

DEFINITE INTEGRALS

Let $F(x)$ be the anti-derivative or primitive of a function $f(x)$ defined on the closed interval $[a, b]$, then integral of the function $f(x)$ over $[a, b]$ is denoted by $\int_a^b f(x)dx$ and is defined as $F(b) - F(a)$. i.e.,

$\int_a^b f(x)dx = F(b) - F(a)$. Here a and b are called limits of integration; a is called lower limit and b is called upper limit. The interval $[a, b]$ is called the interval of integration.

Note1: $F(b) - F(a) = [F(x)]_a^b$

Note2: $\int_a^b f(x)dx$ read as "integral a to b , $f(x)$ " or "the integral of $f(x)$ from a to b ."

Note3: To evaluate definite integral, there is no need to keep the constant of integration.

e.g.: $\int_0^\pi \sin x dx = [-\cos x]_0^\pi = -\cos \pi - (-\cos 0) = -(-1) + 1 = 1 + 1 = 2$

Definite integral as the limit of a sum.

Let $f(x)$ is a continuous function of x in the closed interval $[a, b]$. Then the definite integral of $f(x)$ between a and b is defined as:

$$\int_a^b f(x)dx = \lim_{h \rightarrow 0} h \left[f(a) + f(a+h) + f(a+2h) + \dots + f(a+(n-1)h) \right], \text{ where } h = \frac{b-a}{n} \Rightarrow nh = b-a$$

E.g.: $\int_1^2 (x+1) dx$

Here $a=1, b=2$ and $h = \frac{2-1}{n} = \frac{1}{n} \Rightarrow nh = 1$

$$\begin{aligned} \int_1^2 (x+1)dx &= \lim_{h \rightarrow 0} h \left[2 + (2+h) + (2+2h) + \dots + (2+(n-1)h) \right] \\ &= \lim_{h \rightarrow 0} h \left[(2+2+2+\dots \text{ to } n \text{ terms} + (h+2h+\dots+(n-1)h)) \right] \\ &= \lim_{h \rightarrow 0} h \left[(2+2+2+\dots \text{ to } n \text{ terms} + h(1+2+\dots+(n-1))) \right] \end{aligned}$$

$$\begin{aligned}
 &= \lim_{h \rightarrow 0} h \left[2n + h \times \frac{(n-1)n}{2} \right] = \lim_{h \rightarrow 0} h \left[2n + \frac{(n-1)nh}{2} \right] \\
 &= \lim_{h \rightarrow 0} h \left[2n + \frac{(n-1) \times 1}{2} \right] = \lim_{h \rightarrow 0} \left[2nh + \frac{(nh-h)}{2} \right] = \lim_{h \rightarrow 0} \left[2 \times 1 + \frac{(1-h)}{2} \right] = 2 + \frac{1-0}{2} = 2 + \frac{1}{2} = \frac{5}{2}
 \end{aligned}$$

Definite Integrals by Substitution

Integral of the function of the forms $f(u)$, where $u = \phi(x)$.

- Substitute and reduce the given integral to a known form.
- Change the limits of integration.
- Find the integral of the new function w.r.t the new variable.
- Evaluate the function with new limits

E.g.:
$$I = \int_0^{\pi/2} \frac{\cos x}{1 + \sin^2 x} dx$$

$$\sin x = u$$

$$\cos x dx = du$$

$$\text{when } x = 0, u = \sin 0 = 0$$

$$\text{when } x = \frac{\pi}{2}, u = \sin \frac{\pi}{2} = 1$$

$$\therefore I = \int_0^{\pi/2} \frac{\cos x}{1 + \sin^2 x} dx$$

$$= \int_0^1 \frac{du}{1+u^2} dx = \left[\tan^{-1} u \right]_0^1 = \tan^{-1}(1) - \tan^{-1}(0) = \frac{\pi}{4} - 0 = \frac{\pi}{4}$$

Properties of Definite Integral.

Property 0 or $[P_0]$

A definite integral does not depend on the variable of integration. i.e.,
$$\int_a^b f(x) dx = \int_a^b f(y) dy$$

$$\text{Proof: LHS} = \int_a^b f(x) dx = [F(x)]_a^b = F(b) - F(a) \dots\dots\dots (1)$$

$$\text{RHS} = \int_a^b f(y) dy = [F(y)]_a^b = F(b) - F(a) \dots\dots\dots (2)$$

From (1) & (2), hence verified.

