

INTEGRAL: Propriedades Básicas

Exercício 1. Escreva uma expressão para a soma de Riemann das funções abaixo no intervalo dado (não é necessário calcular o limite):

- (a) $f(x) = \frac{2x}{x^2 + 1}$, $1 \leq x \leq 3$ (b) $f(x) = x^2 + \sqrt{1+2x}$, $4 \leq x \leq 7$
 (c) $f(x) = \sqrt{\sin x}$, $0 \leq x \leq \pi$

(a) Vamos dividir $[1, 3]$ em n subintervalos de comprimento $\Delta x = \frac{3-1}{n} = \frac{2}{n}$ usando a partição

$$x_k = 1 + k \cdot \Delta x = 1 + \frac{2k}{n} \quad (0 \leq k \leq n)$$

$$x_0 = 1 < x_1 = 1 + \frac{2}{n} < x_2 = 1 + \frac{4}{n} < \dots < x_n = 3$$

Escolhendo $x_{k^*}^* \in [x_{k-1}, x_k]$ como

$$x_{k^*}^* = x_k = 1 + \frac{2k}{n} \quad (0 < k < n),$$

formamos a seguinte soma de Riemann:

$$\sum_{k=1}^n f(x_k) \Delta x = \sum_{k=1}^n \frac{2x_k}{x_{k-1}^2 + 1} \Delta x$$

$$= \sum_{k=1}^n \frac{2 \left(1 + \frac{2k}{n} \right)}{\left(1 + \frac{2(k-1)}{n} \right)^2 + 1} \cdot \frac{2}{n}$$

$$(b) \Delta x = \frac{7-4}{n} = \frac{3}{n}$$

$$x_k = 4 + \frac{3k}{n} = x_k^*$$

A soma de Riemann é

$$\sum_{k=1}^n f(x_k) \Delta x = \sum_{k=1}^n \left[\left(4 + \frac{3k}{n}\right)^2 + \sqrt{1 + 2\left(4 + \frac{3k}{n}\right)} \right] \cdot \frac{3}{n}$$

$$(c) \Delta x = \frac{\pi}{n}, x_k = \frac{k\pi}{n} = x_k^*$$

Soma de Riemann:

$$\sum_{k=1}^n \sqrt{\sin\left(\frac{k\pi}{n}\right)} \cdot \frac{\pi}{n}$$

Exercício 2. Escreva as expressões abaixo na forma de integral $\int_a^b f(x)dx$, determinando a, b e $f(x)$:

$$(a) \lim_{n \rightarrow \infty} \sum_{i=1}^n \frac{3}{n} \sqrt{1 + \frac{3i}{n}} \quad (b) \lim_{n \rightarrow \infty} \sum_{i=1}^n \frac{\pi}{4n} \tan \frac{i\pi}{4n}$$

(a) Repare que se

$$a = 1, \quad b - a = 3 \Rightarrow b = 4$$

$$\Delta x = \frac{b-a}{n} = \frac{3}{n}$$

$$x_i = a + i \cdot \Delta x = 1 + \frac{3i}{n}$$

a soma é

$$\lim_{n \rightarrow \infty} \sum_{i=1}^n \sqrt{x_i} \Delta x = \int_1^4 \sqrt{x} dx$$

(b) Aqui temos

$$a = 0, \quad b = \pi/4$$

$$\Delta x = \frac{\pi}{4n}, \quad x_i = i \Delta x = \frac{i\pi}{4n}$$

$$\Rightarrow \lim_{n \rightarrow \infty} \sum_{i=1}^n (\tan x_i) \Delta x = \int_0^{\pi/4} \tan x dx$$

Exercício 3. Expresse como um limite a área sob a curva $y = x^3$ de $x = 0$ a $x = 1$ e calcule o seu valor, usando o fato de que

$$1^3 + 2^3 + 3^3 + \dots + n^3 = \left[\frac{n(n+1)}{2} \right]^2$$

Vamos fazer a partição com $\Delta x = \frac{1}{n}$,

$$x_k = k \Delta x = \frac{k}{n}$$

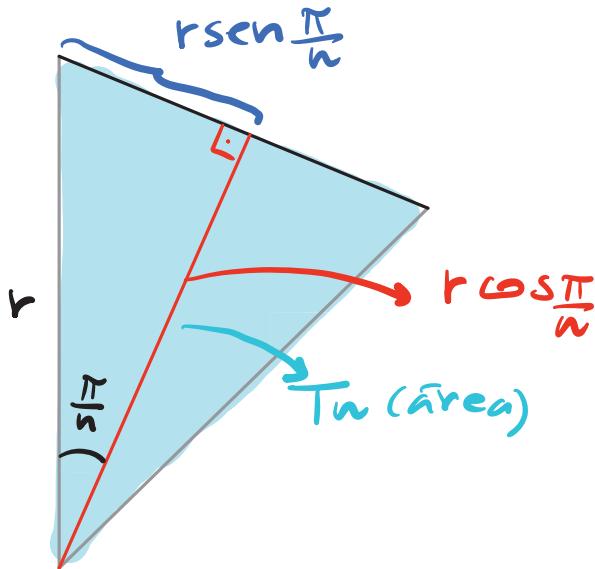
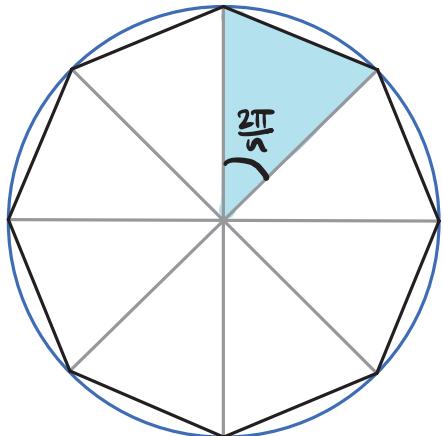
Temos a soma

$$\begin{aligned} & \lim_{n \rightarrow \infty} \sum_{k=1}^n (x_k^3) \Delta x \\ &= \lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{k^3}{n^3} \cdot \frac{1}{n} \\ &= \lim_{n \rightarrow \infty} \frac{1}{n^4} \sum_{k=1}^n k^3 = \lim_{n \rightarrow \infty} \frac{1}{n^4} \cdot \left[\frac{n(n+1)}{2} \right]^2 \\ &= \lim_{n \rightarrow \infty} \left[\frac{1}{2} \left(1 + \frac{1}{n} \right) \right]^2 = \frac{1}{4} \end{aligned}$$

Exercício 4. Seja A_n a área de um polígono regular de n lados inscrito em um círculo de raio r . Dividindo o polígono em n triângulos congruentes com ângulo central de $2\pi/n$, mostre que

$$A_n = \frac{1}{2}nr^2 \operatorname{sen}\left(\frac{2\pi}{n}\right)$$

e calcule $\lim_{n \rightarrow \infty} A_n$.



A área do triângulo é

$$\begin{aligned} T_n &= \frac{1}{2} 2r \operatorname{sen}\left(\frac{\pi}{n}\right) \cdot r \cos\left(\frac{\pi}{n}\right) \\ &= \frac{r^2}{2} \operatorname{sen}\left(\frac{2\pi}{n}\right) \end{aligned}$$

Logo,

$$A_n = n \cdot T_n = \frac{1}{2} nr^2 \operatorname{sen}\left(\frac{2\pi}{n}\right)$$

Temos que

$$\lim_{n \rightarrow \infty} A_n = \lim_{n \rightarrow \infty} \pi r^2 \cdot \frac{\operatorname{sen}\left(\frac{2\pi}{n}\right)}{\left(\frac{2\pi}{n}\right)} = \pi r^2$$

pois $\lim_{x \rightarrow 0} \frac{\sin x}{x} = 1$ e $\lim_{n \rightarrow \infty} \frac{2\pi}{n} = 0$.

Exercício 5. Expresse o limite como uma integral definida no intervalo dado:

$$(a) \lim_{n \rightarrow \infty} \sum_{i=1}^n \frac{e^{x_i}}{1+x_i} \Delta x, [0, 1]$$

$$(b) \lim_{n \rightarrow \infty} \sum_{i=1}^n x_i \sqrt{1+x_i^3} \Delta x, [2, 5]$$

$$(c) \lim_{n \rightarrow \infty} \sum_{i=1}^n x_i \log(1+x_i^2) \Delta x, [2, 6] \quad (d) \lim_{n \rightarrow \infty} \sum_{i=1}^n \frac{\cos x_i}{x_i} \Delta x, [\pi, 2\pi]$$

$$(a) \int_0^1 \frac{e^x}{1+x} dx \quad (b) \int_2^5 x \sqrt{1+x^3} dx$$

$$(c) \int_2^6 x \log(1+x) dx \quad (d) \int_{\pi}^{2\pi} \frac{\cos x}{x} dx$$

Exercício 6. Usando o limite de somas de Riemann, calcule as seguintes integrais:

$$(a) \int_{-1}^5 (1 + 3x) dx \quad (b) \int_{-2}^0 (x^2 + x) dx \quad (c) \int_0^2 (2x - x^3) dx$$

$$(a) \Delta x = \frac{5 - (-1)}{n} = \frac{6}{n}$$

$$x_k = -1 + k\Delta x = -1 + \frac{6k}{n}$$

$$\int_{-1}^5 (1 + 3x) dx = \lim_{n \rightarrow \infty} \sum_{k=1}^n (1 + 3x_k) \Delta x$$

$$= \lim_{n \rightarrow \infty} \sum_{k=1}^n \left(1 - 3 + \frac{18k}{n}\right) \cdot \frac{6}{n}$$

$$= \lim_{n \rightarrow \infty} \sum_{k=1}^n -\frac{12}{n} + \frac{108k}{n^2}$$

$$= -12 + \lim_{n \rightarrow \infty} \frac{108}{n^2} \sum_{k=1}^n k$$

$$= -12 + \lim_{n \rightarrow \infty} \frac{108}{n^2} \cdot \frac{n(n+1)}{2}$$

$$= -12 + \lim_{n \rightarrow \infty} 54 \cdot \left(1 + \frac{1}{n}\right) = -12 + 54 = 42.$$

$$(b) \Delta x = \frac{2}{n}, \quad x_k = -2 + \frac{2k}{n}$$

$$\int_{-2}^0 (x^2 + x) dx = \lim_{n \rightarrow \infty} \sum_{k=1}^n (x_k^2 + x_k) \Delta x$$

$$\begin{aligned}
 &= \lim_{n \rightarrow \infty} \sum_{k=1}^n \left[\left(-2 + \frac{2k}{n} \right)^2 + \left(-2 + \frac{2k}{n} \right) \right] \frac{2}{n} \\
 &= \lim_{n \rightarrow \infty} \sum_{k=1}^n \left[4 - \frac{8k}{n} + \frac{4k^2}{n^2} - 2 + \frac{2k}{n} \right] \frac{2}{n} \\
 &= \lim_{n \rightarrow \infty} \frac{2}{n} \sum_{k=1}^n \left(4 - \frac{6k}{n} + \frac{4}{n^2} k^2 \right) \\
 &= \lim_{n \rightarrow \infty} 8 - \frac{12}{n^2} \sum_{k=1}^n k + \frac{8}{n^3} \sum_{k=1}^n k^2
 \end{aligned}$$

Lembando que:

$$\begin{aligned}
 \sum_{k=1}^n k &= \frac{n(n+1)}{2} \quad e \quad \sum_{k=1}^n k^2 = \frac{n(n+1)(2n+1)}{6} \\
 &= 8 + \lim_{n \rightarrow \infty} -\frac{12}{n^2} \frac{n(n+1)}{2} + \frac{8}{n^3} \frac{n(n+1)(2n+1)}{6} \\
 &= 8 + \lim_{n \rightarrow \infty} -6 \left(1 + \frac{1}{n} \right) + \frac{4}{3} \left(1 + \frac{1}{n} \right) \left(2 + \frac{1}{n} \right) \\
 &= 8 - 6 + \frac{4}{3} \cdot 2 = 2 + \frac{8}{3} = \frac{14}{3}
 \end{aligned}$$

(C) $\Delta x = \frac{2}{n}$, $x_k = \frac{2k}{n}$

$$\begin{aligned}
 \int_0^2 2x - x^3 dx &= \lim_{n \rightarrow \infty} \sum_{k=1}^n \left[2\left(\frac{2k}{n}\right) - \left(\frac{2k}{n}\right)^3 \right] \frac{2}{n} \\
 &= \lim_{n \rightarrow \infty} \sum_{k=1}^n \left[\frac{8}{n^2} k - \frac{16}{n^4} k^3 \right] \\
 &= \lim_{n \rightarrow \infty} \frac{8}{n^2} \sum_{k=1}^n k - \frac{16}{n^4} \sum_{k=1}^n k^3 \\
 &= \lim_{n \rightarrow \infty} \frac{8}{n^2} \cdot \frac{n(n+1)}{2} - \frac{16}{n^4} \cdot \left[\frac{n(n+1)}{2} \right]^2 \\
 &= \lim_{n \rightarrow \infty} 4 \left(1 + \frac{1}{n} \right) - 4 \left(1 + \frac{1}{n} \right)^2 \\
 &= 4 - 4 = 0
 \end{aligned}$$

Exercício 7. Dado que $\int_0^\pi \sin^4 x dx = 3\pi/8$, calcule $\int_\pi^0 \sin^4 \theta d\theta$.

Lembre que a letra não importa e que $\int_a^b f(x) dx = - \int_b^a f(x) dx$. Logo,

$$\int_\pi^0 \sin^4 \theta d\theta = - \int_0^\pi \sin^4 \theta d\theta = - \frac{3\pi}{8}$$

Exercício 8. Usando as propriedades básicas das integrais, demonstre (sem calcular as integrais) as seguintes desigualdades:

$$(a) \int_0^4 x^2 - 4x + 4 dx \geq 0 \quad (b) \int_0^1 \sqrt{1+x^2} \leq \int_0^1 \sqrt{1+x} dx$$

$$(c) 2 \leq \int_{-1}^1 \sqrt{1+x^2} dx \leq 2\sqrt{2} \quad (d) \frac{\pi}{12} \leq \int_{\pi/6}^{\pi/3} \sin x dx \leq \frac{\sqrt{3}\pi}{12}$$

(a) $x^2 - 4x + 4 = (x-2)^2 \geq 0 \quad \forall x \in \mathbb{R}$.

Logo,

$$\int_0^4 x^2 - 4x + 4 dx \geq \int_0^4 0 dx = 0 \cdot \int_0^4 dx = 0.$$

(b) Se $0 \leq x \leq 1$,

$$x^2 \leq x \Rightarrow 1+x^2 \leq 1+x \Rightarrow \sqrt{1+x^2} \leq \sqrt{1+x}$$

Daí,

$$\int_0^1 \sqrt{1+x^2} dx \leq \int_0^1 \sqrt{1+x} dx$$

(c) $\forall x \in [-1, 1]$, temos

$$1 \leq 1+x^2 \leq 2$$

$$\Rightarrow 1 \leq \sqrt{1+x^2} \leq \sqrt{2}$$

$$\Rightarrow 2 = 1 \int_{-1}^1 dx = \int_{-1}^1 1 dx \leq \int_{-1}^1 \sqrt{1+x^2} dx \leq$$

$$\leq \int_{-1}^1 \sqrt{2} \, dx = \sqrt{2} \int_{-1}^1 dx = 2\sqrt{2}$$

(d) Temos

$$\frac{1}{2} \leq \sin x \leq \frac{\sqrt{3}}{2} \quad \forall x \in \left[\frac{\pi}{6}, \frac{\pi}{3}\right]$$

Logo,

$$\frac{\pi}{12} = \int_{\pi/6}^{\pi/3} \frac{1}{2} \, dx \leq \int_{\pi/6}^{\pi/3} \sin x \, dx \leq \int_{\pi/6}^{\pi/3} \frac{\sqrt{3}}{2} \, dx = \frac{\sqrt{3}\pi}{12}$$

Exercício 9. Expresse o limite como uma integral definida:

$$(a) \lim_{n \rightarrow \infty} \sum_{i=1}^n \frac{i^4}{n^5} \quad (b) \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=1}^n \frac{1}{1 + (i/n)^2}$$

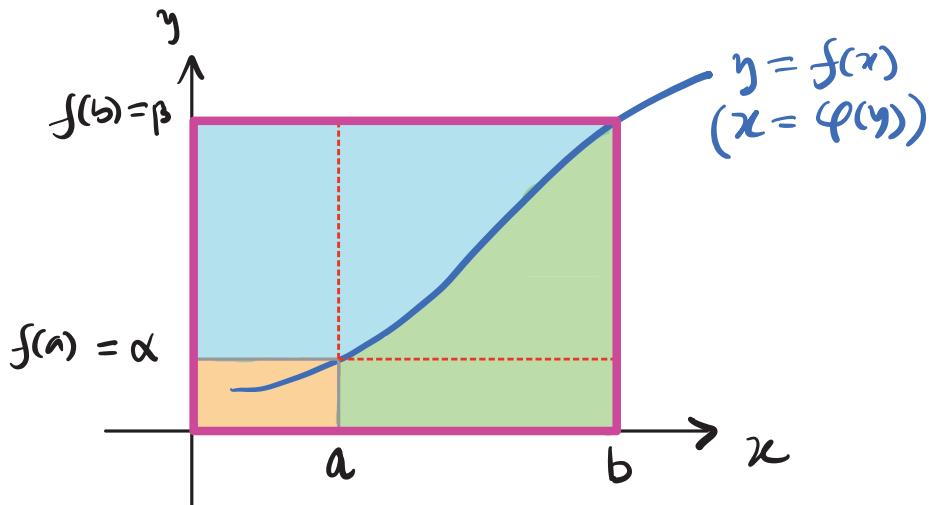
$$(a) \lim_{n \rightarrow \infty} \sum_{i=1}^n \frac{i^4}{n^5} = \lim_{n \rightarrow \infty} \sum_{i=1}^n \left(\frac{i}{n}\right)^4 \cdot \frac{1}{n}$$

$$= \int_0^1 x^4 dx$$

$$(b) \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=1}^n \frac{1}{1 + \left(\frac{i}{n}\right)^2} = \int_0^1 \frac{1}{1+x^2} dx$$

Exercício 10. Seja f positiva e monótona em $[a, b]$, onde $0 < a < b$. Seja φ a inversa de f , $\alpha = f(a)$ e $\beta = f(b)$. Usando a interpretação da integral como uma área, verifique que

$$\int_{\alpha}^{\beta} \varphi(y) dy = b\beta - a\alpha - \int_a^b f(x) dx$$



Vemos que a área azul, que representa $\int_{\alpha}^{\beta} \varphi(y) dy$, pode ser obtida a partir do grande retângulo rosa, de área $b\beta$, subtraindo o retângulo laranja, de área $a\alpha$, e também a área representada pela integral $\int_a^b f(x) dx$. Ou seja:

$$\int_{\alpha}^{\beta} \varphi(y) dy = b\beta - a\alpha - \int_a^b f(x) dx$$

Exercício 11. Use o exercício anterior para calcular ($1 < a < b$)

$$\int_a^b \log x \, dx$$

A invers de $\log x$ é e^x . Daí,

$$\begin{aligned} \int_a^b \log x \, dx &= b \log b - a \log a - \int_{\log a}^{\log b} e^x \, dx \\ &= b \log b - a \log a - [e^{\log b} - e^{\log a}] \\ &= b \log b - a \log a - b + a \end{aligned}$$

Exercício 12. O que podemos dizer sobre $\int_{-a}^a f(x) dx$ quando f é ímpar? E quando f é par?

Se $f(x)$ é ímpar, então

$$f(-x) = -f(x)$$

Portanto,

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

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

Se f é par, $f(-x) = f(x)$, e dai

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

$$\begin{aligned} \Rightarrow \int_{-a}^a f(x) dx &= \int_{-a}^0 f(x) dx + \int_0^a f(x) dx \\ &= 2 \int_0^a f(x) dx \end{aligned}$$

Exercício 13. Avalie

$$\lim_{n \rightarrow \infty} \frac{1}{\sqrt{n}} \left(1 + \frac{1}{\sqrt{2}} + \dots + \frac{1}{\sqrt{n}} \right)$$

Temos

$$\begin{aligned} & \lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{1}{\sqrt{n}} \cdot \frac{1}{\sqrt{k}} = \lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{1}{\sqrt{\frac{k}{n}}} \cdot \frac{1}{n} \\ &= \int_0^2 x^{-1/2} dx = \frac{1^{1/2} - 0^{1/2}}{1/2} = 2 \end{aligned}$$

Exercício 14. (*Desigualdade de Cauchy-Schwarz*) Mostre que, para qualquer sequência de números reais a_1, \dots, a_n e b_1, \dots, b_n ,

$$\left(\sum_{i=1}^n a_i^2 \right) \left(\sum_{i=1}^n b_i^2 \right) \geq \left(\sum_{i=1}^n a_i b_i \right)^2$$

calculando o mínimo da função

$$g(t) = \sum_{i=1}^n (a_i + tb_i)^2 \geq 0$$

Temos

$$\begin{aligned} g'(t) &= \sum_{i=1}^n 2b_i(a_i + tb_i) \\ &= 2t \sum_{i=1}^n b_i^2 + 2 \sum_{i=1}^n a_i b_i = 0 \end{aligned}$$

Se $t = \frac{-\sum_{i=1}^n a_i b_i}{\sum_{i=1}^n b_i^2} = t^*$

Como g é um polinômio quadrático com coeficiente em t^2 igual a $\sum_{i=1}^n b_i^2 > 0$, segue que seu ponto

crítico é um mínimo global.

Seja $\alpha = \sum_{i=1}^n a_i^2$, $\beta = \sum_{i=1}^n b_i^2$ e

$\gamma = \sum_{i=1}^n a_i b_i$. Temos então que

$$g(t) = \sum_{i=1}^n (a_i^2 + 2ta_i b_i + b_i^2)$$

$$= \alpha + 2\gamma t + \beta t^2 > 0$$

Logo,

$$g(t^*) = \alpha + 2\gamma \left(-\frac{\gamma}{\beta}\right) + \beta \left(-\frac{\gamma}{\beta}\right)^2$$

$$= \alpha - \frac{2\gamma^2}{\beta} + \frac{\gamma^2}{\beta}$$

$$= \frac{\alpha\beta - \gamma^2}{\beta} > 0$$

Como $\beta = \sum_{i=1}^n b_i^2 > 0$, segue que

$$\alpha\beta - \gamma^2 > 0 ,$$

ou seja,

$$\left(\sum_{i=1}^n a_i^2\right) \left(\sum_{i=1}^n b_i^2\right) \geq \left(\sum_{i=1}^n a_i b_i\right)^2$$

Exercício 15. (*Desigualdade de Cauchy-Schwarz para integrais*) Mostre que, se $f(x), g(x)$ são funções contínuas, então

$$\int_a^b [f(x)]^2 dx \int_a^b [g(x)]^2 dx \geq \left(\int_a^b f(x)g(x) dx \right)^2$$

Escrevendo somas de Riemann para os integrais, temos, para $\Delta x = \frac{b-a}{n}$,

$$\int_a^b [f(x)]^2 dx = \lim_{n \rightarrow \infty} \Delta x \sum_{i=1}^n f(x_i)^2$$

$$\int_a^b [g(x)]^2 dx = \lim_{n \rightarrow \infty} \Delta x \sum_{i=1}^n g(x_i)^2$$

$$\int_a^b f(x)g(x) dx = \lim_{n \rightarrow \infty} \Delta x \sum_{i=1}^n f(x_i)g(x_i)$$

Por Cauchy-Schwarz (exercício anterior),

$$\left(\sum_{i=1}^n f(x_i)^2 \right) \left(\sum_{i=1}^n g(x_i)^2 \right) \geq \left(\sum_{i=1}^n f(x_i)g(x_i) \right)^2$$

$$\Rightarrow \left(\Delta x \sum_{i=1}^n f(x_i)^2 \right) \left(\Delta x \sum_{i=1}^n g(x_i)^2 \right) \geq \left(\Delta x \sum_{i=1}^n f(x_i)g(x_i) \right)^2$$

$$\Rightarrow \lim_{n \rightarrow \infty} \left(\Delta x \sum_{i=1}^n f(x_i)^2 \right) \left(\Delta x \sum_{i=1}^n g(x_i)^2 \right) \geq \lim_{n \rightarrow \infty} \left(\Delta x \sum_{i=1}^n f(x_i)g(x_i) \right)^2$$

$$\Rightarrow \left(\lim_{n \rightarrow \infty} \Delta x \sum_{i=1}^n f(x_i)^2 \right) \left(\lim_{n \rightarrow \infty} \Delta x \sum_{i=1}^n g(x_i)^2 \right) \geq$$

$$\left(\lim_{n \rightarrow \infty} \Delta x \sum_{i=1}^n f(x_i) g(x_i) \right)^2$$

$$\Rightarrow \left(\int_a^b f(x)^2 dx \right) \left(\int_a^b g(x)^2 dx \right) \geq \left(\int_a^b f(x) g(x) dx \right)^2$$

Exercício 16. Seja f contínua e positiva em $[a, b]$ e seja M o seu valor máximo.

