

This is a hard problem on integration. It involves the use of substitutions.

Consider the following improper integral:

$$\int_a^b [(x-a)(b-x)^2]^{\frac{1}{3}} dx, \quad a < b$$

(a) By using substitution $x = a \cos^2 \theta + b \sin^2 \theta$, prove that is equal to

$$2 \int_0^{\frac{\pi}{2}} \tan^{\frac{1}{3}} \theta d\theta$$

(b) By using the substitution $t = \tan^{\frac{1}{3}} \theta$, prove that the integral is equal to

$$6 \int_0^{\infty} \frac{t^3}{1+t^6} dt, \text{ hence prove that is also equal to } 3 \int_0^{\infty} \frac{u}{1+u^3} du$$

(c) Prove that $\int_0^{\infty} \frac{v}{1+v^3} dv = \int_0^{\infty} \frac{1}{1+v^3} dv$

Hence find the integral in part (a).

(d) Use the substitution $x = \frac{a+bu}{1+u}$ to do part (a) again.

Solution

(a) $x = a \cos^2 \theta + b \sin^2 \theta$; $x = a, \theta = 0$; $x = b, \theta = \frac{\pi}{2}$.

$$x - a = (b - a) \sin^2 \theta; \quad b - x = (b - a) \cos^2 \theta; \quad dx = 2(b - a) \sin \theta \cos \theta d\theta$$

$$I = \int_0^{\frac{\pi}{2}} [(b-a) \sin^2 \theta (b-a)^2 \cos^4 \theta]^{\frac{1}{3}} 2(b-a) \sin \theta \cos \theta d\theta$$

$$= 2 \int_0^{\frac{\pi}{2}} \tan^{\frac{1}{3}} \theta d\theta$$

(b) $t = \tan^{\frac{1}{3}} \theta$; $\theta = 0, t = 0, \theta \rightarrow \frac{\pi}{2}, t \rightarrow \infty$

$$dt = \frac{1}{3} \tan^{-\frac{2}{3}} \theta \sec^2 \theta d\theta \Rightarrow d\theta = \frac{3t^2 dt}{1+t^6}$$

$$I = 2 \int_0^{\infty} t \cdot \frac{3t^2 dt}{1+t^6} = 6 \int_0^{\infty} \frac{t^3}{1+t^6} dt$$

$$\text{Let } u = t^2; \quad t = 0, u = 0; \quad t \rightarrow \infty, u \rightarrow \infty; \quad du = 2t dt$$

$$I = 3 \int_0^{\infty} \frac{t^2}{1+(t^2)^3} 2t dt = 3 \int_0^{\infty} \frac{u}{1+u^3} du$$

$$(c) \quad J = \int_0^{\infty} \frac{v}{1+v^3} dv. \text{ Let } w = \frac{1}{v}; v \rightarrow 0, w \rightarrow \infty; v \rightarrow \infty, w \rightarrow 0; dv = -\frac{1}{w^2} dw$$

$$J = \int_{\infty}^0 \frac{\frac{1}{w}}{1+\left(\frac{1}{w}\right)^3} \left(-\frac{1}{w^2}\right) dw.$$

$$J = \int_0^{\infty} \frac{1}{1+w^3} dw = \int_0^{\infty} \frac{1}{1+v^3} dv$$

$$I = 3J = 3 \int_0^{\infty} \frac{1}{1+v^3} dv$$

$$I + I = 3 \left(\int_0^{\infty} \frac{1}{1+v^3} dv + \int_0^{\infty} \frac{v}{1+v^3} dv \right)$$

$$2I = 3 \int_0^{\infty} \frac{1+v}{1+v^3} dv$$

$$= 3 \int_0^{\infty} \frac{1}{1-v+v^2} dv$$

$$= 3 \int_0^{\infty} \frac{1}{\left(v - \frac{1}{2}\right)^2 + \frac{3}{4}} dv$$

$$= 3 \int_0^{\infty} \frac{1}{\frac{3}{4} \left[\left(\frac{v - \frac{1}{2}}{\frac{\sqrt{3}}{2}} \right)^2 + 1 \right]} d\left(v - \frac{1}{2}\right)$$

$$= 2\sqrt{3} \tan^{-1} \left(\frac{2v-1}{\sqrt{3}} \right) \Big|_0^{\infty}$$

$$= 2\sqrt{3} \left(\frac{\pi}{2} + \frac{\pi}{6} \right) = \frac{4\sqrt{3}\pi}{3}$$

$$\int_a^b [(x-a)(b-x)^2]^{-\frac{1}{3}} dx = I = \frac{2\sqrt{3}\pi}{3}$$

$$(d) \quad x = \frac{a+bu}{1+u}; x=a, u=0; x \rightarrow b, u \rightarrow \infty$$

$$x-a = \frac{(b-a)u}{1+u}, \quad b-x = \frac{b-a}{1+u}, \quad dx = \frac{(b-a)du}{(1+u)^2}$$

$$\begin{aligned} I &= \int_0^\infty \left[\frac{(b-a)u}{1+u} \cdot \left(\frac{b-a}{1+u} \right)^2 \right]^{-\frac{1}{3}} \frac{(b-a)du}{(1+u)^2} \\ &= \int_0^\infty \frac{u^{-\frac{1}{3}}}{1+u} du \\ &= -\int_\infty^0 \frac{3v^3}{1+v^{-3}} dv; v = u^{-\frac{1}{3}} \\ &= \int_0^\infty \frac{3}{1+v^3} dv \\ &= 3J, \text{ same as the answer in part (c)} \end{aligned}$$