Property 1 or $[P_1]$:

The sign of a definite integral is changed when its limits are interchanged.

$$\text{i.e., } \int_a^b f(x) dx = - \int_b^a f(x) dx$$

$$\text{LHS} = \int_a^b f(x) dx = [F(x)]_a^b = F(b) - F(a) \dots\dots\dots (1)$$

$$\text{RHS} = - \int_b^a f(x) dx = - [F(x)]_b^a = - [F(a) - F(b)] \dots\dots\dots (2)$$

From (1) and (2) hence verified.

Property 2 or $[P_2]$:

$$\int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx$$

$$\text{LHS} = \int_a^b f(x) dx = F(b) - f(a)$$

$$\text{Now, } \int_a^c f(x) dx = F(c) - f(a) \quad \text{and} \quad \int_c^b f(x) dx = F(b) - f(c)$$

$$\text{RHS} = \int_a^c f(x) dx + \int_c^b f(x) dx = F(c) - F(a) + F(b) - F(c) = F(b) - F(a) = \int_a^b f(x) dx$$

\therefore LHS=RHS

$$I = \int_0^3 |x-2| dx$$

$$\text{put } x-2=0 \Rightarrow x=2$$

$$\therefore I = \int_0^2 |x-2| dx + \int_2^3 |x-2| dx \quad [P_2]$$

$$= \int_0^2 -(x-2) dx + \int_2^3 (x-2) dx$$

$$= \left[-\frac{x^2}{2} + 2x \right]_0^2 + \left[\frac{x^2}{2} - 2x \right]_2^3$$

$$= \left(-\frac{2^2}{2} + 2 \times 2 \right) - \left(-\frac{0^2}{2} + 2 \times 0 \right) + \left(\frac{3^2}{2} - 2 \times 3 \right) - \left(\frac{2^2}{2} - 2 \times 2 \right)$$

$$= (-2+4) - 0 + \left(\frac{9}{2} - 6 \right) - (2-4) = 2 + \frac{9}{2} - 6 - (-2)$$

$$\text{E.g.: } = 2 + \frac{9}{2} - 6 + 2 = \frac{9}{2} - 2 = \frac{9-4}{2} = \frac{5}{2}$$

Property 3 or $[P_3]$:

$$\int_a^b f(x) dx = \int_a^b f(a+b-x) dx$$

$$\text{RHS} = \int_a^b f(a+b-x) dx$$

$$\text{Put } a+b-x=t \Rightarrow -dx=dt \Rightarrow dx=-dt$$

$$\text{When } x=a, t=a+b-a=b$$

$$\text{When } x=b, t=a+b-b=a$$

$$\therefore \text{RHS} = \int_b^a f(t) (-dt) = \int_a^b f(t) dt = \int_a^b f(x) dx = \text{LHS} \quad [P_0]$$

E.g.:

$$I = \int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \frac{1}{1+\sqrt{\tan x}} dx \quad \dots\dots\dots(1)$$

$$\text{We have } \int_a^b f(x) dx = \int_a^b f(a+b-x) dx$$

$$\begin{aligned}
 I &= \int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \frac{1}{1 + \sqrt{\tan\left(\frac{\pi}{6} + \frac{\pi}{3} - x\right)}} dx \\
 &= \int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \frac{1}{1 + \sqrt{\tan\left(\frac{\pi}{2} - x\right)}} dx \\
 &= \int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \frac{1}{1 + \sqrt{\cot x}} dx \dots\dots\dots(2)
 \end{aligned}$$

(1) + (2), we have

$$2I = \int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \frac{1}{1 + \sqrt{\tan x}} dx + \int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \frac{1}{1 + \sqrt{\cot x}} dx$$

