \frac{1}{2} \int (\cos(ax - Bx) - \cos(ax + Bx)) \cdot dx$$

$$\int \cos(ax) \cos(Bx) \cdot dx = \frac{1}{2} \int (\cos(ax - Bx) + \cos(ax + Bx)) \cdot dx$$

$$\int \cos(ax) \sin(Bx) \cdot dx = \frac{1}{2} \int (\sin(ax + Bx) - \sin(ax - Bx)) \cdot dx$$

$$* \int \sin(7x) \cos(3x) \cdot dx$$

$$= \frac{1}{2} \int (\sin 4x + \sin 10x) \cdot dx = \frac{1}{2} \left(-\frac{1}{4} \cos 4x - \frac{1}{10} \cos 10x \right) + C$$

$$\int \tan^n x \cdot dx = \frac{\tan^{n-1} x}{n-1} - \int \tan^{n-2} x \cdot dx$$

$$\int \sec^n x \cdot dx = \frac{\sec^{n-2} x \tan x}{n-1} + \frac{n-2}{n-1} \int \sec^{n-2} x \cdot dx$$

to integrate $\int \tan^m x \sec^n x \cdot dx$

1) if n even:

① split off a factor of $\sec^2 x$

② apply the identity $\sec^2 x = \tan^2 x + 1$

③ make the substitution $u = \tan x$

2) if m odd:

① split off a factor of $\sec x \tan x$

② apply the identity $\tan^2 x = \sec^2 x - 1$

③ make the substitution $u = \sec x$

3) if m even, n odd:

Use the identities to reduce the integral to powers of $\sec x$ alone, then use the reduction formula for powers of $\sec x$.

To integrate $\int \cot^m x \csc^n x \cdot dx$, use $\cot^2 x = \csc^2 x - 1$

$$\int \tan x \cdot dx = -\ln |\cos x| + C$$

$$\int \tan^2 x \cdot dx = \int \sec^2 x - 1 \cdot dx = \tan x - x + C$$

$$\int \sec^2 x \cdot dx = \tan x + C$$

$$\int \sec x \cdot dx = \ln |\sec x + \tan x| + C$$

$$\begin{aligned} \int \sec^3 x \cdot dx &= \int \sec^2 x \cdot \sec x \cdot dx, \quad \begin{array}{l} \text{sec}^2 x \rightarrow u \\ \text{sec} x \rightarrow dv \end{array} \\ &\Rightarrow \sec x \tan x - \int \sec x \tan^2 x \cdot dx \\ &= \sec x \tan x - \int \sec x (\sec^2 x - 1) \cdot dx \\ &= \sec x \tan x - \int \sec^3 x \cdot dx + \int \sec x \cdot dx \\ &\Rightarrow 2 \int \sec^3 x \cdot dx = \sec x \tan x + \int \sec x \cdot dx \end{aligned}$$

$$\begin{aligned} 2 \int \sec^3 x \cdot dx &= \sec x \tan x + \int \sec x \cdot dx \\ \int \sec^3 x \cdot dx &= \frac{1}{2} (\sec x \tan x + \ln |\sec x + \tan x|) + C \end{aligned}$$

First

$$6) \int \tan^4\left(\frac{x}{2}\right) dx, u = \frac{x}{2}$$

$$= 2 \int \tan^4 u \cdot du = 2 \left(\frac{\tan^3 u}{3} - \int \tan^2 u \right) = 2 \left(\frac{\tan^3\left(\frac{x}{2}\right)}{3} - \tan\left(\frac{x}{2}\right) + \frac{x}{2} \right) + C$$

$$7) \int_0^{\pi/4} \sec^3 x \, dx = \frac{\sec x \tan x}{2} \Big|_0^{\pi/4} + \frac{1}{2} \int_0^{\pi/4} \sec x \, dx$$

$$= \frac{\sqrt{2}}{2} + \frac{1}{2} \left(\ln |\sec x + \tan x| \right) \Big|_0^{\pi/4}$$

$$= \frac{\sqrt{2}}{2} + \frac{1}{2} \ln(\sqrt{2} + 1) + C$$

$$8) \int \sec^4(2x) \tan^6(2x) \, dx, u = 2x, du = 2 \, dx$$

$$= \frac{1}{2} \int \sec^4 u \tan^6 u \, du$$

$$= \frac{1}{2} \int \sec^2 u (\sec^2 u) \tan^6 u \, du$$

$$= \frac{1}{2} \int \sec^2 u (\tan^4 u + 1) \tan^6 u \, du, v = \tan u, dv = \sec^2 u \, du$$

$$= \frac{1}{2} \int \sec^2 u (v^4 + 1) v^6 \frac{dv}{\sec^2 u}$$

$$= \frac{1}{2} \left(\frac{v^9}{9} + \frac{v^7}{7} \right) + C = \frac{1}{2} \left(\frac{\tan^9(2x)}{9} + \frac{\tan^7(2x)}{7} \right) + C$$

$$9) \int \tan^5 x \sec^4 x \, dx$$

$$\int \tan^5 x (\tan^2 x + 1) \sec^2 x \, dx, u = \tan x \text{ or } \int \tan x \sec x (\sec^2 x - 1) \sec^3 x \, dx, u = \sec x$$

$$10) \int \sqrt{\tan x} \sec^4 x \, dx, u = \tan x, du = \sec^2 x \, dx$$

$$\int \sqrt{u} (u^2 + 1) \sec^2 x \cdot \frac{du}{\sec^2 x}$$

$$11) \int \cot^3 x \csc x \, dx$$

$$= \int \cot^2 x \cot x \csc x \, dx$$

$$= \int (\csc^2 x - 1) \cot x \cdot \csc x \, dx, u = \csc x \Rightarrow du = -\csc x \cot x \, dx$$

$$= \int (u^2 - 1) \cot x \, dx$$

$$= - \int \cot x \csc^3 x + \cot x \csc x \cdot du$$

$$= - \int u^2 - 1 \, du$$

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

lecture 5:
First

11 Mar 2022

5.6.10

$$12) \int \tan x \sec x \, dx$$

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

$$= \int \sec^3 x - \sec x \, dx$$

$$= \frac{\sec x \tan x}{2} + \frac{1}{2} \ln |\sec x + \tan x| - \ln |\sec x + \tan x| + c.$$

$$= \frac{\sec x \tan x}{2} - \frac{1}{2} \ln |\sec x + \tan x| + c$$

* lecture 6: Trigonometric substitutions...

expression:

Trig sub:

θ

$$\sqrt{a^2 - x^2}$$

$$x = a \sin \theta$$

$$-\frac{\pi}{2} \leq \theta \leq \frac{\pi}{2}$$

$$\sqrt{a^2 + x^2}$$

$$x = a \tan \theta$$

$$-\frac{\pi}{2} < \theta < \frac{\pi}{2}$$

$$\sqrt{x^2 - a^2}$$

$$x = a \sec \theta$$

$$0 \leq \theta \leq \frac{\pi}{2} \text{ if } x \geq a$$

$$\frac{\pi}{2} \leq \theta \leq \pi \text{ if } x \leq -a$$

note that: $\sqrt{a^2 - x^2}$, $x = a \sin \theta$

$$\sqrt{a^2 - a^2 \sin^2 \theta} = \sqrt{a^2 (1 - \sin^2 \theta)}$$

$$= \sqrt{a^2} \sqrt{\cos^2 \theta}$$

$$= a \cos \theta \text{ since } -\frac{\pi}{2} \leq \theta \leq \frac{\pi}{2}$$

$$\sqrt{a^2 + x^2} = \sqrt{a^2 + a^2 \tan^2 \theta}$$

$$= \sqrt{a^2 (1 + \tan^2 \theta)}$$

$$= a \sec \theta$$

$$\sqrt{x^2 - a^2} = \sqrt{a^2 \sec^2 \theta - a^2} = \sqrt{a^2 (\sec^2 \theta - 1)}$$

$$= a \sqrt{\tan^2 \theta}$$

$$= a \tan \theta$$

lecture 6:
#First

12/Mar/2022

* write the trig substitution

1-) $\int \sqrt{4+x^2} \rightarrow x = 2 \tan \theta$

$\sqrt{a^2+b^2x^2} \rightarrow bx = a \sin \theta$

2-) $\int \sqrt{x^2-5} \rightarrow x = \sqrt{5} \sec \theta$

$\sqrt{a^2+b^2x^2} \rightarrow bx = a \tan \theta$

3-) $\int \sqrt{1+(x+2)^2} \rightarrow x+2 = 1 \tan \theta$

$\sqrt{b^2x^2-a^2} \rightarrow bx = a \sec \theta$

4-) $\int \frac{dx}{(9-x^2)^{3/2}} \rightarrow x = 3 \sin \theta$

5-) $\int \frac{dx}{(2x^2-3)^{3/2}} \rightarrow \sqrt{2}x = \sqrt{3} \sec \theta$

* $\int \frac{\sqrt{x^2-16}}{2x} dx$

$x = 4 \sec \theta \Rightarrow dx = 4 \sec \theta \tan \theta d\theta$

$\sec \theta = \frac{x}{4}$

$\therefore I = \int \frac{\sqrt{16 \sec^2 \theta - 16}}{2(4 \sec \theta)} \cdot 4 \sec \theta \tan \theta d\theta$

$I = \int \sqrt{\sec^2 \theta - 1} \cdot \tan \theta d\theta$

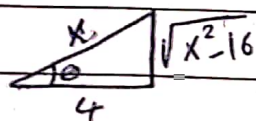
$= 2 \int \tan^2 \theta d\theta$

$= 2 \int \sec^2 \theta - 1 d\theta$

$= 2 (\tan \theta - \theta) + C$

$= 2 (\tan \theta - \theta) + C$

$\theta = \sec^{-1} \frac{x}{4}$



$\Rightarrow I = 2 (\tan \theta - \theta) + C$
 $= 2 \left(\frac{\sqrt{x^2-16}}{x} \sec^{-1} \left(\frac{x}{4} \right) \right) + C$

$\sec \theta = \frac{x}{4}$
 $\sec^{-1}(\sec \theta) = \sec^{-1} \frac{x}{4}$

$\theta = \sec^{-1} \frac{x}{4}$

lecture 6:

#first

12/Mar/2022

$$* \int \frac{\sqrt{x^2+1}}{x} dx$$

$$* \int \frac{dx}{x^2 \sqrt{4-x^2}}$$

$$x = \tan \theta \Rightarrow dx = \sec^2 \theta d\theta$$

$$x = 2 \sin \theta \rightarrow dx = 2 \cos \theta d\theta$$

$$= \int \frac{\sqrt{\tan^2 \theta + 1}}{\tan \theta} \cdot \sec^2 \theta d\theta$$

$$\theta = \sin^{-1} \left(\frac{x}{2} \right), \text{ if } x=1 \Rightarrow \theta = \sin^{-1} \frac{1}{2} = \frac{\pi}{6}$$

$$\text{if } x=\sqrt{2} \Rightarrow \theta = \sin^{-1} \frac{\sqrt{2}}{2} = \frac{\pi}{4}$$

$$= \int \frac{\sec \theta \cdot (1 + \tan^2 \theta)}{\tan \theta} d\theta$$

$$= \int_{\pi/6}^{\pi/4} \frac{2 \cos \theta d\theta}{4 \sin^2 \theta \sqrt{4 - 4 \sin^2 \theta}}$$

$$= \int \frac{\sec \theta + \sec \theta \tan^2 \theta}{\tan \theta} d\theta$$

$$= \int_{\pi/6}^{\pi/4} \frac{2 \cos \theta}{4 \sin^2 \theta (1 + 4 \sin^2 \theta)} d\theta$$

$$= \int \frac{\sec \theta}{\tan \theta} d\theta + \int \frac{\sec \theta \tan^2 \theta}{\tan \theta} d\theta$$

$$= \int_{\pi/6}^{\pi/4} \frac{2 \cos \theta d\theta}{4 \sin^2 \theta \sqrt{4} \sqrt{1 - \sin^2 \theta}}$$

$$= \int \frac{1}{\cos \theta} \cdot \frac{\cos \theta}{\sin \theta} d\theta + \int \sec \theta \tan \theta d\theta$$

$$= \int_{\pi/6}^{\pi/4} \frac{\cos \theta d\theta}{4 \sin^2 \theta \cdot \cos \theta}$$

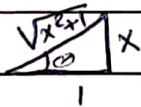
$$= \int \csc \theta d\theta + \int \sec \theta \tan \theta d\theta$$

$$= \frac{1}{4} \int_{\pi/6}^{\pi/4} \csc^2 \theta d\theta$$

$$= -\ln |\csc \theta + \cot \theta| + \sec \theta + C$$

$$= \frac{1}{4} (-\cot \theta) \Big|_{\pi/6}^{\pi/4}$$

Now, $x = \tan \theta$



$$= \frac{1}{4} (-\cot \frac{\pi}{4} + \cot \frac{\pi}{6})$$

$$\therefore I = -\ln |\csc \theta + \cot \theta| + \sec \theta + C$$

$$= \frac{1}{4} (-1 + \sqrt{3})$$

$$= -\ln \left| \frac{\sqrt{x^2+1}}{x} + \frac{1}{x} \right| + \frac{\sqrt{x^2+1}}{1} + C$$

$$* \int \frac{dx}{\sqrt{5-4x-2x^2}}$$

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$$= \int \frac{dx}{\sqrt{-2(x^2+2x-\frac{5}{2})}}$$

$$= \int \frac{dx}{\sqrt{-2(x^2+2x+1-\frac{5}{2})}}$$

$$= \int \frac{dx}{\sqrt{-2((x+1)^2-\frac{7}{2})}} = \int \frac{dx}{\sqrt{7-2(x+1)^2}} \quad \text{let } \sqrt{2}(x+1) = \sqrt{7} \sin \theta$$

$$= \int \frac{\sqrt{7} \cos \theta \cdot d\theta}{\sqrt{2} \sqrt{7-2(\frac{\sqrt{7}}{2} \sin \theta)^2}}$$

$$x+1 = \frac{\sqrt{7}}{\sqrt{2}} \sin \theta$$

$$dx = \frac{\sqrt{7}}{\sqrt{2}} \cos \theta \cdot d\theta$$

$$= \int \frac{\sqrt{7} \cos \theta \cdot d\theta}{\sqrt{2} \sqrt{7} \sqrt{1-\sin^2 \theta}}$$

$$= \int \frac{1}{\sqrt{2}} \cdot \frac{\cos \theta \cdot d\theta}{\cos \theta}$$

$$= \frac{1}{\sqrt{2}} \int d\theta = \frac{1}{\sqrt{2}} \theta + C$$

$$\text{Now, } \sqrt{2}(x+1) = \sqrt{7} \sin \theta$$

$$\frac{\sqrt{2}}{\sqrt{7}}(x+1) = \sin \theta$$

$$\theta = \sin^{-1} \left(\frac{\sqrt{2}}{\sqrt{7}}(x+1) \right)$$

$$\therefore I = \frac{1}{\sqrt{2}} \sin^{-1} \left(\frac{\sqrt{2}}{\sqrt{7}}(x+1) \right) + C$$

lecture 6:

First

12 / Mar / 2022

$$* \int \frac{x}{x^2-4x+8} dx$$

Method 1: Using

$$= \int \frac{x}{x^2-4x+4+4+8} dx$$

$$= \int \frac{x}{(x-2)^2+4} dx, \text{ let } x-2 = 2 \tan \theta$$

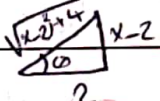
$$dx = 2 \sec^2 \theta d\theta$$

$$= \int \frac{2 \tan \theta + 2}{4 \tan^2 \theta + 4} \cdot 2 \sec^2 \theta d\theta$$

$$= \int \frac{4(\tan \theta + 1) \sec^2 \theta}{4(\tan^2 \theta + 1)} d\theta$$

$$= -\ln |\cos \theta| + \theta + C, \text{ Now } \tan \theta = \frac{x-2}{2}$$

$$= -\ln \left| \frac{2}{\sqrt{x^2-4x+8}} \right| + \tan^{-1} \left(\frac{x-2}{2} \right) + C$$



$$* \int \frac{\cos x}{\sin x \sqrt{4 \sin^2 x - 1}} dx$$

$$\text{let } u = \sin x$$

$$du = \cos x dx$$

$$= \int \frac{\cos x}{u \sqrt{4u^2 - 1}} \cdot \frac{du}{\cos x}$$

$$= \int \frac{1}{u \sqrt{4u^2 - 1}} du$$

$$\text{let } 2u = \sec \theta$$

$$2 du = \sec \theta \tan \theta d\theta$$

$$= \int \frac{\sec \theta \tan \theta}{2 \left(\frac{\sec \theta}{2} \right) \sqrt{4 \left(\frac{\sec^2 \theta}{4} - 1 \right)}} d\theta$$

$$= \int \frac{\sec \theta \tan \theta}{\sec \theta \tan \theta} d\theta$$

$$= \theta + C$$

$$\text{Now, } 2u = \sec \theta$$

$$(\theta = \sec^{-1} 2u)$$

$$= \sec^{-1}(2 \sin x) + C$$

⇒ The most proper trigonometric substitutable to solve.

$$\int \frac{dx}{\sqrt{x^2-4x+5}}$$

is:-

$$\rightarrow x = \tan \theta + 2$$

Lecture 7: Improper integral

15/11

#First

$$\int_a^\infty f(x) dx, \int_{-\infty}^b f(x) dx, \int_{-\infty}^\infty f(x) dx, \int_a^b f(x) dx, f(x) \text{ is conf}$$

* Case 1: let $f(x)$ conf on $[a, \infty)$.

$$\text{then, } \int_a^\infty f(x) dx = \lim_{b \rightarrow \infty} \int_a^b f(x) dx$$

exist f equal to M

d.n.e

$$\int_a^\infty f(x) dx \text{ conv to } M$$

$$\int_a^\infty f(x) dx \text{ diverge}$$

* Case 2: let $f(x)$ conf on $(-\infty, b]$

$$\text{then, } \int_{-\infty}^b f(x) dx = \lim_{t \rightarrow -\infty} \int_t^b f(x) dx$$

exist f equal to M

d.n.e

$$\int_{-\infty}^b f(x) dx \text{ converge to } M$$

$$\int_{-\infty}^b f(x) dx \text{ diverge}$$

* Case 3: let $f(x)$ conf on $(-\infty, \infty)$

$$\text{then } \int_{-\infty}^\infty f(x) dx = \int_{-\infty}^a f(x) dx + \int_a^\infty f(x) dx$$

$$\text{if } I_1 + I_2 \text{ conv} \rightarrow \int_{-\infty}^\infty \text{ conv to } M+L$$

"S.T $I_1 \rightarrow M$ "

$I_2 \rightarrow L$

$$\text{if } I_1 \text{ or } I_2 \text{ div} \Rightarrow \int_{-\infty}^\infty f(x) dx \text{ div}$$

lecture 7: Improper integral

18/Mar/2022

#First

$$* \int_0^{\infty} e^{-4x} dx = \lim_{b \rightarrow \infty} \int_0^b e^{-4x} dx$$

$$= \lim_{b \rightarrow \infty} \left[\frac{e^{-4x}}{-4} \right]_0^b$$

$$= \lim_{b \rightarrow \infty} \frac{1}{-4} [e^{-4b} - 1]$$

$$= \frac{1}{-4} [0 - 1] = \frac{1}{4}$$

$$\therefore I = \int_0^{\infty} e^{-4x} dx \text{ conv to } \frac{1}{4}$$

$$* \int_{-\infty}^{\infty} \frac{dx}{x^2+1}$$

$$= \int_{-\infty}^0 \frac{dx}{x^2+1} + \int_0^{\infty} \frac{dx}{x^2+1}$$

$$I_1 = \int_{-\infty}^0 \frac{dx}{x^2+1} = \lim_{b \rightarrow -\infty} \int_0^b \frac{dx}{x^2+1} = \lim_{b \rightarrow -\infty} [\tan^{-1} x]_0^b$$

$$= \lim_{b \rightarrow -\infty} [\tan^{-1} b - \tan^{-1} 0] = 0 - (-\frac{\pi}{2}) = \frac{\pi}{2}$$

$$\therefore I_1 \text{ conv to } \pi/2$$

$$I_2 = \int_0^{\infty} \frac{dx}{x^2+1} = \lim_{b \rightarrow \infty} \int_0^b \frac{dx}{x^2+1} = \lim_{b \rightarrow \infty} [\tan^{-1} x]_0^b$$

$$= \lim_{b \rightarrow \infty} [\tan^{-1} b - \tan^{-1} 0] = \frac{\pi}{2} - 0 = \frac{\pi}{2}$$

$$\therefore I_2 \text{ conv to } \pi/2$$

$$\Rightarrow \therefore I = \int_{-\infty}^{\infty} \frac{dx}{x^2+1} \text{ conv to } \frac{\pi}{2} + \frac{\pi}{2} = \pi$$

* case 4: If $f(x)$ dis cont at $x=a$ then,

$$\int_a^b f(x) dx = \lim_{b \rightarrow a^+} \int_a^b f(x) dx$$

exist = conv

dne = div

* case 5: If $f(x)$ dis cont at $x=b$ then,

$$\int_a^b f(x) dx = \lim_{b \rightarrow b^-} \int_a^b f(x) dx$$

exist = conv

dne = div

* case 6: If $f(x)$ dis cont at $x=c \in (a,b)$

$$\text{then, } \int_a^b f(x) dx = \underbrace{\int_a^c f(x) dx}_{I_1} + \underbrace{\int_c^b f(x) dx}_{I_2}$$

.if $I_1 + I_2$ conv $\Rightarrow \int_a^b f(x) dx$ conv.