Prove que

$$M = \lim_{n \rightarrow \infty} \sqrt[n]{\int_a^b [f(x)]^n dx}$$

Primeiramente,

$$\sqrt[n]{\int_a^b f(x)^n dx} \leq \sqrt[n]{\int_a^b M^n dx} = M \cdot \sqrt[n]{(b-a)} \xrightarrow{n \rightarrow \infty} M$$

Logo, $\lim_{n \rightarrow \infty} \sqrt[n]{\int_a^b f(x)^n dx} \leq M$.

Seja $m \in [a, b]$ tal que $f(m) = M$ (existência pelo Teorema dos Extremos de Weierstrass).

Então, como f é contínua, dado $\varepsilon > 0$, $\exists \delta > 0$ tal que se $x \in (m - \delta/2, m + \delta/2)$ então $|f(x) - M| < \varepsilon$. Logo,

$$\begin{aligned} \sqrt[n]{\int_a^b f(x)^n dx} &= M \sqrt[n]{\int_a^b \left(\frac{f(x)}{M}\right)^n dx} \\ &\geq M \sqrt[n]{\int_{m-\delta/2}^{m+\delta/2} (1-\varepsilon)^n dx} \end{aligned}$$

$$= M(s-\varepsilon) \sqrt[n]{\delta} \xrightarrow{n \rightarrow \infty} M(s-\varepsilon).$$

Dai,

$$M > \lim_{n \rightarrow \infty} \sqrt[n]{\int_a^b f(x)^n dx} \geq M(s-\varepsilon)$$

Como $\varepsilon > 0$ é arbitrário, segue que

$$\lim_{n \rightarrow \infty} \sqrt[n]{\int_a^b f(x)^n dx} = M.$$

pelo teorema do sanduíche.

Exercício 17. Calcule $\lim_{n \rightarrow \infty} \frac{1}{n+1} + \frac{1}{n+2} + \dots + \frac{1}{2n}$.

Temos

$$\begin{aligned} \lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{1}{n+k} &= \lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{1}{\frac{n+k}{n}} \cdot \frac{1}{n} \\ &= \int_1^2 \frac{1}{x} dx = \log 2 - \log 1 = \log 2. \end{aligned}$$

INTEGRAL: Teorema Fundamental do Cálculo

Exercício 1. Calcule $g'(x)$ de duas formas: usando o TFC parte 1 e calculando a integral usando o TFC parte 2 e derivando.

$$(a) \ g(x) = \int_1^x t^2 dt \quad (b) \ g(x) = \int_0^x 2 + \operatorname{sen} t dt$$

(a) TFC 1: $g'(x) = x^2$

$$\begin{aligned} \text{TFC 2: } g(x) &= \int_1^x t^2 dt = \frac{t^3}{3} \Big|_1^x = \frac{x^3}{3} - \frac{1}{3} \\ &\Rightarrow g'(x) = x^2 \end{aligned}$$

(b) TFC 1: $g'(x) = 2 + \operatorname{sen} x$

$$\begin{aligned} \text{TFC 2: } g(x) &= \int_0^x 2 + \operatorname{sen} t dt = 2t - \cos t \Big|_0^x \\ &= 2x - \cos x + 1 \\ &\Rightarrow g'(x) = 2 + \operatorname{sen} x \end{aligned}$$

Exercício 2. Encontre as derivadas das seguintes funções:

- (a) $f(x) = \int_0^x \sqrt{1 + \sec t} dt$ (b) $h(x) = \int_1^{e^x} \log t dt$ (c) $y = \int_1^{3x+1} \frac{1}{1+t^3} dt$
 (d) $y = \int_0^{\tan x} \sqrt{t + \sqrt{t}} dt$ (e) $y = \int_{\sqrt{x}}^{\pi/4} \theta \tan \theta d\theta$ (f) $y = \int_{2x}^{3x} \frac{u^2 - 1}{u^2 + 1} du$
 (g) $f(x) = \int_{1-2x}^{1+2x} t \operatorname{sen} t dt$ (h) $g(x) = \int_{\sqrt{x}}^{2x} \arctan t dt$ (i) $\int_{\cos x}^{\operatorname{sen} x} \log(1 + 2v) dv$

$$(a) f'(x) = \sqrt{1 + \sec x}$$

(b) Se $g(u) = \int_1^u \log t dt$, temos

$$h(x) = g(e^x)$$

$$\begin{aligned} \Rightarrow h'(x) &= g'(e^x) \cdot \frac{d}{dx} e^x \\ &= \log(e^x) \cdot e^x \end{aligned}$$

$$(c) y' = \frac{3}{1 + (3x+1)^3}$$

$$(d) y' = \sec^2 x \sqrt{\tan x + \sqrt{\tan x}}$$

$$(e) y' = -\frac{1}{2\sqrt{x}} \sqrt{x} \tan \sqrt{x}$$

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

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

$$(g) \quad f(x) = \int_0^{1+2x} t \operatorname{sen} t dt - \int_0^{1-2x} t \operatorname{sen} t dt$$

$$\Rightarrow f'(x) = 2 \left[(1+2x) \operatorname{sen}(1+2x) + (1-2x) \operatorname{sen}(1-2x) \right]$$

$$(h) \quad g(x) = \int_0^{2x} \arctan t dt - \int_0^{\sqrt{5}x} \arctan t dt$$

$$\Rightarrow g'(x) = 2 \arctan 2x - \frac{1}{2\sqrt{5}} \arctan \sqrt{5}x$$

$$(i) \quad y = \int_0^{\operatorname{sen} x} \log(1+2v) dv - \int_0^{\cos x} \log(1+2v) dv$$

$$\Rightarrow y' = \cos x \log(1+2\operatorname{sen} x) \\ + \operatorname{sen} x \log(1+2\cos x)$$

Exercício 3. Calcule a integral

- | | | |
|--|---|--|
| (a) $\int_1^3 x^2 + 2x - 4 dx$ | (b) $\int_{-1}^1 x^{100} dx$ | (c) $\int_0^1 x^{4/5} dx$ |
| (d) $\int_{\pi/6}^{\pi} \sin \theta d\theta$ | (e) $\int_1^4 \frac{2+x^2}{\sqrt{x}} dx$ | (f) $\int_{\pi/6}^{\pi/4} \operatorname{cossec} t \cot t dt$ |
| (g) $\int_1^2 \frac{v^3 + 3v^6}{v^4} dv$ | (h) $\int_0^1 x^e + e^x dx$ | (i) $\int_{-1}^1 e^{u+1} du$ |
| (j) $\int_0^4 2^s ds$ | (k) $\int_1^8 \sqrt[3]{x} dx$ | (l) $\int_{\pi}^{2\pi} \cos \theta d\theta$ |
| (m) $\int_{-1}^2 (3u - 2)(u + 1) du$ | (n) $\int_{\pi/4}^{\pi/3} \operatorname{cossec}^2 \theta d\theta$ | (o) $\int_0^3 2 \sin x - e^x dx$ |
| (p) $\int_0^1 \cosh t dt$ | (q) $\int_{1/2}^{1/\sqrt{2}} \frac{4}{\sqrt{1-x^2}} dx$ | |

$$(a) \int_1^3 x^2 + 2x - 4 dx = \left. \frac{x^3}{3} + x^2 - 4x \right|_1^3 \\ = 9 + 9 - 12 - \frac{1}{3} - 1 + 4 = \frac{26}{3}$$

$$(b) \int_{-1}^1 x^{100} dx = \left. \frac{1}{101} x^{101} \right|_{-1}^1 = \frac{2}{101}$$

$$(c) \int_0^1 x^{4/5} dx = \left. \frac{5}{9} x^{9/5} \right|_0^1 = \frac{5}{9}$$

$$(d) \int_{\pi/6}^{\pi} \sin \theta d\theta = -\cos \theta \Big|_{\pi/6}^{\pi} = 1 + \frac{\sqrt{3}}{2}$$

$$(e) \int_1^4 \frac{2+x^2}{\sqrt{x}} dx = \int_1^4 2x^{-1/2} + x^{3/2} dx \\ = \left. 4x^{1/2} + \frac{2}{5} x^{5/2} \right|_1^4 = 8 + \frac{64}{5} - 4 - \frac{2}{5} \\ = \frac{82}{5}$$

$$(f) \int_{\pi/6}^{\pi/4} \csc t \cot t dt = -\csc t \Big|_{\pi/6}^{\pi/4} = 2 - \sqrt{2}$$

$$(g) \int_1^2 \frac{v^3 + 3v^6}{v^4} dv = \int_1^2 \frac{1}{v} + 3v^2 dv \\ = (\log v + v^3) \Big|_1^2 = \log 2 + 7$$

$$(h) \int_0^1 x^e + e^x dx = \frac{x^{e+1}}{e+1} + e^x \Big|_0^1 \\ = \frac{1}{e+1} + e - 1 = \frac{e^2 + e - e - 1}{e+1} \\ = \frac{e^2}{e+1}$$

$$(i) \int_{-1}^1 e^{u+1} du = e \int_{-1}^1 e^u du = e \cdot e^u \Big|_{-1}^1 = e^2 - 1$$

$$(j) \int_0^4 2^s ds = \frac{1}{\log 2} 2^s \Big|_0^4 = \frac{15}{\log 2}$$

$$(k) \int_1^8 x^{4/3} dx = \frac{3}{4} x^{4/3} \Big|_1^8 = 12 - \frac{3}{4} = \frac{45}{4}$$

$$(l) \int_{\pi}^{2\pi} \cos \theta d\theta = \sin \theta \Big|_{\pi}^{2\pi} = 0$$

$$\begin{aligned}
 (m) \int_{-1}^2 (3u-2)(u+1) du &= \int_{-1}^2 3u^2 + u - 2 du \\
 &= u^3 + \frac{1}{2}u^2 - 2u \Big|_{-1}^2 = 8 + \cancel{-4} - \cancel{4} + 1 - \frac{1}{2} - \cancel{-2} \\
 &= \frac{9}{2}
 \end{aligned}$$

$$(n) \int_{\pi/4}^{\pi/3} \cot \sec^2 \theta d\theta = -\cot \theta \Big|_{\pi/4}^{\pi/3} = 2 - \frac{1}{\sqrt{3}}$$

$$\begin{aligned}
 (o) \int_0^3 2\sin x - e^x dx &= -2\cos x - e^x \Big|_0^3 \\
 &= 3 - 2\cos(3) - e^3
 \end{aligned}$$

$$(p) \int_0^1 \cosh t dt = \sinh t \Big|_0^1 = \frac{e^2 - 1}{2e}$$

$$\begin{aligned}
 (q) \int_{\sqrt{2}}^{\sqrt{2}} \frac{4}{\sqrt{1-x^2}} dx &= 4 \cdot \arcsen x \Big|_{\sqrt{2}}^{\sqrt{2}} \\
 &= 4 \cdot \left(\frac{\pi}{4} - \frac{\pi}{6} \right) = \frac{4\pi}{12} = \frac{\pi}{3}
 \end{aligned}$$

Exercício 4. Em que intervalo a curva

$$y = \int_0^x \frac{t^2}{t^2 + t + 2} dt$$

é côncava para baixo?

$$y' = \frac{x^2}{x^2 + x + 2}$$

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

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

$$= \frac{x(x+4)}{(x^2 + x + 2)^2} < 0 \text{ se } x(x+4) < 0$$

Logo, a curva é côncava se
 $-4 < x < 0$

Exercício 5. Seja $f(x) = \int_2^x e^{t^2} dt$. Encontre uma equação da reta tangente à curva $y = f(x)$ no ponto com coordenada $x = 2$.

A reta tangente tem equação (em $x=2$)

$$y = f'(2)(x-2) + f(2)$$

Temos

$$f'(x) = e^{x^2}$$

$$\Rightarrow f'(2) = e^4$$

e

$$f(2) = \int_2^2 e^{t^2} dt = 0$$

Logo, a reta tangente é

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

Exercício 6. Calcule os seguintes limites:

$$(a) \lim_{n \rightarrow \infty} \sum_{i=1}^n \left(\frac{i^4}{n^5} + \frac{i}{n^2} \right)$$

$$(b) \lim_{n \rightarrow \infty} \frac{1}{n} \left(\sqrt{\frac{1}{n}} + \sqrt{\frac{2}{n}} + \sqrt{\frac{3}{n}} + \dots + \sqrt{\frac{n}{n}} \right)$$

$$(c) \lim_{n \rightarrow \infty} \left(\frac{1}{\sqrt{n}\sqrt{n+1}} + \frac{1}{\sqrt{n}\sqrt{n+2}} + \frac{1}{\sqrt{n}\sqrt{n+3}} + \dots + \frac{1}{\sqrt{n}\sqrt{n+n}} \right)$$

$$(d) \lim_{n \rightarrow \infty} \left(\frac{1}{\sqrt{n^2-0}} + \frac{1}{n^2-1} + \frac{1}{n^2-4} + \dots + \frac{1}{n^2-(n-1)^2} \right)$$

$$(e) \lim_{n \rightarrow \infty} \frac{1^\alpha + 2^\alpha + 3^\alpha + \dots + n^\alpha}{n^{\alpha+1}}, \quad \text{onde } \alpha > -1$$

$$(a) \lim_{n \rightarrow \infty} \sum_{i=1}^n \left(\frac{i^4}{n^5} + \frac{i}{n^2} \right) = \lim_{n \rightarrow \infty} \sum_{i=1}^n \left[\left(\frac{i}{n} \right)^4 + \left(\frac{i}{n} \right) \right] \cdot \frac{1}{n}$$

Este é o limite de uma soma de Riemann para a integral

$$\int_0^1 x^4 + x \, dx = \frac{x^5}{5} + \frac{x^2}{2} \Big|_0^1 = \frac{1}{5} + \frac{1}{2} = \frac{7}{10}$$

(b) Esse é o limite de uma soma de Riemann para

$$\int_0^1 \sqrt{x} \, dx = \frac{2}{3} x^{3/2} \Big|_0^1 = \frac{2}{3}$$

(c) Note que $\frac{1}{\sqrt{n}\sqrt{n+k}} = \frac{1}{n} \cdot \frac{1}{\sqrt{1+\frac{k}{n}}}$

Assim, temos o limite de uma soma de Riemann para a integral

$$\int_1^2 \frac{1}{\sqrt{x}} dx = \left[2\sqrt{x} \right]_1^2 = 2(\sqrt{2} - 1)$$

(d) Note que, para $0 \leq k \leq n-1$,

$$\frac{1}{\sqrt{n^2-k^2}} = \frac{1}{n} \cdot \frac{1}{\sqrt{1-\left(\frac{k}{n}\right)^2}}$$

Assim, temos o limite de uma soma de Riemann para a integral

$$\int_0^1 \frac{dx}{\sqrt{1-x^2}} = \arcsen 1$$

(e) Temos $\frac{k^\alpha}{n^{\alpha+1}} = \frac{1}{n} \left(\frac{k}{n}\right)^\alpha$

Logo, a soma é uma soma de Riemann para a integral

$$\int_0^1 x^\alpha dx = \frac{x^{\alpha+1}}{\alpha+1} \Big|_0^1 = \frac{1}{\alpha+1}$$

Exercício 7. Se f é contínua e g, h são deriváveis, encontre uma fórmula para

$$\frac{d}{dx} \int_{g(x)}^{h(x)} f(t) dt$$

Seja a um ponto no domínio de f ,

Seja

$$F(u) = \int_a^u f(t) dt.$$

Então

$$\int_{g(x)}^{h(x)} f(t) dt = (F \circ h)(x) - (F \circ g)(x)$$

Dai, pela regra da cadeia,

$$\frac{d}{dx} \int_{g(x)}^{h(x)} f(t) dt = F'(h(x)) h'(x) - F'(g(x)) g'(x)$$

$$= f(h(x)) h'(x) - f(g(x)) g'(x),$$

onde na última linha usamos o Teorema Fundamental do Cálculo.

Exercício 8. Calcule:

(a) $\int x^{1,3} + 7x^{2,5} dx$

(b) $\int v(v^2 + v)^2 dv$

(c) $\int \sqrt[4]{x^5} dx$

(d) $\int \sqrt{t}(t^2 + 3t + 2) dt$

(e) $\int \operatorname{cossec}^2 t - 2e^t dt$

(f) $\int 2 + \tan^2 \theta d\theta$

(g) $\int \left(\frac{1+t}{t}\right)^2 dt$

(h) $\int \sec t(\sec t + \tan t) dt$

(i) $\int \frac{\sin 2x}{\sin x} dx$

$$(a) \int x^{1,3} + 7x^{2,5} dx = \frac{x^{2,3}}{2,3} + \frac{7x^{3,5}}{3,5}$$

$$(b) \int v(v^2 + v)^2 dv = \int v^5 + 2v^4 + v^3 dv \\ = \frac{v^6}{6} + \frac{2v^5}{5} + \frac{v^4}{4}$$

$$(c) \int x^{5/4} dx = \frac{4}{9} x^{9/4}$$

$$(d) \int t^{1/2}(t^2 + 3t + 2) dt = \int t^{5/2} + 3t^{3/2} + 2t^{1/2} dt \\ = \frac{2}{7} t^{7/2} + \frac{6}{5} t^{5/2} + \frac{4}{3} t^{3/2}$$

$$(e) \int \operatorname{cossec}^2 t - 2e^t dt = -\cot t - 2e^t$$

$$(f) \int 2 + \tan^2 \theta d\theta = \int 1 + (\sec^2 \theta) d\theta \\ = \int 1 + \sec^2 \theta d\theta = \theta + \tan \theta$$

$$(g) \int \left(\frac{1+t}{t}\right)^2 dt = \int (1+t^{-1})^2 dt = \int 1 + 2t^{-1} + t^{-2} dt$$

$$= t + 2\log t - \frac{1}{t}$$

$$(h) \int \sec t (\sec t + \tan t) dt$$

$$= \int \sec^2 t + \sec t \cdot \tan t dt$$

$$= \tan t + \sec t$$

$$(i) \int \frac{\sin 2x}{\sin x} dx = \int 2 \frac{\sin x \cos x}{\sin x} dx$$

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

Exercício 9. Encontre:

- (a) $\int_0^\pi 5e^x + 3 \sin x \, dx$ (b) $\int_1^4 \frac{4+6u}{\sqrt{u}} \, du$ (c) $\int_0^1 x(\sqrt[3]{x} + \sqrt[4]{x}) \, dx$
 (d) $\int_0^1 x^{10} + 10^x \, dx$ (e) $\int_0^{\pi/4} \frac{1+\cos^2 \theta}{\cos^2 \theta} \, d\theta$ (f) $\int_0^{\pi/3} \frac{\sin \theta + \sin \theta \tan^2 \theta}{\sec^2 \theta} \, d\theta$
 (g) $\int_0^8 \frac{2+t}{\sqrt[3]{t^2}} \, dt$ (h) $\int_0^{\sqrt{3}/2} \frac{dr}{\sqrt{1-r^2}}$ (i) $\int_0^{\pi/4} \sec \theta \tan \theta \, d\theta$
 (j) $\int_{-10}^{10} \frac{2e^x}{\sinh x + \cosh x} \, dx$ (k) $\int_0^{3\pi/2} |\sin x| \, dx$

$$(a) \int_0^\pi 5e^x + 3 \sin x \, dx = 5e^\pi - 3 \cos x \Big|_0^\pi \\ = 5e^\pi - 5 + 6 = 5e^\pi + 1$$

$$(b) \int_1^4 4u^{\prime\prime} + 6u^{\prime\prime\prime} \, du = 8u^{\prime\prime} + 4u^{3/2} \Big|_1^4 \\ = 16 + 32 - 8 - 4 = 36$$

$$(c) \int_0^1 x^{4/3} + x^{5/4} \, dx = \frac{3}{7}x^{7/3} + \frac{4}{9}x^{9/4} \Big|_0^1 \\ = \frac{55}{63}$$

$$(d) \int_0^1 x^{10} + 10^x \, dx = \frac{x^{11}}{11} + \frac{10^x}{\log 10} \Big|_0^1 \\ = \frac{1}{11} + \frac{10}{\log 10} - \frac{1}{\log 10} = \frac{1}{11} + \frac{9}{\log 10}$$

$$(e) \int_0^{\pi/4} \frac{1+\cos^2 \theta}{\cos^2 \theta} \, d\theta = \int_0^{\pi/4} \sec^2 \theta + 1 \, d\theta \\ = \tan \theta + \theta \Big|_0^{\pi/4} = 1 + \pi/4$$

$$(f) \int_0^{\pi/3} \frac{\sin(\theta + \tan^2 \theta)}{\sec^2 \theta} d\theta = \int_0^{\pi/3} \frac{\sin \theta \cdot \sec^2 \theta}{\sec \theta} d\theta$$

$$= \int_0^{\pi/3} \sin \theta d\theta = -\cos \theta \Big|_0^{\pi/3} = 1 - \frac{1}{2} = \frac{1}{2}$$

$$(g) \int_0^8 2t^{-2/3} + t^{1/3} dt = 6t^{1/3} + \frac{3}{4}t^{4/3} \Big|_0^8$$

$$= 12 + 12 = 24$$

$$(h) \int_0^{\sqrt{3}/2} \frac{dr}{\sqrt{1-r^2}} = \arcsin r \Big|_0^{\sqrt{3}/2} = \frac{\pi}{3}$$

$$(i) \int_0^{\pi/4} \sec \theta \tan \theta d\theta = \sec \theta \Big|_0^{\pi/4} = \sqrt{2} - 1$$

(j) Note que

$$\sinh x + \cosh x = \frac{e^x - e^{-x}}{2} + \frac{e^x + e^{-x}}{2} = e^x$$

Logo,

$$\int_{-10}^{10} \frac{ze^x}{\sinh x + \cosh x} dx = \int_{-10}^{10} \frac{ze^x}{e^x} dx = 2x \Big|_{-10}^{10} = 40$$

$$(k) \int_0^{3\pi/2} |\sin x| dx = \int_0^\pi \sin x dx - \int_\pi^{3\pi/2} \sin x dx$$

$$= -\cos x \Big|_0^\pi + \cos x \Big|_\pi^{3\pi/2} = 1 + 1 + 1 = 3$$

Exercício 10. A água escoa pelo fundo de um tanque de armazenamento a uma taxa de $r(t) = 200 - 4t$ litros por minuto, onde $0 \leq t \leq 50$. Encontre a quantidade de água que escoa do tanque durante os primeiros dez minutos.