$$\begin{aligned}
 2I &= \int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \left(\frac{1}{1 + \sqrt{\tan x}} + \frac{1}{1 + \sqrt{\cot x}} \right) dx = \int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \left(\frac{1}{1 + \sqrt{\tan x}} + \frac{1}{1 + \frac{1}{\sqrt{\tan x}}} \right) dx \\
 &= \int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \left(\frac{1}{1 + \sqrt{\tan x}} + \frac{1}{\frac{\sqrt{\tan x} + 1}{\sqrt{\tan x}}} \right) dx = \int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \left(\frac{1}{1 + \sqrt{\tan x}} + \frac{\sqrt{\tan x}}{1 + \sqrt{\tan x}} \right) dx \\
 &= \int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \left(\frac{1 + \sqrt{\tan x}}{1 + \sqrt{\tan x}} \right) dx = \int_{\frac{\pi}{6}}^{\frac{\pi}{3}} 1 dx = [x]_{\frac{\pi}{6}}^{\frac{\pi}{3}}
 \end{aligned}$$

$$2I = \frac{\pi}{3} - \frac{\pi}{6} = \frac{\pi}{6}$$

$$\therefore I = \frac{\pi}{12}$$

Property 4 or $[P_4]$:

$$\int_0^a f(x) dx = \int_0^a f(a-x) dx$$

$$RHS = \int_0^a f(a-x) dx$$

$$\text{Put } a - x = t \Rightarrow -dx = dt \Rightarrow dx = -dt$$

$$\text{When } x = 0, t = a - 0 = a$$

$$\text{When } x = a, t = a - a = 0$$

$$\text{RHS} = \int_0^a f(a-x) dx = \int_a^0 f(t)(-dt) = -\int_a^0 f(t) dt = \int_0^a f(t) dt \quad [\text{Property II}]$$

$$= \int_0^a f(x) dx \quad [\text{Property I}]$$

$$= \text{LHS.}$$

(This property is important and questions related to this property may be asked). There are 3 types of problems.

Typel:

$$\text{E.g. } I = \int_0^{\pi/2} \frac{\sqrt{\sin x}}{\sqrt{\sin x} + \sqrt{\cos x}} dx \quad \dots\dots\dots (1)$$

$$\text{We know that } \int_0^a f(x) dx = \int_0^a f(a-x) dx$$

$$\begin{aligned} I &= \int_0^{\pi/2} \frac{\sqrt{\sin\left(\frac{\pi}{2}-x\right)}}{\sqrt{\sin\left(\frac{\pi}{2}-x\right)} + \sqrt{\cos\left(\frac{\pi}{2}-x\right)}} dx \\ &= \int_0^{\pi/2} \frac{\sqrt{\cos x}}{\sqrt{\cos x} + \sqrt{\sin x}} dx \\ &= \int_0^{\pi/2} \frac{\sqrt{\cos x}}{\sqrt{\sin x} + \sqrt{\cos x}} dx \quad \dots\dots\dots (2) \end{aligned}$$

$$(1) + (2)$$

$$I + I = \int_0^{\pi/2} \frac{\sqrt{\sin x}}{\sqrt{\sin x} + \sqrt{\cos x}} dx + \int_0^{\pi/2} \frac{\sqrt{\cos x}}{\sqrt{\sin x} + \sqrt{\cos x}} dx$$

$$\begin{aligned}
 2I &= \int_0^{\pi/2} \left[\frac{\sqrt{\sin x}}{\sqrt{\sin x} + \sqrt{\cos x}} + \frac{\sqrt{\cos x}}{\sqrt{\sin x} + \sqrt{\cos x}} \right] dx \\
 &= \int_0^{\pi/2} \frac{\sqrt{\sin x} + \sqrt{\cos x}}{\sqrt{\sin x} + \sqrt{\cos x}} dx = \int_0^{\pi/2} dx = (x)_0^{\pi/2} = \frac{\pi}{2}
 \end{aligned}$$

$$\therefore I = \frac{\pi}{4}$$

Try yourself:

1. $\int_0^{\pi/2} \frac{\sin x}{\sin x + \cos x} dx$ [Say 2002]

2. $\int_0^{\pi/2} \frac{1}{1 + \sqrt{\tan x}} dx$

3. $\int_0^{\pi/2} \frac{1}{1 + \tan x} dx$

4. $\int_0^{\pi/2} \frac{1}{1 + \cot x} dx$

5. $\int_0^{\pi/2} \frac{\sin x}{\sin x + \cos x} dx$

6. $\int_0^{\pi/2} \frac{\sin^{\frac{3}{2}} x}{\sin^{\frac{3}{2}} x + \cos^{\frac{3}{2}} x} dx$