.if I_1 or I_2 div $\Rightarrow \int_a^b f(x) dx$ div.

lecture 7: Improper Integral

19/Mar/20

First

$$\int_0^{\infty} \frac{dx}{\sqrt{x}(x+1)}$$

$$\int \frac{dx}{\sqrt{x}(x+1)}, u = \sqrt{x}$$

$$du = \frac{1}{2\sqrt{x}} dx$$

$$dx = 2\sqrt{x} du$$

$$= \underbrace{\int_0^1 \frac{dx}{\sqrt{x}(x+1)}}_{I_1} + \underbrace{\int_1^{\infty} \frac{dx}{\sqrt{x}(x+1)}}_{I_2}$$

$$\Rightarrow \int \frac{2\sqrt{x}}{\sqrt{x}(x+1)}$$

$$= 2 \tan^{-1} \sqrt{x} + c$$

$$I_1 = \int_0^1 \frac{dx}{\sqrt{x}(x+1)} = \lim_{b \rightarrow 0^+} \int_b^1 \frac{dx}{\sqrt{x}(x+1)} = \lim_{b \rightarrow 0^+} [2 \tan^{-1} \sqrt{x}]_b^1$$

$$= \lim_{b \rightarrow 0^+} (2 \tan^{-1} 1 - 2 \tan^{-1} \sqrt{b})$$

$$= (2 \cdot \frac{\pi}{4} - 0)$$

$$= \frac{\pi}{2}$$

$$I_2 = \int_1^{\infty} \frac{dx}{\sqrt{x}(x+1)} = \lim_{b \rightarrow \infty} \int_1^b \frac{dx}{\sqrt{x}(x+1)} = \lim_{b \rightarrow \infty} [2 \tan^{-1} \sqrt{x}]_1^b$$

$$= \lim_{b \rightarrow \infty} 2 \tan^{-1} \sqrt{b} - 2 \tan^{-1} 1$$

$$= 2 \cdot \frac{\pi}{2} - 2 \cdot \frac{\pi}{4}$$

$$I_2 = \frac{\pi}{2}$$

$$\therefore I = \int_0^{\infty} \frac{dx}{\sqrt{x}(x+1)} = \frac{\pi}{2} + \frac{\pi}{2} = \pi$$

converge to π .

lecture 7: Improper Integral

20/Mar/2021

First

$$* \int_1^{\infty} \frac{1}{x^2} dx$$

$$= \lim_{b \rightarrow \infty} \int_1^b \frac{1}{x^2} dx = \lim_{b \rightarrow \infty} \left[-\frac{1}{x} \right]_1^b = \lim_{b \rightarrow \infty} \left(-\frac{1}{b} + 1 \right) = 1$$

\therefore conv to 1.

$$* \int_1^{\infty} \frac{1}{x} dx$$

$$= \lim_{b \rightarrow \infty} \int_1^b \frac{1}{x} dx = \lim_{b \rightarrow \infty} \left[\ln|x| \right]_1^b = \lim_{b \rightarrow \infty} (\ln|b| - \ln|1|) = \infty$$

\therefore div

Note that:

$$\int_1^{\infty} \frac{1}{x^p} dx = \begin{cases} \text{converge to } \frac{1}{p-1}, & p > 1 \\ \text{diverge}, & 0 < p \leq 1 \end{cases}$$

$$* \int_1^{\infty} \frac{1}{x} dx = \text{div}$$

$$* \int_1^{\infty} \frac{1}{\sqrt{x}} dx = \text{div}$$

$$* \int_1^{\infty} \frac{1}{x^5} dx = \text{conv to } \frac{1}{4}$$

\Rightarrow find the values of p for which the integral converge. $\int_e^{\infty} \frac{1}{x(\ln x)^{2p}} dx$

$$u = \ln x \Rightarrow du = \frac{1}{x} dx$$

$$\text{if } x = \infty \rightarrow u = \infty, x = e \rightarrow u = 1$$

$$\therefore \int_1^{\infty} \frac{x du}{x u^{2p}} = \int_1^{\infty} \frac{1}{u^{2p}} du$$

$$\therefore \text{conv if } 2p > 1 \Rightarrow p > \frac{1}{2}$$

lecture 7: Improper Integral
First

20/Mar/2022

*-) find all values of p such that the following integrals are improper.

1-) $\int_{-1}^2 \frac{1}{x+p} dx$, $x+p=0 \Rightarrow x=-p$

$$-1 \leq x \leq 2$$

$$-1 \leq -p \leq 2$$

$$-2 \leq p \leq 1 \quad \therefore p \in [-2, 1]$$

2-) $\int_{-1}^3 \frac{dx}{2x-p}$, $2x-p=0 \Rightarrow x=p/2$

$$-1 \leq x \leq 3$$

$$-1 \leq \frac{p}{2} \leq 3$$

$$-2 \leq p \leq 6 \quad \therefore p \in [-2, 6]$$

3-) $\int_{-3}^2 \frac{dx}{x^2-p}$, $x^2-p=0 \rightarrow x^2=p$

$$-3 \leq x \leq 2$$

$$0 \leq x^2 \leq 9$$

$$0 \leq p \leq 9 \quad \therefore p \in [0, 9]$$

*-) find positive value of p such that $\int_0^{\infty} \frac{dx}{x^2+p^2}$ conv to 1

$$I = \int_0^{\infty} \frac{dx}{x^2+p^2} = \lim_{b \rightarrow \infty} \left[\frac{1}{p} \tan^{-1} \left(\frac{x}{p} \right) \right]_0^b = 1$$

$$\Rightarrow \frac{1}{p} [\tan^{-1}(\infty) - \tan^{-1}(0)] = 1$$

$$\Rightarrow \frac{1}{p} \cdot \frac{\pi}{2} - 0 = 1$$

$$\frac{\pi}{2p} = 1 \Rightarrow p = \frac{\pi}{2}$$

lecture 7: Improper Integral # First

20/Mar/202

$$* \int_0^1 \frac{dx}{\sqrt{1-x^2}} \text{ conv or div?}$$

$$= \lim_{b \rightarrow 1^-} \int_0^b \frac{dx}{\sqrt{1-x^2}} = \lim_{b \rightarrow 1^-} \left[\sin^{-1} x \right]_0^b$$

$$= \lim_{b \rightarrow 1} \sin^{-1} b - \sin^{-1} 0$$

$$x = \frac{\pi}{2} \Rightarrow 0 = \frac{\pi}{2} \therefore \text{conv to } \pi/2$$

$$* \int_{-\infty}^0 x e^x dx \text{ conv or div}$$

$$= \lim_{b \rightarrow -\infty} \int_b^0 x e^x dx$$

$$= \lim_{b \rightarrow -\infty} \left[x e^x - e^x \right]_b^0$$

$$= \lim_{b \rightarrow -\infty} (0e^0 - e^0 - be^b + e^b)$$

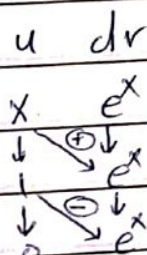
$$= \lim_{b \rightarrow -\infty} -1 - be^b + 0$$

$$= -1 - \lim_{b \rightarrow -\infty} \frac{b}{e^{-b}} \text{ L.H}$$

$$= -1 - \lim_{b \rightarrow -\infty} \frac{1}{-e^{-b}}$$

$$= -1 - 0$$

$$= -1 \therefore \text{conv to } -1$$



lecture 7: Improper Integral

20/Mar/2022

First

$$* \int_0^1 \ln x \, dx \text{ conv or div}$$

$$= \lim_{b \rightarrow 0^+} \int_b^1 \ln x \, dx$$

$$= \lim_{b \rightarrow 0^+} [x \ln x - x]_b^1$$

$$= \lim_{b \rightarrow 0^+} (1 \ln 1 - 1) - (b \ln b - b)$$

$$= \lim_{b \rightarrow 0^+} -1 - \lim_{b \rightarrow 0^+} b \ln b - 0$$

$$= -1 - \lim_{b \rightarrow 0^+} \frac{\ln b}{1/b}$$

$$= -1 - \lim_{b \rightarrow 0^+} \frac{1/b}{-1/b^2}$$

$$= -1 - \lim_{b \rightarrow 0^+} -b$$

$$= -1 - 0 = -1 \therefore \text{conv to } -1$$

#First

• Length of a plane curve, suppose that $y=f(x)$ is a smooth curve on $[a, b]$

"ie $f'(x)$ cont on $[a, b]$ ", then the arc length is defined as:

$$L = \int_a^b \sqrt{1 + (f'(x))^2} \cdot dx$$

* find the arc length of the curve $y = x^{3/2}$ from $(1, 1)$ to $(2, 2\sqrt{3})$

$$\textcircled{1} y' = \frac{3}{2} x^{1/2}$$

$$\textcircled{2} (y')^2 = \frac{9}{4} x$$

$$\textcircled{3} L = \int_1^2 \sqrt{1 + \frac{9}{4}x} \cdot dx$$

* Setup the integral for the arc length of the curve $y = \frac{x^2}{4} - \frac{1}{2} \ln x$ on $[1, 2]$ about x -axis:-

$$\textcircled{1} y' = \frac{2x}{4} - \frac{1}{2} \cdot \frac{1}{x}$$

$$\textcircled{2} (y')^2 = \left(\frac{x}{2} - \frac{1}{2x}\right)^2 = \frac{x^2}{4} - 2 \cdot \frac{1}{2x} \cdot \frac{x}{2} + \frac{1}{4x^2}$$

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

$$\textcircled{3} (y')^2 + 1 = \frac{x^2}{4} - \frac{1}{2} + \frac{1}{4x^2} + 1$$

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

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

$$\textcircled{4} L = \int_1^2 \sqrt{\left(\frac{x}{2} + \frac{1}{2x}\right)^2} dx = \int_1^2 \left(\frac{x}{2} + \frac{1}{2x}\right) \cdot dx$$

lecture 8: Improper Integral
#First

22/Mar/2022

• Area of surface of revolution.

Let $f(x)$ smooth, non negative on $[a, b]$, then the surface area S of the surface of revolution generated by revolving the portion of the curve $y=f(x)$

between $x=a$ and $x=b$ about x -axis is: $S = \int_a^b 2\pi f(x) \sqrt{1+(f'(x))^2} dx$

* find the area of the surface generated by revolving $y=\sqrt{x}$ about x -axis on $[1, 4]$

$$\textcircled{1} y' = \frac{1}{2\sqrt{x}} \quad \textcircled{2} (y')^2 = \frac{1}{4x}$$

$$\textcircled{3} S = \int_1^4 2\pi \cdot \sqrt{x} \cdot \sqrt{1 + \frac{1}{4x}} \cdot dx \Rightarrow S = \int_1^4 2\pi \sqrt{x + \frac{1}{4}} \cdot dx$$

* find the area of the surface generated by revolving $y=\sqrt{4-x^2}$ on $[-1, 1]$ about x -axis is:

$$\textcircled{1} y' = \frac{-2x}{2\sqrt{4-x^2}} = \frac{-x}{\sqrt{4-x^2}}$$

$$\textcircled{2} (y')^2 = \frac{x^2}{4-x^2}$$

$$\textcircled{3} (y')^2 + 1 = \frac{x^2}{4-x^2} + 1$$

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

10.1: Curves defined by parametric equations.

Defn: the parametric eqn of $y=f(x)$ is:

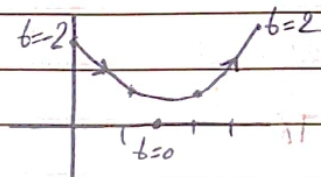
$x=x(t)$, $y=y(t)$, t : independent variable

x, y : dependent variables

Example: Identify the parametric equation

$$x=t+2, y=t^2, -2 \leq t \leq 2$$

t	$x(t)$	$y(t)$	(x, y)
-2	0	4	(0, 4)
-1	1	1	(1, 1)
0	2	0	(2, 0)
1	3	1	(3, 1)
2	4	4	(4, 4)



or: find the cartesian eqn

① $t = x - 2$

② $y = t^2 \Rightarrow y = (x-2)^2$

if $t = -2 \Rightarrow (x, y) = (0, 4)$

if $t = 2 \Rightarrow (x, y) = (4, 4)$

* Find the cartesian equation for:

① $x=2t, y=t^2+1, t \in \mathbb{R}$

$$\Downarrow$$

$$t = \frac{x}{2} \Rightarrow y = \left(\frac{x}{2}\right)^2 + 1$$

$$y = \frac{x^2}{4} + 1$$

② $x=t^2+1, y=t^4-3$

$$\Downarrow$$

$$t^2 = x-1 \Rightarrow y = (x-1)^2 - 3$$

(parabola)

3) $x = 2 \sin b$, $y = 2 \cos b$, $0 \leq b \leq 2\pi$

$$\frac{x}{2} = \sin b$$

$$\frac{y}{2} = \cos b$$

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

$$\frac{x^2}{4} + \frac{y^2}{4} = 1 \rightarrow x^2 + y^2 = 4 \text{ (circle equ)}$$

4) $x = 3 \sec b$, $y = 4 \tan b$, $0 \leq b \leq 2\pi$

$$\frac{x}{3} = \sec b$$

$$\frac{y}{4} = \tan b$$

$$\sec^2 b - \tan^2 b = 1$$

$$\frac{x^2}{9} - \frac{y^2}{16} = 1$$

5) $x = \cos b + 1$, $y = \sin^2 b$

$$\cos b = x - 1$$

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

$$= 1 - (x-1)^2 \text{ (parabola)}$$

6) $x = \sec b$, $y = \sin^2 b - 2$

$$x = \frac{1}{\cos b} \rightarrow \cos b = \frac{1}{x}$$

$$y = \sin^2 b - 2$$

$$y = 1 - \cos^2 b - 2$$

$$= -1 - \cos^2 b$$

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

7) $x = 2 \sin^2 b$, $y = 3 \cos^2 b$, $0 \leq b \leq 2\pi$

$$\frac{x}{2} = \sin^2 b$$

$$\frac{y}{3} = \cos^2 b$$

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

$$\frac{x}{2} + \frac{y}{3} = 1$$

lecture 9: parametric equation - part 1

8-) $x = \cosh b, y = \sinh b$

$$\cosh^2 b - \sinh^2 b = 1$$

$$x^2 - y^2 = 1$$

9-) $x = b^2 - 2b, y = b + 1, b \in \mathbb{R}$

$$\downarrow$$

$$b = y - 1$$

$$\therefore x = b^2 - 2b$$

$$= (y-1)^2 - 2(y-1)$$

$$= y^2 - 4y + 3$$



10-) $x = e^{-b}, y = e^{2b}, 0 \leq b \leq \ln 8$

$$\ln x = -b \rightarrow b = -\ln x$$

$$\therefore y = e^{2b} = e^{-2 \ln x} = e^{\ln x^{-2}} = \frac{1}{x^2}$$

$$\therefore y = \frac{1}{x^2}$$

if $b=0 \rightarrow x = e^0 = 1, y = e^0 = 1 (1, 1)$

if $b = \ln 8 \rightarrow x = e^{-\ln 8} = \frac{1}{8}, y = e^{2 \ln 8} = 64 (\frac{1}{8}, 64)$

$$\therefore y = \frac{1}{x^2} \text{ from } (1, 1) \text{ to } (\frac{1}{8}, 64)$$

* Sketch the curve:-

a-) $x = 2 \cos b, y = 2 \sin b, 0 \leq b \leq 2\pi$

$$\downarrow$$

$$\cos b = \frac{x}{2}$$

$$\downarrow$$

$$\sin b = \frac{y}{2}$$

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

$$\frac{y^2}{4} + \frac{x^2}{4} = 1 \rightarrow x^2 + y^2 = 4 \text{ circle centered by with } r = 2$$



counter clockwise

$b=0 \rightarrow (x, y) = (2, 0)$ ← "نقطة البداية"

$b = \frac{\pi}{2} \rightarrow (x, y) = (0, 2)$ ← "نقطة النهاية"

← "نقطة النهاية"

lecture 9: parametric equation - part 1

b) $x = 2\cos t$, $y = 2\sin t$, $0 \leq t \leq \pi$
semi circle

(view of t) $t = 0 \rightarrow (x, y) = (2, 0)$

$t = \frac{\pi}{2} \rightarrow (x, y) = (0, 2)$

$t = \pi \rightarrow (x, y) = (-2, 0)$

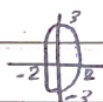


calculation
now!