A quantidade de água que escoou é dada pela integral

$$Q = \int_0^{10} r(t) dt = \int_0^{10} 200 - 4t dt = 200t - 2t^2 \Big|_0^{10}$$

$$= 2000 - 200 = 1800 \text{ litros}$$

Exercício 11. O custo marginal de fabricação de x metros de um certo tecido é

$$C'(x) = 3 - 0,01x + 0,000006x^2$$

em dólares por metro. Ache o aumento do custo se o nível de produção for elevado de 2000 para 4000 metros.

$$\begin{aligned}
 C(4000) - C(2000) &= \int_{2000}^{4000} C'(x) dx \\
 &= \int_{2000}^{4000} 3 - 0,01x + 0,000006x^2 dx \\
 &= 3x - \frac{0,01}{2}x^2 + \frac{0,000006}{3}x^3 \Big|_{2000}^{4000} \\
 &= 6000 - \frac{10^{-2}}{2} \cdot 10^6 \cdot 12 + \frac{6}{3} \cdot 10^{-6} \cdot 10^9 \cdot 56 \\
 &= 6000 - 60.000 + 112.000 \\
 &= 58.000
 \end{aligned}$$

Exercício 12. Calcule

$$\lim_{x \rightarrow 3} \frac{x}{x-3} \int_3^x \frac{\sin t}{t} dt$$

Temos o quociente

$$\frac{x \int_3^x \frac{\sin t}{t} dt}{x-3},$$

que gera uma indeterminação $\frac{0}{0}$
quando $x \rightarrow 3$. Por L'Hôpital,

$$\begin{aligned} \lim_{x \rightarrow 3} \frac{x \int_3^x \frac{\sin t}{t} dt}{x-3} &= \\ &= \lim_{x \rightarrow 3} \frac{\int_3^x \frac{\sin t}{t} dt + x \cancel{\frac{\sin x}{x}}}{1} \\ &= \sin 3 \end{aligned}$$

Exercício 13. Mostre que se f for contínua e

$$f(x) = \int_0^x f(t) dt,$$

então $f(x)$ é identicamente nula (ou seja, $f(x) = 0$ para todo $x \in \mathbb{R}$).

Temos que, derivando os dois lados da relação,

$$f'(x) = f(x)$$

Assim,

$$\frac{d}{dx} (f(x) e^{-x}) = (f'(x) - f(x)) e^{-x} = 0$$

Logo, $f(x) e^{-x} = k$, constante.

Dai,

$$k = f(0) e^0 = \int_0^0 f(t) dt = 0$$

Como $e^{-x} \neq 0 \quad \forall x \in \mathbb{R}$, segue

que

$$f(x) = 0 \quad \forall x \in \mathbb{R}.$$

Exercício 14.

(a) Verifique que, se $x > -1$, $\log(x+1) = \int_0^x \frac{du}{u+1}$

(b) Mostre que, para todo $n \in \mathbb{N}$, se $0 < x < 1$, então

$$x - \frac{x^2}{2} + \frac{x^3}{3} - \dots - \frac{x^{2n}}{2n} < \log(1+x) < x - \frac{x^2}{2} + \frac{x^3}{3} - \dots + \frac{x^{2n+1}}{2n+1}$$

(Sugestão: compare $1/(u+1)$ com uma progressão geométrica)

(a) Derivando, temos

$$\frac{d}{dx} \int_0^x \frac{du}{u+1} = \frac{1}{x+1} = \frac{d}{dx} \log(x+1)$$

Logo,

$$\log(x+1) - \int_0^x \frac{du}{u+1} = \text{constante.}$$

Como

$$\log(0+1) = 0 = \int_0^0 \frac{du}{u+1},$$

segue que

$$\log(x+1) = \int_0^x \frac{du}{u+1}$$

(b) Temos que, se $0 < u < 1$,

$$\begin{aligned} \frac{1}{1+u} &= 1 - u + u^2 - u^3 + \dots \\ &= \lim_{N \rightarrow \infty} \sum_{k=0}^N (-u)^k = \lim_{k \rightarrow \infty} \frac{1 - (-u)^{N+1}}{1 + u} \\ &= \frac{1}{1+u} + \lim_{N \rightarrow \infty} \frac{(-u)^{N+1}}{1+u}. \end{aligned}$$

Assim, se $N = 2n - 1$

$$\sum_{k=0}^{2n-1} (-u)^k = \frac{1}{1+u} - \frac{u^{2n}}{1+u} < \frac{1}{1+u}$$

Por outro lado, se $N = 2n$,

$$\frac{1}{1+u} < \frac{1}{1+u} + \frac{u^{2n+1}}{1+u} = \sum_{k=0}^{2n} (-u)^k$$

Assim, se $0 < x < 1$,

$$\int_0^x \sum_{k=0}^{2n-1} (-u)^k du < \int_0^x \frac{du}{1+u} < \int_0^x \sum_{k=0}^{2n} (-u)^k du$$

$$\Rightarrow \sum_{k=0}^{2n-1} \frac{(-u)^{k+1}}{k+1} \Big|_0^x < \log(x+1) < \sum_{k=0}^{2n} \frac{(-u)^{k+1}}{k+1} \Big|_0^x$$

Ou seja,

$$x - \frac{x^2}{2} + \frac{x^3}{3} - \dots - \frac{x^{2n}}{2n} < \log(x+1) < x - \frac{x^2}{2} + \frac{x^3}{3} - \dots + \frac{x^{2n+1}}{2n+1}$$

Exercício 15. Prove que se f é contínua no intervalo $[0, 1]$ então

$$\lim_{x \rightarrow 0} x \int_x^1 \frac{f(z)}{z^2} dz = f(0)$$

Seja $\epsilon > 0$. Como f é contínua em $z=0$, $\exists \delta > 0$ tal que se $0 < z < \delta$, então

$$|f(z) - f(0)| < \epsilon$$

$$\Rightarrow f(0) - \epsilon < f(z) < f(0) + \epsilon \text{ se } 0 < z < \delta$$

Poderemos supor que $\delta < 1$.

Como f é contínua em $[0, 1]$, segue do teorema dos extremos que existe $M > 0$

tal que

$$|f(z)| < M \quad \forall z \in [0, 1].$$

Assim, se $0 < x < \delta$,

$$x \int_x^1 \frac{f(z)}{z^2} dz = x \left[\int_x^\delta \frac{f(z)}{z^2} dz + \int_\delta^1 \frac{f(z)}{z^2} dz \right], \quad (\text{I})$$

com

$$\left| x \int_\delta^1 \frac{f(z)}{z^2} dz \right| \leq x \int_\delta^1 \frac{M}{z^2} dz \leq x \frac{M}{\delta^2} \quad (\text{II})$$

Por outro lado,

$$x \int_x^\delta \frac{f(0) - \epsilon}{z^2} dz < x \int_x^\delta \frac{f(z)}{z^2} dz < x \int_x^\delta \frac{f(0) + \epsilon}{z^2} dz$$

$$\int_x^\delta z^{-2} dz = -z^{-1} \Big|_x^\delta = \frac{1}{x} - \frac{1}{\delta},$$

segue que, se $0 < x < \delta$,

$$\left(1 - \frac{x}{\delta}\right)(f(0) - \varepsilon) < x \int_x^\delta \frac{f(z)}{z^2} dz < \left(1 - \frac{x}{\delta}\right)(f(0) + \varepsilon)$$

Logo, usando também (I) e (II), obtemos

$$\begin{aligned} -\frac{xM}{\delta^2} + \left(1 - \frac{x}{\delta}\right)(f(0) - \varepsilon) &< x \int_x^1 \frac{f(z)}{z^2} dz < \\ &< \frac{xM}{\delta^2} + \left(1 - \frac{x}{\delta}\right)(f(0) + \varepsilon) \end{aligned}$$

Note que, quando $x \rightarrow 0$, o termo à esquerda tende a $f(0) - \varepsilon$, enquanto o termo à direita tende a $f(0) + \varepsilon$.

Assim, podemos encontrar $\xi > 0$ suficientemente pequeno tal que se $0 < x < \xi$ então

$$f(0) - 2\varepsilon < x \int_x^1 \frac{f(z)}{z^2} dz < f(0) + 2\varepsilon$$

Como $\varepsilon > 0$ é arbitrário, a conclusão é que

$$\lim_{x \rightarrow 0} x \int_x^1 \frac{f(z)}{z^2} dz = f(0).$$

Exercício 16. Prove que se uma partícula percorre uma distância de 1 em tempo 1, começando e terminando em repouso, então em algum momento no intervalo de tempo $[0, 1]$ a partícula estava sujeita a uma aceleração igual a 4 ou mais.

Seja $f(t)$ a posição da partícula no tempo t .

Assuma por absurdo que sua aceleração nunca chega em 4, ou seja,

$$|f''(t)| < 4 \quad \forall t \in [0, 1]$$

Pelo TVM,

$$f'(x) - f'(y) = f''(z)(x-y)$$

$$\Rightarrow |f'(x) - f'(y)| < 4|x-y|$$

Como o movimento começa e termina em repouso, segue que em $t=0$ e $t=1$ a velocidade é nula, ou seja,

$$f'(0) = f'(1) = 0$$

Assim,

$$t \in [0, \sqrt{2}] \Rightarrow |f'(t)| = |f'(t) - f'(0)| < 4t$$

$$t \in [\sqrt{2}, 1] \Rightarrow |f'(t)| = |f'(1) - f'(t)| < 4(1-t)$$

Logo, a distância percorrida, $f(s) - f(0)$, satisfaaz

$$f(s) - f(0) = \int_0^s f'(t) dt \leq \int_0^s |f'(t)| dt$$

$$< \int_0^{\sqrt{2}} 4t dt + \int_{\sqrt{2}}^s 4(1-t) dt$$

$$= \left. \frac{4t^2}{2} \right|_0^{1/2} - \left. \frac{4(s-t)^2}{2} \right|_0^{1/2} = \frac{1}{2} + \frac{1}{2} = 1$$

Qu seja a distância percorrida teria sido inferior a 1, absurdo. Logo, é necessário que em algum momento a aceleração tenha sido de 4 ou mais.

Exercício 17. Suponha que f tem primeira e segunda derivadas em toda a reta real. Prove que se f for sempre positiva e côncava em todo ponto, então f é constante.

Se f não fosse constante, haveria $c \in \mathbb{R}$ tal que $f'(c) \neq 0$. Assim, para qualquer $x \in \mathbb{R}$, o fato de que $f''(x) \leq 0$ implica

$$f'(x) - f'(c) = \int_c^x f''(t) dt \leq \int_c^x 0 dt = 0$$

$$\Rightarrow f'(x) \leq f'(c) \quad \forall x \in \mathbb{R}$$

Assim,

$$f(x) - f(0) = \int_0^x f'(t) dt \leq \int_0^x f'(c) dt = x f'(c)$$

Logo,

$$f(x) \leq f'(c) \cdot x + f(0)$$

Como $f'(c) \neq 0$, o lado direito tende a $-\infty$ quando $x \rightarrow -\infty$. Isto implica que $f < 0$ em algum ponto, uma contradição com o enunciado.

Logo, é preciso que $f'(x) = 0 \quad \forall x \in \mathbb{R}$, e dai f é constante.

INTEGRAL: Método da Substituição

Exercício 1. Calcule a integral fazendo a substituição sugerida:

$$(a) \int \cos 2x \, dx, u = 2x \quad (b) \int xe^{-x^2} \, dx, u = -x^2$$

$$(c) \int x^2 \sqrt{x^3 + 1} \, dx, u = x^3 + 1 \quad (d) \int \sin^2 \theta \cos \theta \, d\theta, u = \sin \theta$$

$$(e) \int \frac{x^3}{x^4 - 5} \, dx, u = x^4 - 5 \quad (f) \int \sqrt{2t + 1} \, dt, u = 2t + 1$$

$$(a) u = 2x \Rightarrow du = 2dx \Rightarrow dx = \frac{1}{2} du$$

$$\int \cos 2x \, dx = \int \frac{1}{2} \cos u \, du = \frac{\sin u}{2} = \frac{\sin 2x}{2}$$

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

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

$$(c) u = x^3 + 1 \Rightarrow du = 3x^2 \, dx \Rightarrow x^2 \, dx = \frac{1}{3} du$$

$$\begin{aligned} \int x^2 \sqrt{x^3 + 1} \, dx &= \int \frac{1}{3} u^{1/2} \, du = \frac{2}{9} u^{3/2} \\ &= \frac{2}{9} (x^3 + 1)^{3/2} \end{aligned}$$

$$(d) u = \sin \theta \Rightarrow du = \cos \theta \, d\theta$$

$$\int \sin^3 \theta \cos \theta \, d\theta = \int u^2 \, du = \frac{1}{3} u^3$$

$$(e) u = x^4 - 5 \Rightarrow du = 4x^3 \, dx \Rightarrow x^3 \, dx = \frac{1}{4} du$$

$$\int \frac{x^3}{x^4 - 5} \, dx = \int \frac{1}{4} \frac{du}{u} = \frac{1}{4} \log u = \frac{1}{4} \log(x^4 - 5)$$

$$(J) \quad u = 2t+1 \Rightarrow du = 2dt \Rightarrow dt = \frac{1}{2} du$$

$$\int \sqrt{2t+1} dt = \int \frac{1}{2} u^{1/2} du = \frac{1}{2} \cdot \frac{2}{3} u^{3/2} = \left(\frac{2t+1}{3} \right)^{3/2}$$

Exercício 2. Calcule a integral indefinida:

- | | | |
|--|--|--|
| (a) $\int x\sqrt{1-x^2} dx$ | (b) $\int (3x-2)^{20} dx$ | (c) $\int \cos(\pi t/2) dt$ |
| (d) $\int \sin \pi t dt$ | (e) $\int \cos^3 \theta \sin \theta d\theta$ | (f) $\int \frac{e^u}{(1-e^u)^2} du$ |
| (g) $\int \frac{a+bx^2}{\sqrt{3ax+bx^3}} dx$ | (h) $\int \frac{(\log x)^2}{x} dx$ | (i) $\int \cos^4 \theta \sin \theta d\theta$ |
| (j) $\int x^2 e^{x^3} dx$ | (k) $\int \sin t \sqrt{1+\cos t} dt$ | (l) $\int \sec^2 2\theta d\theta$ |
| (m) $\int y^2 (4-y^3)^{2/3} dy$ | (n) $\int e^{-5r} dr$ | (o) $\int \frac{z^2}{z^3+1} dz$ |
| (p) $\int \sin x \sin(\cos x) dx$ | (q) $\int x \sqrt{x+2} dx$ | (r) $\int \frac{dx}{ax+b}$ |
| (s) $\int (x^2+1)(x^3+3x)^4 dx$ | (t) $\int 5^t \sin 5^t dt$ | (u) $\int \frac{\sec^2 x}{\tan^2 x} dx$ |
| (v) $\int e^{\cos t} \sin t dt$ | (w) $\int \frac{x}{x^2+4} dx$ | (x) $\int \frac{\cos(\pi/x)}{x^2} dx$ |

$$(a) u = 1-x^2 \Rightarrow du = -2x dx \Rightarrow x dx = -\frac{1}{2} du$$

$$\int x \sqrt{1-x^2} dx = -\frac{1}{2} \int u^{1/2} du = -\frac{1}{3} u^{3/2} = -\frac{1}{3} (1-x^2)^{3/2}$$

$$(b) u = 3x-2 \Rightarrow du = 3dx \Rightarrow dx = \frac{1}{3} du$$

$$\begin{aligned} \int (3x-2)^{20} dx &= \int \frac{1}{3} u^{20} du = \frac{1}{3} \cdot \frac{1}{21} \cdot u^{21} \\ &= \frac{1}{63} (3x-2)^{21} \end{aligned}$$

$$(c) u = \frac{\pi t}{2} \Rightarrow t = \frac{2u}{\pi} \Rightarrow dt = \frac{2}{\pi} du$$

$$\begin{aligned} \int \cos \frac{\pi t}{2} dt &= \int \frac{2}{\pi} \cos u du = \frac{2}{\pi} \sin u \\ &= \frac{2}{\pi} \sin \frac{\pi t}{2} \end{aligned}$$

$$(d) \quad u = \pi t \Rightarrow du = \pi dt \Rightarrow dt = \frac{1}{\pi} du$$

$$\int \sin \pi t dt = \int \frac{1}{\pi} \sin u du = -\frac{1}{\pi} \cos u = -\frac{1}{\pi} \cos \pi t$$

$$(e) \quad u = \cos \theta \Rightarrow du = -\sin \theta d\theta$$

$$\int \cos^3 \theta \sin \theta d\theta = - \int u^3 du = -\frac{1}{4} u^4 = -\frac{1}{4} \cos^4 \theta$$

$$(f) \quad x = 1 - e^u \Rightarrow dx = -e^u du$$

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

$$(g) \quad u = 3ax + bx^3 \Rightarrow du = 3(a + bx^2) dx$$

$$\begin{aligned} \int \frac{a+bx^2}{(3ax+bx^3)^{1/2}} dx &= \frac{1}{3} \int \frac{du}{u^{1/2}} = \frac{2}{3} u^{1/2} \\ &= \frac{2}{3} \sqrt{3ax+bx^3} \end{aligned}$$

$$(h) \quad u = \log x \Rightarrow du = \frac{dx}{x}$$

$$\int \frac{(\log x)^2}{x} dx = \int u^2 du = \frac{1}{3} u^3 = \frac{1}{3} (\log x)^3$$

$$(i) \quad u = \cos \theta \Rightarrow du = -\sin \theta d\theta$$

$$\begin{aligned} \int \cos^4 \theta \sin \theta d\theta &= - \int u^4 du = -\frac{1}{5} u^5 \\ &= -\frac{1}{5} \cos^5 \theta \end{aligned}$$

$$(j) \quad u = e^{x^3} \Rightarrow du = 3x^2 e^{x^3} dx$$

$$\int x^2 e^{x^3} dx = \frac{1}{3} \int du = \frac{1}{3} u = \frac{1}{3} e^{x^3}$$

$$(k) \quad u = 1 + \cos t \Rightarrow du = -\sin t dt$$

$$\begin{aligned} \int \sin t \sqrt{1 + \cos t} dt &= - \int u^{1/2} du = -\frac{2}{3} u^{3/2} \\ &= -\frac{2}{3} (1 + \cos t)^{3/2} \end{aligned}$$

$$(l) \quad u = 2\theta \Rightarrow du = 2d\theta$$

$$\begin{aligned} \int \sec^2 2\theta d\theta &= \frac{1}{2} \int \sec^2 u du = \frac{1}{2} \tan u \\ &= \frac{1}{2} \tan 2\theta \end{aligned}$$

$$(m) \quad u = 4 - y^3 \Rightarrow du = -3y^2 dy$$

$$\int y^2(4-y^3)^{2/3} dy = -\frac{1}{3} \int u^{2/3} du = -\frac{1}{3} \cdot \frac{3}{5} u^{5/3}$$

$$= -\frac{1}{5}(4-y^3)^{5/3}$$

(n) $u = -5r \Rightarrow du = -5dr$

$$\int e^{-5r} dr = -\frac{1}{5} \int e^u du = -\frac{1}{5} e^u = -\frac{1}{5} e^{-5r}$$

(o) $u = z^3 + 1 \Rightarrow du = 3z^2 dz$

$$\int \frac{z^2}{z^3+1} dz = \frac{1}{3} \int \frac{du}{u} = \frac{1}{3} \log u = \frac{1}{3} \log(z^3+1)$$

(p) $u = \cos x \Rightarrow du = -\sin x dx$

$$\int \sin x \sin(\cos x) dx = - \int \sin u du = -\cos u$$

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

(q) $u = x+2 \Rightarrow x = u-2 \Rightarrow dx = du$

$$\int x \sqrt{x+2} dx = \int (u-2) u^{1/2} du = \int u^{3/2} - 2u^{1/2} du$$

$$= \frac{2}{5} u^{5/2} - \frac{4}{3} u^{3/2} = \frac{2}{5} (x+2)^{5/2} - \frac{4}{3} (x+2)^{3/2}$$

(r) $u = ax+b \Rightarrow du = a dx$

$$\int \frac{dx}{ax+b} = \int \frac{1}{a} \frac{du}{u} = \frac{1}{a} \log u = \frac{1}{a} \log(ax+b)$$

$$(s) \quad u = x^3 + 3x \Rightarrow du = 3(x^2 + 1) dx$$

$$\int (x^2+1)(x^3+3x)^4 dx = \int \frac{1}{3} u^4 du = \frac{1}{15} u^5 \\ = \frac{1}{15} (x^3+3x)^5$$

$$(t) \quad u = 5^t = e^{t \log 5} \Rightarrow du = \log 5 \cdot 5^t$$

$$\int 5^t \sin 5^t dt = \frac{1}{\log 5} \int \sin u du = -\frac{1}{\log 5} \cos u \\ = -\frac{1}{\log 5} \cos 5^t$$

$$(u) \quad u = \tan x \Rightarrow du = \sec^2 x dx$$

$$\int \frac{\sec^2 x}{\tan^2 x} dx = \int \frac{du}{u^2} = -\frac{1}{u} = -\cot x$$

$$(v) \quad u = \cot t \Rightarrow du = -\csc^2 t dt$$

$$\int e^{\cot t} \csc^2 t dt = - \int e^u du = -e^u = -e^{\cot t}$$

$$(w) \quad u = x^2 + 4 \Rightarrow du = 2x dx$$

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

$$(x) \quad u = \pi/x \Rightarrow du = (-\pi/x^2) dx$$

$$\int \frac{\cos(\pi/x)}{x^2} dx = -\frac{1}{\pi} \int \cos u du = -\frac{1}{\pi} \sin u \\ = -\frac{1}{\pi} \sin\left(\frac{\pi}{x}\right)$$

Exercício 3. Calcule:

- | | | |
|--|--|--|
| (a) $\int \frac{2^t}{2^{t+3}} dt$ | (b) $\int \frac{dt}{\cos^2 t \sqrt{1 + \tan t}}$ | (c) $\int \operatorname{senh}^2 x \cosh x dx$ |
| (d) $\int \frac{\cos(\log t)}{t} dt$ | (e) $\int \frac{x}{1+x^4} dx$ | (f) $\int \frac{\operatorname{sen} 2x}{1+\cos^2 x} dx$ |
| (g) $\int \frac{dx}{\sqrt{1-x^2} \arcsen x}$ | (h) $\int \frac{1+x}{1+x^2} dx$ | (i) $\int x(2x+5)^8 dx$ |
| (j) $\int x^2 \sqrt{2+x} dx$ | (k) $\int x^3 \sqrt{x^2+1} dx$ | (l) $\int \tan^2 \theta \sec^2 \theta d\theta$ |

$$(a) u = 2^{t+3} \Rightarrow du = \log 2 \cdot 2^t dt$$

$$\int \frac{2^t}{2^{t+3}} dt = \frac{1}{\log 2} \int \frac{du}{u} = \frac{1}{\log 2} \log u = \frac{1}{\log 2} \log(2^{t+3})$$

$$(b) u = 1 + \tan t \Rightarrow du = \sec^2 t dt = \frac{dt}{\cos^2 t}$$

$$\int \frac{dt}{\cos^2 t \sqrt{1 + \tan t}} = \int \frac{du}{u^{1/2}} = 2u^{1/2} \\ = 2\sqrt{1 + \tan t}$$

$$(c) u = \operatorname{senh} x \Rightarrow du = \cosh x dx$$

$$\int \operatorname{senh}^2 x \cosh x dx = \int u^2 du = \frac{1}{3} u^3 \\ = \frac{1}{3} \operatorname{senh}^3 x$$

$$(d) u = \log t \Rightarrow du = \frac{1}{t} dt$$

$$\int \frac{\cos(\log t)}{t} dt = \int \cos u du = \operatorname{sen} u \\ = \operatorname{sen}(\log t)$$

$$(e) u = x^2 \Rightarrow du = 2x dx$$

$$\int \frac{x}{1+x^4} dx = \frac{1}{2} \int \frac{du}{1+u^2} = \frac{1}{2} \arctan u \\ = \frac{1}{2} \arctan x^2$$

$$(f) \sin 2x = 2 \sin x \cdot \cos x \\ u = 1 + \cos^2 x \Rightarrow du = -2 \cos x \sin x dx \\ = -\sin 2x dx$$

$$\int \frac{\sin 2x}{1+\cos^2 x} dx = - \int \frac{du}{u} = -\log u \\ = -\log(1+\cos^2 x)$$

$$(g) u = \arcsen x \Rightarrow du = \frac{1}{\sqrt{1-x^2}} dx$$

$$\int \frac{dx}{\sqrt{1-x^2} \arcsen x} = \int \frac{du}{u} = \log u = \log(\arcsen x)$$

$$(h) u = 1 + x^2 \Rightarrow du = 2x dx$$

$$\int \frac{1+x}{1+x^2} dx = \int \frac{dx}{1+x^2} + \int \frac{x dx}{1+x^2} \\ = \arctan x + \frac{1}{2} \int \frac{du}{u} = \arctan x + \frac{1}{2} \log u \\ = \arctan x + \frac{1}{2} \log(1+x^2)$$

$$(i) u = 2x+5 \Rightarrow x = \frac{1}{2}(u-5) \Rightarrow dx = \frac{1}{2} du$$

$$\begin{aligned}
 \int x(2x+5)^8 dx &= \int \frac{1}{2}(u-5)u^8 du \\
 &= \frac{1}{2} \int u^9 - 5u^8 du = \frac{1}{2} \left(\frac{u^{10}}{10} - \frac{5}{9}u^9 \right) \\
 &= \frac{1}{2}(2x+5)^9 \cdot \left(\frac{2x+5}{10} - \frac{5}{9} \right) \\
 &= \frac{1}{2}(2x+5)^9 \cdot \frac{(18x-5)}{90} = \frac{1}{180}(2x+5)^9(18x-5)
 \end{aligned}$$