7. $\int_0^{\pi/2} \frac{\sin^n x}{\sin^n x + \cos^n x} dx$

8. $\int_0^5 \frac{\sqrt[4]{x+4}}{\sqrt[4]{x+4} + \sqrt[4]{9-x}} dx$

9. $\int_0^{2\pi} \frac{\sin 2x}{a - b \cos x} dx$

10. $\int_0^{2a} \frac{f(x)}{f(x) + f(2a-x)} dx$

11. $\int_0^{\pi/2} \frac{\sqrt{\cos x}}{\sqrt{\cos x} + \sqrt{\sin x}} dx$

12. $\int_0^{\pi/2} \frac{\sqrt{x}}{\sqrt{x} + \sqrt{5-x}} dx$

$$13. \int_0^{\pi/2} \frac{\sqrt{\cos x}}{\sqrt{\cos x} + \sqrt{\sin x}} dx$$

$$14. \int_0^{\pi/2} \frac{\sin^2 x}{\sin x + \cos x} dx$$

Type 2:

$$I = \int_0^{\pi/2} \log(\tan x) dx \quad \dots\dots\dots (1)$$

$$\text{We know that } \int_0^a f(x) dx = \int_0^a f(a-x) dx$$

$$I = \int_0^{\pi/2} \log\left(\tan x\left(\frac{\pi}{2}-x\right)\right) dx = \int_0^{\pi/2} \log \cot x dx \quad \dots\dots\dots (2)$$

$$(1) + (2) \Rightarrow 2I = \int_0^{\pi/2} \log(\tan x) dx + \int_0^{\pi/2} \log(\cot x) dx = \int_0^{\pi/2} [\log(\tan x) + \log(\cot x)] dx$$

$$2I = \int_0^{\pi/2} \log(\tan x \cdot \cot x) dx = \int_0^{\pi/2} \log(1) dx = \log(1) \times \int_0^{\pi/2} dx = 0 \times \int_0^{\pi/2} dx = 0$$

$$\text{i.e., } 2I = 0 \Rightarrow I = 0$$

Try yourself:

$$1. \int_0^{\pi/2} \log(\cot x) dx$$

$$2. \int_0^{\pi/2} (2 \log \sin x - \log \sin 2x) dx$$

$$3. \int_0^{\pi/4} \log(1 + \tan x) dx$$

$$4. \int_0^{\pi/2} \log(\tan x + \cot x) dx$$

$$5. \int_0^1 \log(\sqrt{1-x} + \sqrt{1+x}) dx$$

$$6. \int_0^1 \log\left(\frac{1}{x} - 1\right) dx$$

Type 3

$$1. \int_0^{\pi} \frac{x \sin^3 x}{1 + \cos^2 x} dx \quad [\text{M 2000}]$$

$$2. \int_0^{\pi/2} \log(\tan x) dx \quad [\text{M 2002}] [\text{M2003}] [\text{Say 03}]$$

$$3. \int_0^{\pi} \frac{x dx}{1 + \sin x} \quad [\text{Say 2002}]$$

$$4. \int_0^{\pi} \frac{x \tan x}{\sec x \operatorname{cosec} x} dx \quad [\text{M 2003}]$$

$$5. \int_0^{\pi} \frac{x \tan x}{\sec x + \tan x} dx$$

Property 5 [P₅]

$$\int_0^{2a} f(x) dx = \int_0^a f(x) dx + \int_0^a f(2a - x) dx$$

$$RHS = \int_0^a f(x) dx + \int_0^a f(2a - x) dx$$

$$\text{Put } 2a - x = t \Rightarrow -dx = dt$$

$$\text{if } x = 0, t = 2a - 0 = 2a$$

$$\text{if } x = a, t = 2a - a = a$$

$$RHS = \int_0^a f(x) dx + \int_{2a}^a f(t)(-dt) = \int_0^a f(x) dx - \int_{2a}^a f(t) dt = \int_0^a f(x) dx + \int_a^{2a} f(t) dt \quad [\text{P}_1]$$

$$= \int_0^a f(x) dx + \int_a^{2a} f(x) dx \quad [\text{P}_0]$$

$$= \int_0^{2a} f(x) dx = LHS \quad [P_2]$$

Property 6 [P_6]

$$\int_0^{2a} f(x) dx = \begin{cases} 2 \int_0^a f(x) dx, & \text{if } f(2a-x) = f(x) \\ 0 & , \text{if } f(2a-x) = -f(x) \end{cases}$$