* Sketch the curve:

$x = 2\cos t$, $y = 3\sin t$, $0 \leq t \leq 2\pi$

$\therefore \frac{x^2}{4} + \frac{y^2}{9} = 1$ (ellipse)



* The parametric eqn for $9x^2 + 4y^2 = 36$

$\therefore \frac{9x^2}{36} + \frac{4y^2}{36} = \frac{36}{36}$

$\therefore \frac{x^2}{4} + \frac{y^2}{9} = 1 \Rightarrow \begin{matrix} \xrightarrow{\sqrt{4}} \\ x = 2\cos t \\ \xrightarrow{\sqrt{9}} \\ y = 3\sin t \end{matrix} \quad 0 \leq t \leq 2\pi$

• The parametric equation for lines:

1-) x-axis: $x(t) = t$, $y(t) = 0$, $t \in \mathbb{R}$

2-) y-axis: $x(t) = 0$, $y(t) = t$, $t \in \mathbb{R}$

3-) The line $x = a$: $x(t) = a$, $y(t) = t$, $t \in \mathbb{R}$

4-) The line $y = b$: $x(t) = t$, $y(t) = b$, $t \in \mathbb{R}$

5-) The line $y = ax + b$: $x(t) = t$, $y(t) = at + b$, $t \in \mathbb{R}$

6-) The line from (x_0, y_0) to (x_1, y_1) is: $\begin{matrix} x = x_0 + (x_1 - x_0)t \\ y = y_0 + (y_1 - y_0)t \\ 0 \leq t \leq 1 \end{matrix}$

lecture 9: parametric equation - part 1

* Find the parametric eqn for the line from $(-5, -3)$ to $(0, 2)$:

$$x(t) = 0 + (-5 - 0)t = -5t$$

$$y(t) = 2 + (-3 - 2)t = 2 - 5t$$

$$0 \leq t \leq 1$$

* The parametric eqn for the line $y = 3x - 2$, $0 \leq x \leq 1$ is

$$x(t) = t$$

$$y(t) = 3t - 2$$

$$0 \leq t \leq 1$$

* The parametric equation for semi-circle is:

$$x(t) = a + r \cos t$$

$$y(t) = b + r \sin t$$

$$0 \leq t \leq \pi$$

* Find the parametric equation for:

$$(x+1)^2 + (y-2)^2 = 25$$

$$x(t) = -1 + 5 \cos t$$

$$y(t) = 2 + 5 \sin t$$

$$0 \leq t \leq 2\pi$$

lecture 10: Calculus with parametric eq. (curves)

1/4/2022

* Remark:

Δ For the parametric curve $x(t)=x$, $y(t)=y$. The slope is given by,

$$\frac{dy}{dx} = \frac{dy/dt}{dx/dt} = \frac{y'(t)}{x'(t)}$$

Examples find the slope of the tangent line for $x(t)=2\cos t + \sin 2t$, $y(t)=2\sin t + \cos 2t$ at $t=0$

Sol: $\frac{dy}{dx} = \frac{y'(t)}{x'(t)} = \frac{2\cos t + 2\sin 2t}{-2\sin t + 2\cos 2t} \Big|_{t=0} = \frac{2(1) - 0}{0 + 2} = 1$

Examples find the slope for $x(t)=t-t^4$, $y(t)=t^2-t^3$ at $(0,0)$

Δ $(0,0) \Rightarrow x(t)=0 \rightarrow t-t^4=0$

$$t(1-t^3)=0$$

$$\Rightarrow t=0, t=1$$

Δ $y(t)=0 \rightarrow t^2-t^3=0$

$$t^2(1-t)=0$$

$$t=0, t=1$$

$$\therefore t=0, t=1$$

Δ slope $= \frac{dy}{dx} = \frac{2t-3t^2}{1-4t^3}$

slope $\Big|_{t=0} = 0$, slope $\Big|_{t=1} = \frac{2-3}{1-4} = \frac{-1}{-3} = \frac{1}{3}$

Example: find the equation of the tangent line for $x(t)=e^t$, $y(t)=t+e^{-t}$ at $t=0$

1-) $x_0 = e^0 = 1$

2-) $y_0 = 0 + e^0 = 1$

3-) slope $\Big|_{t=0} \Rightarrow \frac{1-e^{-t}}{e^t} = \frac{1-e^0}{e^0} = 0$

∴ equ of the tangent line

$$y - y_0 = m(x - x_0)$$

$$y - 1 = 0(x - 1)$$

$$\underline{y = 1} \#$$

△ Recall that the slope of $x = x(t)$, $y = y(t)$ is $\frac{dy}{dx} = \frac{y'(t)}{x'(t)}$ $t = t_0$

then: a) the curve has horizontal tangent line if $y'(t) = 0$, $x'(t) \neq 0$

b) // // // vertical // // // $x'(t) = 0$, $y'(t) \neq 0$

Examples: find the value of t such that curve parametric by $x(t) = t^2 - 1$, $y(t) = t^4 - 4t^3$

has: a) horizontal tangent line.

b) vertical tangent line.

Sol: 1-) $x'(t) = 2t$, $y'(t) = 4t^3 - 8t^2$

2-) $x'(t) = 0 \Rightarrow 2t = 0 \Rightarrow t = 0$

$y'(t) = 0 \Rightarrow 4t^3 - 8t^2 = 0$

$4t(t^2 - 2) = 0$

$t = 0$ $t = \pm\sqrt{2}$

3-) Horizontal tangent

if $y'(t) = 0$ but $x'(t) \neq 0$

1-) $t = 0 \Rightarrow x'(0) = 0$ ~~is not~~

2-) $t = \sqrt{2} \Rightarrow x'(\sqrt{2}) = 2\sqrt{2}$ ✓

3-) $t = -\sqrt{2} \Rightarrow x'(-\sqrt{2}) = -2\sqrt{2}$ ✓

∴ the curve has horizontal tangent line

at $t = 2\sqrt{2}$, $t = -2\sqrt{2}$

4-) vertical tangent

if $x'(t) = 0$ but $y'(t) \neq 0$

at $t = 0 \Rightarrow y'(0) = 4(0) - 8(0) = 0$

∴ there is no vertical tangent.

Example: find the value of $b \in [0, \pi]$ such that the curve parametrized by $x = \cos(2b)$, $y = \sin(4b)$ has:

a-) horizontal tangents

b-) vertical tangents

Sol:

$$1-) x'(b) = -2\sin 2b \quad 2-) y'(b) = 4\cos 4b$$

a-) H.T

$$y'(b) = 0 \rightarrow 4\cos 4b = 0$$

$$4b = \frac{\pi}{2}, \frac{3\pi}{2}, \frac{5\pi}{2}, \frac{7\pi}{2}, \frac{9\pi}{2}$$

$$b = \frac{\pi}{8}, \frac{3\pi}{8}, \frac{5\pi}{8}, \frac{7\pi}{8}, \frac{9\pi}{8} \notin [0, \pi]$$

$$\text{Now } x'(\frac{\pi}{8}) \neq 0 \neq -2\sin(\frac{\pi}{4})$$

$$x'(\frac{3\pi}{8}) \neq 0, x'(\frac{5\pi}{8}) \neq 0, x'(\frac{7\pi}{8}) \neq 0$$

$$\therefore b = \frac{\pi}{8}, \frac{3\pi}{8}, \frac{5\pi}{8}, \frac{7\pi}{8}$$

b-) V.T

$$x'(b) = 0 \rightarrow -2\sin 2b = 0$$

$$2b = 0, \pi, 2\pi$$

$$b = 0, \frac{\pi}{2}, \pi \in [0, \pi]$$

$$y'(b) \neq 0 \therefore y'(0) = 4\cos 4(0) \neq 0$$

$$y'(\frac{\pi}{2}) = 4\cos 4\frac{\pi}{2} \neq 0$$

$$y'(\pi) = 4\cos 4\pi \neq 0$$

$$\therefore b = 0, \frac{\pi}{2}, \pi$$

Example: the parametric curve $x(t) = t^3 - 3t$, $y(t) = t^2 + 6t$ has horizontal tangent at the point:

$$1-) x'(t) = 3t^2 - 3, y'(t) = 2t + 6$$

$$2-) H.T: y'(t) = 0 \Rightarrow 2t + 6 = 0$$

$$t = -3$$

$$x'(-3) = 3(-3)^2 - 3 = 24 \neq 0$$

\therefore horizontal tangent at $t = -3$

$$\text{point } (x(-3), y(-3)) = (-18, -9) -$$

3-) Let $C: x = x(t), y = y(t), t \in [a, b]$

then the arc length of C is: ?

$$1-) x'(t) = 1 \quad 2-) y'(t) = y'$$

$$3-) L = \int_a^b \sqrt{(x'(t))^2 + (y'(t))^2} dt$$

Example: find the arc length of the curve

$$C: x(t) = \cos t, y(t) = \sin t, 0 \leq t \leq 2\pi$$

$$1-) x'(t) = -\sin t \quad 2-) y'(t) = \cos t$$

$$3-) L = \int_0^{2\pi} \sqrt{(-\sin t)^2 + (\cos t)^2} dt = \int_0^{2\pi} \sqrt{1} dt$$
$$= 2\pi$$

Example: find the arc length of the curve $c: x(b) = e^b - b, y(b) = 4e^{1/2b}, b \in [0, 1]$

Sol: 1-) $x'(b) = e^b - 1$ 2-) $y'(b) = \frac{4}{2} e^{1/2b} = 2e^{1/2b}$ 3-) $(x')^2 + (y')^2 = (e^b - 1)^2 + (2e^{1/2b})^2$
 $= e^{2b} - 2e^b + 1 + 4e^b$
 $= e^{2b} + 2e^b + 1$
 $= (e^b + 1)^2$

4-) $L = \int_0^1 \sqrt{(e^b + 1)^2} db$
 $= \int_0^1 (e^b + 1) db$
 $= [e^b + b]_0^1$
 $= (e + 1) - (e^0 + 0)$
 $= e$

4-) $\frac{d^2y}{dx^2} = \frac{\frac{d}{db}(\frac{dy}{dx})}{\frac{dx}{db}}$

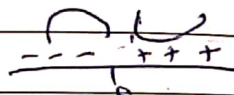
note that: if $\frac{d^2y}{dx^2} > 0 \Rightarrow$ concave up

$\frac{d^2y}{dx^2} < 0 \Rightarrow$ concave down

Example: Consider the curve $c: x(b) = b^2, y = b^3 - 3b$ determine whether the curve concave up or down.

1-) $\frac{dy}{dx} = \frac{y'(b)}{x'(b)} = \frac{3b^2 - 3}{2b}$

2-) $\frac{d^2y}{dx^2} = \frac{(2b)(6b) - (3b^2 - 3)(2)}{4b^2}$
 $= \frac{12b^2 - 6b^2 + 6}{8b^3} = \frac{6b^2 + 6}{8b^3} \rightarrow +\infty$

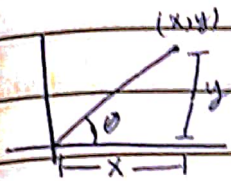


\therefore concave up $(0, \infty)$

\therefore concave down $(-\infty, 0)$

lecture 10: polar coordinates
section 3:

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(x, y) : rectangular coordinate
"cartesian"

(r, θ) : polar coordinate

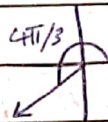
$(r, \theta) \rightarrow (x, y)$

$\cos \theta = \frac{x}{r} \Rightarrow x = r \cos \theta$

$\sin \theta = \frac{y}{r} \Rightarrow y = r \sin \theta$

Example: Given that the polar coordinate $(6, \frac{4\pi}{3})$
find the rectangular coordinate?

1) $r = 6, \theta = \frac{4\pi}{3}$

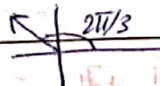


2) $x = 6 \cos(\frac{4\pi}{3}) = 6(-\frac{1}{2}) = -3$

3) $y = 6 \sin(\frac{4\pi}{3}) = 6(-\frac{\sqrt{3}}{2}) = -3\sqrt{3}$

Example: find the cartesian coordinate (x, y) of the point $(2, \frac{2\pi}{3})$?

1) $r = 2, \theta = \frac{2\pi}{3}$



2) $x = 2 \cos(\frac{2\pi}{3}) = -1$

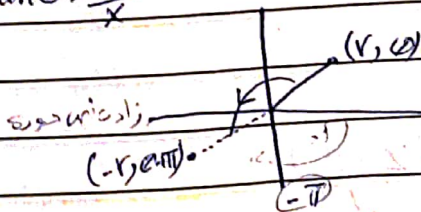
3) $y = 2 \sin(\frac{2\pi}{3}) = 2 \cdot \frac{\sqrt{3}}{2} = \sqrt{3}$

$\therefore (x, y) = (-1, \sqrt{3})$

* $(x, y) \rightarrow (r, \theta)$

$r^2 = x^2 + y^2 \Rightarrow r = \pm \sqrt{x^2 + y^2}$

$\tan \theta = \frac{y}{x} \rightarrow \theta = \tan^{-1}(\frac{y}{x})$



all polar coordinates:

if $r > 0$:

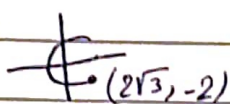
$(r, \theta) = (r, \theta + 2n\pi)$

$n \in \mathbb{Z}$

if $r < 0$:

$(-r, \theta + \pi) = (-r, \theta + 2n\pi)$

Examples find all polar coordinates for $(2\sqrt{3}, -2)$

1-) 

2-) $r = \sqrt{(2\sqrt{3})^2 + (-2)^2} = \sqrt{12+4} = 4$

3-) $\theta = \tan^{-1}\left(\frac{-2}{2\sqrt{3}}\right) = -\tan^{-1}\left(\frac{1}{\sqrt{3}}\right) = -\pi/6$

$\therefore (r, \theta) = (4, -\pi/6)$



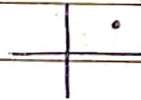
all polar:

4-) if $r > 0$: $(4, -\frac{\pi}{6} + 2n\pi), n \in \mathbb{Z}$

if $r < 0$: $(-4, -\frac{\pi}{6} + \pi + 2n\pi) = (-4, \frac{5\pi}{6} + 2n\pi), n \in \mathbb{Z}$

Examples find the polar coordinates (r, θ) of the point $(4, 4\sqrt{3})$, where $r < 0$ and $0 \leq \theta < 2\pi$

1-) $r = \sqrt{(4)^2 + (4\sqrt{3})^2} = 8$



2) $\theta = \tan^{-1}\left(\frac{4\sqrt{3}}{4}\right) = \frac{\pi}{3}$

$\therefore (8, \pi/3)$ but $r > 0$

3-) $r < 0, 0 \leq \theta < 2\pi \therefore (-8, \frac{\pi}{3} + \pi) = (-8, 4\pi/3)$

Example: The polar coordinates (r, θ) of the cartesian point $(-3, -3)$, $r < 0$, $\theta \in [0, 2\pi]$ is given by,

1-) $r = \sqrt{(-3)^2 + (-3)^2} = \sqrt{18} = 3\sqrt{2}$



2) $\theta = \tan^{-1}\left(\frac{-3}{-3}\right) = \tan^{-1}(1) = \pi/4$
 or $\theta = 5\pi/4$

$\therefore (3\sqrt{2}, 5\pi/4) \quad r > 0$

but $r < 0 \therefore (-3\sqrt{2}, \frac{5\pi}{4} - \pi) = (-3\sqrt{2}, \frac{\pi}{4})$

bec $\theta \in [0, 2\pi]$

lecture 11: polar coordinates
section 3:

2/4

Example: Express the following equation in polar coordinates.

1-) $x^2 + y^2 = 4$

$$r^2 = 4 \Rightarrow r = \pm 2$$

2-) $x^2 + y^2 + 7y = 0$

$$r^2 + 7r \sin \theta = 0$$

3-) $4xy = 8$

$$4r \cos \theta \cdot r \sin \theta = 8$$

$$2 \cdot 2 \cdot r^2 \cos \theta \sin \theta = 8$$

$$2r^2 \sin 2\theta = 8$$

$$r^2 = \frac{4}{\sin 2\theta} \Rightarrow r^2 = 4 \csc 2\theta$$

4-) $(x^2 + y^2)^2 = x^2 - y^2$

$$(r^2)(r^2) = r^2 \cos^2 \theta - r^2 \sin^2 \theta$$

$$r^2 \cdot r^2 = r^2 [\cos^2 \theta - \sin^2 \theta]$$

$$r^2 = \cos 2\theta, \text{ find domain } \theta??$$

$$r = \pm \sqrt{\cos 2\theta} \quad \text{ii} \quad \cos 2\theta \geq 0$$

$$-\frac{\pi}{2} \leq 2\theta \leq \frac{\pi}{2}$$

$$-\frac{\pi}{4} \leq \theta \leq \frac{\pi}{4}$$

5-) $y = \frac{1}{\sqrt{3}}x$

$$\frac{y}{x} = \frac{1}{\sqrt{3}}$$

$$\tan \theta = \frac{1}{\sqrt{3}}$$

Example: find the cartesian equation for:

1-) $r = \cos \theta$

$$r^2 = r \cos \theta$$

$$x^2 + y^2 = x$$

2-) $r^2 = \sin 2\theta$

$$r^2 = 2 \sin \theta \cos \theta$$

$$r^2 \cdot r = 2 \cdot r \sin \theta \cdot r \cos \theta$$

$$(r^2)^2 = 2yx$$

$$(x^2 + y^2)^2 = 2yx$$

3-) $r = \frac{6}{3 - \sin \theta}$

$$3r - r \sin \theta = 6$$

$$3r = 6 + r \sin \theta$$

$$9r^2 = (6 + r \sin \theta)^2$$

$$9(x^2 + y^2) = (6 + y)^2$$

4-) $r = \sec \theta \tan \theta$

$$r = \frac{1}{\cos \theta} \cdot \frac{\sin \theta}{\cos \theta}$$

$$r = \frac{\sin \theta}{\cos^2 \theta}$$

$$r \cos^2 \theta = \sin \theta$$

$$r^2 \cos^2 \theta = \sin \theta$$

$$x^2 = y$$

lecture 12: Area in polar coordinates

section 4:

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1.) Radical line

$$\theta = \theta_0, \text{ eg: } \theta = \frac{\pi}{4}$$



2.) General line

$$r = \frac{c}{a \cos \theta + b \sin \theta}, \text{ } a, b, c \text{ constants}$$

$$a r \cos \theta + b r \sin \theta = c$$

$$ax + by = c$$

Example: find the slope of $r = \frac{3}{2 \cos \theta + 4 \sin \theta}$

$$1-) 2r \cos \theta + 4r \sin \theta = 3$$

$$2x + 4y = 3$$

$$4y = 3 - 2x$$

$$y = \frac{3}{4} - \frac{x}{2}$$

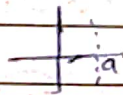
$$2-) \text{slope} = -\frac{1}{2}$$

(x & y)

Note that:

$$a = r \cos \theta \quad (x = a)$$

$$1-) r = \frac{a}{\cos \theta} \Rightarrow a \sec \theta \text{ "vertical line } x = a"$$



$$2-) r = \frac{b}{\sin \theta} \Rightarrow b \csc \theta \text{ "horizontal line } y = b"$$



$$r \sin \theta = b$$

$$(y = b)$$

③ Circles

$$r = 2a \cos \theta + 2b \sin \theta$$

circle: center (a, b) , radius $r = \sqrt{a^2 + b^2}$

Show that:

$$r = 2a \cos \theta + 2b \sin \theta$$

$$r^2 = 2ar \cos \theta + 2br \sin \theta$$

$$x^2 + y^2 = 2ax + 2by$$

$$(x^2 - 2ax) + (y^2 - 2by) = 0$$

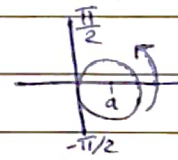
$$(x^2 - 2ax + a^2) + (y^2 - 2by + b^2) = a^2 + b^2$$

$$(x - a)^2 + (y - b)^2 = a^2 + b^2$$

Example: the center of the circle $r = 4 \sin \theta - 3 \cos \theta$ is:

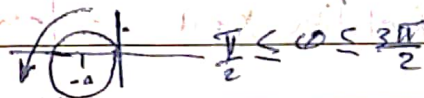
$$\text{center} \left(-\frac{3}{2}, \frac{4}{2} \right)$$

Note that 1-) $r = 2a \cos \theta$ circle, center $(a, 0)$, $r = a$



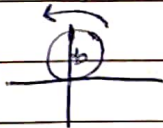
$-\frac{\pi}{2} \leq \theta \leq \frac{\pi}{2}$
counter clockwise

2-) $r = -2a \cos \theta$ circle, center $(-a, 0)$, $r = a$



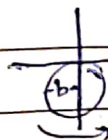
$$\frac{\pi}{2} \leq \theta \leq \frac{3\pi}{2}$$

3-) $r = 2b \sin \theta$ circle, center $(0, b)$, $r = b$



$$0 \leq \theta \leq \pi$$

4-) $r = -2b \sin \theta$ circle, center $(0, -b)$, $r = b$



$$\pi \leq \theta \leq 2\pi$$

5-) $r = a$ circle, center $(0, 0)$, $r = a$

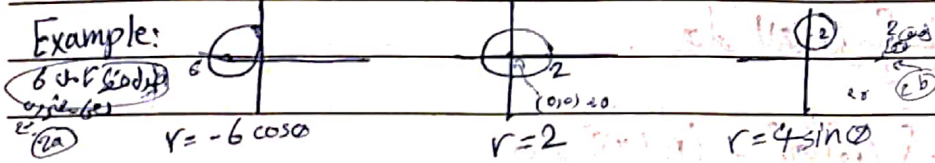


$$0 \leq \theta \leq 2\pi$$

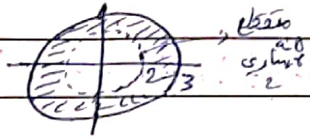
Lecture 12: Area in polar coordinates Section 4.1

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Example:



Example: Sketch the region $2 < r \leq 3$

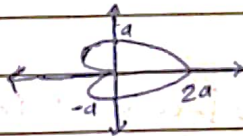


Example: Sketch the region $r \geq 2, |\theta| \leq \frac{\pi}{4}$

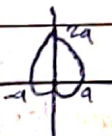


4. Cardiac

1) $r = a(1 + \cos \theta)$
 $= -a(1 - \cos \theta)$



3) $r = a(1 + \sin \theta)$
 $r = -a(1 - \sin \theta)$



How? $(r, \theta) = (-r, \theta + \pi)$

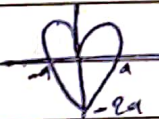
$r = a(1 + \cos \theta)$

$-r = a(1 + \cos(\theta + \pi))$

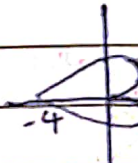
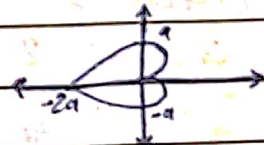
$r = -a(1 + [\cos \theta \cos \pi - \sin \theta \sin \pi])$ Examples

$r = -a(1 - \cos \theta)$

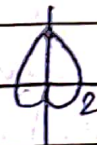
4) $r = a(1 - \sin \theta)$
 $= -a(1 + \sin \theta)$



2) $r = a(1 - \cos \theta)$
 $= -a(1 + \cos \theta)$



$r = -2(1 + \cos \theta)$
 $\vec{r} = 2(1 - \cos \theta)$

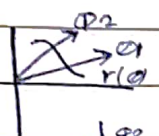


$r = -2(1 - \sin \theta)$
 $\vec{r} = 2(1 + \sin \theta)$

lecture 12: Area in polar curves

Section 4.1

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$$A = \frac{1}{2} \int_{\theta_1}^{\theta_2} (r(\theta))^2 d\theta$$



$$A = \frac{1}{2} \int_{\theta_1}^{\theta_2} (r_2(\theta))^2 - (r_1(\theta))^2 d\theta$$

Examples find the area of the region in the right half plane and inside the circle $r=3$

Sol:



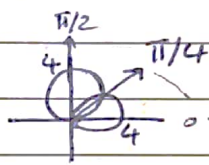
$$A = \frac{1}{2} \int_{-\pi/2}^{\pi/2} (3)^2 d\theta = 9(\pi/2 - (-\pi/2)) = 9\pi$$

Examples find the area of the region that is common to the circles $r=4\cos\theta$ and $r=4\sin\theta$

$$\text{Sol: } 4\sin\theta = 4\cos\theta$$

$$1 = \tan\theta$$

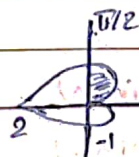
$$\frac{\pi}{4} = \theta$$



$$A = \frac{1}{2} \int_0^{\pi/4} (4\sin\theta)^2 d\theta + \int_{\pi/4}^{\pi/2} (4\cos\theta)^2 d\theta$$

Examples find the area of the region inside $r=1-\cos\theta$ in the first quadrant?

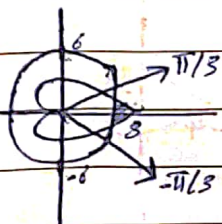
Sol:



$$A = \frac{1}{2} \int_0^{\pi/2} (1-\cos\theta)^2 d\theta = \frac{3\pi}{8} - 1$$

Examples find the area of the region that is inside $r=4+4\cos\theta$ and outside $r=6$

Sol:



$$4+4\cos\theta = 6$$

$$4\cos\theta = 2$$

$$\cos\theta = \frac{1}{2}$$

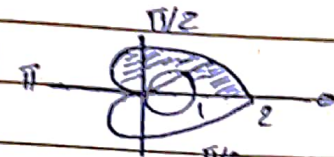
$$\theta = \pm \pi/3$$

$$A = 2 * \frac{1}{2} \int_0^{\pi/3} (4+4\cos\theta)^2 - (6)^2 d\theta = 18\sqrt{3} - 4\pi$$

Lecture 12: Area in polar
section 4.1

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Example: find the area of the region in the upper half plane outside the circle $r = \cos \theta$ and inside the cardi $r = 1 + \cos \theta$

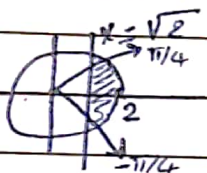
Sol:  $1 + \cos \theta = \cos \theta$
 $1 \neq 0$

$$A = \frac{1}{2} \int_{\pi/2}^{\pi} [(1 + \cos \theta)^2 - (\cos \theta)^2] d\theta + \frac{1}{2} \int_{\pi/2}^{\pi} (1 + \cos \theta)^2 d\theta$$

Example: find the area of the region that is inside $r = 2$ and to the right of $r \cos \theta = \sqrt{2}$

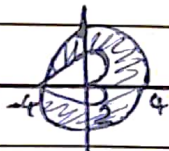
Sol: $r = 2$, $r = \frac{\sqrt{2}}{\cos \theta}$

$$2 = \frac{\sqrt{2}}{\cos \theta} \Rightarrow \cos \theta = \frac{\sqrt{2}}{2} \Rightarrow \theta = \pm \pi/4$$

 $\Rightarrow A = 2 \times \frac{1}{2} \int_{-\pi/4}^{\pi/4} [2^2 - (\frac{\sqrt{2}}{\cos \theta})^2] d\theta = \pi - 2$

Example: find the area of the region outside $r = 2 - 2 \cos \theta$ and inside $r = 4$

Sol: $r = 2(1 - \cos \theta)$, $r = 4$



$$4 = 2(1 - \cos \theta)$$

$$2 = 1 - \cos \theta$$

$$\cos \theta = -1$$

$$\theta = \pi$$

$$A = 2 \times \frac{1}{2} \int_0^{\pi} [4^2 - (2 - 2 \cos \theta)^2] d\theta = 10\pi$$

11.1

(e.g) sketch $f(x) = \frac{1}{x}$, $x \in \mathbb{N}$ (e.g) sketch $f(x) = \frac{1}{x}$, $x \in \mathbb{N}$ Remark: A sequence of real number is just a function whose domain is " \mathbb{N} " denoted by

$$f: \mathbb{N} \rightarrow \mathbb{R}$$

$$\{a_n\}_{n=1}^{\infty}, \{a_n\}_{n=1}^{\infty}, a_n, n \geq 1$$

Example: given that $\left\{\frac{1}{2}, \frac{2}{3}, \frac{3}{4}, \frac{4}{5}, \frac{5}{6}, \dots\right\}$

find the general form:

$$a_1 = \frac{1}{2}$$

$$a_2 = \frac{2}{3}$$

$$a_3 = \frac{3}{4}$$

$$\therefore a_n = \left\{ \frac{n}{n+1} \right\}_{n=1}^{\infty}$$

Example: $\left\{ \frac{1}{n} \right\}_{n=1}^{\infty}$ then $a_1 = 1, a_2 = \frac{1}{2}, a_3 = \frac{1}{3}, a_4 = \frac{1}{4}$

$$= \left\{ 1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots \right\}$$

Examples: $\{1, 2, 4, \dots\} = \{2^n\}_{n=1}^{\infty}$
 $\begin{matrix} a_1 & a_2 & a_3 \end{matrix}$

↳ General form

Examples: $\{-1, 1, -1, 1, -1, 1, \dots\} = \{(-1)^n\}_{n=1}^{\infty}$ Theorems the sequence $\{a_n\}_{n=1}^{\infty}$ converge to L iff and only if $\lim_{n \rightarrow \infty} a_n = L$ If $\lim_{n \rightarrow \infty} a_n$ d.n.e $\Rightarrow \{a_n\}$ diverge.

Lecture 13: Sequences part 1

23/4/2022

11.1

Example: Determine whether the following seq. conv or div?

converges or diverges

1-) $\{3^n\}_{n=1}^{\infty}$, $\lim_{n \rightarrow \infty} (3^n) = \infty \therefore \text{div}$

2-) $\{\cos(\frac{\pi}{n})\}_{n=1}^{\infty}$, $\lim_{n \rightarrow \infty} \cos(\frac{\pi}{n}) = \cos(0) = 1 \therefore \text{conv to } 1$

3-) $\{\frac{3n^2+5}{2n^2-1}\}_{n=1}^{\infty}$, $\lim_{n \rightarrow \infty} \frac{3n^2+5}{2n^2-1} = \frac{3}{2} \therefore \text{conv to } \frac{3}{2}$

4-) $\{\frac{(1+n)^3}{3n^2+2}\}_{n=1}^{\infty}$, $\lim_{n \rightarrow \infty} \frac{(1+n)^3}{3n^2+2} = \infty \therefore \text{div}$

5-) $\{\ln n\}_{n=1}^{\infty}$, $\lim_{n \rightarrow \infty} \ln n = \infty \therefore \text{div}$

6-) $\{\frac{n^2+10n+5}{e^{2n}}\}_{n=1}^{\infty}$

$= \lim_{n \rightarrow \infty} \frac{n^2+10n+5}{e^{2n}} \frac{\infty}{\infty}$

L'H $\lim_{n \rightarrow \infty} \frac{2n+10}{2e^{2n}} = \frac{\infty}{\infty}$

L'H $\lim_{n \rightarrow \infty} \frac{2}{4e^{2n}} = 0 \therefore \text{conv to zero}$

Note that:

1-) $\lim_{n \rightarrow \infty} (1 + \frac{a}{n})^n = e^a$, $a \in \mathbb{R}$

2-) $\lim_{x \rightarrow \infty} \frac{e^x}{x^n} = \infty$

3-) $\lim_{x \rightarrow \infty} \frac{x^n}{e^x} = 0$

7-) $\{(1 + \frac{1}{n})^{-3n}\}_{n=1}^{\infty}$, $\lim_{n \rightarrow \infty} (1 + \frac{1}{n})^{-3n} = \lim_{n \rightarrow \infty} ((1 + \frac{1}{n})^n)^{-3} = e^{-3} \therefore \text{Conv to } e^{-3}$

11.1

$$8-) \left\{ n \sin\left(\frac{\pi}{n}\right) \right\}_{n=1}^{\infty}, \lim_{n \rightarrow \infty} n \sin\left(\frac{\pi}{n}\right) = \infty \cdot 0 \quad (\text{False})$$

$$= \lim_{n \rightarrow \infty} \frac{\sin(\pi/n)}{1/n} = \frac{0}{0}$$

$$\Rightarrow \text{L'H} \lim_{n \rightarrow \infty} \frac{\cos(\pi/n) + \frac{-\pi}{n^2}}{\left(-\frac{1}{n^2}\right)}$$

$$= \lim_{n \rightarrow \infty} \pi \cos(\pi/n) = \pi \cdot 1 = \pi \quad \therefore \text{conv to } \pi$$

9-) The limit of the seq $a_n = \ln(n^2 + 3n) - 2\ln(3n+1)$ is:

$$= \lim_{n \rightarrow \infty} \ln(n^2 + 3n) - \ln(3n+1)^2$$

$$= \lim_{n \rightarrow \infty} \ln \left(\frac{n^2 + 3n}{(3n+1)^2} \right) \quad \text{درجة البسط = درجة المقام}$$

$$= \ln \left(\lim_{n \rightarrow \infty} \frac{n^2 + 3n}{(3n+1)^2} \right)$$

$$= \ln \frac{1}{9} = -\ln 9$$

10-) limit of the seq $a_n = \sqrt{n^2 + n + 1} - n$ is:

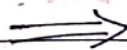
$$\lim_{n \rightarrow \infty} \sqrt{n^2 + n + 1} - n = \infty - \infty \quad (\text{False})$$

$$= \lim_{n \rightarrow \infty} \frac{(\sqrt{n^2 + n + 1} - n)(\sqrt{n^2 + n + 1} + n)}{(\sqrt{n^2 + n + 1} + n)}$$

$$= \lim_{n \rightarrow \infty} \frac{(n^2 + n + 1) - n^2}{\sqrt{n^2 + n + 1} + n}$$

$$= \lim_{n \rightarrow \infty} \frac{n+1}{\sqrt{n^2 + n + 1} + n}$$

$$= \lim_{n \rightarrow \infty} \frac{n(1 + \frac{1}{n})}{n(\sqrt{1 + \frac{1}{n} + \frac{1}{n^2}} + 1)}$$



lecture 13: Sequences part 1

23/4/202

11.1

$$= \lim_{n \rightarrow \infty} \frac{n \left(1 + \frac{1}{n}\right)}{n \left(\sqrt{1 + \frac{1}{n} + \frac{1}{n^2}} + 1\right)}$$

$$= \lim_{n \rightarrow \infty} \frac{\left(1 + \frac{1}{n}\right)}{\sqrt{1 + \frac{1}{n} + \frac{1}{n^2}} + 1} = \frac{1+0}{1+1} = \frac{1}{2} \text{ and conv to } \frac{1}{2} \checkmark$$

11-) $\left\{ \left(\frac{n+1}{n-7} \right)^{3n} \right\}_{n=1}^{\infty}$ conv or div?

$$\lim_{n \rightarrow \infty} \left(\frac{n+1}{n-7} \right)^{3n} = \lim_{n \rightarrow \infty} \left(\frac{\frac{n+1}{n}}{\frac{n-7}{n}} \right)^{3n}$$

$$= \lim_{n \rightarrow \infty} \frac{\left(1 + \frac{1}{n}\right)^{3n}}{\left(1 - \frac{7}{n}\right)^{3n}} = \frac{(e)^3}{(e^{-7})^3} = \frac{e^3}{e^{-21}} = e^3 \cdot e^{21} = e^{24}$$

\therefore conv to e^{24}

12-) the limit of the seq $a_n = \sqrt[n]{n+1}$ is:

$$= \lim_{n \rightarrow \infty} \sqrt[n]{n+1} = \lim_{n \rightarrow \infty} (n+1)^{1/n} \quad \left(\frac{\infty}{\infty} \right) \text{ (rule)}$$

$$y = (n+1)^{\frac{1}{n}}$$

$$\ln y = \frac{1}{n} \ln(n+1)$$

$$\lim_{n \rightarrow \infty} \ln y = \lim_{n \rightarrow \infty} \frac{\ln(n+1)}{n} \quad \frac{\infty}{\infty}$$

$$\text{L'H} \Rightarrow \lim_{n \rightarrow \infty} \frac{\frac{1}{n+1}}{\frac{1}{n}} = 0$$

$$e^0 = 1 \Rightarrow \text{conv to } 1$$

11.1

13-) the limit of the seq $\{(4n + e^n)^{2/n}\}$ is:-

$$\lim_{n \rightarrow \infty} (4n + e^n)^{2/n}$$

$$y = (4n + e^n)^{2/n}$$

$$\ln y = \frac{2}{n} \ln(4n + e^n)$$

$$\lim_{n \rightarrow \infty} \ln y = \lim_{n \rightarrow \infty} \frac{2 \ln(4n + e^n)}{n}$$

$$\text{L'H} \lim_{n \rightarrow \infty} \frac{2 \cdot 4 + e^n}{4n + e^n} = \frac{\infty}{\infty}$$

$$\text{L'H} \lim_{n \rightarrow \infty} 2 \cdot \left(\frac{e^n}{4 + e^n} \right) = \frac{\infty}{\infty}$$

$$\text{L'H} \lim_{n \rightarrow \infty} 2 \cdot \left(\frac{e^n}{e^n} \right) = 2$$

$$\Rightarrow e^2 \therefore \text{conv to } e^2$$

lecture 14: Sequences part 2

25/4/2022

Note that:

if $(a_n)_{n=1}^{\infty}$ conv to L then both (a_{2n}) and (a_{2n+1}) conv to L
 even terms odd terms

if a_{2n+1} "odd terms" conv to L and a_{2n} "even terms" conv to L then $\{a_n\}$ conv to L

if a_{2n+1} "odd terms" conv to L
 a_{2n} "even terms" conv to M
 then $\{a_n\}$ div

Examples Let $\{a_n\}_{n=1}^{\infty}$ defined by $a_n = \begin{cases} 4 + \frac{1}{n}, & n \text{ odd} \\ 2 - \frac{1}{n^2}, & n \text{ even} \end{cases}$

is $\{a_n\}$ conv or div?

Sol 1) $\lim_{n \rightarrow \infty} a_{2n} = \lim_{n \rightarrow \infty} 2 - \frac{1}{n^2} = 2$

2) $\lim_{n \rightarrow \infty} a_{2n+1} = \lim_{n \rightarrow \infty} 4 + \frac{1}{n} = 4$

$\therefore \{a_n\}$ div

Examples $\{\cos(n\pi)\}_{n=1}^{\infty}$ conv or div?

$= \{-1, 1, -1, 1, -1, 1, \dots\}$

$a_1 = -1, a_3 = -1, a_5 = -1$

$a_2 = 1, a_4 = 1, a_6 = 1$

$\therefore (a_{2n}) = 1, a_{2n+1} = -1$

a_{2n} conv to $1, a_{2n+1}$ conv to -1

\therefore div

Example $\{1, 1, 1, 1, 1, \dots\}$

$a_n = 1$ conv to 1

Example $\{1 + (-1)^n\}_{n=1}^{\infty}$ conv or div?