(J) $u = 2+x \Rightarrow x = u-2 \Rightarrow dx = du$

$$\begin{aligned}
 \int u^2 \sqrt{2+x} dx &= \int (u-2)^2 u du = \int u^3 - 4u^2 + 4u du \\
 &= \frac{u^4}{4} - \frac{4}{3}u^3 + 2u^2 = (2+x)^2 \left[\frac{(2+x)^2}{4} - \frac{4}{3}(2+x) + 2 \right]
 \end{aligned}$$

(K) $u = x^2 + 1 \Rightarrow du = 2x dx$

$$\begin{aligned}
 \int x^3 \sqrt{x^2+1} dx &= \frac{1}{2} \int (u-1) u^{1/2} du \\
 &= \frac{1}{2} \int u^{3/2} - u^{1/2} du = \frac{1}{2} \left(\frac{2}{5}u^{5/2} - \frac{2}{3}u^{3/2} \right) \\
 &= \frac{1}{5}(x^2+1)^{5/2} - \frac{1}{3}(x^2+1)^{3/2}
 \end{aligned}$$

(L) $u = \tan \theta \Rightarrow du = \sec^2 \theta d\theta$

$$\int \tan^3 \theta \sec^2 \theta d\theta = \int u^2 du = \frac{1}{3}u^3 = \frac{1}{3}\tan^3 \theta$$

Exercício 4. Calcule as seguintes integrais:

(a) $\int_0^1 \cos(\pi t/2) dt$

(b) $\int_0^1 \sqrt[3]{1+7x} dx$

(c) $\int_0^{\pi/6} \frac{\sin t}{\cos^2 t} dt$

(d) $\int_1^2 \frac{e^{1/x}}{x^2} dx$

(e) $\int_{-\pi/4}^{\pi/4} x^3 + x^4 \tan x dx$

(f) $\int_1^2 x \sqrt{x-1} dx$

(g) $\int_0^a x \sqrt{x^2 + a^2} dx$

(h) $\int_e^{e^4} \frac{dx}{x \sqrt{\log x}}$

(i) $\int_0^{1/2} \frac{\arcsen x}{\sqrt{1-x^2}} dx$

(j) $\int_{\pi/3}^{2\pi/3} \operatorname{cossec}^2(t/2) dt$

(k) $\int_0^{\pi/2} \cos x \sin(\sin x) dx$

(l) $\int_0^1 \frac{dx}{(1+\sqrt{x})^4}$

(a) $u = \frac{\pi t}{2} \Rightarrow dt = \frac{2}{\pi} du$

$$\int_0^1 \cos \frac{\pi t}{2} dt = \int_0^{\pi/2} \frac{2}{\pi} \cos u du = \frac{2}{\pi} \sin u \Big|_0^{\pi/2} = \frac{2}{\pi}$$

(b) $u = 1+7x \Rightarrow du = 7dx$

$$\begin{aligned} \int_0^1 \sqrt[3]{1+7x} dx &= \int_1^8 \frac{1}{7} u^{1/3} du = \frac{1}{7} \cdot \frac{3}{4} u^{4/3} \Big|_1^8 \\ &= \frac{3}{7 \cdot 4} \cdot (16 - 1) = \frac{45}{28} \end{aligned}$$

(c) $u = \cos t \Rightarrow du = -\sin t dt$

$$\int_0^{\pi/6} \frac{\sin t}{\cos^2 t} dt = - \int_1^{\sqrt{3}/2} \frac{du}{u^2} = \frac{1}{u} \Big|_1^{\sqrt{3}/2} = \frac{2}{\sqrt{3}} - 1$$

(d) $u = 1/x \Rightarrow du = -\frac{1}{x^2} dx$

$$\int_1^2 \frac{e^{1/x}}{x^2} dx = - \int_1^{1/2} e^u du = e^u \Big|_1^{1/2} = e - \sqrt{e}$$

(e) $f(x) = x^3 + x^4 \tan x$ é ímpar. ($f(-x) = -f(x)$)

Logo,

$$\int_{-\pi/4}^{\pi/4} f(x) dx = \int_{-\pi/4}^0 f(x) dx + \int_0^{\pi/4} f(x) dx$$

$$u = -x \Rightarrow du = -dx$$

$$= - \int_{\pi/4}^0 f(-u) du + \int_0^{\pi/4} f(x) dx$$

$$= \int_{\pi/4}^0 f(u) du + \int_0^{\pi/4} f(x) dx$$

$$= - \int_0^{\pi/4} f(u) du - \int_0^{\pi/4} f(x) dx = 0$$

(Lembre que a letra não importa!)

$$(f) u = x-1 \Rightarrow du = dx$$

$$\int_1^2 x \sqrt{x-1} dx = \int_0^1 (u+1) u^{1/2} du = \int_0^1 u^{3/2} + u^{1/2} du$$

$$= \frac{2}{5} u^{5/2} + \frac{2}{3} u^{3/2} \Big|_0^1 = \frac{2}{5} + \frac{2}{3} = \frac{16}{15}$$

$$(g) u = x^2 + a^2 \Rightarrow du = 2x dx$$

$$\int_0^a x \sqrt{x^2 + a^2} dx = \int_{a^2}^{2a^2} \frac{1}{2} u^{1/2} du = \frac{1}{2} \cdot \frac{2}{3} u^{3/2} \Big|_{a^2}^{2a^2}$$

$$= \frac{1}{3} (8a^3 - a^3) = \frac{7a^3}{3}$$

$$(h) \quad u = \log x \Rightarrow du = \frac{dx}{x}$$

$$\int_e^4 \frac{dx}{x\sqrt{\log x}} = \int_1^4 \frac{du}{u^{1/2}} = 2u^{1/2} \Big|_1^4 = 2$$

$$(i) \quad u = \arcsen x \Rightarrow du = \frac{dx}{\sqrt{1-x^2}}$$

$$\int_0^{\sqrt{2}} \frac{\arcsen x}{\sqrt{1-x^2}} dx = \int_0^{\pi/6} u du = \frac{1}{2} u^2 \Big|_0^{\pi/6} = \frac{\pi^2}{72}$$

$$(j) \quad u = t/2 \Rightarrow du = \frac{1}{2} dt$$

$$\int_{\pi/3}^{2\pi/3} \csc^2 \frac{t}{2} dt = 2 \int_{\pi/6}^{\pi/3} \csc^2 u du = \\ = -2 \cot u \Big|_{\pi/6}^{\pi/3} = -2 \cdot \left(\frac{1}{\sqrt{3}} - \sqrt{3} \right) = \frac{4}{\sqrt{3}}$$

$$(k) \quad u = \sen x \Rightarrow du = \cos x dx$$

$$\int_0^{\pi/2} \cos x \sen(\sen x) dx = \int_0^1 \sen u du = -\cos u \Big|_0^1 \\ = 1 - \cos(1)$$

$$(l) \quad u = \sqrt{1+x^2} \Rightarrow du = \frac{1}{2\sqrt{x}} dx$$

$$\Rightarrow dx = 2(u-1) du$$

$$\begin{aligned}
 \int_0^1 \frac{dx}{(1+5x)^4} &= \int_1^2 \frac{2(u-1)}{u^4} du = 2 \int_1^2 u^{-3} - u^{-4} du \\
 &= 2 \left. \left(-\frac{1}{2}u^{-2} + \frac{1}{3}u^{-3} \right) \right|_1^2 = 2 \cdot \left(-\frac{1}{8} + \frac{1}{24} + \frac{1}{2} - \frac{1}{3} \right) \\
 &= \frac{2}{24} (-3 + 1 + 12 - 8) = \frac{4}{24} = \frac{1}{6}
 \end{aligned}$$

Exercício 5. Mostre que

$$0 \leq \int_{-2}^3 \sin \sqrt[3]{x} dx \leq 1$$

Note que $\sin \sqrt[3]{x}$ é uma função ímpar:

$$\sin \sqrt[3]{-x} = \sin(-\sqrt[3]{x}) = -\sin \sqrt[3]{x}$$

Logo,

$$\int_{-2}^2 \sin \sqrt[3]{x} dx = 0$$

Dai,

$$\int_{-2}^3 \sin \sqrt[3]{x} dx = \int_2^3 \sin \sqrt[3]{x} dx$$

Em $2 \leq x \leq 3$, temos

$$0 \leq \sin \sqrt[3]{x} \leq 1$$

pois $0 < \sqrt[3]{2} < \sqrt[3]{3} < 3 < \pi$

Logo,

$$0 = \int_2^3 0 dx \leq \int_2^3 \sin \sqrt[3]{x} dx \leq \int_2^3 1 dx = 1$$

e então

$$0 \leq \int_{-2}^3 \sin \sqrt[3]{x} dx \leq 1.$$

Exercício 6. Se f é contínua em $[0, \pi]$, use a substituição $u = \pi - x$ para demonstrar que

$$\int_0^\pi x f(\sin x) dx = \frac{\pi}{2} \int_0^\pi f(\sin x) dx$$

$$u = \pi - x \Rightarrow x = \pi - u \Rightarrow dx = -du$$

$$\int_0^\pi x f(\sin x) dx = - \int_\pi^0 (\pi - u) f(\sin(\pi - u)) du$$

$$\sin(\pi - u) = \sin u$$

$$= \int_0^\pi (\pi - u) f(\sin u) du$$

$$= \pi \int_0^\pi f(\sin u) du - \int_0^\pi u f(\sin u) du$$

Lembrando que a letra não importa,
segue que

$$2 \int_0^\pi x f(\sin x) dx = \pi \int_0^\pi f(\sin x) dx$$

$$\Rightarrow \int_0^\pi x f(\sin x) dx = \frac{\pi}{2} \int_0^\pi f(\sin x) dx$$

Exercício 7. Use o exercício anterior para calcular

$$\int_0^\pi \frac{x \sin x}{1 + \cos^2 x} dx$$

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

onde

$$f(u) = \frac{u}{2 - u^2}$$

Pelo exercício anterior,

$$\int_0^\pi x f(\sin x) dx = \frac{\pi}{2} \int_0^\pi f(\sin x) dx$$

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

$$u = \cos x \Rightarrow du = -\sin x dx$$

$$= -\frac{\pi}{2} \int_{-1}^1 \frac{du}{1 + u^2} = \frac{\pi}{2} \int_{-1}^1 \frac{du}{1 + u^2} = \frac{\pi}{2} \arctan u \Big|_{-1}^1$$

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

Exercício 8. Calcule $\int_0^1 \sqrt[3]{1-x^7} - \sqrt[7]{1-x^3} dx$

Vamos avaliar $\int_0^1 \sqrt[3]{1-x^3} dx$:

$$u = (1-x^3)^{1/3} \Rightarrow du = \frac{1}{3}(1-x^3)^{-2/3} \cdot -3x^2 dx \\ = \frac{-x^2}{3u^2} x^6 dx$$

$$\Rightarrow 1-x^3 = u^3$$

$$\Rightarrow x^3 = 1-u^3 \Rightarrow x = \sqrt[3]{1-u^3} \\ \Rightarrow x^6 = (1-u^3)^{6/3}$$

$$\Rightarrow du = -\frac{x^2}{3u^2} \cdot (1-u^3)^{6/3} dx$$

$$\Rightarrow dx = -\frac{3}{7}u^2(1-u^3)^{-6/7} du$$

Assim,

$$\int_0^1 \sqrt[3]{1-x^3} dx = \int_0^1 \frac{3}{7}u \cdot u^2(1-u^3)^{-6/7} du$$

$$= - \int_0^1 u \cdot -\frac{3}{7}u^2(1-u^3)^{-6/7} du$$

$$= - \int_0^1 u \cdot \frac{d}{du} (1-u^3)^{1/7} du$$

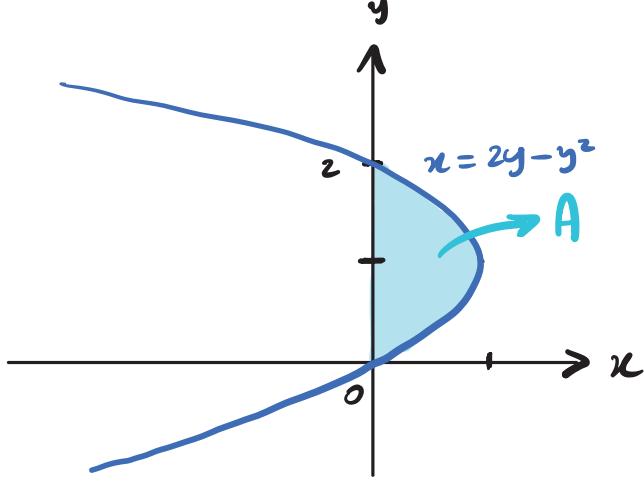
$$= \int_0^1 \sqrt[3]{1-u^3} du$$

Portanto,

$$\int_0^1 \sqrt[3]{5-x^3} - \sqrt[3]{5-x^3} dx = 0$$

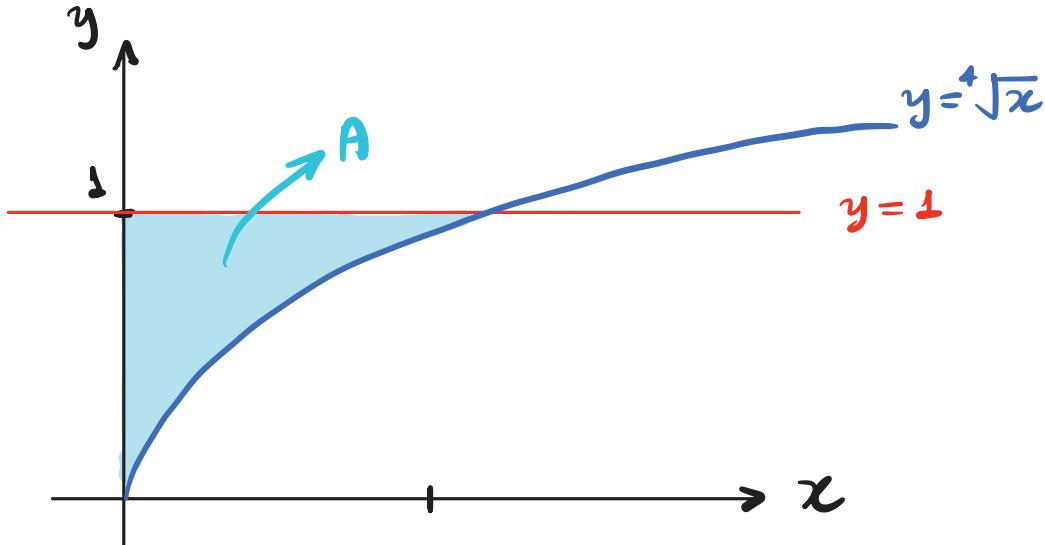
INTEGRAL: Áreas e Volumes

Exercício 1. Esboce a região entre a curva $x = 2y - y^2$ e o eixo y e calcule a sua área.



$$\begin{aligned}
 x &= -y(y-2) \\
 A &= \int_0^2 2y - y^2 \, dy \\
 &= \left[y^2 - \frac{y^3}{3} \right]_0^2 \\
 &= 4 - \frac{8}{3} = \frac{4}{3}
 \end{aligned}$$

Exercício 2. Esboce a região entre as curvas $y = 1$, $y = \sqrt[4]{x}$ e o eixo y e calcule a sua área.

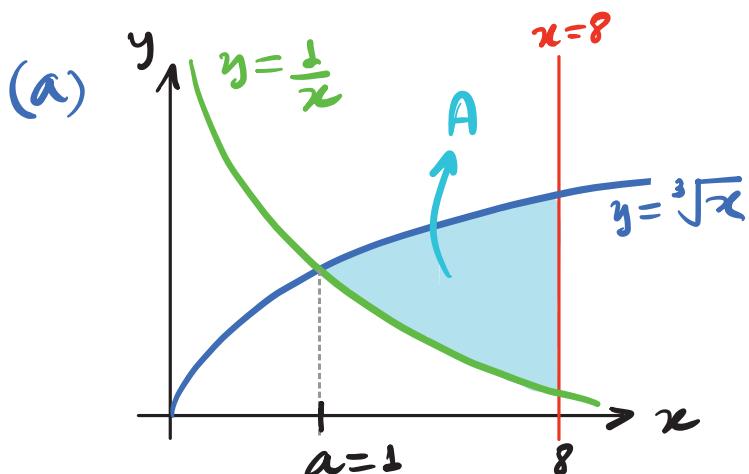


$$y = \sqrt[4]{x} \Leftrightarrow x = y^4$$

$$A = \int_0^1 y^4 dy = \frac{y^5}{5} \Big|_0^1 = \frac{1}{5}$$

Exercício 3. Esboce a região entre as curvas e calcule sua área:

- (a) $y = 1/x, y = \sqrt[3]{x}$ e $x = 8$ (b) $y = e^x, y = xe^{x^2}$ e $x = 0$
 (c) $x = y^2 - 2, x = e^y, y = 1$ e $y = -1$ (d) $y = \sec^2 x, y = 8 \cos x, -\pi/3 \leq x \leq \pi/3$
 (e) $y = \sqrt{x-1}$ e $x - y = 1$ (f) $y = \cos \pi x$ e $y = 4x^2 - 1$
 (g) $y = \operatorname{senh} x, y = e^x, x = 0$ e $x = 2$

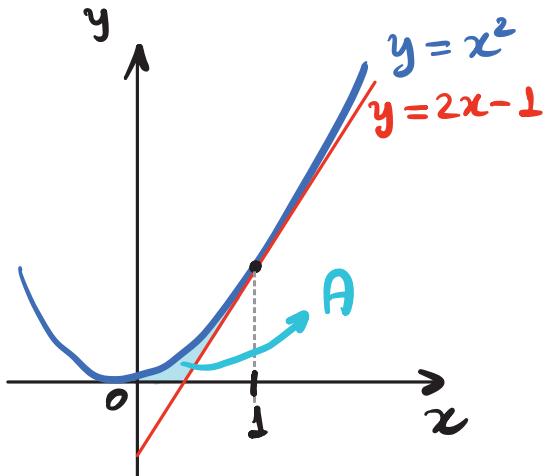


Intersecção em a:

$$\begin{aligned}\frac{1}{a} &= \sqrt[3]{a} \\ \Rightarrow 1 &= a^3 \cdot a \\ \Rightarrow a^4 &= 1 \\ \Rightarrow a &= 1\end{aligned}$$

$$\begin{aligned}A &= \int_1^8 x^{1/3} - \frac{1}{x} dx = \left. \frac{3}{4} x^{4/3} - \log x \right|_1^8 \\ &= \frac{3}{4} \cdot 16 - \frac{3}{4} - 3 \log 2 = \frac{45}{4} - 3 \log 2\end{aligned}$$

Exercício 4. Encontre a área da região delimitada pela parábola $y = x^2$, pela reta tangente à parábola no ponto $(1, 1)$ e pelo eixo x .



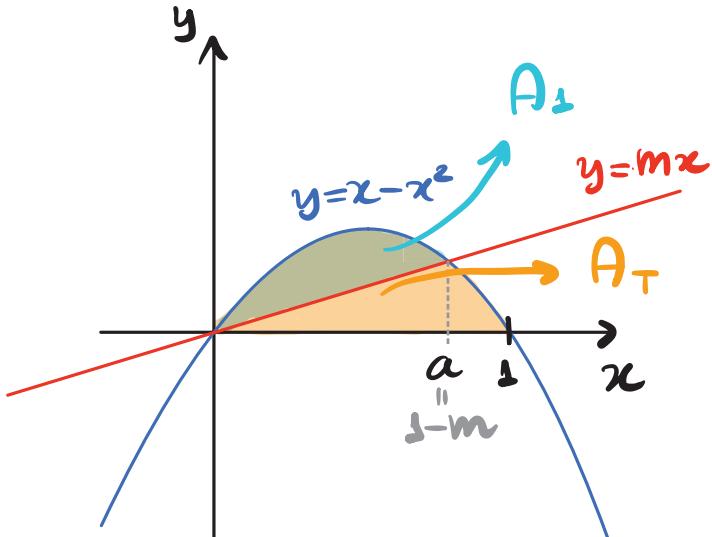
$$y'(x) = 2x \Rightarrow y'(1) = 2$$

Tangente:

$$\begin{aligned} y &= 1 + y'(1)(x-1) \\ &= 1 + 2x - 2 \\ &= 2x - 1 \end{aligned}$$

$$\begin{aligned} A &= \int_0^1 x^2 - (2x - 1) \, dx = \left. \frac{x^3}{3} - x^2 + x \right|_0^1 \\ &= \frac{1}{3} - 1 + 1 = \frac{1}{3} \end{aligned}$$

Exercício 5. Existe uma reta que passa pela origem e que divide a região delimitada pela parábola $y = x - x^2$ e o eixo x em duas regiões de áreas iguais. Qual é a inclinação dessa reta?



Reta procurada:

$$y = mx \quad \text{Inclinação}$$

Intersecção $a > 0$:

$$\begin{aligned} ma &= a - a^2 \\ \Rightarrow a &= 1 - m \end{aligned}$$

Área total da parábola:

$$A_T = \int_0^1 x - x^2 dx = \left. \frac{x^2}{2} - \frac{x^3}{3} \right|_0^1 = \frac{1}{6}$$

Área topo procurada:

$$\begin{aligned} A_1 &= \int_0^a x - x^2 - mx dx \\ &= \left. \frac{x^2}{2} - \frac{x^3}{3} - \frac{mx^2}{2} \right|_0^{1-m} \\ &= \frac{(1-m)}{2} (1-m)^2 - \frac{(1-m)}{3} (1-m)^3 = \frac{(1-m)^3}{6} \end{aligned}$$

A condição é ter $A_1 = \frac{1}{2} A_T$

$$\Rightarrow \frac{(1-m)^3}{6} = \frac{1}{2} \cdot \frac{1}{6} \Rightarrow (1-m) = \frac{1}{\sqrt[3]{2}}$$

$$\Rightarrow m = \frac{\sqrt[3]{2} - 1}{\sqrt[3]{2}}$$

Exercício 6. Encontre o volume do sólido obtido pela rotação da região delimitada pelas curvas dadas em torno das retas especificadas.