We have, $\int_0^{2a} f(x) dx = \int_0^a f(x) dx + \int_0^a f(2a-x) dx \dots\dots\dots(1)$

If $f(2a-x) = f(x)$, (1) becomes

$$\int_0^{2a} f(x) dx = \int_0^a f(x) dx + \int_0^a f(x) dx = 2 \int_0^a f(x) dx$$

Again, if $f(2a-x) = -f(x)$, (1) becomes

$$\int_0^{2a} f(x) dx = \int_0^a f(x) dx + \int_0^a -f(x) dx = \int_0^a f(x) dx - \int_0^a f(x) dx = 0$$

Property 7 [P_7]

$$\int_{-a}^{+a} f(x) dx = 2 \int_0^a f(x) dx \quad \text{if } f(x) \text{ is an even function.}$$

$$\text{Let } \int_{-a}^{+a} f(x) dx = \int_{-a}^0 f(x) dx + \int_0^{+a} f(x) dx \quad [\text{Prop. III}]$$

In the 1st integral of RHS put $x = -y$

Then $dx = -dy$

Also $x = -a, -y = -a \Rightarrow y = a$

Also $x = 0, -y = 0 \Rightarrow y = 0$

$$\begin{aligned} \therefore \int_{-a}^0 f(x) dx &= \int_a^0 f(-y) \cdot -dy \\ &= -\int_a^0 f(-y) dy \\ &= \int_0^a f(-y) dy \\ &= \int_0^a f(y) dy \quad [\text{given } f(x) \text{ is an even function } \therefore f(y) \text{ is also an even function}] \\ &= \int_0^a f(x) dx \quad [P_0] \\ \therefore \text{RHS} &= \int_0^a f(x) dx + \int_0^a f(x) dx \\ &= 2 \int_0^a f(x) dx = \text{LHS} \end{aligned}$$

Hence proved.

Property 8 [P₈]

$\int_{-a}^{+a} f(x) dx = 0$ if $f(x)$ is an odd function.

$$\text{Let } \int_{-a}^{+a} f(x) dx = \int_{-a}^0 f(x) dx + \int_0^{+a} f(x) dx \quad [P_2]$$

In the 1st integral of RHS put $x = -y$

Then $dx = -dy$

Also $x = -a, -y = -a \Rightarrow y = a$

Also $x = 0, -y = 0 \Rightarrow y = 0$

$$\therefore \int_{-a}^0 f(x) dx = \int_a^0 f(-y) \cdot -dy$$

$$\begin{aligned}
 &= -\int_a^0 f(-y) dy \\
 &= \int_0^a f(-y) dy \\
 &= \int_0^a -f(y) dy \quad [\text{given } f(x) \text{ is an odd function } \therefore f(y) \text{ is also an odd function}] \\
 &= -\int_0^a f(x) dx \quad [P_0]
 \end{aligned}$$

$$\therefore \text{RHS} = \int_0^a f(x) dx + -\int_0^a f(x) dx$$

$$= 0 = \text{LHS}$$

Hence proved.

E.g.:

$$1. I = \int_{-\pi/2}^{\pi/2} \sin x dx$$

Since, $\sin x$ is an odd function, $\int_{-\pi/2}^{\pi/2} \sin x dx = 0$

$$2. I = \int_{-\pi/2}^{\pi/2} \cos x dx = 2 \int_0^{\pi/2} \cos x dx \quad [\because \cos x \text{ is an even function}]$$

$$= 2 [\sin x]_0^{\pi/2}$$

$$= 2 \left[\sin \frac{\pi}{2} - \sin 0 \right]$$

$$= 2(1-0)$$

$$= 2$$

Property based questions:

1. $\int_0^{\pi/2} \log(\sin x) dx$

2. $\int_0^{\pi/2} \log(\cos x) dx$

3. $\int_0^{2\pi} \frac{x \sin^{2n} x}{\sin^{2n} x + \cos^{2n} x} dx$

4. $\int_{\pi/6}^{\pi/3} \frac{dx}{1 + \sqrt{\tan x}}$

5. $\int_0^{\pi} \frac{xdx}{a^2 \cos^2 x + b^2 \sin^2 x}$