$\{0, 2, 0, 2, 0, 2, 0, 2, \dots\}$

a_{2n} conv to 2, a_{2n+1} conv to 0. \therefore div

Example $\{2, \frac{1}{2}, 4, \frac{1}{4}, 6, \frac{1}{6}, 8, \frac{1}{8}, \dots\}$

$a_1 = 2, a_2 = \frac{1}{2}, a_3 = 4, a_4 = \frac{1}{4}, a_5 = 6, a_6 = \frac{1}{6}, a_7 = 8, a_8 = \frac{1}{8}, \dots$

$= \begin{cases} n+1, & n \text{ odd} \\ \frac{1}{n}, & n \text{ even} \end{cases}$

$\lim_{n \rightarrow \infty} (n+1) = \infty$

$\lim_{n \rightarrow \infty} \frac{1}{n} = 0$ \therefore div

All alternating seq $(-1)^n$ $(-1)^{n+1}$ \dots

Theorem: if $\lim_{n \rightarrow \infty} a_n = 0 \iff \lim_{n \rightarrow \infty} |a_n| = 0$

Example $\left\{ \frac{(-1)^n}{n} \right\}_{n=1}^{\infty}$ conv or div?

$\left| \frac{(-1)^n}{n} \right| = \frac{1}{n}$, $\lim_{n \rightarrow \infty} \frac{1}{n} = 0 \Rightarrow \left| \frac{(-1)^n}{n} \right|$ conv to zero

Example $\left\{ \frac{(-1)^{n+1}}{3^n} \right\}_{n=1}^{\infty}$ conv or div?

$\left| \frac{(-1)^{n+1}}{3^n} \right| = \frac{1}{3^n}$, $\lim_{n \rightarrow \infty} \frac{1}{3^n} = 0 \Rightarrow$ Since $\left| \frac{(-1)^{n+1}}{3^n} \right|$ conv to zero

Example: $\left\{ \frac{(-1)^{n+1}}{3^n} \right\}_{n=1}^{\infty}$ conv or div?

$\left| \frac{(-1)^{n+1}}{3^n} \right| = \frac{1}{3^n}$, $\lim_{n \rightarrow \infty} \frac{1}{3^n} = 0 \Rightarrow$ since $\left| \frac{(-1)^{n+1}}{3^n} \right|$ conv to zero then $\left\{ \frac{(-1)^{n+1}}{3^n} \right\}_{n=1}^{\infty}$ conv to zero

Example: $\left\{ \frac{(-1)^n (n^2+1)}{2n^2+3n+5} \right\}_{n=1}^{\infty}$ conv or div?

① $|a_n| = \left| \frac{(-1)^n (n^2+1)}{2n^2+3n+5} \right| = \frac{n^2+1}{2n^2+3n+5}$ conv to $\frac{1}{2}$

$\therefore a_{2n} = \frac{(-1)^{2n} ((2n)^2+1)}{2(2n)^2+3(2n)+5} = \frac{4n^2+1}{8n^2+6n+5}$ conv to $\frac{1}{2}$

$\therefore a_{2n+1} = \frac{(-1)^{2n+1} ((2n+1)^2+1)}{2(2n+1)^2+3(2n+1)+5} = \frac{-4n^2-4n-2}{8n^2+8n+7}$ conv to $-\frac{1}{2}$

since odd term conv to $-\frac{1}{2}$
even term conv to $\frac{1}{2} \therefore$ div

Examples $\left\{ \frac{(-1)^n}{n^2} \right\}_{n=1}^{\infty}$ conv or div?

① $\left| \frac{(-1)^n}{n^2} \right| = \frac{1}{n^2}$ conv to zero $\therefore \left\{ \frac{(-1)^n}{n^2} \right\}$ conv to zero

Examples $\left\{ \frac{(-1)^n n+3}{5n+2} \right\}_{n=1}^{\infty}$ conv or div?

① $|a_n| = \left| \frac{(-1)^n n+3}{5n+2} \right| = \frac{1}{5}$

$\therefore a_{2n} = \frac{(-1)^{2n} (2n)+3}{5(2n)+2} = \frac{2n+3}{10n+2}$ conv to $\frac{1}{5}$

$\therefore a_{2n+1} = \frac{(-1)^{2n+1} (2n+1)+3}{5(2n+1)+2} = \frac{-2n+2}{10n+7}$ conv to $-\frac{1}{5}$

since odd term conv to $-\frac{1}{5}$
even term conv to $\frac{1}{5} \therefore$ div

Example: $\left\{ \frac{(-1)^n}{n^2+n} \right\}_{n=1}^{\infty}$ conv or div?

$$\left| \frac{(-1)^n}{n^2+n} \right| = \frac{1}{n^2+n} \text{ conv to zero}$$

$$\therefore \left\{ \frac{(-1)^n}{n^2+n} \right\}_{n=1}^{\infty} \text{ conv to zero}$$

Example: $\left\{ \frac{(-1)^n n + n^2}{(3n+1)^2} \right\}$ conv or div

$$\left| \frac{(-1)^n n + n^2}{(3n+1)^2} \right| \text{ conv to } \frac{1}{9}$$

$$\therefore a_{2n} = \frac{(-1)^{2n} (2n) + (2n)^2}{(3(2n)+1)^2} = \frac{2n + 4n^2}{(6n+1)^2} \text{ conv to } \frac{4}{36} = \frac{1}{9}$$

$$\therefore a_{2n+1} = \frac{(-1)^{2n+1} (2n+1) + (2n+1)^2}{(3(2n+1)+1)^2} = \frac{-2n-1 + 4n^2 + 8n+1}{(6n+3+1)^2} \text{ conv to } \frac{4}{36} = \frac{1}{9}$$

Since even term conv to $\frac{1}{9}$ and odd term to $\frac{1}{9}$

$$\therefore \left\{ \frac{(-1)^n n + n^2}{(3n+1)^2} \right\}_{n=1}^{\infty} \text{ conv to } \frac{1}{9}$$

• Sequencing Thrm

if we ask: $(c_n)_{n=1}^{\infty}$ conv or div

$$\text{and } a_n \leq c_n \leq b_n$$

$\begin{matrix} (a_n) \\ \text{conv} \\ \text{to } L \end{matrix} \quad \begin{matrix} (b_n) \\ \text{conv} \\ \text{to } L \end{matrix}$

$$\therefore (c_n)_{n=1}^{\infty} \text{ conv to } L$$

Example: $\left\{ \frac{\sin^2(n)}{n} \right\}_{n=1}^{\infty}$ conv or div

$$\lim_{n \rightarrow \infty} \frac{\sin^2(n)}{n} = 0$$

conv to zero

$$-1 \leq \sin(n) \leq 1$$

$$0 \leq \sin^2(n) \leq 1$$

$$\frac{0}{n} \leq \frac{\sin^2(n)}{n} \leq \frac{1}{n}$$

$$\begin{matrix} 0 & & 1 \\ \downarrow & & \downarrow \\ 0 & & 0 \end{matrix}$$

Example: $\left\{ \frac{n + \sin n}{n} \right\}_{n=1}^{\infty}$ conv or div

$$\frac{n + \sin n}{n} = 1 + \frac{\sin n}{n}$$

$$-1 \leq \sin n \leq 1$$

$$\therefore \left\{ \frac{n + \sin n}{n} \right\} = \lim_{n \rightarrow \infty} 1 + \frac{\sin n}{n}$$

$$\frac{-1}{n} \leq \frac{\sin n}{n} \leq \frac{1}{n}$$

$$1 + 0 = 1$$

\therefore conv to 1

Example: $\left\{ \frac{3 \cos(2n)}{n} \right\}_{n=1}^{\infty}$ conv or div?

$$\lim_{n \rightarrow \infty} \frac{3 \cos(2n)}{n} = 0$$

$$-1 \leq \cos(2n) \leq 1$$

$\therefore \left\{ \frac{3 \cos(2n)}{n} \right\}_{n=1}^{\infty}$ conv to zero

$$\frac{-3}{n} \leq \frac{3 \cos(2n)}{n} \leq \frac{3}{n}$$

Example: $\{\sin(n)\}_{n=1}^{\infty}$ conv or div

$$\lim_{n \rightarrow \infty} \sin(n) = \text{div. i.e. div}$$

Example: $\left\{ \sin\left(\frac{n\pi}{2}\right) \right\}_{n=1}^{\infty}$ conv or div?

$$= \{1, 0, -1, 0, 1, 0, -1, 0, \dots\}$$

\therefore even term conv to zero

odd term div

\therefore div

Example: $\{\sin(n\pi)\}_{n=1}^{\infty}$ conv or div

$$= \{0, 0, 0, 0, 0, \dots\} \therefore \text{conv to zero}$$

Thrm: $\left\{ \frac{n!}{n^n} \right\}_{n=1}^{\infty}$ conv to zero

$$\frac{n}{n} \cdot \frac{(n-1)}{n} \cdot \frac{(n-2)}{n} \cdot \frac{(n-3)}{n} \cdots \frac{3}{n} \cdot \frac{2}{n} \cdot \frac{1}{n} \leq \frac{1}{n} \text{ conv to zero}$$

$\frac{1}{n} \leq$
conv to zero

• Geometric seq: $\{r^n\}_{n=1}^{\infty}$
 $= \{r, r^2, r^3, r^4, \dots\}$

$$r^n = \begin{cases} \text{conv if } -1 < r \leq 1 \\ \text{div if } r \leq -1, r > 1 \end{cases}$$

$r=1 \rightarrow \text{conv to } 1$
 $r=-1 \rightarrow (-1)^n \text{ div}$
 $-1 < r < 1 \rightarrow \text{conv to zero}$

Example: $\{11^n\}$ conv to 1

Example: $\{(-1)^n\} = \{-1, 1, -1, 1, \dots\}$ div

Example: $\{15^n\}_{n=1}^{\infty}$ div

Example: if $\left\{ \frac{a^n + 1}{2^n} \right\}_{n=1}^{\infty}$ conv find the values of a ?

$$\frac{a^{n+1}}{2^{n+1}} = a \cdot \frac{a^n}{2^n} = a \left(\frac{a}{2} \right)^n, \text{ conv if } -1 \leq \frac{a}{2} \leq 1$$

$$-2 \leq a \leq 2$$

$$\therefore a \in (-2, 2]$$

H.W: $\left\{ \frac{3^n}{b^n} \right\}_{n=1}^{\infty}$ conv find b ?

Example: $\left\{ \left(2^n + 3^n \right)^{\frac{1}{n}} \right\}_{n=1}^{\infty}$ conv find b

$$\text{or } \lim_{n \rightarrow \infty} \left(3^n \left(\left(\frac{2}{3} \right)^n + 1 \right)^{\frac{1}{n}} \right) = \lim_{n \rightarrow \infty} 3 \cdot \left(\left(\frac{2}{3} \right)^n + 1 \right)^{\frac{1}{n}} = 3 \times (0+1)^0 = 3$$

Sequence defined recursively

Example: the seq $\{a_n\}_{n=1}^{\infty}$ defined as:

$$a_1 = 2, a_n = a_{n-1} + \frac{1}{a_{n-1}}, n \geq 2$$

Find the 4-th term?

1.) $a_1 = 2$

2.) $a_2 = a_1 + \frac{1}{a_1} = 2 + \frac{1}{2} = \frac{5}{2}$

3.) $a_3 = a_2 + \frac{1}{a_2} = \frac{5}{2} + \frac{1}{5/2} = \frac{5}{2} + \frac{2}{5} = \frac{29}{10}$

4.) $a_4 = a_3 + \frac{1}{a_3} = \frac{29}{10} + \frac{1}{29/10} = \frac{29}{10} + \frac{10}{29} = \frac{941}{290}$

Example: Find the first term of the seq in which $a_n = 2a_{n-1}$ if $a_6 = 64$

1.) $a_6 = 2a_5 \Rightarrow 64 = 2a_5 \Rightarrow a_5 = 32$

2.) $a_5 = 2a_4 \Rightarrow 32 = 2a_4 \Rightarrow a_4 = 16$

3.) $a_4 = 2a_3 \Rightarrow 16 = 2a_3 \Rightarrow a_3 = 8$

4.) $a_3 = 2a_2 \Rightarrow 8 = 2a_2 \Rightarrow a_2 = 4$

5.) $a_2 = 2a_1 \Rightarrow 4 = 2a_1 \Rightarrow a_1 = 2$

Example: ① Note that: Given that the seq $\{a_n\}_{n=1}^{\infty}$ conv to 3 that is

$$\lim_{n \rightarrow \infty} a_n = L = 3, \text{ so}$$

$$\lim_{n \rightarrow \infty} a_{n+5} = 3 \quad \text{and} \quad \lim_{n \rightarrow \infty} a_{n-4} = 3$$

$$\text{In General } \lim_{n \rightarrow \infty} a_{n+c} = 3$$

Example: Given that $a_1 = \sqrt{6}$, $a_2 = \sqrt{6 + \sqrt{6}}$, $a_3 = \sqrt{6 + \sqrt{6 + \sqrt{6}}}$

a-) find the recursive formula?

1-) $a_1 = \sqrt{6}$

2-) $a_2 = \sqrt{6 + \sqrt{6}} = \sqrt{6 + a_1} \therefore a_2 = \sqrt{6 + a_1}$

3-) $a_3 = \sqrt{6 + \sqrt{6 + \sqrt{6}}} = \sqrt{6 + a_2} \therefore a_3 = \sqrt{6 + a_2}$

$\therefore a_{n+1} = \sqrt{6 + a_n}, a_1 = \sqrt{6} \quad \forall n \geq 1$

b-) given this seq. conv. find it's limit?

Let $\lim_{n \rightarrow \infty} a_n = L \Rightarrow \lim_{n \rightarrow \infty} a_{n+1} = L$

Now, $a_{n+1} = \sqrt{6 + a_n}$

$\lim_{n \rightarrow \infty} a_{n+1} = \sqrt{6 + \lim_{n \rightarrow \infty} a_n}$

$L = \sqrt{6 + L}$

$L^2 = 6 + L \Rightarrow L^2 - L - 6 = 0 \Rightarrow (L-3)(L+2)$

$\therefore \text{conv to } 3$

Example: Given that $a_1 = 1$, $a_n = \frac{1}{2} (a_{n-1} + \frac{3}{a_{n-1}}) \quad \forall n \geq 2$
find it's limit?

Let $\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} a_{n-1} = L$

$\therefore \lim_{n \rightarrow \infty} a_n = \frac{1}{2} \left(\lim_{n \rightarrow \infty} a_{n-1} + \frac{3}{\lim_{n \rightarrow \infty} a_{n-1}} \right)$

$L = \frac{1}{2} \left(L + \frac{3}{L} \right)$

$(2L = \left(L + \frac{3}{L} \right) * L$

$2L^2 = L^2 + 3$

$L^2 = 3 \Rightarrow L = \pm \sqrt{3} \Rightarrow \therefore L = +\sqrt{3} \therefore \lim_{n \rightarrow \infty} a_n = \sqrt{3} \therefore \text{conv to } \sqrt{3}$

• Monotone seq :

Monotone : increasing or decreasing

1-) increasing

e.g : $\{n\}_{n=1}^{\infty} \quad \{1, 2, 3, 4, 5, \dots\}$
 $a_1 \quad a_2 \quad a_3 \quad a_4$

$$a_1 < a_2 < a_3 < a_4 < \dots < a_n < a_{n+1}$$

(i) $a_{n+1} - a_n > 0$ (ii) $\frac{a_{n+1}}{a_n} > 1$

(iii) $a_n = f(x)$, $\forall x \geq 1$ if $f'(x) > 0 \therefore$ increasing

2-) decreasing

(e.g) : $\{\frac{1}{n}\}_{n=1}^{\infty}, \{1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \frac{1}{5}, \dots\}$
 $a_1 \quad a_2 \quad a_3 \quad a_4 \quad a_5$

$$a_1 > a_2 > a_3 > a_4 > a_5 > \dots > a_n > a_{n+1}$$

(i) $a_{n+1} - a_n < 0$ (ii) $\frac{a_{n+1}}{a_n} < 1$ (iii) $a_n = f(x)$, $f'(x) < 0$ decreases $\forall x$

Examples Determine whether the following seq Monotone or not

1-) $\{\tan^{-1}x\}_{n=1}^{\infty}$

$$f(x) = \tan^{-1}x, \forall x \geq 1$$

$$f'(x) = \frac{1}{1+x^2} > 0 \forall x \geq 1 \therefore \text{Increasing} \therefore \text{Monotone.}$$

2-) $\{3 + \frac{1}{n}\}_{n=1}^{\infty}$

$$f(x) = 3 + \frac{1}{x}, \forall x \geq 1$$

$$f'(x) = -\frac{1}{x^2} < 0 \forall x \geq 1 \therefore \text{decreasing} \forall n \geq 1 \therefore \text{Monotone.}$$

3.) $\left\{ \frac{10^n}{n!} \right\}_{n=1}^{\infty}$

$$a_n = \frac{10^n}{n!}, a_{n+1} = \frac{10^{n+1}}{(n+1)!}$$

$$\frac{a_{n+1}}{a_n} = \frac{10^{n+1}}{(n+1)!} \div \frac{10^n}{n!}$$

$$= \frac{10^{n+1}}{(n+1)!} \times \frac{n!}{10^n}$$

$$= \frac{10 \cdot 10^n \cdot n!}{(n+1) \cdot n! \cdot 10^n} = \frac{10}{n+1}$$

$$n=1 \Rightarrow \frac{a_{n+1}}{a_n} = \frac{10}{1+1} > 1$$

$$n=2 \Rightarrow \frac{a_{n+1}}{a_n} = \frac{10}{1+2} > 1$$

$$n=3 \Rightarrow \frac{a_{n+1}}{a_n} = \frac{10}{1+3} > 1$$

$$n=4 \Rightarrow \frac{a_{n+1}}{a_n} = \frac{10}{1+4} = 1$$

$$n=10 \Rightarrow \frac{a_{n+1}}{a_n} = \frac{10}{1+10} < 1$$

$$n=11 \Rightarrow \frac{a_{n+1}}{a_n} = \frac{10}{1+11} < 1$$

$$\begin{array}{c} n=1 > 1 \\ n=4 < 1 \end{array} \therefore \text{decreasing } \forall n \geq 4$$

4.) $\{n^2 + 5n\}_{n=1}^{\infty}$

$$f(x) = x^2 + 5x, f'(x) = 2x + 5$$

\therefore increasing $\forall n \geq 1$

$$\begin{array}{c} -5 \\ 2 \end{array} \quad \begin{array}{c} \rightarrow \\ 1 \end{array} \quad \begin{array}{c} + \\ + \end{array}$$

5.) $\left\{ \frac{5}{n+3} \right\}_{n=1}^{\infty}$

$$f(x) = \frac{5}{x+3}, x \geq 1, f'(x) = -\frac{5}{(x+3)^2} < 0$$

\therefore decreasing $\forall n \geq 1$

6.) $\{(-1)^n\}_{n=1}^{\infty}$

not monotone "متغير"

7.) $\left\{ \frac{n}{n+2} \right\}_{n=1}^{\infty}$

$$f(x) = \frac{x}{x+2}, x \geq 1$$

$$f'(x) = \frac{(x+2) - (x)}{(x+2)^2} = \frac{2}{(x+2)^2} > 0$$

\therefore increasing $\forall n \geq 1$

8.) $\{\ln n\}_{n=2}^{\infty}$

$$f(x) = \ln x, x \geq 2$$

$$f'(x) = \frac{1}{x}$$

\therefore increasing $\forall n \geq 2$

9.) $\left\{ \frac{n!}{4^n} \right\}_{n=1}^{\infty}$

$$a_n = \frac{n!}{4^n}, a_{n+1} = \frac{(n+1)!}{4^{n+1}}$$

$$\frac{a_{n+1}}{a_n} = \frac{(n+1)!}{4^{n+1}} \times \frac{4^n}{n!} = \frac{n+1}{4}$$

$$n=1 \Rightarrow \frac{a_{n+1}}{a_n} = \frac{2}{4} < 1$$

$$n=3 \Rightarrow \frac{a_{n+1}}{a_n} = \frac{4}{4} = 1$$

$$n=4 \Rightarrow \frac{a_{n+1}}{a_n} = \frac{5}{4} > 1$$

\therefore increasing $\forall n \geq 3$

Let $\{a_n\}_{n=1}^{\infty}$ be any seq. then the corresponding series $a_1 + a_2 + a_3 + \dots = \sum_{k=1}^{\infty} a_k$

Now to find the sum of this series.

$$\text{Let } S_1 = a_1$$

$$S_2 = a_1 + a_2 = S_1 + a_2$$

$$S_3 = a_1 + a_2 + a_3 = S_2 + a_3$$

$$\vdots$$

$$S_k = S_{k-1} + a_k$$

Now $\{S_1, S_2, \dots, S_k\}$ $(S_k)_{k=1}^{\infty}$ seq. of partial sums.