(a) $y = x + 1$, $y = 0$, $x = 0$, $x = 2$ em torno do eixo x

(b) $y = \sqrt{x-1}$, $y = 0$, $x = 5$ em torno do eixo x

(c) $y = e^x$, $y = 0$, $x = -1$, $x = 1$ em torno do eixo x

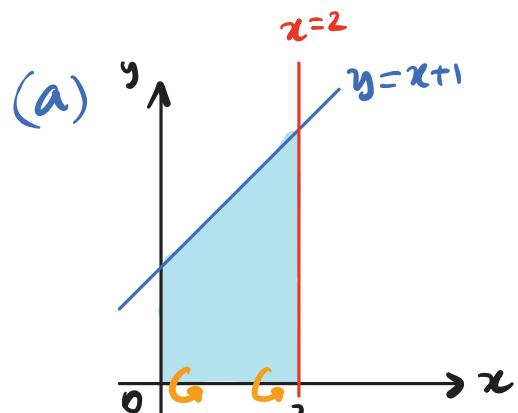
(d) $y = \log x$, $y = 1$, $y = 2$, $x = 0$ em torno do eixo y

(e) $x = 2 - y^2$, $x = y^4$ em torno do eixo y

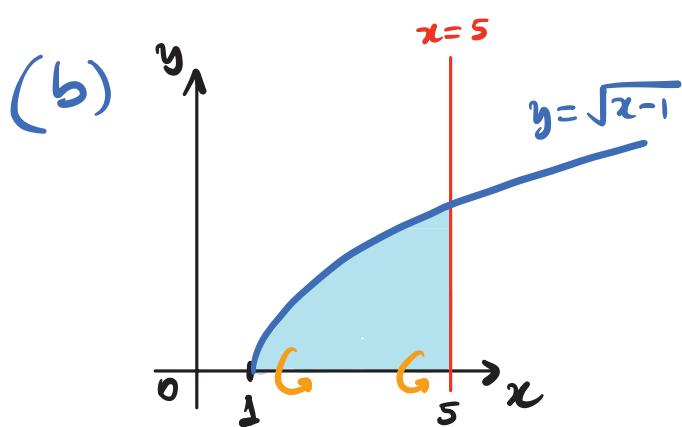
(f) $y = x^3$, $y = 1$, $x = 2$ em torno de $y = -3$

(g) $y = \sin x$, $y = \cos x$, $0 \leq x \leq \pi/4$ em torno de $y = -1$

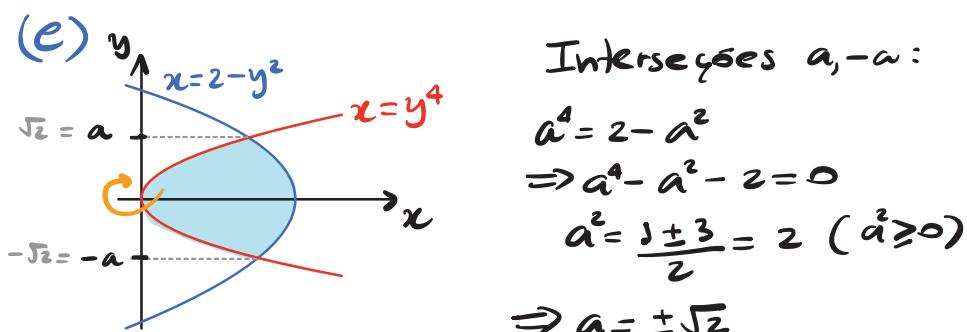
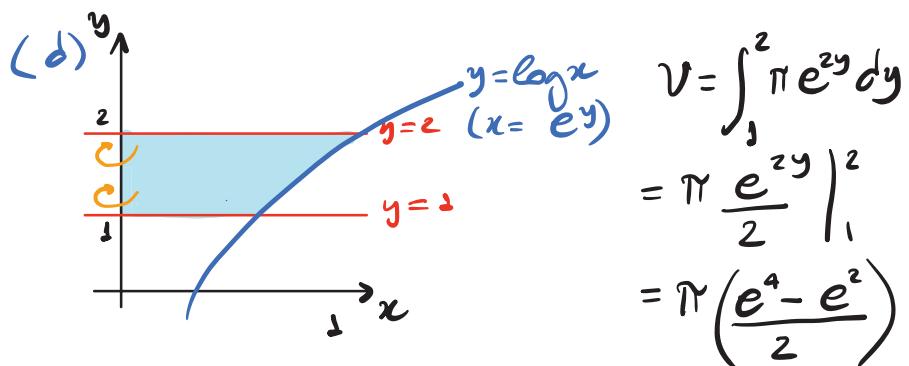
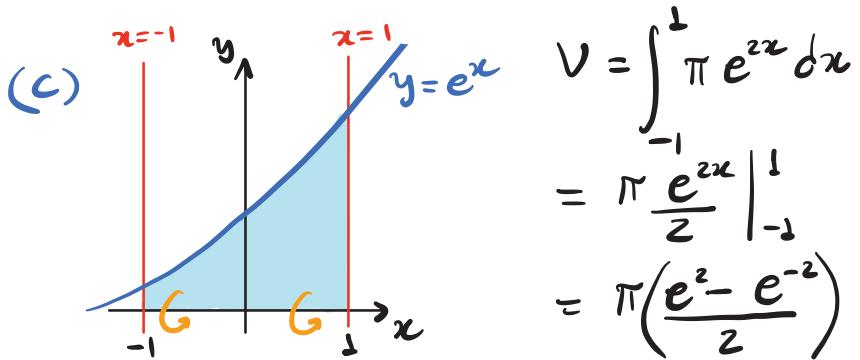
(h) $y = x$, $y = \sqrt{x}$ em torno de $x = 2$



$$\begin{aligned}
 V &= \int_0^2 \pi(x+1)^2 dx \\
 &= \int_0^2 \pi(x^2 + 2x + 1) dx \\
 &= \pi \left(\frac{x^3}{3} + x^2 + x \right) \Big|_0^2 \\
 &= \pi \left(\frac{8}{3} + 4 + 2 \right) = \frac{26\pi}{3}
 \end{aligned}$$



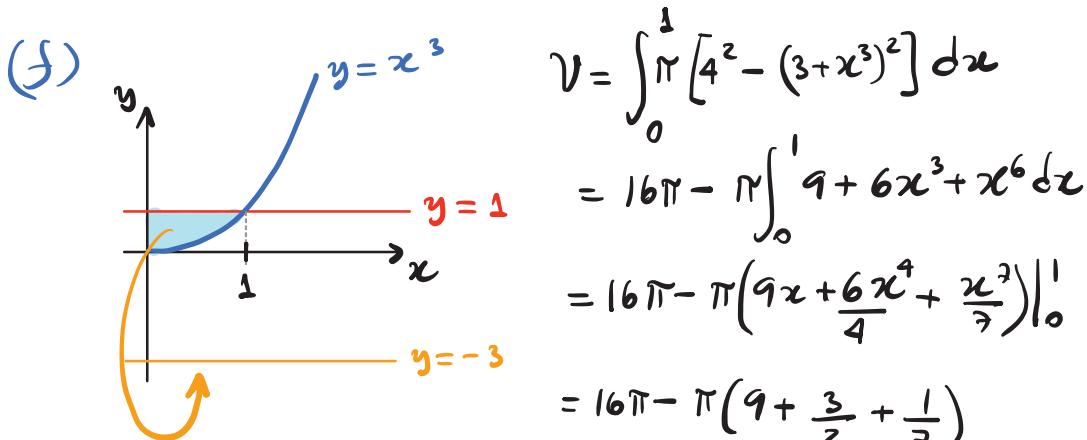
$$\begin{aligned}
 V &= \int_1^5 \pi(x-1) dx \\
 &= \pi \left(\frac{x^2}{2} - x \right) \Big|_1^5 \\
 &= \pi \left(\frac{25}{2} - \frac{10}{2} - \frac{1}{2} + \frac{2}{2} \right) \\
 &= 8\pi
 \end{aligned}$$



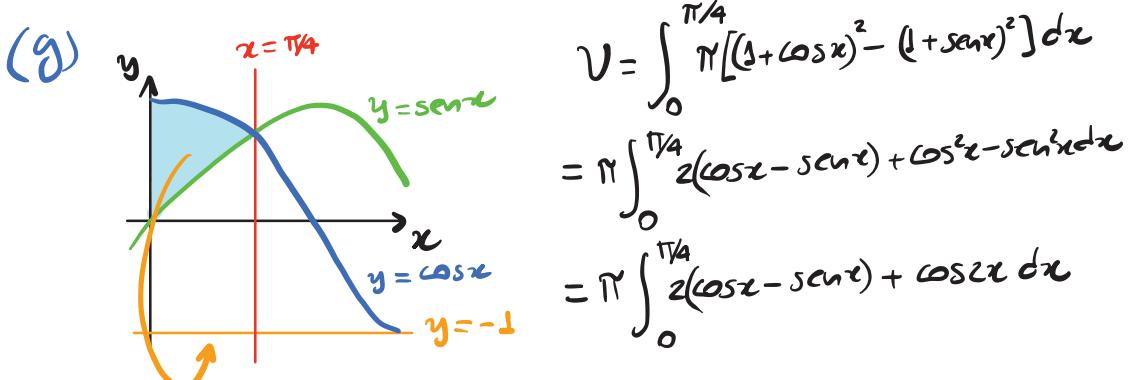
$$V = \int_{-\sqrt{2}}^{\sqrt{2}} \pi [(2-y^2)^2 - (y^4)^2] dy$$

$$= \int_{-\sqrt{2}}^{\sqrt{2}} \pi (4 - 4y^2 + y^4 - y^8) dy$$

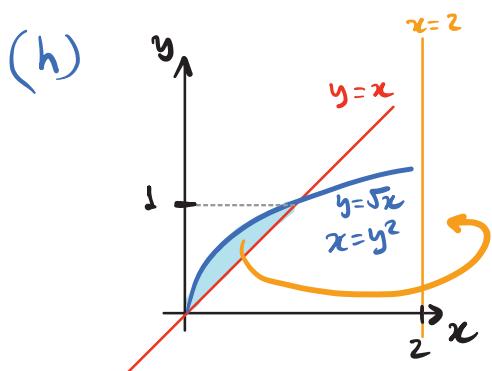
$$\begin{aligned}
 &= \pi \left(4y - \frac{4}{3}y^3 + \frac{y^5}{5} - \frac{y^9}{9} \right) \Big|_{-\sqrt{2}}^{\sqrt{2}} \\
 &= 2\sqrt{2}\pi \left(4 - \frac{4}{3} \cdot 2 + \frac{4}{5} - \frac{16}{9} \right) \\
 &= \frac{2\sqrt{2}\pi}{45} (180 - 120 + 36 - 80) = \frac{32\sqrt{2}\pi}{45}
 \end{aligned}$$



$$\begin{aligned}
 \Rightarrow V &= 16\pi - \frac{(126 + 21 + 2)\pi}{14} \\
 &= \frac{75\pi}{14}
 \end{aligned}$$



$$\begin{aligned}
 &= \pi \left(2\sin x + 2\cos x + \frac{\sin 2x}{2} \right) \Big|_0^{\pi/4} \\
 &= \pi \left(\sqrt{2} + \sqrt{2} - 2 + \frac{1}{2} \right) = \left(2\sqrt{2} - \frac{3}{2} \right) \pi
 \end{aligned}$$



$$\begin{aligned}
 V &= \int_0^1 \pi [(2-y^2)^2 - (y-y^2)^2] dy \\
 &= \pi \int_0^1 [4 - 4y^2 + y^4 - y^2 + 4y - y^2] dy \\
 &= \pi \int_0^1 y^4 - 5y^2 + 4y dy
 \end{aligned}$$

$$\begin{aligned}
 \Rightarrow V &= \pi \left(\frac{y^5}{5} - \frac{5y^3}{3} + 2y^2 \right) \Big|_0^1 \\
 &= \pi \left(\frac{1}{5} - \frac{5}{3} + 2 \right) = \pi \left(\frac{3 - 25 + 30}{15} \right) \\
 &= \frac{8\pi}{15}
 \end{aligned}$$

Exercício 7. Cada integral representa o volume de um sólido. Descreva o sólido.

(a) $\pi \int_0^\pi \sin x \, dx$

(b) $\pi \int_0^1 y^4 - y^8 \, dy$

(c) $\pi \int_0^{\pi/2} [(1 + \cos x)^2 - 1] \, dx$

(d) $\pi \int_1^4 [3^2 - (3 - \sqrt{x})^2] \, dx$

(a) $V = \pi \int_0^\pi (\sqrt{\sin x})^2 \, dx$

Sólido de revolução em torno do eixo x da região entre $y = \sqrt{\sin x}$, $y = 0$, $0 \leq x \leq \pi$.

(b) $V = \pi \int_0^1 (y^2)^2 - (y^4)^2 \, dy$

Sólido de revolução em torno do eixo y da região entre $x = y^2$, $x = y^4$, $y \geq 0$.

(c) $V = \pi \int_0^{\pi/2} (1 + \cos x)^2 - 1 \, dx$

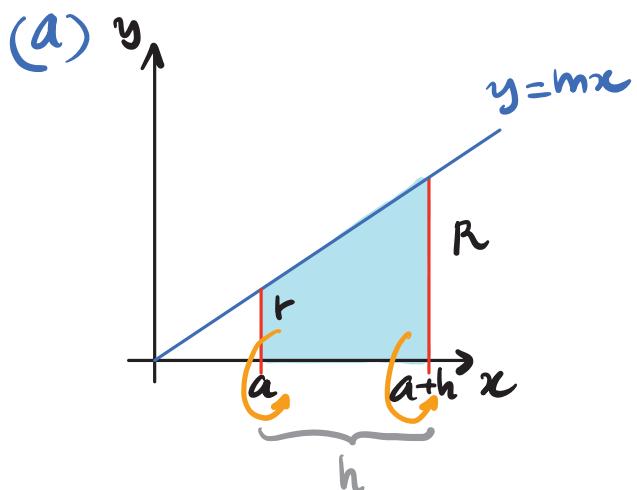
Sólido de revolução em torno do eixo x da região entre $y = 1 + \cos x$, $y = 1$, $0 \leq x \leq \frac{\pi}{2}$.

$$(d) V = \pi \int_1^4 [3^2 - (3 - \sqrt{5}x)^2] dx$$

Sólido de revolução em torno do eixo x da região entre $y = 3$, $y = (3 - \sqrt{5}x)$, $1 \leq x \leq 4$

Exercício 8. Encontre os seguintes volumes:

- Tronco de cone circular reto com altura h , raio da base inferior R , raio da base superior r .
- Calota de esfera de raio r e altura h .
- Tronco de pirâmide com base quadrada de lado b , topo quadrado de lado a e altura h .



O tronco de cone pode ser visto como o sólido de revolução em torno do eixo x da região da figura acima, onde

$$\begin{aligned} ar = r \\ (a+h)r = R \end{aligned} \Rightarrow \frac{r}{a} = \frac{R}{a+h}$$

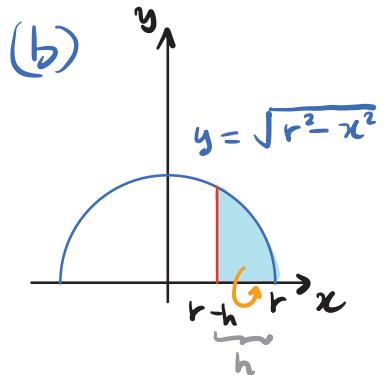
$$\Rightarrow ar + hr = aR$$

$$\Rightarrow hr = a(R-r) \Rightarrow a = \frac{hr}{R-r}$$

$$\text{Dai, } m = \frac{r}{a} = \frac{R-r}{h}$$

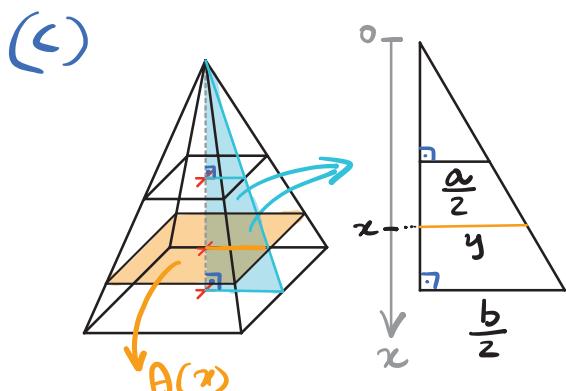
O volume é

$$\begin{aligned} V &= \pi \int_a^{a+h} (mx)^2 dx = \int_{\frac{hr}{R-r}}^{\frac{hR}{R-r}} \pi \left(\frac{R-r}{h}\right)^2 x^2 dx \\ &= \frac{\pi}{3} \left(\frac{R-r}{h}\right)^2 x^3 \Big|_{\frac{hr}{R-r}}^{\frac{hR}{R-r}} = \frac{\pi}{3} \frac{h}{R-r} \cdot (R^3 - r^3) \end{aligned}$$



A calota esférica pode ser vista como o sólido de revolução em torno do eixo x da região da figura acima.

$$\begin{aligned}
 V &= \pi \int_{r-h}^r (\sqrt{r^2 - x^2})^2 dx = \pi \int_{r-h}^r r^2 - x^2 dx \\
 &= \pi \left(r^2 x - \frac{x^3}{3} \right) \Big|_{r-h}^r = \pi r^2 h - \frac{\pi}{3} [r^3 - (r-h)^3] \\
 &= \pi r^2 h - \frac{\pi}{3} \left[r^3 - (r^3 - 3r^2 h + 3rh^2 - h^3) \right] \\
 &= \frac{\pi}{3} (3rh^2 - h^3) = \frac{\pi}{3} h^2 (3r - h)
 \end{aligned}$$

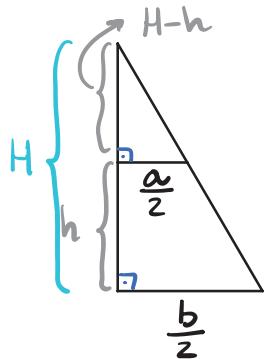


A área $A(x)$ da seção a uma distância x do vértice da pirâmide é

$$A(x) = 4y^2,$$

onde y satisfaz

$$\frac{b/2}{H} = \frac{y}{x} \Rightarrow y = \frac{bx}{2H}, \quad H \text{ é a altura da pirâmide.}$$



Para encontrar H , temos

$$\frac{H-h}{a/2} = \frac{H}{b/2} \Rightarrow bH - bh = ah$$

$$\Rightarrow H = \frac{bh}{b-a}$$

Assim,

$$A(x) = 4y^2 = 4\left(\frac{bx}{2H}\right)^2 = \left(\frac{bx}{2h}\right)^2 (b-a)^2$$

$$= x^2 \left(\frac{b-a}{h}\right)^2$$

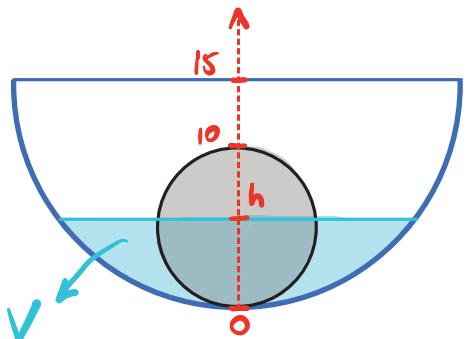
Logo,

$$V = \int_{H-h}^H A(x) dx = \int_{H-h}^H x^2 \left(\frac{b-a}{h}\right)^2 dx$$

$$= \frac{1}{3} \left(\frac{b-a}{h}\right)^2 x^3 \Big|_{\frac{ah}{b-a}}^{\frac{bh}{b-a}}$$

$$= \frac{1}{3} \frac{h}{b-a} (b^3 - a^3) = \frac{1}{3} \frac{b^3 - a^3}{b-a} \cdot h$$

Exercício 9. Uma tigela tem a forma de um hemisfério com diâmetro de 30 cm. Uma bola pesada com diâmetro de 10 cm é colocada dentro da tigela, e depois despeja-se água até uma profundidade de h centímetros. Encontre o volume de água na tigela.



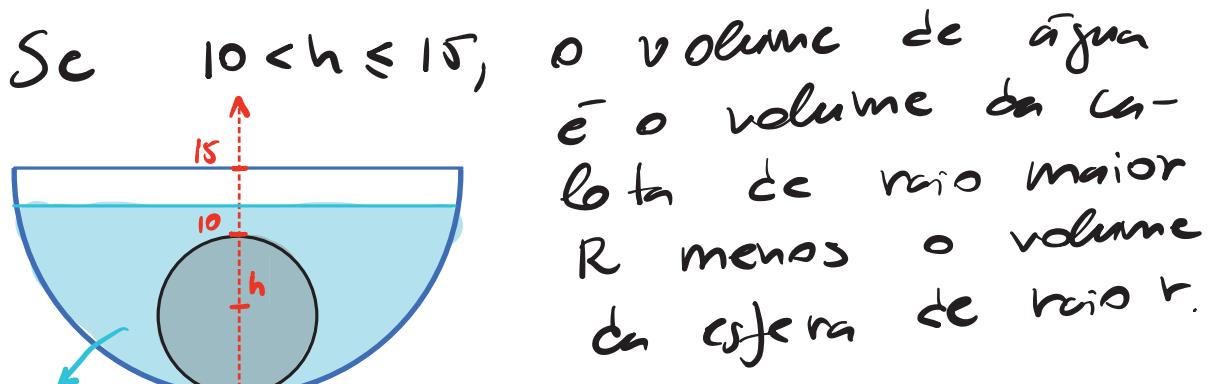
Para $0 < h \leq 10$, o volume de água será a diferença entre os volumes das calotas.

Vimos num exercício anterior que o volume da calota de altura h numa esfera de raio r é

$$V_{r,h} = \frac{\pi}{3} h^2 (3r - h)$$

Assim, se $0 < h \leq 10$, o volume de água é, para $R = 15$, $r = 5$,

$$\begin{aligned} V &= \frac{\pi}{3} h^2 (3R - h) - \frac{\pi}{3} h^2 (3r - h) \\ &= \pi h^2 (R - r) \end{aligned}$$



Se $10 < h \leq 15$, o volume de água é o volume da calota de raio maior R menos o volume da esfera de raio r .

Assim, se $10 < h \leq 15$,

$$V = \frac{\pi}{3} h^2 (3R - h) - \frac{4}{3} \pi r^3$$

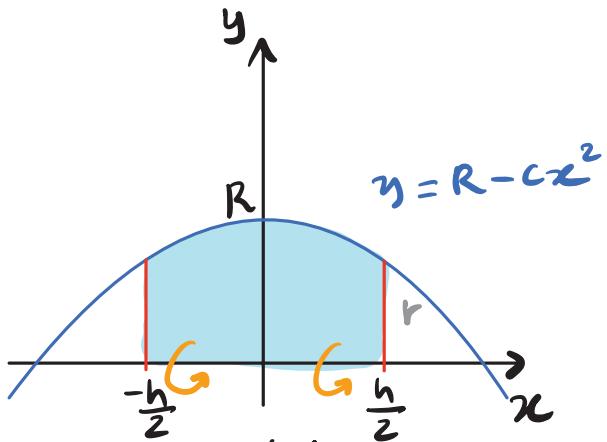
Logo, temos

$$V(h) = \begin{cases} \pi h^2 (R - r) & (0 < h \leq 2r) \\ \frac{\pi}{3} h^2 (3R - h) - \frac{4}{3} \pi r^3 & (2r < h \leq 2R) \end{cases}$$

onde $R = 15$ e $r = 5$.

Exercício 10. Um barril com altura h e raio máximo R é construído pela rotação em torno do eixo x da parábola $y = R - cx^2$, $-h/2 \leq x \leq h/2$, onde c é uma constante positiva. Mostre que o raio de cada extremidade do barril é $r = R - d$, onde $d = ch^2/4$. Em seguida, mostre que o volume delimitado pelo barril é

$$V = \frac{1}{3}\pi h \left(2R^2 + r^2 - \frac{2}{5}d^2 \right)$$



Se r é o raio da extremidade, então
 $r = y\left(\frac{h}{2}\right) = R - \frac{ch^2}{4}$.

O volume é

$$\begin{aligned} V &= \pi \int_{-h/2}^{h/2} (R - cx^2)^2 dx = \pi \int_{-h/2}^{h/2} R^2 - 2Rcx^2 + c^2x^4 dx \\ &= \pi \left(R^2x - \frac{2Rcx^3}{3} + \frac{c^2x^5}{5} \right) \Big|_{-h/2}^{h/2} \\ &= \cancel{\pi} \left(R^2 \frac{h}{2} - \frac{2Rc \frac{h^3}{4}}{3} + \frac{c^2 \frac{h^5}{5}}{5 \cdot 2^4} \right) \quad (d = \frac{ch^2}{4}) \\ &= \pi h \left(R^2 - \frac{2}{3}Rd + \frac{d^2}{5} \right) \end{aligned}$$

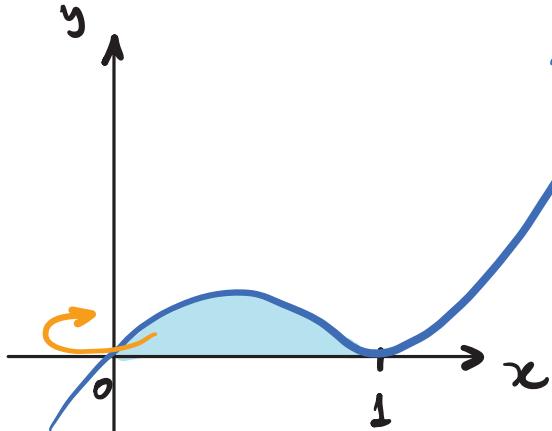
$$r = R - d \Rightarrow r^2 = R^2 - 2Rd + d^2$$

$$\Rightarrow -\frac{2}{3}Rd = \frac{r^2 - R^2 - d^2}{3}$$

$$= \pi h \left(\frac{3R^2}{3} + \frac{r^2}{3} - \frac{R^2}{3} - \frac{d^2}{3} + \frac{d^2}{5} \right)$$

$$= \frac{\pi h}{3} \left(2R^2 + r^2 - \frac{2d^2}{5} \right)$$

Exercício 11. Calcule o volume do sólido obtido pela rotação da região entre as curvas $y = 0$ e $y = x(x-1)^2$ em torno do eixo y .