* if $\lim_{k \rightarrow \infty} S_k = L$ then $\sum_{k=1}^{\infty} a_k$ conv of sum $= \lim_{k \rightarrow \infty} S_k$

* if $\lim_{k \rightarrow \infty} S_k = \text{dne} \Rightarrow \sum_{k=1}^{\infty} a_k$ div of has no sum.

Examples determine whether the following series conv or div?

if it's conv find the sum?

1.) $\sum_{n=1}^{\infty} \frac{1}{n} - \frac{1}{n+1}$, $S_1 = 1 - \frac{1}{2}$

$$S_2 = \underbrace{\left(1 - \frac{1}{2}\right)}_{a_1} + \underbrace{\left(\frac{1}{2} - \frac{1}{3}\right)}_{a_2} = 1 - \frac{1}{3}$$

$$S_3 = \underbrace{\left(1 - \frac{1}{3}\right)}_{a_1+a_2} + \underbrace{\left(\frac{1}{3} - \frac{1}{4}\right)}_{a_3} = 1 - \frac{1}{4}$$

$$\vdots$$

$$S_k = 1 - \frac{1}{k+1}, \quad \lim_{k \rightarrow \infty} 1 - \frac{1}{k+1} = 1 \text{ is conv}$$

$$\sum = 1$$

2.) $\sum_{n=1}^{\infty} \frac{1}{n^2+n}$

$$= \frac{1}{n^2+n} = \frac{1}{n(n+1)} = \frac{A}{n} + \frac{B}{n+1}$$

$$\therefore 1 = A(n+1) + B(n) \quad \text{if } n=0 \Rightarrow A=1$$

$$\text{if } n=-1 \Rightarrow B=1$$

$$\therefore \sum_{n=1}^{\infty} \frac{1}{n^2+n} = \sum_{n=1}^{\infty} \frac{1}{n} - \frac{1}{n+1} = 1$$

نصف السلسلة السابقة

11.2

$$3-) \sum_{k=1}^{\infty} \frac{\sqrt{k+1} - \sqrt{k}}{\sqrt{k^2+k}} = \sum_{k=1}^{\infty} \frac{\sqrt{k+1}}{\sqrt{k(k+1)}} - \frac{\sqrt{k}}{\sqrt{k(k+1)}} \\ = \sum_{k=1}^{\infty} \frac{1}{\sqrt{k}} - \frac{1}{\sqrt{k+1}}$$

$$S_1 = 1 - \frac{1}{\sqrt{2}}$$

$$S_2 = \left(1 - \frac{1}{\sqrt{2}}\right) + \left(\frac{1}{\sqrt{2}} - \frac{1}{\sqrt{3}}\right) = 1 - \frac{1}{\sqrt{3}}$$

$$S_3 = \left(1 - \frac{1}{\sqrt{3}}\right) + \left(\frac{1}{\sqrt{3}} - \frac{1}{\sqrt{4}}\right) = 1 - \frac{1}{\sqrt{4}}$$

$$\therefore S_k = 1 - \frac{1}{\sqrt{k+1}}$$

$$\text{Now, } \lim_{k \rightarrow \infty} S_k = \lim_{k \rightarrow \infty} 1 - \frac{1}{\sqrt{k+1}} = 1$$

$$\therefore \sum_{k=1}^{\infty} \frac{\sqrt{k+1} - \sqrt{k}}{\sqrt{k^2+k}} \text{ conv of } \sum_{k=1}^{\infty} \frac{\sqrt{k+1} - \sqrt{k}}{\sqrt{k^2+k}} = 1$$

$$4-) \sum_{n=1}^{\infty} \ln\left(\frac{n+1}{n}\right)$$

$$= \sum_{n=1}^{\infty} \ln(n+1) - \ln(n)$$

$$1-) S_1 = \ln 2 - \ln 1 = \ln 2$$

$$2-) S_2 = \ln 1 + (\ln 3 - \ln 2) = \ln 2 + \ln 3 - \ln 2 = \ln 3$$

$$3-) S_3 = \ln 3 + (\ln 4 - \ln 3) = \ln 4$$

$$\therefore S_k = \ln(k+1)$$

$$\text{Now, } \lim_{k \rightarrow \infty} S_k = \lim_{k \rightarrow \infty} \ln(k+1) = \infty \therefore \text{div of has no sum}$$

(11.2)

$$5-) \sum_{k=1}^{\infty} \tan^{-1}(k+1) - \tan^{-1}(k)$$

$$\text{Sol: } S_1 = \tan^{-1}(2) - \tan^{-1}(1)$$

$$S_2 = (\tan^{-1}(2) - \tan^{-1}(1)) + (\tan^{-1}(3) - \tan^{-1}(2)) = \tan^{-1}(3) - \tan^{-1}(1)$$

$$S_3 = (\tan^{-1}(3) - \tan^{-1}(1)) + (\tan^{-1}(4) - \tan^{-1}(3)) = \tan^{-1}(4) - \tan^{-1}(1)$$

$$\therefore S_k = \tan^{-1}(k+1) - \tan^{-1}(1), \lim_{k \rightarrow \infty} S_k = \lim_{k \rightarrow \infty} \tan^{-1}(k+1) - \tan^{-1}(1) \\ = \frac{\pi}{2} - \frac{\pi}{4} = \frac{\pi}{4} \#$$

Examples if the series $\sum_{k=1}^{\infty} a_k$ has the n -th partial sum

$$S_n = 2 + \frac{3n}{n+1} \text{ then } \sum_{k=1}^{\infty} a_k =$$

$$\# \sum_{k=1}^{\infty} a_k = \lim_{n \rightarrow \infty} S_n = \lim_{n \rightarrow \infty} 2 + \frac{3n}{n+1} = 2 + 3 = 5$$

H.W: determine whether the following series conv or div?
if its conv find its sum.

$$1-) \sum_{k=1}^{\infty} \sin\left(\frac{1}{k}\right) - \sin\left(\frac{1}{k+1}\right)$$

$$2-) \sum_{k=3}^{\infty} \frac{1}{k^2-1}$$

$$3-) \sum_{k=1}^{\infty} \frac{1}{k} - \frac{1}{k+2}$$

$$4-) \sum_{n=1}^{\infty} \cos\left(\frac{1}{n^2}\right) - \cos\left(\frac{1}{(n+1)^2}\right)$$

$$5-) \sum_{k=1}^{\infty} \frac{1}{2^k} - \frac{1}{2^{k+1}}$$

* Geometric series: $\sum_{k=1}^{\infty} (r)^k = r + r^2 + r^3 + r^4 + \dots$

eg: $\sum_{k=1}^{\infty} 2^k$ Geometric

$\sum_{k=1}^{\infty} \frac{1}{4^k}$ not Geometric

$\sum_{k=1}^{\infty} \frac{1}{3^k} = \sum_{k=1}^{\infty} \left(\frac{1}{3}\right)^k$ Geometric

$\sum_{k=1}^{\infty} k^k$ not Geometric, $\sum_{k=1}^{\infty} k^2$ not Geometric

Note that:

* $\sum_{k=1}^{\infty} r^k$ conv if $|r| < 1$, $-1 < r < 1$ of has sum \Rightarrow
 $\sum_{k=1}^{\infty} r^k = \frac{r^m}{1-r}$

* $\sum_{k=1}^{\infty} r^k$ div if $|r| \geq 1$ and has no sum.

Examples Determine whether the following series converge or diverge if it's conv find it's sum?

1-) $\sum_{k=0}^{\infty} \left(\frac{-1}{5}\right)^k$, Geometric series $|\frac{-1}{5}| = \frac{1}{5} < 1 \therefore$ conv

$$\text{Sum} = \frac{\left(\frac{-1}{5}\right)^0}{1 - \frac{-1}{5}} = \frac{1}{1 + \frac{1}{5}} = \frac{5}{6}$$

2-) $\sum_{k=0}^{\infty} \left(\frac{2}{e}\right)^k$, Geometric series $|\frac{2}{e}| < 1 \therefore$ conv

$$\text{Sum} = \frac{\left(\frac{2}{e}\right)^0}{1 - \frac{2}{e}} = \frac{1}{\frac{e-2}{e}} = \frac{e}{e-2}$$

3-) $\sum_{k=1}^{\infty} 2^{\frac{-k}{2}} = \sum_{k=1}^{\infty} \left(\frac{1}{2^{1/2}}\right)^k = \sum_{k=1}^{\infty} \left(\frac{1}{\sqrt{2}}\right)^k$ Geometric $|\frac{1}{\sqrt{2}}| < 1 \therefore$ conv

$$\text{Sum} = \frac{\left(\frac{1}{\sqrt{2}}\right)^1}{1 - \frac{1}{\sqrt{2}}} = \frac{\frac{1}{\sqrt{2}}}{\frac{\sqrt{2}-1}{\sqrt{2}}} = \frac{1}{\sqrt{2}-1} \neq$$

$$4.) \sum_{k=0}^{\infty} e^{-k} = \sum_{k=0}^{\infty} \left(\frac{1}{e}\right)^k, \left|\frac{1}{e}\right| < 1 \therefore \text{conv}$$

$$\text{Sum} = \frac{(1/e)^0}{1 - \frac{1}{e}} = \frac{1}{\frac{e-1}{e}} = \frac{e}{e-1}$$

$$5.) \sum_{n=2}^{\infty} \left(-\frac{1}{3}\right)^{n+1} = \sum_{n=2}^{\infty} \left(-\frac{1}{3}\right)^n \cdot \frac{1}{3}$$

$$= \frac{1}{3} \sum_{n=2}^{\infty} \left(-\frac{1}{3}\right)^n, \left|-\frac{1}{3}\right| < 1 \therefore \text{conv}$$

$$= \frac{1}{3} \cdot \frac{\left(-\frac{1}{3}\right)^2}{1 - \left(-\frac{1}{3}\right)} = \frac{1}{3} \cdot \frac{1/9}{4/3} = \frac{1}{36}$$

Note that: if $\sum U_k$ conv then $\sum a U_k$ conv

$$\text{of } \sum_{k=1}^{\infty} a U_k = a \sum_{k=1}^{\infty} U_k \rightarrow a(U_1 + U_2 + U_3 + \dots)$$

$$6.) \sum_{k=1}^{\infty} (5)^{2k} (7)^{1-k} = \sum_{k=1}^{\infty} (5^2)^k \cdot \frac{7}{7^k}$$

$$= 7 \sum_{k=1}^{\infty} \left(\frac{25}{7}\right)^k, \left|\frac{25}{7}\right| > 1 \therefore \text{div has no sum.}$$

$$7.) \sum_{n=0}^{\infty} \frac{\cos(n\pi)}{3^n} = \sum_{n=0}^{\infty} \frac{(-1)^n}{3^n} = \sum_{n=0}^{\infty} \left(-\frac{1}{3}\right)^n, \left|-\frac{1}{3}\right| < 1 \therefore \text{conv}$$

$$\text{Sum} = \frac{(-1/3)^0}{1 - (-1/3)} = \frac{1}{4/3} = \frac{3}{4}$$

$$8.) \sum_{n=1}^{\infty} e^n \pi^{1-n} = \sum_{n=1}^{\infty} \frac{e^n \cdot \pi}{\pi^n} = \pi \sum_{n=1}^{\infty} \left(\frac{e}{\pi}\right)^n, \left|\frac{e}{\pi}\right| < 1 \therefore \text{conv}$$

$$\text{Sum} = \frac{(e/\pi)^1}{1 - \frac{e}{\pi}} = \frac{e}{\pi(\pi-e)} = \frac{\pi e}{\pi(\pi-e)}$$

$$9.) \sum_{n=1}^{\infty} 3^{2n} = \sum_{n=1}^{\infty} 9^n, \quad |9| > 1 \therefore \text{div}$$

$$10.) \sum_{k=2}^{\infty} 3^{-k+2} = \sum_{k=2}^{\infty} \frac{3^2}{3^k} = 9 \sum_{k=2}^{\infty} \left(\frac{1}{3}\right)^k, \quad \left|\frac{1}{3}\right| < 1 \therefore \text{conv}$$

$$\text{Sum} = 9 \cdot \frac{\left(\frac{1}{3}\right)^2}{1 - \frac{1}{3}} = \frac{3}{2}$$

$$11.) \sum_{k=1}^{\infty} \frac{4^{-k+1}}{3^{-2k+2}} = \sum_{k=1}^{\infty} \frac{4 \cdot 4^{-k}}{9 \cdot 3^{-2k}} = \frac{4}{9} \sum_{k=1}^{\infty} \left(\frac{3^2}{4}\right)^k = \frac{4}{9} \sum_{k=1}^{\infty} \left(\frac{9}{4}\right)^k, \quad \left|\frac{9}{4}\right| > 1 \therefore \text{div}$$

$$12.) \sum_{k=3}^{\infty} \frac{(-2)^{k+1}}{4^{\frac{1}{2}k+2}} = \sum_{k=3}^{\infty} \frac{-2 \cdot (-2)^k}{(4)^2 \cdot (4)^{\frac{1}{2}k}} = \frac{-2}{16} \sum_{k=3}^{\infty} \left(\frac{-2}{2}\right)^k, \quad |-1| = 1 \therefore \text{div}$$

Note that: if $\sum a_k$ conv, $\sum b_k$ conv

then $\sum a_k + b_k$ conv of $\sum a_k + b_k = \sum a_k + \sum b_k$

$$13.) \sum_{k=1}^{\infty} \left(\frac{1}{\pi}\right)^k + \left(\frac{3}{\pi}\right)^k \rightarrow \text{conv } \frac{3}{\pi} < 1$$

conv $\frac{1}{\pi} < 1$

$$\therefore = \sum_{k=1}^{\infty} \left(\frac{1}{\pi}\right)^k + \sum_{k=1}^{\infty} \left(\frac{3}{\pi}\right)^k$$

$$\text{Sum} = \frac{\left(\frac{1}{\pi}\right)^1}{1 - \frac{1}{\pi}} + \frac{\left(\frac{3}{\pi}\right)^1}{1 - \frac{3}{\pi}}$$

$$14.) \sum_{k=1}^{\infty} \left(\frac{2}{3}\right)^{k+2} = \left(\frac{2}{3}\right)^2 \sum_{k=1}^{\infty} \left(\frac{2}{3}\right)^k, \quad \left|\frac{2}{3}\right| < 1$$

$$\text{Sum} = \frac{4}{9} \cdot \frac{\left(\frac{2}{3}\right)^1}{1 - \frac{2}{3}} = \dots$$

$$\text{or } \sum_{k=1}^{\infty} \left(\frac{2}{3}\right)^{k+2} = \sum_{k=1+2}^{\infty} \left(\frac{2}{3}\right)^{k+2-2} = \sum_{k=3}^{\infty} \left(\frac{2}{3}\right)^k$$

$$\left(\frac{2}{3}\right)^3 + \left(\frac{2}{3}\right)^4 + \dots$$

$$\left(\frac{2}{3}\right)^3 + \left(\frac{2}{3}\right)^4 + \left(\frac{2}{3}\right)^5 + \dots$$

$$15) \sum_{k=1}^{\infty} (-1)^{k-1} \cdot \frac{7}{6^{k-1}} = \sum_{k=0}^{\infty} \frac{(-1)^k}{(6)^k} \cdot 7$$

$$= 7 \cdot \frac{(-1/6)^0}{1 - -\frac{1}{6}} = 6$$

$$16) \sum_{k=1}^{\infty} \frac{(4)^{k+2}}{(7)^{k-1}} = \frac{(4)^2}{(7)^{-1}} \cdot \sum_{k=1}^{\infty} \left(\frac{4}{7}\right)^k$$

$$= 16 \cdot 7 \cdot \sum_{k=1}^{\infty} \left(\frac{4}{7}\right)^k = 16 \cdot 7 \cdot \frac{4/7}{1 - 4/7} = \dots$$

Example: if $\sum_{k=2}^{\infty} 2r^k = 1$ then $r = ??$

$$2 \sum_{k=2}^{\infty} r^k = 1 \Rightarrow \sum_{k=2}^{\infty} r^k = \frac{1}{2}$$

$$\frac{r^2}{1-r} = \frac{1}{2}$$

$$2r^2 = 1-r$$

$$2r^2 + r - 1 = 0$$

$$(2r-1)(r+1) = 0$$

$$r = \frac{1}{2}$$

$$r = -1 \text{ (div)}$$

Example: find all values of r such that $\sum_{k=1}^{\infty} \frac{1}{r^k}$ conv

$$\sum_{k=1}^{\infty} \frac{1}{r^k} \text{ conv} \Rightarrow \sum_{k=1}^{\infty} \left(\frac{1}{r}\right)^k$$

$$\therefore \left|\frac{1}{r}\right| < 1$$

$$-1 < \frac{1}{r} < 1$$

$$\therefore r > 1$$

$$\therefore (-\infty, -1) \cup (1, \infty)$$

* Divergent test: "لا تستعمله أبداً"

• Thm: if $\sum_{k=1}^{\infty} a_k$ conv then $\lim_{k \rightarrow \infty} a_k = 0$

• Div test: if $\lim_{k \rightarrow \infty} a_k \neq 0 \Rightarrow \sum a_k$ div (فأبداً لا تستعمله)

e.g: $\sum_{k=1}^{\infty} (\frac{1}{3})^k$, Geometric series, $\frac{1}{3} < 1 \therefore$ conv.
conv or div? $\lim_{k \rightarrow \infty} (\frac{1}{3})^k = 0 \therefore$ failed

e.g: $\sum_{k=1}^{\infty} \frac{3-2k^2}{4+k+7k^2}$ conv or div? $\lim_{k \rightarrow \infty} \frac{3-2k^2}{4+k+7k^2} = \frac{-2}{7} \neq 0$

\therefore div by div test

e.g: $\sum_{k=1}^{\infty} (1 - \frac{2}{k})^{3k}$, $\lim_{k \rightarrow \infty} (1 - \frac{2}{k})^{3k} = (e^{-2})^3 \neq 0 \therefore$ div by div test.
conv or div?

e.g: $\sum_{k=1}^{\infty} (\frac{3k}{3k+1})^k$, $\lim_{k \rightarrow \infty} (\frac{3k}{3k+1})^k$
conv or div?

$$= \lim_{k \rightarrow \infty} (\frac{3k+1}{3k})^{-k}$$

$$= \lim_{k \rightarrow \infty} (1 + \frac{1}{3k})^{-k}$$

$$= (e^{1/3})^{-1} = \frac{1}{\sqrt[3]{e}} \neq 0 \therefore \text{div by div test.}$$

e.g: $\sum_{k=1}^{\infty} \frac{1}{k^2+4}$ conv or div?

$$= \lim_{k \rightarrow \infty} \frac{1}{k^2+4} = 0 \therefore \text{div test failed}$$

e.g. $\sum_{n=2}^{\infty} \frac{n}{\ln n}$ conv or div?

$= \lim_{n \rightarrow \infty} \frac{n}{\ln n} \stackrel{L'H}{=} \lim_{n \rightarrow \infty} \frac{1}{1/n} = \lim_{n \rightarrow \infty} n = \infty \neq 0 \therefore \text{div by div test.}$

e.g. $\sum_{n=1}^{\infty} \frac{(-1)^n n^2}{2n^2+1}$

A.S $\lim_{n \rightarrow \infty} \frac{n^2}{2n^2+1} = \frac{1}{2} \neq 0 \therefore \text{div by div test.}$

H.W: determine whether the following series conv or div?

1-) $\sum_{k=1}^{\infty} \frac{\sqrt{k}}{\sqrt{k+1}}$

2-) $\sum_{k=1}^{\infty} \frac{e^k + 7}{k^2 + 3k + 1}$

3-) $\sum_{k=1}^{\infty} \frac{2^k + 1}{3^k}$

4-) $\sum_{k=1}^{\infty} k^2 \sin^2\left(\frac{1}{k}\right)$

5-) $\sum_{k=1}^{\infty} \frac{1}{2+3^{-k}}$

* Integral test: "also known as"

For $\sum_{n=1}^{\infty} a_n$, let $a_n = f(x)$, $x \geq 1$

① if $f(x) > 0 \forall x \geq 1$

② $f(x)$ decreasing $\forall x \geq 1$

③ $f(x)$ conc $\forall x \geq 1$

then $\int_1^{\infty} f(x) dx \begin{cases} \rightarrow \text{conv} \Rightarrow \sum a_n \text{ conv} \\ \rightarrow \text{div} \Rightarrow \sum a_n \text{ div} \end{cases}$

Example: $\sum_{k=3}^{\infty} \frac{\ln k}{k}$ conv or div?

Div test:

$$1-) \lim_{k \rightarrow \infty} \frac{\ln k}{k} \stackrel{LH}{=} \lim_{k \rightarrow \infty} \frac{1/k}{1} = 0 \therefore \text{div test failed.}$$

2-) Integral test

$$f(x) = \frac{\ln x}{x}, \quad \forall x \geq 3$$

① $f(x) > 0 \forall x \geq 3$

$$② f'(x) = x \cdot \frac{1}{x^2} - \ln x = \frac{1 - \ln x}{x^2} \stackrel{e}{\underset{3}{\text{---}}} \therefore \text{dec } \forall x \geq 3$$

③ $f(x)$ conc $(0, \infty) \therefore$ conc $\forall x \geq 3$

$$\begin{aligned} \text{Now } \int_3^{\infty} \frac{\ln x}{x} dx &= \lim_{b \rightarrow \infty} \int_3^b \frac{\ln x}{x} dx \\ &= \lim_{b \rightarrow \infty} \left[\frac{(\ln x)^2}{2} \right]_3^b = \infty \therefore \text{div} \end{aligned}$$

\therefore div by integral test.

$$\begin{aligned} u &= \ln x \\ du &= \frac{dx}{x} \\ \int \frac{\ln x}{x} &= \int u du \\ &= \frac{(\ln x)^2}{2} \end{aligned}$$

Example: $\sum_{k=1}^{\infty} k e^{-k}$ conv or div?

Div test:

$$\textcircled{1} \lim_{k \rightarrow \infty} k e^{-k} = \lim_{k \rightarrow \infty} \frac{k}{e^k} \stackrel{\text{L'H}}{=} \lim_{k \rightarrow \infty} \frac{1}{e^k} = 0 \therefore \text{div test failed.}$$

$\textcircled{2}$ integral test:

$$f(x) = x e^{-x}, \forall x \geq 1$$

$$\textcircled{1} f(x) \geq 0, \forall x \geq 1$$

$$\textcircled{2} f'(x) = -x e^{-x} + e^{-x} = e^{-x} [-x + 1] \quad \text{---} \quad \text{---}$$

$\therefore \text{dec } \forall x \geq 1$

$\textcircled{3} f(x)$ conv $\forall x \geq 1$

$$\text{Now... } \int_1^{\infty} x e^{-x} dx = \lim_{b \rightarrow \infty} \int_1^b x e^{-x} dx$$

$$= \lim_{b \rightarrow \infty} \left[-x e^{-x} - e^{-x} \right]_1^b$$

$$= \lim_{b \rightarrow \infty} -b e^{-b} - 0 - [-e^{-1} - e^{-1}]$$

$$= \lim_{b \rightarrow \infty} \frac{-b}{e^b} + 2e^{-1} = 2e^{-1} \therefore \text{conv}$$

$$\therefore \sum_{k=1}^{\infty} k e^{-k} \text{ conv by integral test.}$$

u	dv
x	e^{-x}
\downarrow	$\rightarrow -e^{-x}$
\downarrow	$\rightarrow +e^{-x}$

Example: $\sum_{k=3}^{\infty} \frac{1}{k \ln k}$ conv or div?

1-) $\lim_{k \rightarrow \infty} \frac{1}{k \ln k} = 0$ \therefore div test failed.

2-) integral test

$$f(x) = \frac{1}{x \ln x}, \quad x \geq 3$$

① $f(x) > 0 \quad \forall x \geq 3$

$$\textcircled{2} f'(x) = -\frac{(x \cdot \frac{1}{x} + \ln x)}{(x \ln x)^2} = -\frac{1 + \ln x}{(x \ln x)^2}$$

decreasing $\forall x \geq 3$

③ $f(x)$ cont. $(1, \infty)$ \therefore cont $\forall x \geq 3$

$$\begin{aligned} \text{Now } \int_3^{\infty} \frac{1}{x \ln x} &= \lim_{b \rightarrow \infty} \ln(\ln x) \Big|_3^b \\ &= \lim_{b \rightarrow \infty} [\ln(\ln b) - \ln(\ln 3)] \\ &= \infty \therefore \text{div} \end{aligned}$$

$\therefore \sum_{k=3}^{\infty} \frac{1}{k \ln k}$ div by integral test

H.W: 1-) $\sum_{k=1}^{\infty} \frac{6^{1/k}}{k^2 + 1}$ conv or div?

2-) $\sum_{k=1}^{\infty} k^2 e^{-k^2}$ conv or div?

Example: $\sum_{k=3}^{\infty} \frac{1}{k^2+4}$ conv or div?

① div test: $\lim_{k \rightarrow \infty} \frac{1}{k^2+4} = 0 \therefore$ faild.

② integral test: $f(x) = \frac{1}{x^2+4}, \forall x \geq 3$

① $f(x) > 0 \forall x \geq 3$

② $f'(x) = \frac{-2x}{x^2+4}$

③ $f(x)$ conv $\forall x \geq 3$

--- dec $\forall x \geq 3$

Now... $\int_3^{\infty} \frac{1}{x^2+4} dx = \lim_{b \rightarrow \infty} \int_3^b \frac{1}{x^2+4} dx$

$$= \lim_{b \rightarrow \infty} \frac{1}{3} \tan^{-1} \left(\frac{x}{2} \right) \Big|_3^b$$

$$\lim_{b \rightarrow \infty} \frac{1}{3} \left[\tan^{-1} \left(\frac{b}{2} \right) - \tan^{-1} \left(\frac{3}{2} \right) \right]$$

$$= \frac{1}{3} \left(\frac{\pi}{2} - \frac{\pi}{4} \right)$$

$$= \frac{1}{3} * \frac{\pi}{4} = \pi/12 \therefore \text{conv}$$

$\therefore \sum_{k=3}^{\infty} \frac{1}{k^2+4}$ conv by integral test.

H.W: $\sum_{n=1}^{\infty} \frac{1}{n+1}$ conv or div

p-series test

$$\sum_{k=1}^{\infty} \frac{1}{k^p} = \begin{cases} p > 1 : \text{conv} \\ 0 \leq p \leq 1 : \text{div} \end{cases}$$

* if $p=1$, $\sum \frac{1}{k}$ div of called Harmonic series

(e.g) $\sum \frac{1}{k^3}$ conv or div ?
 $p=3 > 1 \therefore \text{conv}$

(e.g) $\sum \frac{1}{\sqrt{k}}$ conv or div ?
 $= \sum \frac{1}{k^{1/2}}$, $p = \frac{1}{2} < 1 \therefore \text{div}$

(e.g) $\sum k^5$ conv or div
 $= \sum \frac{1}{k^5}$, $p=5 > 1 \therefore \text{conv}$

(e.g) $\sum \frac{1}{\sqrt{n}}$ conv or div ?
 $= \sum \frac{1}{n^{1/2}}$, $p = \frac{1}{2} < 1 \therefore \text{div}$

(e.g) $\sum_{k=1}^{\infty} \frac{1}{k^e}$ conv or div
 $= \sum \frac{1}{k^{e-1}}$, $p = e-1 > 1 \therefore \text{conv}$

(e.g) $\sum \frac{3}{4k}$ conv or div
 $= \frac{3}{4} \sum \frac{1}{k}$, $p=1 \text{ div}$

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(e.g.) $\sum (\frac{2}{k})^4$ conv or div?

$= 2^4 \sum \frac{1}{k^4}$, $p=4 > 1 \therefore$ conv

(e.g.) $\sum_{k=1}^{\infty} \frac{1}{\sqrt{k+1}} = \sum_{k=1}^{\infty} \frac{1}{\sqrt{k+1-1}} = \sum_{k=2}^{\infty} \frac{1}{\sqrt{k}}$

$\frac{1}{\sqrt{2}} + \frac{1}{\sqrt{3}} + \frac{1}{\sqrt{4}} \checkmark$ $\frac{1}{\sqrt{2}} + \frac{1}{\sqrt{3}} + \frac{1}{\sqrt{4}} \checkmark$

(e.g.) $\sum_{k=3}^{\infty} \frac{1}{(k-2)^2} = \sum_{k=-2}^{\infty} \frac{1}{(k-2+2)^2} = \sum_{k=1}^{\infty} \frac{1}{k^2}$, $p=2 > 1 \therefore$ conv

Examples determine whether the following series conv or div?

1.) $\sum_{k=1}^{\infty} e^{-k}$: Geometric series

$= \sum_{k=1}^{\infty} (\frac{1}{e})^k$ $|\frac{1}{e}| < 1 \therefore$ conv by Geometric series test

2.) $\sum_{k=1}^{\infty} k^{-2} = \sum_{k=1}^{\infty} \frac{1}{k^2}$: $p=2 > 1 \therefore$ conv by p-series

3.) $\sum_{k=1}^{\infty} e^k$: Geometric series $|e| > 1$

4.) $\sum_{k=1}^{\infty} \frac{1}{e^{1/k}}$ not Geometric series
not p-series
 $\lim_{k \rightarrow \infty} \frac{1}{e^{1/k}} \neq 0$

div test: $\lim_{k \rightarrow \infty} \frac{1}{e^{1/k}} = 1 \neq 0 \therefore$ div by div test

Limit comparison test

power
power

\Rightarrow Let $\sum_{k=1}^{\infty} a_k$ be a series with positive terms

a) choose $\sum_{k=1}^{\infty} b_k \rightarrow \frac{\text{out}}{\text{out}} \frac{\text{multiplier}}{\text{multiplier}}$

b) find $p = \lim_{k \rightarrow \infty} \frac{a_k}{b_k}$

if $p > 0$ then: if $\sum_{k=1}^{\infty} b_k \text{ conv} \Rightarrow \sum_{k=1}^{\infty} a_k \text{ conv}$

if $\sum_{k=1}^{\infty} b_k \text{ div} \Rightarrow \sum_{k=1}^{\infty} a_k \text{ div}$

Examples $\sum_{k=1}^{\infty} \frac{1}{k^4 + 1}$ conv or div

$$\textcircled{1} \sum b_k = \sum_{k=1}^{\infty} \frac{1}{k^4}$$

$$\textcircled{2} p = \lim_{k \rightarrow \infty} \frac{1}{k^4 + 1} * k^4 = 1 > 0$$

$$\text{Now } \sum b_k = \sum_{k=1}^{\infty} \frac{1}{k^4}, p = 4 > 1, \text{ conv}$$

$$\therefore \sum_{k=1}^{\infty} \frac{1}{k^4 + 1} \text{ conv by L.C.T}$$

Examples $\sum_{k=1}^{\infty} \frac{2k^2 + 7}{10k^3 + 16k^2 + 9}$ conv or div

$$\textcircled{1} \sum b_k = \sum_{k=1}^{\infty} \frac{2k^2}{10k^3} = \sum_{k=1}^{\infty} \frac{1}{5k}$$

$$\textcircled{2} p = \lim_{k \rightarrow \infty} \frac{2k^2 + 7}{10k^3 + 16k^2 + 9} * \frac{5k}{1} = 0$$

$$\therefore \sum b_k = \sum_{k=1}^{\infty} \frac{1}{5k} \text{ div } p = 0$$

$$\sum a_k = \sum_{k=1}^{\infty} \frac{2k^2}{10k^3 + 16k^2 + 9} \text{ div by L.C.T.}$$

Example: $\sum_{k=1}^{\infty} \frac{k^{4/3}}{k^2 + 3k + 4}$ conv, div?

$$1) \sum b_k = \sum \frac{k^{4/3}}{k^2} = \sum \frac{1}{k^{2/3}}$$

$$2) p = \lim_{k \rightarrow \infty} \frac{k^{4/3}}{k^2 + 3k + 4} \cdot \frac{k^{2/3}}{1} = 1 > 0$$

$$\therefore \sum b_k = \sum \frac{1}{k^{2/3}}, p = 2/3 < 1 \therefore \text{div}$$

$$\sum a_k = \sum \frac{k^{4/3}}{k^2 + 3k + 4} \text{ div by L.C.T}$$

Example: $\sum_{k=1}^{\infty} \frac{1}{(2k+1)^{15}}$ conv or div

$$1) \sum b_k = \sum \frac{1}{k^{15}} = \sum \frac{1}{k^{14}}$$

$$2) p = \lim_{k \rightarrow \infty} \frac{1}{(2k+1)^{15}} \cdot k^{14} = \frac{1}{2^{15}} > 0$$

$$\therefore \sum b_k = \sum \frac{1}{k^{14}}, p = 14 > 1 \therefore \text{conv}$$

$$\therefore \sum a_k = \sum \frac{1}{(2k+1)^{15}} \text{ conv by L.C.T}$$

Example: $\sum_{k=1}^{\infty} \frac{\sqrt{k}}{(2k+1)^2}$ conv or div?

$$1) \sum b_k = \sum \frac{k^{1/2}}{k^2} = \sum \frac{1}{k^{3/2}}$$

$$2) p = \lim_{k \rightarrow \infty} \frac{\sqrt{k}}{(2k+1)^2} \cdot \frac{k^{3/2}}{1} = \frac{1}{4} > 0$$

$$\therefore \sum b_k = \sum \frac{1}{k^{3/2}}, p = 3/2 > 1 \therefore \text{conv}$$

$$\therefore \sum a_k = \sum \frac{\sqrt{k}}{(2k+1)^2} \text{ conv by L.C.T}$$

H.W: 1) $\sum_{k=1}^{\infty} \frac{3}{k^{5/2} + 1}$ 2) $\sum_{k=1}^{\infty} \frac{n}{n^{3/2} - \frac{1}{2}}$

• Alternating series test (A.S.T)

$$\sum (-1)^k a_k, \sum (-1)^{k+1} a_k, \sum \cos(\pi k) a_k$$

* If 1-) $a_k > 0$ 2-) $\lim_{k \rightarrow \infty} a_k = 0$ 3-) a_k decreasing
then the series conv

* If $\lim_{k \rightarrow \infty} a_k \neq 0$ \therefore div by div test

Example: $\sum_{k=1}^{\infty} (-1)^{k+1} \frac{k+3}{k(k+1)}$ conv or div

1-) $a_k = \frac{k+3}{k(k+1)} > 0$

2-) $\lim_{k \rightarrow \infty} \frac{k+3}{k(k+1)} = 0$

3-) $(a_k)' = \frac{k(k+1) - (k+3)(2k+1)}{(k^2+k)^2} = \frac{k^2+k - 2k^2-7k-3}{(k^2+k)^2}$

$\therefore \sum_{k=1}^{\infty} (-1)^{k+1} \frac{k+3}{k(k+1)}$ conv by A.S.T $\frac{-(k^2+6k+3)}{(k^2+k)^2} < 0$

Example: $\sum (-1)^k \frac{k^2+1}{k+3}$, $\lim_{k \rightarrow \infty} \frac{k^2+1}{k+3} = \infty \neq 0$

\therefore div by div test

Def: 1-) $\sum a_k$ conv absolutely if $\sum |a_k|$ conv
 2-) $\sum a_k$ div absolutely if $\sum |a_k|$ div

Thrm: 1-) if $\sum a_k$ conv abs $\Rightarrow \sum a_k$ conv $p \rightarrow q$
 2-) if $\sum a_k$ div $\Rightarrow \sum a_k$ div abs $\neg q \rightarrow \neg p$

Note that: if $\sum a_k$ div abs + $\sum a_k$ conv by A.S.T $\Rightarrow \sum a_k$ conv conditionally

Example: $\sum \frac{(-1)^k}{k^3}$

1-) $\sum \left| \frac{(-1)^k}{k^3} \right| = \sum \frac{1}{k^3}$, $p=3 > 1 \therefore$ conv abs \Rightarrow conv

Example: $\sum_{k=1}^{\infty} \frac{(-1)^k}{k}$

1-) $\sum \left| \frac{(-1)^k}{k} \right| = \sum \frac{1}{k}$, $p=1 \therefore$ div abs

2-) $a_k = \frac{1}{k}$ by A.S.T

* $a_k > 0$ * $\lim_{k \rightarrow \infty} \frac{1}{k} = 0$ * $(a_k)' = -\frac{1}{k^2} < 0$ decreasing

\therefore conv by A.S.T

lecture 20: Series part 5

25/5/2022

Examples $\sum_{k=1}^{\infty} \frac{k \cos(\pi k)}{k^2+1}$

1-) A.S: $\sum_{k=1}^{\infty} \left| \frac{k \cos(\pi k)}{k^2+1} \right| = \sum_{k=1}^{\infty} \frac{k}{k^2+1}$

* Now by L.C.T $\Rightarrow b_k = \frac{k}{k^2} = \frac{1}{k}$

* $\lim_{k \rightarrow \infty} \frac{a_k}{b_k} = \lim_{k \rightarrow \infty} \frac{k}{k^2+1} \cdot \frac{k}{1} = \lim_{k \rightarrow \infty} \frac{k^2}{k^2+1} = 1 > 0$

$\therefore \sum \frac{1}{k}$ div $\Rightarrow \sum_{k=1}^{\infty} \frac{k}{k^2+1}$ div

$\therefore \sum \frac{k \cos(\pi k)}{k^2+1}$ div abs

Now A.S.T

1-) $a_k = \frac{k}{k^2+1} > 0$

2-) $\lim_{k \rightarrow \infty} \frac{k}{k^2+1} = 0$

3-) $(a_k)' = \frac{(k^2+1) - (k)(2k)}{(k^2+1)^2} = \frac{-k^2+1}{(k^2+1)^2} < 0$

\therefore dec \therefore conv by A.S.T

conv by A.S.T + div abs $\Rightarrow \sum$ conv conditionally

H.W. 1-) $\sum_{k=4}^{\infty} \frac{(-1)^k}{\sqrt[3]{2k^2-3k}}$

2-) $\sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{(2k+1)^{1/2}}$

3-) $\sum_{k=3}^{\infty} \frac{(-1)^k \ln k}{k}$

4-) $\sum_{n=1}^{\infty} \frac{(-1)^n}{(n+2)(n+1)}$

5-) $\sum_{n=1}^{\infty} \frac{(-1)^n \sqrt{n}}{n^3}$

lecture 21: Series part 6

11/6/2022

• Ratio test $(1 + ()^k)$

$$\rho = \lim_{k \rightarrow \infty} \left| \frac{a_{k+1}}{a_k} \right| \text{ if: } \begin{array}{l} 1-) \rho < 1 \text{ conv abs} \\ 2-) \rho > 1 \text{ div} \\ 3-) \rho = 1 \text{ test failed} \end{array}$$

• Root test $()^k$

$$\rho = \lim_{k \rightarrow \infty} (|a_k|)^{1/k} \text{ if: } \begin{array}{l} 1-) \rho < 1 \text{ conv abs} \\ 2-) \rho > 1 \text{ div} \\ 3-) \rho = 1 \text{ test failed} \end{array}$$

Example: $\sum_{k=1}^{\infty} \frac{(-1)^k (2)^k}{k!}$

$$\rho = \lim_{k \rightarrow \infty} \left| \frac{a_{k+1}}{a_k} \right| = \lim_{k \rightarrow \infty} \frac{(2)^{k+1}}{(k+1)!} \cdot \frac{k!}{2^k} = \lim_{k \rightarrow \infty} \frac{2}{k+1} = 0 < 1$$

\therefore conv abs by ratio test.