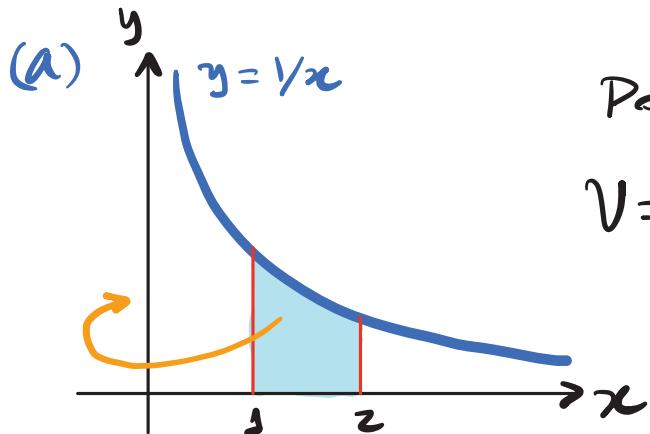


Esse é um exemplo onde é mais conveniente calcular pelo método das cascas cilíndricas.
Assim,

$$\begin{aligned}
 V &= \int_0^1 2\pi x f(x) dx = \int_0^1 2\pi x^2(x^2 - 2x + 1) dx \\
 &= \int_0^1 2\pi(x^4 - 2x^3 + x^2) dx \\
 &= 2\pi \left(\frac{x^5}{5} - \frac{2}{4}x^4 + \frac{x^3}{3} \right) \Big|_0^1 \\
 &= 2\pi \left(\frac{1}{5} - \frac{1}{4} + \frac{1}{3} \right) = 2\pi \left(\frac{12 - 15 + 20}{60} \right) \\
 &= \frac{17\pi}{30}
 \end{aligned}$$

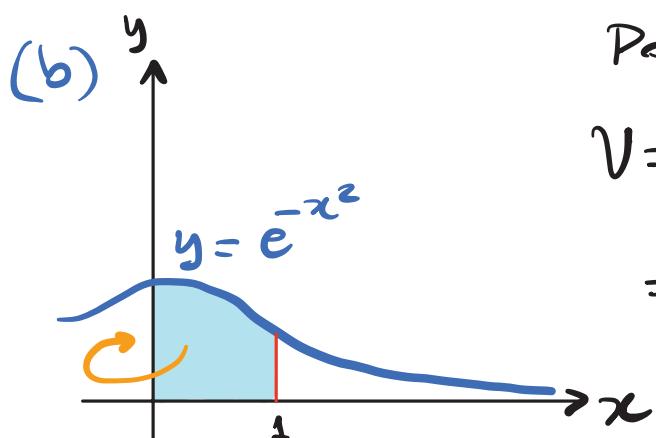
Exercício 12. Calcule os volumes dos sólidos de revolução em torno do eixo y das seguintes regiões:

- (a) $y = 1/x$, $y = 0$, $x = 1$, $x = 2$ (b) $y = e^{-x^2}$, $y = 0$, $x = 0$, $x = 1$
 (c) $y = x^2$, $y = 6x - 2x^2$



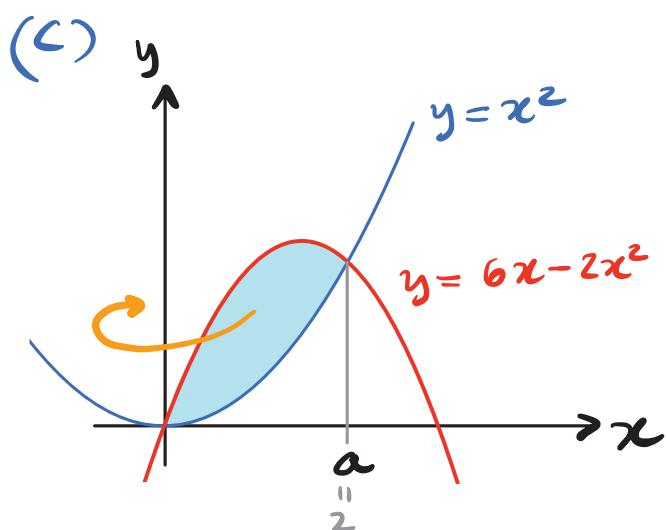
Por cascas cilíndricas:

$$V = \int_1^2 2\pi x \cdot \frac{1}{x} dx = 2\pi$$



Por cascas cilíndricas:

$$\begin{aligned} V &= \int_0^1 2\pi x e^{-x^2} dx \\ &= -\pi e^{-x^2} \Big|_0^1 \\ &= \pi(1 - e^{-1}) \end{aligned}$$



A intersecção em $a > 0$ satisfaaz

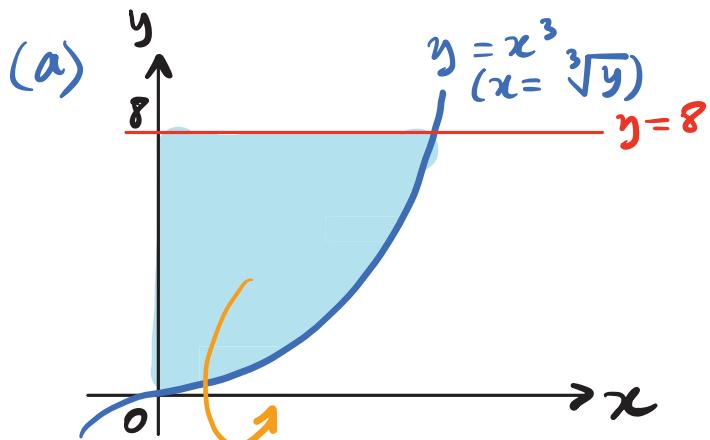
$$\begin{aligned} a^2 &= 6a - 2a^2 \\ \Rightarrow 3a &= 6 \Rightarrow a = 2 \end{aligned}$$

Por cascas cilíndricas,

$$\begin{aligned}V &= \int_0^2 2\pi x [(6x - 2x^2) - x^2] dx \\&= 2\pi \int_0^2 6x^2 - 3x^3 dx \\&= 6\pi \left(x^3 - \frac{1}{4}x^4 \right)_0^2 = 6\pi (8 - 4) \\&= 24\pi\end{aligned}$$

Exercício 13. Calcule os volumes dos sólidos de revolução em torno do eixo x das seguintes regiões:

- (a) $y = x^3$, $y = 8$, $x = 0$ (b) $y = x^{3/2}$, $y = 8$, $x = 0$
 (c) $x = 1 + (y - 2)^2$, $x = 2$ (d) $x + y = 4$, $x = y^2 - 4y + 4$

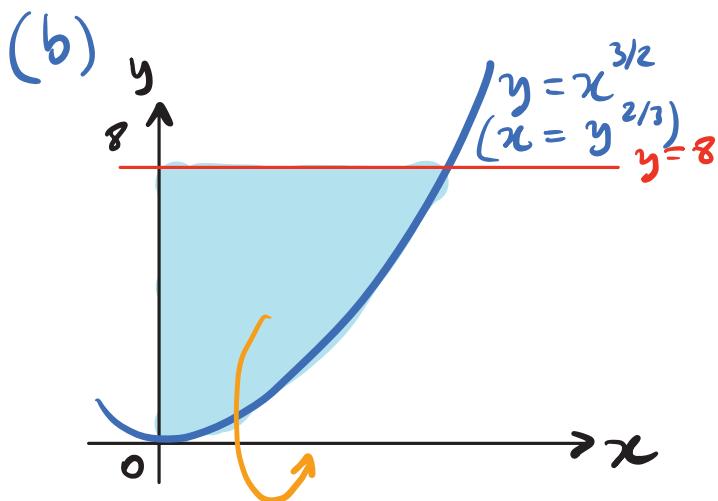


Fazendo $x = \sqrt[3]{y}$
 e usando cascas
 cilíndricas,

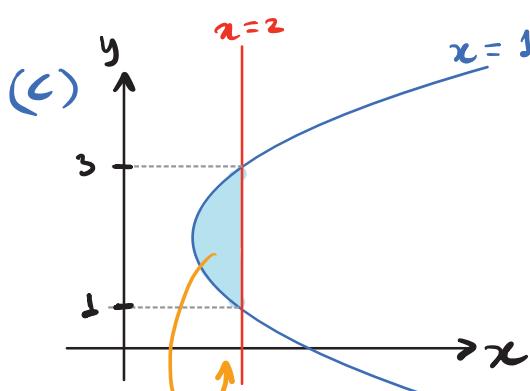
$$V = 2\pi \int_0^8 y^3 \sqrt[3]{y} dy$$

$$= 2\pi \int_0^8 y^{4/3} dy = 2\pi \cdot \frac{3}{7} y^{7/3} \Big|_0^8$$

$$= \frac{6\pi}{7} \cdot 2^7 = \frac{3\pi}{7} \cdot 2^8$$



$$\begin{aligned} x &= y^{2/3} \\ V &= 2\pi \int_0^8 y \cdot y^{2/3} dy \\ &= 2\pi \cdot \frac{3}{5} y^{5/3} \Big|_0^8 \\ &= \frac{3\pi}{5} \cdot 2^6 \end{aligned}$$

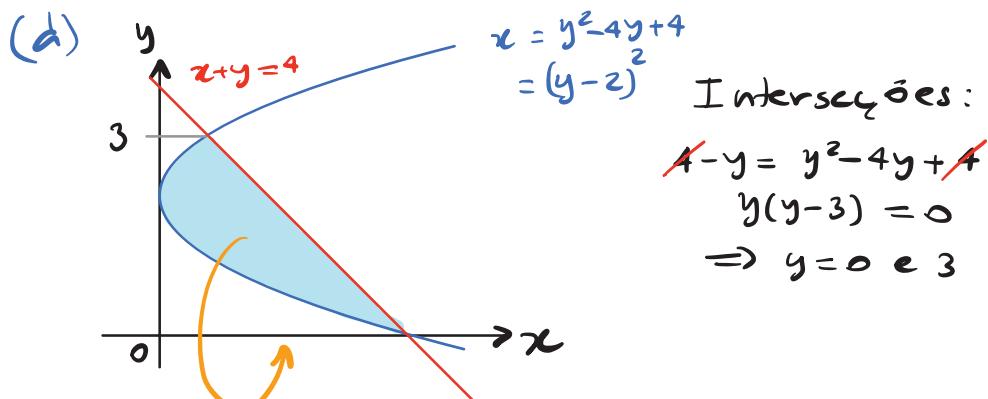


Intersecções:

$$\begin{aligned} x &= 1 + (y-2)^2 \\ \Rightarrow (y-2)^2 &= 1 \\ \Rightarrow y-2 &= \pm 1 = 1 \text{ e } 3 \end{aligned}$$

Por cascas cilíndricas, o volume é

$$\begin{aligned} V &= 2\pi \int_1^3 y [2 - 1 - (y-2)^2] dy \\ &= 2\pi \int_1^3 y - y^3 + 4y^2 - 4y dy \\ &= 2\pi \int_1^3 -y^3 + 4y^2 - 3y dy \\ &= 2\pi \left(-\frac{y^4}{4} + \frac{4y^3}{3} - \frac{3y^2}{2} \right) \Big|_1^3 \\ &= 2\pi \cdot 9 \left(-\frac{9}{4} + \frac{12}{3} - \frac{3}{2} \right) - 2\pi \left(-\frac{1}{4} + \frac{4}{3} - \frac{3}{2} \right) \\ &= 18\pi \underbrace{\left(-27 + 48 - 18 \right)}_{12} - 2\pi \underbrace{\left(-3 + 16 - 18 \right)}_{12} \\ &= \frac{9\pi}{2} + \frac{5\pi}{6} = \frac{32\pi}{6} = \frac{16\pi}{3} \end{aligned}$$



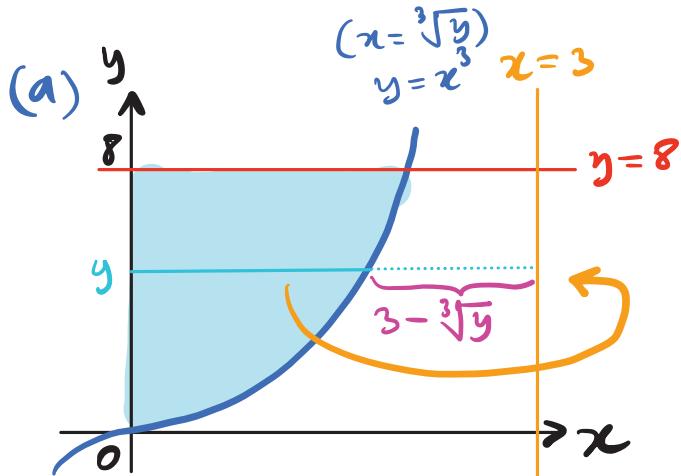
$$\begin{aligned}
 V &= 2\pi \int_0^3 y (\cancel{4-y} - \cancel{y^2+4y-\cancel{4}}) dy \\
 &= 2\pi \int_0^3 3y^2 - y^3 dy = 2\pi \left(y^3 - \frac{y^4}{4} \right) \Big|_0^3 \\
 &= 2\pi \left(27 - \frac{81}{4} \right) = \frac{27\pi}{2}
 \end{aligned}$$

Exercício 14. Calcule o volume gerado pela rotação da região delimitada pelas curvas dadas em torno da reta dada:

(a) $y = x^3$, $y = 8$, $x = 0$ em torno de $x = 3$

(b) $y = x^2$, $y = 2 - x^2$ em torno de $x = 1$

(c) $y = \sqrt{x}$, $x = 2y$ em torno de $x = 5$



Logo,

$$V = \int_0^8 A(y) dy = \int_0^8 \pi(6y^{1/3} - y^{2/3}) dy$$

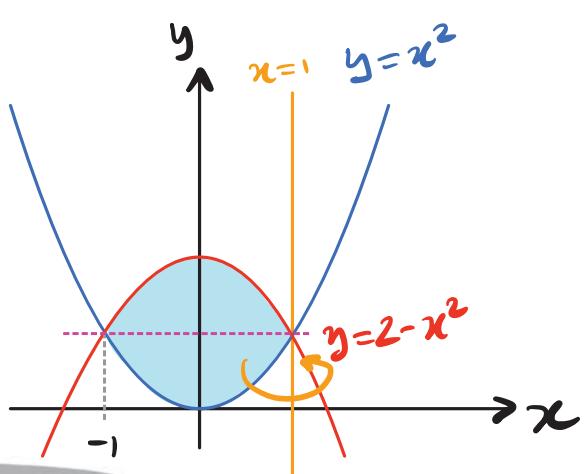
$$= \pi \left(\frac{9}{2} y^{4/3} - \frac{3}{5} y^{5/3} \right) \Big|_0^8$$

$$= \pi \left(72 - \frac{96}{5} \right) = \frac{264\pi}{5}$$

O anel da seção em y tem área

$$\begin{aligned} A(y) &= \pi [3^2 - (3 - 3\sqrt[3]{y})^2] \\ &= \pi (6y^{1/3} - y^{2/3}) \end{aligned}$$

(b)

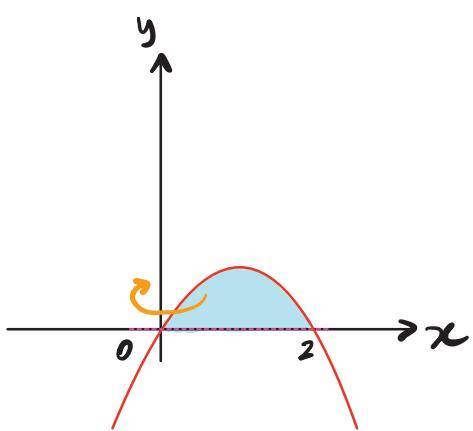


Interseção:

$$\begin{aligned} x^2 &= 2 - x^2 \Rightarrow 2x^2 = 2 \\ \Rightarrow x &= \pm 1 \end{aligned}$$

Existe uma simetria: o volume acima da linha rosa

é igual ao volume abaixo. Esse volume é equivalente ao da rotação da região entre $y = 1 - (x-1)^2 = 2x - x^2$ e o eixo x ao redor do eixo y :

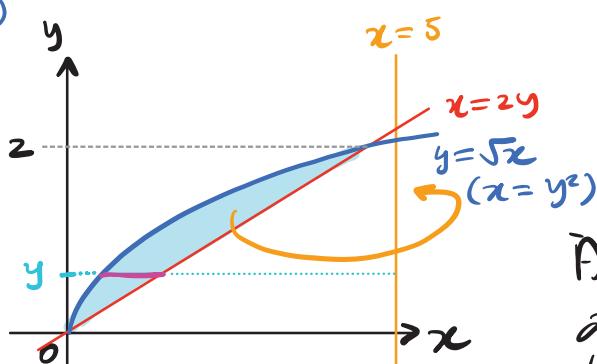


Assim, o volume procurado é

$$\begin{aligned} V &= 2 \cdot \int_0^2 2\pi x (2x - x^2) dx \\ &= 4\pi \int_0^2 2x^2 - x^3 dx \\ &= 4\pi \left(\frac{2}{3}x^3 - \frac{x^4}{4} \right) \Big|_0^2 \end{aligned}$$

$$= 4\pi \left(\frac{16}{3} - \frac{16}{4} \right) = \frac{64\pi}{12} = \frac{16\pi}{3}$$

(c)

Intersecção ($y > 0$):

$$\begin{aligned} 2y &= y^2 \\ \Rightarrow y &= 2 \end{aligned}$$

A altura y , a área \downarrow and resultante da seção do sólido é

$$A(y) = \pi \left[(5-y^2)^2 - (5-2y)^2 \right]$$

$$\begin{aligned}
 &= \pi \left[y^4 - 10y^2 - 4y^2 + 20y \right] \\
 &= \pi (y^4 - 14y^2 + 20y)
 \end{aligned}$$

Logo,

$$\begin{aligned}
 V &= \int_0^2 A(y) dy = \int_0^2 \pi (y^4 - 14y^2 + 20y) dy \\
 &= \pi \left(\frac{y^5}{5} - \frac{14y^3}{3} + \frac{20y^2}{2} \right) \Big|_0^2 \\
 &= 4\pi \left(\frac{8}{5} - \frac{28}{3} + 10 \right) \\
 &= \frac{4\pi}{15} \cdot (24 - 140 + 150) = \frac{136\pi}{15}
 \end{aligned}$$

INTEGRAL: Integração por Partes

Exercício 1. Calcule as integrais usando integração por partes com as escolhas de u e dv indicadas:

$$(a) \int xe^{2x} dx, \quad u = x, \quad dv = e^{2x} dx \quad (b) \int \sqrt{x} \log x dx, \quad u = \log x, \quad dv = \sqrt{x} dx.$$

$$\begin{aligned}
 (a) \int \underline{\underline{xe^{2x}}} dx &= x \underbrace{\left(\frac{1}{2} e^{2x} \right)}_{\downarrow} - \frac{1}{2} \int e^{2x} dx \\
 &= \frac{1}{2} xe^{2x} - \frac{1}{4} e^{2x} \\
 &= \left(\frac{1}{2} x - \frac{1}{4} \right) e^{2x}
 \end{aligned}$$

$$\begin{aligned}
 (b) \int \sqrt{x} \log x dx &= \frac{2}{3} x^{3/2} \log x - \frac{2}{3} \int \frac{x^{3/2}}{x} dx \\
 &= \frac{2}{3} x^{3/2} \log x - \frac{2}{3} \int x^{1/2} dx \\
 &= \frac{2}{3} x^{3/2} \log x - \left(\frac{2}{3} \right)^2 x^{3/2}
 \end{aligned}$$

Exercício 2. Calcule a integral

- | | | |
|---|---|---|
| (a) $\int x \cos 5x dx$ | (b) $\int r e^{r/2} dr$ | (c) $\int (x^2 + 2x) \cos x dx$ |
| (d) $\int \arccos x dx$ | (e) $\int t^4 \log t dt$ | (f) $\int t \operatorname{cossec}^2 t dt$ |
| (g) $\int \log \sqrt[3]{x} dx$ | (h) $\int t \sin 2t dt$ | (i) $\int \arctan 2y dy$ |
| (j) $\int x \cosh ax dx$ | (k) $\int \frac{z}{10^z} dz$ | (l) $\int \arctan 4t dt$ |
| (m) $\int z^3 e^z dz$ | (n) $\int \frac{x e^{2x}}{(1+2x)^2} dx$ | (o) $\int \frac{\log x}{x^2} dx$ |
| (p) $\int_0^\pi x \sin x \cos x dx$ | (q) $\int_1^5 \frac{x}{e^x} dx$ | (r) $\int_0^{\pi/3} \sin x \log(\cos x) dx$ |
| (s) $\int_4^9 \frac{\log y}{\sqrt{y}} dy$ | (t) $\int x \tan^2 x dx$ | (u) $\int (\arcsen x)^2 dx$ |
| (v) $\int_1^2 w^2 \log w dw$ | (w) $\int_1^{\sqrt{3}} \arctan(1/x) dx$ | (x) $\int_0^1 \frac{x^3}{\sqrt{4+x^2}} dx$ |
| (y) $\int_0^t e^s \sin(t-s) ds$ | (z) $\int \arctan \sqrt{x} dx$ | |

$$\begin{aligned}
 \text{(a)} \quad & \int x \cos 5x dx = \frac{1}{5} x \sin 5x - \int \sin 5x dx \\
 &= \frac{x}{5} \sin 5x + \frac{1}{5} \cos 5x
 \end{aligned}$$

$$\begin{aligned}
 \text{(b)} \quad & \int r e^{r/2} dr = 2r e^{r/2} - 2 \int e^{r/2} dr \\
 &= (2r - 4) e^{r/2}
 \end{aligned}$$

$$\begin{aligned}
 \text{(c)} \quad & \int (x^2 + 2x) \cos x dx = (x^2 + 2x) \sin x \\
 & - 2 \int (x+1) \sin x dx = (x^2 + 2x) \sin x \\
 & + 2(x+1) \cos x - 2 \int \cos x dx \\
 &= (x^2 + 2x - 2) \sin x + 2(x+1) \cos x
 \end{aligned}$$