Example: $\sum_{n=1}^{\infty} \left(\frac{2n-1}{5n+10} \right)^n$

$$\rho = \lim_{k \rightarrow \infty} \left(\left(\frac{2n-1}{5n+10} \right)^n \right)^{1/n} = \lim_{k \rightarrow \infty} \frac{2n-1}{5n+10} = \frac{2}{5} < 1$$

\therefore conv by root test.

Example: $\sum \frac{e^{2k}}{k^{2k}}$

$$= \sum \left(\frac{e^2}{k^2} \right)^k, \rho = \lim_{k \rightarrow \infty} \left(\left(\frac{e^2}{k^2} \right)^k \right)^{1/k} = \lim_{k \rightarrow \infty} \frac{e^2}{k^2} = 0 < 1$$

\therefore conv by root test.

Lecture 2/1: Series part 6

1/6/2022

Example: $\sum \frac{1}{k!}$

$$\rho = \lim_{k \rightarrow \infty} \frac{1}{(k+1)!} \cdot k! = \lim_{k \rightarrow \infty} \frac{k!}{(k+1)k!} = \lim_{k \rightarrow \infty} \frac{1}{k+1} = 0 < 1$$

Example: $\sum_{n=1}^{\infty} \left(\frac{n+2}{n}\right)^{n^2}$ \therefore conv by ratio test.

$$\rho = \lim_{n \rightarrow \infty} \left(\frac{n+2}{n}\right)^{n^2}^{1/n} = \lim_{n \rightarrow \infty} \left(\frac{n+2}{n}\right)^n = \lim_{n \rightarrow \infty} \left(1 + \frac{2}{n}\right)^n = e^2 > 1$$

\therefore div by root test.

Example: $\sum_{n=1}^{\infty} \left(1 + \frac{3}{n}\right)^n$

$$\rho = \lim_{n \rightarrow \infty} \left(1 + \frac{3}{n}\right)^{n^{1/n}} = \lim_{n \rightarrow \infty} \left(1 + \frac{3}{n}\right) = 1 \therefore \text{root test failed}$$

$$\text{div test: } \lim_{n \rightarrow \infty} \left(1 + \frac{3}{n}\right)^n = e^3 \neq 0 \therefore \text{div by div test.}$$

Examples $\sum k^{50} \cdot e^{-k}$

$$= \sum \frac{k^{50}}{e^k}$$

$$\rho = \lim_{k \rightarrow \infty} \frac{(k+1)^{50}}{e^{k+1}} \cdot \frac{e^k}{k^{50}} = \lim_{k \rightarrow \infty} \frac{1}{e} \cdot \left(\frac{k+1}{k}\right)^{50}$$

$$= \frac{1}{e} \left(\lim_{k \rightarrow \infty} \frac{k+1}{k}\right)^{50}$$

$$= \frac{1}{e} \cdot 1 = \frac{1}{e} < 1 \therefore \text{conv by ratio test.}$$

Example: $\sum \left(\frac{n+1}{n+2}\right)^n$

$$1-) \rho = \lim_{n \rightarrow \infty} \left(\left(\frac{n+1}{n+2} \right)^n \right)^{1/n} = \lim_{n \rightarrow \infty} \frac{n+1}{n+2} = 1 \therefore \text{root test failed.}$$

$$2-) \text{div test} = \lim_{n \rightarrow \infty} \left(\frac{n+1}{n+2} \right)^n$$

$$= \lim_{n \rightarrow \infty} \frac{\left(n \left(1 + \frac{1}{n} \right) \right)^n}{\left(n \left(1 + \frac{2}{n} \right) \right)^n} = \lim_{n \rightarrow \infty} \frac{\left(1 + \frac{1}{n} \right)^n}{\left(1 + \frac{2}{n} \right)^n}$$

$$= \frac{e}{e^2} = \frac{1}{e} \neq 0 \therefore \text{div by div test}$$

Example: $\sum \left(\frac{k+1}{3k+4} \right)^{2k}$

$$\rho = \lim_{k \rightarrow \infty} \left(\left(\frac{k+1}{3k+4} \right)^{2k} \right)^{1/k}$$

$$= \lim_{k \rightarrow \infty} \left(\frac{k+1}{3k+4} \right)^2 = \frac{1}{9} < 1 \therefore \text{conv by root test.}$$

Examples $\sum \frac{(-1)^k k^k}{k!}$

$$\rho = \lim_{k \rightarrow \infty} \left| \frac{a_{k+1}}{a_k} \right| = \lim_{k \rightarrow \infty} \frac{(k+1)^{k+1}}{(k+1)!} \cdot \frac{k!}{k^k}$$

$$= \lim_{k \rightarrow \infty} \frac{(k+1)^k \cdot (k+1)}{(k+1) \cancel{k!}} \cdot \frac{\cancel{k!}}{k^k}$$

$$= \lim_{k \rightarrow \infty} \frac{(k+1)^k}{k^k}$$

$$= \lim_{k \rightarrow \infty} \left(\frac{k+1}{k} \right)^k$$

$$= \lim_{k \rightarrow \infty} \left(1 + \frac{1}{k} \right)^k = e > 1 \therefore \text{div by ratio test.}$$

Lecture 21: Series part 6.

1/6/2022

Example: $\sum \frac{(k!)^2}{(2k)!}$

$$\rho = \lim_{k \rightarrow \infty} \frac{((k+1)!)^2}{(2(k+1))!} \cdot \frac{(2k)!}{(k!)^2}$$

$$= \lim_{k \rightarrow \infty} \frac{(k+1)^2 \cdot (k!)^2}{(2k+2)!} \cdot \frac{2k!}{(k!)^2}$$

$$= \lim_{k \rightarrow \infty} \frac{(k+1)^2 (2k!)}{(2k+2)(2k+1)(2k)!}$$

$$= \lim_{k \rightarrow \infty} \frac{(k+1)^2}{(2k+2)(2k+1)} = \frac{1}{4} < 1 \therefore \text{conv by ratio test.}$$

lecture 22: power series

2/6/2022

$$* \sum_{n=0}^{\infty} a_n (x - x_0)^n$$

$$\text{e.g.) } \sum_{n=0}^{\infty} x^n \quad a_n = 1, \quad x_0 = 0$$

$$\text{e.g.) } \sum_{n=0}^{\infty} n! x^n \quad a_n = n!, \quad x_0 = 0$$

$$\text{e.g.) } \sum_{n=0}^{\infty} \frac{(x-3)^n}{n!} \quad a_n = \frac{1}{n!}, \quad x_0 = 3$$

$$\text{e.g.) } \sum_{n=0}^{\infty} x^n, \text{ find the value of } x \text{ which make the series conv.}$$

$$|x| < 1 \quad \therefore x \in (-1, 1) \text{ "interval of convergence"}$$

$$\frac{1 - (-1)}{2} = \frac{2}{2} = 1 \text{ "radius of conv."}$$

Thm: For any power series there exist radius of convergence and interval of convergence.

1-) How to find the radius of conv?

$$\text{radius} = \rho = \frac{1}{L} \quad \text{where } L = \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right|$$

2-) interval of conv?

$$\Rightarrow |x - x_0| < \rho$$

Example: find the radius of interval of convergence of

$$1-) \sum_{k=0}^{\infty} \frac{(x+2)^k}{k \cdot 4^k}, \quad a_k = \frac{1}{k \cdot 4^k}, \quad x_0 = -2$$

• to find the radius of conv:-

$$\begin{aligned} 1-) L &= \lim_{k \rightarrow \infty} \frac{a_{k+1}}{a_k} = \lim_{k \rightarrow \infty} \frac{1}{(k+1) \cdot 4^{k+1}} \cdot k \cdot 4^k \\ &= \lim_{k \rightarrow \infty} \frac{k \cdot 4^k}{(k+1) \cdot 4^{k+1}} \\ &= \frac{1}{4} \lim_{k \rightarrow \infty} \frac{k}{k+1} = \frac{1}{4} \end{aligned}$$

$$2-) \rho = \frac{1}{L} = 4$$

• the interval of conv:-

$$|x+2| < 4 \Rightarrow -4 < x+2 < 4$$

* نقول ان الخراف

$$1-) \text{ if } x = -6, \sum_{k=0}^{\infty} \frac{(-6+2)^k}{4^k \cdot k} = \sum_{k=0}^{\infty} \frac{-4^k}{4^k \cdot k} = \sum_{k=0}^{\infty} \frac{(-1)^k}{k}$$

$$\text{by A.S.T } \sum_{k=0}^{\infty} \frac{(-1)^k}{k} \text{ conv. } \therefore [-6,$$

$$2-) \text{ if } x = 2, \sum_{k=0}^{\infty} \frac{(2+2)^k}{4^k \cdot k} = \sum_{k=0}^{\infty} \frac{4^k}{4^k \cdot k} = \sum_{k=0}^{\infty} \frac{1}{k} \text{ diver}$$

$$\therefore \text{interval of conv } [-6, 2)$$

lecture 22: power series

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Example: $\sum_{k=0}^{\infty} k! (x-5)^k$, $a_k = k!$, $x_0 = 5$

1-) radius of conv :-

$$L = \lim_{k \rightarrow \infty} \frac{(k+1)!}{k!} = \lim_{k \rightarrow \infty} (k+1) = \infty$$

$$\rho = \frac{1}{L} = \frac{1}{\infty} = 0$$

2-) $|x-5| < 0 \Rightarrow x=5$: conv only at $x=5$

Example: $\sum_{k=0}^{\infty} \frac{(-1)^k 10^k (x-1)^k}{k!}$, $a_k = \frac{(-1)^k 10^k}{k!}$

1-) radius of conv

$$L = \lim_{k \rightarrow \infty} \left| \frac{a_{k+1}}{a_k} \right| = \lim_{k \rightarrow \infty} \frac{10^{k+1}}{(k+1)!} \cdot \frac{k!}{10^k}$$

$$= \lim_{k \rightarrow \infty} \frac{10}{k+1} = 0$$

$$\therefore \rho = \frac{1}{L} = \frac{1}{0} = \infty$$

2-) interval of conv $(-\infty, \infty)$

Defin: Let $f(x)$ be diffble for all order at constant (x_0) , then the Taylor series for $f(x)$ is :-

$$f(x) = \sum_{k=0}^{\infty} \frac{f^{(k)}(x_0)}{k!} (x-x_0)^k$$

$$= f(x_0) + \frac{f'(x_0)(x-x_0)^1}{1!} + \frac{f^{(2)}(x_0)(x-x_0)^2}{2!} + \dots$$

Lecture 22: power series

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Examples Let $f(x) = \frac{1}{x+3}$, find the Taylor series for $f(x)$ at $x_0 = 2$?

$$1-) f(2) = \frac{1}{5}$$

$$2-) f'(2) = \left. \frac{-1}{(x+3)^2} \right|_{x=2} = \frac{-1}{25} = \frac{-1}{5^2}$$

$$3-) f''(2) = \frac{2(x+3)}{(x+3)^4} = \frac{2}{(x+3)^3} = \frac{2}{125} = \frac{2}{5^3}$$

$$4-) f^{(3)}(2) = \left. 6(x+3)^{-4} \right|_{x=2} = \frac{-6}{5^4}$$

$$5-) f^{(4)}(2) = \left. 24(x+3)^{-5} \right|_{x=2} = \frac{-24}{5^5}$$

$$\therefore f^{(k)}(2) = \frac{(-1)^k k!}{5^{k+1}}$$

Recall that power series = $\sum_{n=0}^{\infty} a_n (x - x_0)^n$

Taylor series for $f(x) = \sum_{k=0}^{\infty} \frac{f^{(k)}(x_0)}{k!} (x - x_0)^k$

Mac series for $f(x) = \sum_{k=0}^{\infty} \frac{f^{(k)}(0)}{k!} x^k$

Examples find the Maclaurin series for $f(x) = e^x$

$$1-) f^{(0)}(x) = e^x \rightarrow f^{(0)}(0) = 1$$

$$2-) f^{(1)}(x) = e^x \rightarrow f^{(1)}(0) = 1$$

$$3-) f^{(2)}(x) = e^x \rightarrow f^{(2)}(0) = 1$$

$$4-) f^{(k)}(x) = e^x \rightarrow f^{(k)}(0) = 1$$

$$\therefore f(x) = e^x = \sum_{k=0}^{\infty} \frac{1}{k!} x^k = \sum_{k=0}^{\infty} \frac{x^k}{k!}$$

$$= 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$$

• Some important Maclaurin Series.

$$1-) e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}, \quad x \in \mathbb{R}$$

$$2-) \cos x = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{(2n)!}, \quad x \in \mathbb{R}$$

$$= 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \dots$$

$$3-) \sin x = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{(2n+1)!}, \quad x \in \mathbb{R}$$

$$= x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots$$

$$4-) \frac{1}{1-x} = \sum_{n=0}^{\infty} x^n, \quad |x| < 1$$

$$= 1 + x + x^2 + x^3 + \dots$$

Example: find the "Mac Series" for the following functions.

$$1.) e^{5x} = \sum_{n=0}^{\infty} \frac{(5x)^n}{n!} = \sum_{n=0}^{\infty} \frac{5^n x^n}{n!}$$

$$2.) \frac{3}{e^x} = 3e^{-x} = 3 \sum_{n=0}^{\infty} \frac{(-x)^n}{n!} = \sum_{n=0}^{\infty} \frac{3(-1)^n x^n}{n!}$$

$$3.) x e^{-3x} = x \sum_{n=0}^{\infty} \frac{(-3x)^n}{n!} = \sum_{n=0}^{\infty} \frac{x(-3)^n x^n}{n!}$$

$$4.) \frac{1}{1+x} = \frac{1}{1-(-x)} = \sum_{n=0}^{\infty} (-x)^n = \sum_{n=0}^{\infty} (-1)^n x^n$$

$$5.) \frac{1}{3-x} = \frac{1}{3(1-\frac{x}{3})} = \frac{1}{3} \cdot \frac{1}{1-\frac{x}{3}}$$

$$= \frac{1}{3} \sum_{n=0}^{\infty} \left(\frac{x}{3}\right)^n = \sum_{n=0}^{\infty} \frac{x^n}{3^{n+1}}$$

$$6.) \frac{1}{1+x^2} = \frac{1}{1-(-x^2)} = \sum_{k=0}^{\infty} (-x^2)^k = \sum_{k=0}^{\infty} (-1)^k x^{2k}$$

$$\tan^{-1} x = \sum_{k=0}^{\infty} (-1)^k \int x^{2k} dx = \sum_{k=0}^{\infty} (-1)^k \frac{x^{2k+1}}{2k+1}$$

$$\therefore \tan^{-1} x = \sum_{k=0}^{\infty} (-1)^k \frac{x^{2k+1}}{2k+1}$$

$$7.) \frac{1}{1+x} = \sum_{k=0}^{\infty} (-1)^k x^k$$

$$\int \frac{1}{1+x} = \int \sum_{k=0}^{\infty} (-1)^k x^k$$

$$\ln(1+x) = \sum_{k=0}^{\infty} (-1)^k \frac{x^{k+1}}{k+1}$$

$$8.) \cos(x^2) = \sum_{n=0}^{\infty} \frac{(-1)^n (x^2)^{2n}}{(2n)!} = \sum_{n=0}^{\infty} \frac{(-1)^n x^{4n}}{(2n)!}$$

lecture 23: MacLaurin Series

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$$9-) \sin\left(\frac{\pi}{2} + x\right) = \sin\frac{\pi}{2} \cos x + \cos\frac{\pi}{2} \sin x$$

$$= \cos x = \sum_{k=0}^{\infty} \frac{(-1)^k x^{2k}}{(2k)!}$$

$$10-) x \sin(2x^3) = x \sum_{k=0}^{\infty} \frac{(-1)^k (2x^3)^{2k+1}}{(2k+1)!}$$

$$= x \sum_{k=0}^{\infty} \frac{(-1)^k (2)^{2k+1} x^{3(2k+1)}}{(2k+1)!}$$

$$= \sum_{k=0}^{\infty} \frac{(-1)^k \cdot 2^{2k+1} x^{6k+3}}{(2k+1)!}$$

$$11-) 2x^3 \cos(2x) = 2x^3 \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{(2n)!}$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n \cdot 2 x^{2n+3}}{(2n)!}$$

Example: find the sum of the following series.

$$1-) \sum_{k=0}^{\infty} \frac{1}{k!} = \sum_{k=0}^{\infty} \frac{(1)^k}{k!} = e$$

$$2-) \sum_{k=2}^{\infty} \frac{2^k}{k!} = e^2 - (1 + 2) = e^2 - 3$$

$$3-) \sum_{k=0}^{\infty} \frac{(-1)^k \pi^{2k+1}}{4^{2k+1} (2k+1)!} = \sum_{k=0}^{\infty} \frac{(-1)^k \left(\frac{\pi}{4}\right)^{2k+1}}{(2k+1)!} = \sin\left(\frac{\pi}{4}\right) = \frac{1}{\sqrt{2}}$$

$$4-) \sum_{k=1}^{\infty} \frac{(-1)^k \pi^{2k}}{(2k)!} = \cos(\pi) - 1 = -1 - 1 = -2$$