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

$$(e) \int t^4 \log t \, dt = \frac{t^5}{5} \log t - \frac{1}{5} \int \frac{t^5}{t} \, dt \\ = \frac{t^5}{5} \log t - \frac{1}{5^2} t^5$$

$$(f) \int t \csc^2 t \, dt = -t \cot t + \int \frac{\cos t}{\sin t} \, dt \\ = \log |\sin t| - t \cdot \cot t$$

$$(g) \int \log \sqrt[3]{x} \, dx = \frac{1}{3} \int \log x \, dx \\ = \frac{1}{3} x \log x - \frac{1}{3} \int \frac{x}{x} \, dx \\ = \frac{1}{3} (x \log x - x)$$

$$(h) \int t \sin 2t \, dt = -\frac{1}{2} t \cos 2t + \frac{1}{2} \int \cos 2t \, dt \\ = \frac{\sin 2t}{4} - \frac{t}{2} \cos 2t$$

$$(i) \int \arctan y \, dy = y \arctan^2 y$$

$$-\int \frac{y}{1+4y^2} \, dy = y \arctan y - \frac{1}{8} \log(1+4y^2)$$

$$(j) \int x \cosh ax \, dx = \frac{1}{a} x \sinh ax - \frac{1}{a} \int \sinh ax \, dx$$

$$= \frac{x}{a} \sinh ax - \frac{1}{a^2} \cosh ax$$

$$(k) \int z \cdot 10^{-z} \, dz = -\frac{1}{\log 10} z 10^{-z} + \frac{1}{\log 10} \int 10^{-z} \, dz$$

$$= -\frac{z \cdot 10^{-z}}{\log 10} - \frac{1}{(\log 10)^2} \cdot 10^{-z}$$

$$(l) \int \arctan 4t \, dt = t \arctan 4t - \int \frac{t}{1+16t^2} \, dt$$

$$= t \cdot \arctan 4t - \frac{1}{32} \log(1+16t^2)$$

$$(m) \int z^3 e^z \, dz = z^3 e^z - \int 3z^2 e^z \, dz$$

$$= z^3 e^z - 3z^2 e^z + \int 6z e^z \, dz$$

$$= (z^3 - 3z^2 + 6z) e^z - 6 \int e^z \, dz$$

$$= (z^3 - 3z^2 + 6z - 6) e^z$$

$$(n) \int \frac{xe^{2x}}{(1+2x)^2} dx = -\frac{1}{2} \frac{xe^{2x}}{1+2x} + \frac{1}{2} \int \frac{(1+2x)e^{2x}}{1+2x} dx$$

$$= \left(\frac{1}{4} - \frac{1}{2} \frac{x}{1+2x} \right) e^{2x}$$

$$= \frac{1+2x-2x}{4+8x} e^{2x} = \frac{e^{2x}}{8x+4}$$

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

$$= -\frac{\log x}{x} - \frac{1}{x}$$

$$(p) \int_0^{\pi} x \underbrace{\sin x \cos x}_{\frac{1}{2} \sin 2x} dx = \int_0^{\pi} \frac{x}{2} \sin 2x dx$$

$$= -\frac{x}{4} \cos 2x \Big|_0^{\pi} + \frac{1}{4} \int_0^{\pi} \cos 2x dx$$

$$= -\frac{1}{4} + \frac{1}{8} \sin 2x \Big|_0^{\pi} = -\frac{1}{4}$$

$$(q) \int_1^5 x e^{-x} dx = -xe^{-x} \Big|_1^5 + \int_1^5 e^{-x} dx$$

$$= -5e^{-5} + e^{-1} - e^{-x} \Big|_1^5$$

$$= -5e^{-5} + e^{-1} - e^{-5} + e^{-1}$$

$$= 2e^{-1} - 6e^{-5}$$

$$(r) \int_0^{\pi/3} \sin x \log(\cos x) dx = -\cos x \log(\cos x) \Big|_0^{\pi/3}$$

$$-\int_0^{\pi/3} \frac{\cos x}{\cos x} \cdot \sin x dx = -\frac{1}{2} \log \frac{1}{2} + \cos x \Big|_0^{\pi/3}$$

$$= \frac{1}{2} + \frac{1}{2} \log 2 - 1$$

$$= \frac{1}{2} (\log 2 - 1)$$

$$(s) \int_4^9 \frac{\log y}{\sqrt[3]{y}} dy = 2\sqrt[3]{y} \log y \Big|_4^9 - 2 \int_4^9 \frac{\sqrt[3]{y}}{\log y} dy$$

$$= (2\sqrt[3]{y} \log y - 4\sqrt[3]{y}) \Big|_4^9$$

$$= 12\log 3 - 12 - 8\log 2 + 8$$

$$= 4\log \frac{9}{4} - 4$$

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

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

$$= x \tan x - \frac{x^2}{2} + \int -\frac{\sin x}{\cos x} dx$$

$$= x \tan x - \frac{x^2}{2} + \log |\cos x|$$

$$\begin{aligned}
 (\text{u}) \quad & \int (\arcsen x)^2 dx = x(\arcsen x)^2 \\
 & - 2 \int \frac{x \arcsen x}{\sqrt{1-x^2}} dx = x(\arcsen x)^2 \\
 & + 2 \sqrt{1-x^2} \arcsen x - 2 \int \frac{\sqrt{1-x^2}}{\sqrt{1-x^2}} dx \\
 & = x(\arcsen x)^2 + 2\sqrt{1-x^2} \arcsen x - 2x
 \end{aligned}$$

$$\begin{aligned}
 (\text{v}) \quad & \int_1^2 w^2 \log w dw = \frac{1}{3} w^3 \log w \Big|_1^2 - \frac{1}{3} \int_1^2 \frac{w^3}{w} dw \\
 & = \frac{1}{3} w^3 \log w - \frac{1}{9} w^3 \Big|_1^2 \\
 & = \frac{8}{3} \log 2 - \frac{8}{9} + \frac{1}{9} \\
 & = \frac{8}{3} \log 2 - \frac{7}{9}
 \end{aligned}$$

$$\begin{aligned}
 (\text{w}) \quad & \int_1^{\sqrt{3}} \arctan \frac{1}{x} dx = x \arctan \frac{1}{x} \Big|_1^{\sqrt{3}} \\
 & + \int_1^{\sqrt{3}} \frac{x}{1+\frac{1}{x^2}} \cdot \frac{1}{x^2} dx = x \arctan \frac{1}{x} \Big|_1^{\sqrt{3}} \\
 & + \int_1^{\sqrt{3}} \frac{x}{1+x^2} dx = x \arctan \frac{1}{x} + \frac{1}{2} \log(1+x^2) \Big|_1^{\sqrt{3}} \\
 & = \sqrt{3} \frac{\pi}{6} - \frac{\pi}{4} + \log 2 - \frac{1}{2} \log 2 = \left(\frac{2\sqrt{3}-3}{12} \right) \pi + \frac{1}{2} \log 2
 \end{aligned}$$

$$(x) \int_0^t \frac{x^3}{\sqrt{4+x^2}} dx = x^2 \sqrt{4+x^2} - \int 2x \sqrt{4+x^2} dx \\ = x^2 \sqrt{4+x^2} - \frac{2}{3} (4+x^2)^{3/2}$$

$$(y) \int_0^t e^s \sin(t-s) ds = e^s \sin(t-s) \Big|_0^t \\ + \int_0^t e^s \cos(t-s) ds = -\sin t + e^s \cos(t-s) \Big|_0^t \\ - \int_0^t e^s \sin(t-s) dt \\ \Rightarrow 2 \int_0^t e^s \sin(t-s) dt = -\sin t + e^t - \cos t \\ \Rightarrow \int_0^t e^s \sin(t-s) dt = \frac{e^t - \sin t - \cos t}{2}$$

$$(z) \int \arctan \sqrt{x} dx = x \arctan \sqrt{x} \\ - \int \frac{x}{2\sqrt{x}} \cdot \frac{1}{1+x} dx = x \arctan \sqrt{x} \\ - \frac{1}{2} \int \frac{\sqrt{x}}{1+x} dx$$

Vamos calcular a última integral
 $u = \sqrt{x} \Rightarrow x = u^2 \Rightarrow dx = 2u du$

$$\int \frac{\sqrt{x}}{1+x} dx = \int \frac{zu^2}{1+u^2} du = 2 \int \frac{u^2+1-1}{u^2+1} du$$

$$= 2u - 2 \arctan u$$

Logo,

$$\int \arctan \sqrt{x} dx = x \arctan \sqrt{x} - \sqrt{x} + \arctan \sqrt{x}$$

$$= (x+1) \arctan \sqrt{x} - \sqrt{x}$$

Exercício 3. Calcule:

- (a) $\int e^{\sqrt{x}} dx$ (b) $\int_{\sqrt{\pi/2}}^{\sqrt{\pi}} \theta^3 \cos(\theta^2) d\theta$ (c) $\int x \log(1+x) dx$
 (d) $\int \cos(\log x) dx$ (e) $\int_0^\pi e^{\cos t} \sin 2t dt$ (f) $\int \frac{\arcsen(\log x)}{x} dx$

$$(a) u = \sqrt{x} \Rightarrow x = u^2 \Rightarrow dx = 2u du$$

$$\begin{aligned} \int e^{\sqrt{x}} dx &= \int 2ue^u du = 2ue^u - 2 \int e^u du \\ &= 2(u-1)e^u = 2(\sqrt{x}-1)e^{\sqrt{x}} \end{aligned}$$

$$(b) u = \theta^2 \Rightarrow \theta = \sqrt{u} \Rightarrow d\theta = \frac{1}{2\sqrt{u}} du$$

$$\begin{aligned} \int_{\sqrt{\pi/2}}^{\sqrt{\pi}} \theta^3 \cos \theta^2 d\theta &= \int_{\pi/2}^{\pi} u^{3/2} \cdot 2u^{-1/2} \cos u du \\ &= \int_{\pi/2}^{\pi} 2u \cos u du = 2u \sin u \Big|_{\pi/2}^{\pi} - 2 \int_{\pi/2}^{\pi} \sin u du \\ &= -\pi + 2 \sin u \Big|_{\pi/2}^{\pi} = -\pi - 2 \end{aligned}$$

$$(c) u = x+1 \Rightarrow du = dx, x = u-1$$

$$\begin{aligned} \int x \log(x+1) dx &= \int (u-1) \log u du \\ &= \left(\frac{1}{2}u^2 - u \right) \log u - \int \left(\frac{1}{2}u^2 - u \right) \frac{du}{u} \\ &= \left(\frac{1}{2}u^2 - u \right) \log u - \int \left(\frac{1}{2}u - 1 \right) du \end{aligned}$$

$$\begin{aligned}
 &= \left(\frac{1}{2}u^2 - u \right) \log u - \frac{u^2}{4} + u \\
 &= \left[\frac{(x+1)^2}{2} - (x+1) \right] \log(x+1) - \frac{(x+1)^2}{4} + (x+1) \\
 &= \frac{(x+1)}{2} (x+1 - 2) \log(x+1) - \frac{(x+1)}{4} [(x+1) - 4] \\
 &= \frac{(x+1)(x-3)}{2} \log(x+1) - \frac{(x+1)(x-3)}{4}
 \end{aligned}$$

(d) $u = \log x \Rightarrow x = e^u \Rightarrow dx = e^u du$

$$\begin{aligned}
 \int \cos(\log x) dx &= \int e^u \cos u du \\
 &= e^u \cos u + \int e^u \sin u du = e^u (\cos u + \sin u) \\
 &\quad - \int e^u \sin u du \\
 \Rightarrow \int e^u \sin u du &= \frac{e^u}{2} (\cos u + \sin u) \\
 \Rightarrow \int \cos(\log x) dx &= \frac{x}{2} [\cos(\log x) + \sin(\log x)]
 \end{aligned}$$

(e) $\int_0^\pi e^{\omega t} \cdot \sin 2t dt = 2 \int_0^\pi e^{\omega t} \sin t \cos t dt$

$$\begin{aligned}
 u &= \omega t \Rightarrow du = \omega dt \quad \text{ou} \quad du = -\sin t dt \\
 &= 2 \int_{-2}^1 e^u u du = 2 \left[u e^u \Big|_{-1}^1 - \int_{-1}^1 e^u du \right] \\
 &= 2 (u - 1) e^u \Big|_{-1}^1 = -4 \bar{e}^{-1}
 \end{aligned}$$

$$\begin{aligned}
 \text{(J)} \quad u &= \log x \Rightarrow du = \frac{dx}{x} \\
 \int \arcsen \underline{\frac{\log x}{x}} dx &= \int \arcsen u du \\
 &= u \arcsen u - \int \frac{u}{\sqrt{1-u^2}} du \\
 &= u \arcsen u + \sqrt{1-u^2} \\
 &= \log x \cdot \arcsen(\log x) + \sqrt{1-(\log x)^2}
 \end{aligned}$$

Exercício 4. Encontre:

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

$$(b) \int \sin^4 x \, dx$$

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

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

$$= -\frac{\sin 2x}{2} + x - \int \sin^2 x \, dx$$

$$\Rightarrow \int \sin^2 x \, dx = \frac{x}{2} - \frac{1}{4} \sin 2x$$

$$(b) \int \sin^4 x \, dx = -\cos x \sin^3 x + 3 \int \cos^2 x \sin^2 x \, dx$$

$$= -\cos x \sin^3 x + 3 \int \sin^2 x \, dx - 3 \int \sin^4 x \, dx$$

$$= -\cos x \sin^3 x + \frac{3}{2} x - \frac{3}{4} \sin 2x$$

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

$$\Rightarrow \int \sin^4 x \, dx = -\frac{1}{4} \cos x \sin^3 x + \frac{3}{4} x - \frac{3}{16} \sin 2x$$

Exercício 5. Mostre as seguintes fórmulas de redução:

$$(a) \int (\log x)^n dx = x(\log x)^n - n \int (\log x)^{n-1} dx$$

$$(b) \int \cos^n x dx = \frac{1}{n} \cos^{n-1} x \sin x + \frac{n-1}{n} \int \cos^{n-2} x dx$$

$$(c) \int x^n e^x dx = x^n e^x - n \int x^{n-1} e^x dx$$

$$(d) \int \tan^n x dx = \frac{\tan^{n-1} x}{n-1} - \int \tan^{n-2} x dx$$

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

$$\begin{aligned} (a) \int \underbrace{(\log x)^n}_{u} dx &= \underbrace{x(\log x)^n}_{v} - n \int x(\log x)^{n-1} \cdot \frac{1}{x} dx \\ &= x(\log x)^n - n \int (\log x)^{n-1} dx \end{aligned}$$

$$(b) \int \cos^n x dx = \int \cos^{n-1} x \cdot \cos x dx = \cos^{n-1} x \sin x$$

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

$$+ (n-1) \int \cos^{n-2} x dx - (n-1) \int \cos^n x dx$$

$$\Rightarrow n \int \cos^n x dx = \cos^{n-1} x \sin x + (n-1) \int \cos^{n-2} x dx$$

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

$$(c) \int x^n \underbrace{e^x dx}_{dv} = x^n e^x - n \int x^{n-1} e^x dx$$

$$\begin{aligned}
 (d) \int \tan^n x dx &= \int \tan^{n-2} x \tan^2 x dx \\
 &= \int \tan^{n-2} x \cdot (\sec^2 - 1) dx \\
 &= \int \tan^{n-2} x \cdot \sec^2 x dx - \int \tan^{n-2} x dx \\
 &= \tan^{n-1} x - (n-2) \int \tan^{n-3} x \cdot \sec^2 x \tan x dx \\
 &\quad - \int \tan^{n-2} x dx \\
 &= \tan^{n-1} x - (n-2) \int \tan^{n-2} (1 + \tan^2 x) dx \\
 &\quad - \int \tan^{n-2} x dx \\
 &= \tan^{n-1} x - (n-1) \int \tan^{n-2} dx \\
 &\quad - (n-2) \int \tan^n x dx \\
 \Rightarrow (n-1) \int \tan^n x dx &= \tan^{n-1} x - (n-1) \int \tan^{n-2} dx \\
 \Rightarrow \int \tan^n x dx &= \frac{\tan^{n-1} x}{n-1} - \int \tan^{n-2} dx
 \end{aligned}$$

$$(e) \int \sec^n x dx = \int \sec^{n-2} x \sec^2 x dx$$

$$\begin{aligned}
 &= \sec^{n-2} x \cdot \tan x - (n-2) \int \sec^{n-3} x \cdot \sec x \tan x \cdot \tan x dx \\
 &= \sec^{n-2} x \cdot \tan x - (n-2) \int \sec^{n-2} x \cdot (\sec^2 x - 1) dx \\
 &= \sec^{n-2} x \cdot \tan x - (n-2) \int \sec^n x dx + (n-2) \int \sec^{n-2} x dx \\
 \Rightarrow & (n-1) \int \sec^n x dx = \sec^{n-2} x \cdot \tan x + (n-2) \int \sec^{n-2} x dx \\
 \Rightarrow & \int \sec^n x dx = \frac{\sec^{n-2} x \cdot \tan x}{n-1} + \frac{n-2}{n-1} \int \sec^{n-2} x dx
 \end{aligned}$$

Exercício 6. Mostre que se $n \in \mathbb{N}$ então $\int_0^1 (\log x)^n dx = (-1)^n n!$

Temos que

$$\begin{aligned} I_n &= \int_0^1 (\log x)^n dx = x(\log x)^n \Big|_0^1 - n \int_0^1 x(\log x)^{n-1} \cdot \frac{1}{x} dx \\ &= -n \int_0^1 (\log x)^{n-1} dx \end{aligned}$$

OU seja,

$$I_n = -n \cdot I_{n-1}$$

Portanto, a aplicação repetida dessa identidade resulta em

$$\begin{aligned} I_n &= (-1)^n n! I_0 \\ &= (-1)^n n! \cdot \int_0^1 dx \\ &= (-1)^n \cdot n! \end{aligned}$$

Exercício 7. Mostre que se $n \in \mathbb{N}$ então $\int_0^1 (1-x^2)^n dx = \frac{2^{2n}(n!)^2}{(2n+1)!}$

$$\begin{aligned}
 \int_0^1 (1-x^2)^n dx &= x(1-x^2)^n \Big|_0^1 + 2n \int_0^1 x^2(1-x^2)^{n-1} dx \\
 &= 2n \int x^2(1-x^2)^{n-1} dx \\
 &= \frac{2n}{3} x^3(1-x^2)^{n-1} \Big|_0^1 + \frac{2^2 n(n-1)}{3} \int_0^1 x^4(1-x^2)^{n-2} dx \\
 &= \frac{2^2 n(n-1)}{3} \int_0^1 x^4(1-x^2)^{n-2} dx \\
 &= \frac{2^2 n(n-1)}{3 \cdot 5} x^5(1-x^2)^{n-2} \Big|_0^1 + \frac{2^3 n(n-1)(n-2)}{3 \cdot 5} \int_0^1 x^6(1-x^2)^{n-3} dx \\
 &= \frac{2^3 n(n-1)(n-2)}{3 \cdot 5} \int_0^1 x^6(1-x^2)^{n-3} dx
 \end{aligned}$$

Se

$$\int_0^1 (1-x^2)^n dx = \frac{2^k n(n-1) \cdots (n-k+1)}{3 \cdot 5 \cdots (2k-1)} \int_0^1 x^{2k}(1-x^2)^{n-k} dx,$$

então

$$\begin{aligned}
 \int_0^1 (1-x^2)^n dx &= \frac{2^k n(n-1) \cdots (n-k+1)}{3 \cdot 5 \cdots (2k-1)(2k+1)} x^{2k+1}(1-x^2)^{n-k} \Big|_0^1 \\
 &\quad + \frac{2^k n(n-1) \cdots (n-k+1)(n-k)}{3 \cdot 5 \cdots (2k-1)(2k+1)} \int_0^1 x^{2(k+1)}(1-x^2)^{n-(k+1)} dx \\
 &= \frac{2^k n(n-1) \cdots (n-k+1)(n-k)}{3 \cdot 5 \cdots (2k-1)(2k+1)} \int_0^1 x^{2(k+1)}(1-x^2)^{n-(k+1)} dx
 \end{aligned}$$

Assim, repetindo a ideia para $k = 1, 2, 3, \dots, n$, chegamos em

$$\begin{aligned} \int_0^1 (1-x^2)^n dx &= \frac{2^n \cdot n!}{3 \cdot 5 \cdots (2n-1)} \int_0^1 x^{2n} dx \\ &= \frac{2^n \cdot n!}{3 \cdot 5 \cdots (2n-1)(2n+1)} x^{2n+1} \Big|_0^1 \\ &= \frac{2^n \cdot n!}{3 \cdot 5 \cdots (2n-1)(2n+1)} \end{aligned}$$

O denominador é o produto I_{n+1} dos $(n+1)$ primeiros ímpares. Note que

$$(2n+1)! = I_{n+1} \cdot 2 \cdot 4 \cdot 6 \cdots (2n) = I_{n+1} \cdot P_n$$

onde P_n é o produto dos n primeiros pares.

Temos

$$\begin{aligned} P_n &= \prod_{k=1}^n (2k) = 2^n \cdot n! \\ \Rightarrow I_{n+1} &= \frac{(2n+1)!}{2^n \cdot n!} \end{aligned}$$

Logo,

$$\int_0^1 (1-x^2)^n dx = \frac{2^n \cdot n!}{(2n+1)!} = \frac{2^{2n} \cdot (n!)^2}{(2n+1)!}$$

Exercício 8. Mostre que, para todo $n \in \mathbb{N}^*$, $\int e^{-x^2} x^{2n+1} dx$ pode ser expressa por meio de funções elementares.

$$\begin{aligned}\int e^{-x^2} x^{2n+1} dx &= -\frac{1}{2} \int -2x e^{-x^2} x^{2n} dx \\ &= -\frac{1}{2} e^{-x^2} x^{2n} + \frac{1}{2} \cdot 2n \int e^{-x^2} x^{2n-1} dx\end{aligned}$$

Daí seja, se

$$I_n = \int e^{-x^2} x^{2n+1} dx$$

então

$$I_n = -\frac{1}{2} x^{2n} e^{-x^2} + n I_{n-1}$$

Logo,

$$\begin{aligned}I_n &= \left[-\frac{1}{2} x^{2n} - \frac{n}{2} x^{2(n-1)} \right] e^{-x^2} + n(n-1) I_{n-2} \\ &= -\frac{1}{2} \left[x^{2n} + n x^{2(n-1)} + n(n-1) x^{2(n-2)} \right] e^{-x^2} + n(n-1)(n-2) I_{n-3}\end{aligned}$$

= ... =

$$= -\frac{1}{2} \sum_{k=0}^{n-1} \frac{n!}{(n-k)!} x^{2(n-k)} e^{-x^2} + n! I_0,$$

onde

$$I_0 = \int e^{-x^2} x dx = -\frac{1}{2} e^{-x^2}$$

Assim,

$$\int e^{-x^2} x^{2n+1} dx = -\frac{1}{2} \sum_{k=0}^n \frac{n!}{(n-k)!} x^{2(n-k)} e^{-x^2},$$

que é uma função elementar.

Exercício 9. Prove que

$$\int_0^x \left[\int_0^u f(t) dt \right] du = \int_0^x f(u)(x-u) du$$

$$\int_0^x \left(\underbrace{\int_0^u f(t) dt}_{F(u)} \right) du = \int_0^x F(u) du = -(x-u) F(u) \Big|_0^x$$

$$+ \int_0^x (x-u) F'(u) du = \int_0^x (x-u) f(u) du,$$

onde na última igualdade usamos o teorema fundamental do cálculo

$$F'(u) = \frac{d}{du} \int_0^u f(t) dt = f(u)$$

e o fato de que

$$F(0) = \int_0^0 f(t) dt = 0.$$

Exercício 10. Prove que

$$\binom{n}{k} = \left[(n+1) \int_0^1 x^k (1-x)^{n-k} dx \right]^{-1}$$

Temos que

$$\int_0^1 (1-x)^n dx = -\frac{(1-x)^{n+1}}{n+1} \Big|_0^1 = \frac{1}{n+1}$$

Por outro lado,

$$\begin{aligned} \int_0^1 (1-x)^n dx &= x(1-x)^n \Big|_0^1 + n \int_0^1 x(1-x)^{n-1} dx \\ &= n \int_0^1 x(1-x)^{n-1} dx \\ &= \frac{n}{2} x^2 (1-x)^{n-1} \Big|_0^1 + \frac{n(n-1)}{2} \int_0^1 x^2 (1-x)^{n-2} dx \\ &= \frac{n(n-1)}{2} \int_0^1 x^2 (1-x)^{n-2} dx \\ &= \frac{n(n-1)(n-2)}{2 \cdot 3} x^3 (1-x)^{n-2} \Big|_0^1 + \frac{n(n-1)(n-2)}{2 \cdot 3} \int_0^1 x^3 (1-x)^{n-3} dx \\ &= \frac{n(n-1)(n-2)}{2 \cdot 3} \int_0^1 x^3 (1-x)^{n-3} dx \\ &= \dots = \\ &= \frac{n!}{(n-k)! k!} \int_0^1 x^k (1-x)^{n-k} dx \end{aligned}$$

Logo,

$$\binom{n}{k} \int_0^1 x^k (1-x)^{n-k} dx = \frac{1}{n+1}$$
$$\Rightarrow \binom{n}{k} = \left[(n+1) \int_0^1 x^k (1-x)^{n-k} dx \right]^{-1}$$

INTEGRAL: Integrais Trigonométricas

Exercício 1. Calcule:

- | | | |
|--|--|---|
| (a) $\int \sin^3 x \cos^2 x dx$ | (b) $\int_0^{\pi/2} \sin^7 \theta \cos^5 \theta d\theta$ | (c) $\int_0^{\pi/2} \cos^2 \theta d\theta$ |
| (d) $\int_0^\pi \cos^4(2t) dt$ | (e) $\int_0^{\pi/2} \sin^2 x \cos^2 x dx$ | (f) $\int \sqrt{\cos \theta} \sin^3 \theta d\theta$ |
| (g) $\int \cot x \cos^2 x dx$ | (h) $\int \sin^2 x \sin 2x dx$ | (i) $\int t \sin^2 t dt$ |
| (j) $\int \tan x \sec^3 x dx$ | (k) $\int \tan^2 x dx$ | (l) $\int \tan^4 x \sec^6 x dx$ |
| (m) $\int \tan^3 x \sec x dx$ | (n) $\int \tan^5 x dx$ | (o) $\int x \sec x \tan x dx$ |
| (p) $\int_{\pi/6}^{\pi/4} \cot^2 x dx$ | (q) $\int \frac{\sin^3 \sqrt{x}}{\sqrt{x}} dx$ | (r) $\int x \sin^3 x dx$ |
| (s) $\int_0^{\pi/2} (2 - \sin \theta)^2 d\theta$ | (t) $\int \frac{\sin(1/t)}{t^2} dt$ | (u) $\int \cos \theta \cos^5(\sin \theta) d\theta$ |

$$\begin{aligned}
 \text{(a)} \quad & \int \sin^3 x \cos^2 x dx = \int (1 - \cos^2 x) \cos^2 x \sin x dx \\
 &= \int \cos^2 x \sin x - \cos^4 x \sin x dx \\
 &= -\frac{\cos^3 x}{3} + \frac{\cos^5 x}{5}
 \end{aligned}$$

$$\begin{aligned}
 \text{(b)} \quad & \int_0^{\pi/2} \sin^7 \theta \cos^5 \theta d\theta = \int_0^{\pi/2} \sin^3 \theta (1 - \sin^2 \theta)^2 \cos \theta d\theta \\
 &= \int_0^{\pi/2} (\sin^7 \theta - 2 \sin^9 \theta + \sin^{11} \theta) \cos \theta d\theta \\
 &= \left. \frac{\sin^8 \theta}{8} - \frac{2}{10} \sin^{10} \theta + \frac{\sin^{12} \theta}{12} \right|_0^{\pi/2} \\
 &= \frac{1}{8} - \frac{1}{5} + \frac{1}{12} = \frac{15 - 24 + 10}{120} = \frac{1}{120}
 \end{aligned}$$

$$(c) \int_0^{\pi/2} \cos^2 \theta \, d\theta = \int_0^{\pi/2} \frac{1 + \cos 2\theta}{2} \, d\theta$$

$$= \left. \frac{\theta}{2} + \frac{\sin 2\theta}{4} \right|_0^{\pi/2} = \frac{\pi}{4}$$

$$(d) \int_0^{\pi} \cos^4 2t \, dt = \int_0^{\pi} \left(\frac{1 + \cos 4t}{2} \right)^2 \, dt$$

$$= \int_0^{\pi} \frac{1 + 2\cos 4t + \cos^2 4t}{2} \, dt$$

$$= \int_0^{\pi} \frac{1}{2} + \cos 4t + \frac{1 + \cos 8t}{4} \, dt$$

$$= \left. \frac{3}{4}t + \frac{\sin 4t}{4} + \frac{\sin 8t}{32} \right|_0^{\pi} = \frac{3\pi}{4}$$

$$(e) \int_0^{\pi/2} \sin^2 x \cos^2 x \, dx = \int_0^{\pi/2} \left(\frac{\sin 2x}{2} \right)^2 \, dx$$

$$= \frac{1}{4} \int_0^{\pi/2} \frac{1 - \cos 4x}{2} \, dx$$

$$= \left. \frac{x}{8} - \frac{\sin 4x}{32} \right|_0^{\pi/2} = \frac{\pi}{16}$$

$$(f) \int \sqrt{\cos \theta} \sin^3 \theta \, d\theta = \int \sqrt{\cos \theta} (\omega - \cos^2 \theta) \sin \theta \, d\theta$$

$$= \int (\cos^{1/2} \theta - \cos^{5/2} \theta) \sin \theta \, d\theta$$

$$= \frac{2}{7} \cos^{\frac{7}{2}} \theta - \frac{2}{3} \cos^{\frac{3}{2}} \theta$$

$$\begin{aligned}
 (\text{g}) \quad & \int \cot x \cos^2 x \, dx = \int \frac{\cos x}{\sin x} (1 - \sin^2 x) \, dx \\
 & = \int \frac{\cos x}{\sin x} \, dx - \int \sin x \cos x \, dx \\
 & = \log |\sin x| - \frac{1}{2} \sin^2 x
 \end{aligned}$$

$$\begin{aligned}
 (\text{h}) \quad & \int \sin^2 x \sin 2x \, dx = \int 2 \sin^3 x \cos x \, dx \\
 & = \frac{1}{2} \sin^4 x
 \end{aligned}$$

$$\begin{aligned}
 (\text{i}) \quad & \int t \sin^2 b \, dt = \int t \left(\frac{1 - \cos 2t}{2} \right) \, dt \\
 & = \frac{t^2}{4} - \frac{1}{2} \int t \cos 2t \, dt \\
 & = \frac{t^2}{4} - \frac{1}{2} \frac{t \sin 2t}{2} + \frac{1}{4} \int \sin 2t \, dt \\
 & = \frac{t^2}{4} - \frac{t \sin 2t}{4} - \frac{\cos 2t}{8}
 \end{aligned}$$

$$(j) \int \tan x \sec^3 x \, dx = \int \sec^2 x \cdot \sec x \tan x \, dx \\ = \frac{1}{3} \sec^3 x$$

$$(k) \int \tan^2 x \, dx = \int \sec^{2n-1} x \, dx \\ = \tan x - x$$

$$(l) \int \tan^4 x \sec^6 x \, dx \\ = \int \tan^4 x (1 + \tan^2 x)^2 \sec^2 x \, dx \\ = \int (\tan^4 x + 2 \tan^6 x + \tan^8 x) \sec^2 x \, dx \\ = \frac{1}{5} \tan^5 x + \frac{2}{7} \tan^7 x + \frac{1}{9} \tan^9 x$$

$$(m) \int \tan^3 x \sec x \, dx = \int (\sec^2 x - 1) \tan x \sec x \, dx \\ = \int \sec^2 x \cdot \tan x \sec x \, dx - \int \tan x \sec x \, dx \\ = \frac{1}{3} \sec^3 x - \sec x$$

$$\begin{aligned}
 (h) \int \tan^5 x \, dx &= \int \tan x \cdot (\sec^2 x - 1)^3 \, dx \\
 &= \int \tan x (\sec^4 x - 2\sec^2 x + 1) \, dx \\
 &= \int (\sec^3 x - 2\sec x) \sec x \tan x \, dx + \int \frac{\sec x}{\cos x} \, dx \\
 &= \frac{\sec^4 x}{4} - \sec^2 x - \log |\cos x|
 \end{aligned}$$

$$\begin{aligned}
 (o) \int x \sec x \tan x \, dx &= x \sec^2 x - \int \sec^2 x \, dx \\
 &= x \sec^2 x - \tan x
 \end{aligned}$$

$$\begin{aligned}
 (p) \int_{\pi/6}^{\pi/4} \cot^2 x \, dx &= \int_{\pi/6}^{\pi/4} \csc x \sec^2 x - 1 \, dx \\
 &= -\cot x - x \Big|_{\pi/6}^{\pi/4} \\
 &= \frac{\pi}{6} + \sqrt{3} - 1 - \frac{\pi}{4} = \sqrt{3} - 1 - \frac{\pi}{12}
 \end{aligned}$$

$$(q) u = \sqrt{x} \Rightarrow z \, du = \frac{dx}{2\sqrt{x}}$$

$$\int \frac{\sin^3 \sqrt{x}}{\sqrt{x}} \, dx = \frac{1}{2} \int \sin^3 u \, du$$

$$\begin{aligned}
 &= \frac{1}{2} \int (1 - \cos^2 u) \sin u \, du \\
 &= \frac{1}{2} \left(\frac{\cos^3 u}{3} - \cos u \right) = \frac{1}{2} \left(\frac{\cos^3 5x}{3} - \cos 5x \right)
 \end{aligned}$$

$$\begin{aligned}
 (\text{r}) \quad \int x \sin^3 x \, dx &= \int x (1 - \cos^2 x) \sin x \, dx \\
 &= x \left(\frac{\cos^3 x}{3} - \cos x \right) - \int \frac{1}{3} \cos^3 x - \cos x \, dx \\
 &= x \left(\frac{1}{3} \cos^3 x - \cos x \right) - \frac{1}{3} \int (1 - \sin^2 x) \cos x \, dx \\
 &\quad + \sin x \\
 &= x \left(\frac{1}{3} \cos^3 x - \cos x \right) - \frac{1}{3} \left(\sin x - \frac{\sin^3 x}{3} \right) \\
 &\quad + \sin x
 \end{aligned}$$

$$\begin{aligned}
 (\text{s}) \quad \int_0^{\pi/2} (2 - \sin \theta)^2 \, d\theta &= \int_0^{\pi/2} 4 - 4 \sin \theta + \sin^2 \theta \, d\theta \\
 &= \int_0^{\pi/2} 4 - 4 \sin \theta + \frac{1 - \cos 2\theta}{2} \, d\theta \\
 &= \frac{9}{2} \theta + 2 \cos \theta - \frac{\sin 2\theta}{4} \Big|_0^{\pi/2} \\
 &= \frac{9\pi}{4} - 2
 \end{aligned}$$

$$(t) \int \frac{\sin(yt)}{t^2} dt = \cos(yt)$$

$$(u) u = \text{sen}\theta \Rightarrow du = \text{cos}\theta d\theta$$

$$\begin{aligned} \int \cos^5(\text{sen}\theta) \cos\theta d\theta &= \int \cos^5 u du \\ &= \int (1 - \text{sen}^2 u)^2 \cos u du \\ &= \int (1 - 2\text{sen}^2 u + \text{sen}^4 u) \cos u du \\ &= \frac{1}{5} \text{sen}^5 u - \frac{2}{3} \text{sen}^3 u + \text{sen} u \\ &= \frac{1}{5} \text{sen}^5(\text{sen}\theta) - \frac{2}{3} \text{sen}^3(\text{sen}\theta) + \text{sen}(\text{sen}\theta) \end{aligned}$$

Exercício 2. Calcule

- | | | |
|---|--|--|
| (a) $\int \frac{\sin t}{\cos^3 t} dt$ | (b) $\int \csc^4 x \cot^6 x dx$ | (c) $\int_{\pi/4}^{\pi/2} \csc^4 \theta \cot^4 \theta d\theta$ |
| (d) $\int \sin 8x \cos 5x dx$ | (e) $\int \sin 2\theta \sin 6\theta d\theta$ | (f) $\int_0^{\pi/6} \sqrt{1 + \cos 2x} dx$ |
| (g) $\int \frac{1 - \tan^2 x}{\sec^2 x} dx$ | (h) $\int \frac{dx}{\cos x - 1}$ | (i) $\int x \sin^2(x^2) dx$ |
| (j) $\int \sin 3x \sin 6x dx$ | (k) $\int \sec^4(x/2) dx$ | (l) $\int \frac{\cos x + \sin x}{\sin 2x} dx$ |

$$(a) \int \frac{\sin t}{\cos^3 t} dt = \frac{1}{2} \frac{1}{\cos^2 t}$$

$$(b) \left\{ \begin{array}{l} \cot^2 x + 1 = \csc^2 x \\ \frac{d}{dx} \cot x = -\csc^2 x \end{array} \right.$$

$$\begin{aligned} & \int \csc^4 x \cot^6 x dx \\ &= \int (1 - \cot^2 x) \cot^6 x \cdot -\csc^2 x dx \\ &= \int (\cot^8 x - \cot^6 x) (-\csc^2 x) dx \\ &= \frac{1}{9} \cot^9 x - \frac{1}{7} \cot^7 x \end{aligned}$$

$$\begin{aligned} (c) & \int_{\pi/4}^{\pi/2} \csc^4 \theta \cot^4 \theta d\theta \\ &= \int_{\pi/4}^{\pi/2} (1 - \cot^2 \theta) \cot^4 \theta \csc^2 \theta d\theta \end{aligned}$$

$$\begin{aligned}
 &= \int_{\pi/4}^{\pi/2} (\omega t^6 \theta - \omega t^5 \theta) (-\csc^2 \theta) d\theta \\
 &= \left. \frac{1}{7} \omega t^7 \theta - \frac{1}{5} \omega t^5 \theta \right|_{\pi/4}^{\pi/2} = \frac{1}{5} - \frac{1}{7} = \frac{2}{35}
 \end{aligned}$$

(d)

$$\sin[(m+n)x] = \sin mx \cdot \cos nx + \sin nx \cdot \cos mx$$

$$\sin[(m-n)x] = \sin mx \cdot \cos nx - \sin nx \cdot \cos mx$$

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

$$\int \sin 8x \cos 5x dx = \frac{1}{2} \int \sin 13x + \sin 3x dx$$

$$= -\frac{\cos 13x}{26} - \frac{\cos 3x}{6}$$

$$(c) \cos[(m+n)x] = \cos mx \cdot \cos nx - \sin mx \cdot \sin nx$$

$$\cos[(m-n)x] = \cos mx \cdot \cos nx + \sin mx \cdot \sin nx$$

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

$$\int \sin 2\theta \sin 6\theta d\theta = \int \frac{\cos(-4\theta) - \cos 8\theta}{2} d\theta$$

$$= \int \frac{\cos 4\theta - \cos 8\theta}{2} d\theta = \frac{\sin 4\theta}{8} - \frac{\sin 8\theta}{16}$$

$$(f) \quad 2\cos^2 x - 1 = \cos^2 x - \sin^2 x = \cos 2x \\ \Rightarrow \cos 2x + 1 = 2\cos^2 x$$

$$\int \sqrt{1 + \cos 2x} \, dx = \int \sqrt{2} \cos x \, dx = \sqrt{2} \sin x$$

$$(g) \quad \int \frac{1 - \tan^2 x}{\sec^2 x} \, dx = \int \frac{2 - \sec^2 x}{\sec^2 x} \, dx \\ = 2 \int \cos^2 x - 1 \, dx = 2 \int \frac{1 + \cos 2x}{2} - 1 \, dx \\ = \int \cos 2x - 1 \, dx = \frac{1}{2} \sin 2x - x$$

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

$$\int \frac{dx}{\cos x - 1} = \int \frac{-1}{2 \cdot \sin^2 \frac{x}{2}} \, dx = \int -\csc \frac{x}{2} \, dx \\ = -\cot \frac{x}{2}$$

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

$$(j) \cos[(m+n)x] = \cos mx \cdot \cosh nx - \sin mx \cdot \sinh nx$$

$$\cos[(m-n)x] = \cos mx \cdot \cosh nx + \sin mx \cdot \sinh nx$$

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

$$\int \sin 3x \sin 6x \, dx = \frac{1}{2} \int \cos 3x - \cos 9x \, dx$$

$$= \frac{1}{2} \left(\frac{1}{3} \sin 3x - \frac{1}{9} \sin 9x \right)$$

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

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

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

$$= \frac{1}{2} \int \csc x + \sec x \, dx$$

$$\left\{ \begin{array}{l} \frac{d}{dx} \csc x = -\cot x \csc x \\ \frac{d}{dx} \cot x = -\operatorname{cosec}^2 x \end{array} \right.$$

$$\begin{aligned}
 &= -\frac{1}{2} \int \frac{\csc x (-\cot x - \csc x)}{\csc x + \cot x} dx \\
 &\quad + \frac{1}{2} \int \frac{\sec x (\tan x + \sec x)}{\sec x + \tan x} dx \\
 &= \frac{1}{2} \log \left| \frac{\sec x + \tan x}{\csc x + \cot x} \right|
 \end{aligned}$$

Exercício 3. Mostre que se $m, n \in \mathbb{N}$ então

$$\int_{-\pi}^{\pi} \sin mx \sin nx dx = \begin{cases} 0 & \text{se } m \neq n \\ \pi & \text{se } m = n \end{cases}$$

$$\cos[(m+n)x] = \cos mx \cdot \cos nx - \sin mx \cdot \sin nx$$

$$\cos[(m-n)x] = \cos mx \cdot \cos nx + \sin mx \cdot \sin nx$$

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

Dai,

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

Se $m \neq n$,

$$\int_{-\pi}^{\pi} \sin mx \sin nx dx = \frac{1}{2} \left\{ \frac{\sin[(m-n)x]}{m-n} - \frac{\sin[(m+n)x]}{m+n} \right\} \Big|_{-\pi}^{\pi} = 0$$

Se $m = n$,

$$\begin{aligned} \int_{-\pi}^{\pi} \sin mx \sin nx dx &= \int_{-\pi}^{\pi} \frac{1 - \cos[(m+n)x]}{2} dx \\ &= \frac{1}{2} \left\{ x - \frac{\sin[(m+n)x]}{m+n} \right\} \Big|_{-\pi}^{\pi} = \pi \end{aligned}$$

Exercício 4. Uma série finita de Fourier é dada pela soma

$$\begin{aligned} F(x) &= \sum_{n=1}^N a_n \sin nx \\ &= a_1 \sin x + a_2 \sin 2x + \dots + a_N \sin Nx \end{aligned}$$

Mostre que o n -ésimo coeficiente a_n é dado pela fórmula

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} F(x) \sin nx \, dx$$

Temos que, usando o exercício anterior,

$$\begin{aligned} \frac{1}{\pi} \int_{-\pi}^{\pi} F(x) \sin nx \, dx &= \sum_{m=1}^N \frac{a_m}{\pi} \int_{-\pi}^{\pi} \sin mx \sin nx \, dx \\ &= \frac{a_n}{\pi} \cdot \pi = a_n. \end{aligned}$$

Exercício 5. Mostre que, para todo $\alpha \in \mathbb{R}$

$$\int_0^{\pi/2} \frac{\sin^\alpha x}{\sin^\alpha x + \cos^\alpha x} dx = \frac{\pi}{4}$$

(Sugestão: mostre primeiro que $\int_0^a f(x) dx = \int_0^a f(a-x) dx$ para toda função contínua $f(x)$)

Vejamos primeiro que, se f contínua,

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

$$u = a-x \Rightarrow x = a-u \Rightarrow dx = -du$$

$$\int_0^a f(x) dx = \int_a^0 f(a-u) (-1) du = \int_0^a f(a-u) du$$

Assim,

$$I = \int_0^{\pi/2} \frac{\sin^\alpha x}{\sin^\alpha x + \cos^\alpha x} dx = \int_0^{\pi/2} \frac{\sin^\alpha(\pi/2-x)}{\sin^\alpha(\pi/2-x) + \cos^\alpha(\pi/2-x)} dx$$

Lembre que

$$\sin\left(\frac{\pi}{2}-x\right) = \cos x, \quad \cos\left(\frac{\pi}{2}-x\right) = \sin x$$

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

Logo,

$$2I = \int_0^{\pi/2} \frac{\sin^\alpha x + \cos^\alpha x}{\sin^\alpha x + \cos^\alpha x} dx = \frac{\pi}{2} \Rightarrow I = \frac{\pi}{4}$$

INTEGRAL: Substituição Trigonométrica e Hiperbólica

Exercício 1. Calcule a integral usando a substituição trigonométrica indicada:

- (a) $\int \frac{1}{x^2\sqrt{x^2-9}} dx, \quad x = 3 \sec \theta$ (b) $\int x^3\sqrt{9-x^2} dx, \quad x = 3 \sen \theta$
 (c) $\int \frac{x^3}{\sqrt{x^2+9}} dx, \quad x = 3 \tan \theta$

$$(a) \quad x = 3 \sec \theta \Rightarrow dx = 3 \sec \theta \tan \theta d\theta$$

$$\begin{aligned} \int \frac{dx}{x^2\sqrt{x^2-9}} &= \int \frac{\cancel{3 \sec \theta \tan \theta}}{9 \sec^2 \theta \cdot \cancel{3 \tan \theta}} d\theta \\ &= \frac{1}{9} \int \cos \theta d\theta = \frac{1}{9} \sen \theta \end{aligned}$$

$$(b) \quad x = 3 \sen \theta \Rightarrow dx = 3 \cos \theta d\theta$$

$$\int x^3\sqrt{9-x^2} dx = \int 3^3 \cdot \sen^3 \theta \cdot 3^2 \cos^2 \theta d\theta$$

$$= 3^5 \int (1 - \cos^2 \theta) \cdot \cos^2 \theta \cdot \sen \theta d\theta$$

$$u = \cos \theta \Rightarrow du = -\sen \theta d\theta$$

$$= 3^5 \int (u^2 - 1) u^2 du = 3^5 \left(\frac{u^5}{5} - \frac{u^3}{3} \right)$$

$$x = 3 \sen \theta \Rightarrow u = \cos \theta = \frac{\sqrt{9-x^2}}{3}$$

Logo,

$$\int x^3\sqrt{9-x^2} dx = 3^5 \left[\frac{(9-x^2)^{5/2}}{5 \cdot 3^5} - \frac{(9-x^2)^{3/2}}{3^4} \right]$$

$$= \frac{(9-x^2)^{5/2}}{5} - 3(9-x^2)^{3/2}$$

$$\begin{aligned}
 (C) \quad x = 3 \tan \theta &\Rightarrow dx = 3 \sec^2 \theta d\theta \\
 \int \frac{x^3}{\sqrt{x^2+9}} dx &= \int \frac{3^3 \cdot \tan^3 \theta \sec^2 \theta}{3 \cdot \sec \theta} d\theta \\
 &= 27 \int (\sec^2 \theta - 1) \cdot \tan \theta \sec \theta d\theta \\
 u = \sec \theta &\Rightarrow du = \tan \theta \sec \theta d\theta \\
 &= 27 \int (u^2 - 1) du = 27 \left(\frac{u^3}{3} - u \right) \\
 \frac{x}{3} = \tan \theta &\Rightarrow u = \sec \theta = \sqrt{\frac{9+x^2}{3}} \\
 &= 27 \cdot \left[\frac{(x^2+9)^{3/2}}{81} - \frac{(x^2+9)^{1/2}}{3} \right] \\
 &= \frac{(x^2+9)^{3/2}}{3} - 9(x^2+9)^{1/2}
 \end{aligned}$$

Exercício 2. Calcule:

- | | | |
|---|--|---|
| (a) $\int \frac{x^2}{\sqrt{9-x^2}} dx$ | (b) $\int \frac{\sqrt{x^2-1}}{x^4} dx$ | (c) $\int_0^a \frac{dx}{(a^2+x^2)^{3/2}}$ |
| (d) $\int_2^3 \frac{dx}{(x^2-1)^{3/2}} dx$ | (e) $\int_0^{1/2} x\sqrt{1-4x^2} dx$ | (f) $\int \frac{\sqrt{x^2-9}}{x^3} dx$ |
| (g) $\int_0^a x^2\sqrt{a^2-x^2} dx$ | (h) $\int \frac{x}{\sqrt{x^2-7}} dx$ | (i) $\int \frac{dx}{[(ax)^2-b^2]^{3/2}}$ |
| (j) $\int_{\sqrt{2}/3}^{2/3} \frac{dx}{x^5\sqrt{9x^2-1}}$ | (k) $\int_0^2 \frac{dt}{\sqrt{4+t^2}}$ | (l) $\int_0^1 \frac{dx}{(x^2+1)^2}$ |
| (m) $\int \frac{\sqrt{1+x^2}}{x} dx$ | (n) $\int \frac{dx}{\sqrt{x^2+2x+5}}$ | (o) $\int_0^1 \sqrt{x-x^2} dx$ |
| (p) $\int \frac{x^2+1}{(x^2-2x+2)^2} dx$ | (q) $\int x\sqrt{1-x^4} dx$ | (r) $\int \frac{dx}{x^4\sqrt{x^2-2}}$ |
| (s) $\int_0^1 x\sqrt{2-\sqrt{1-x^2}} dx$ | | |

$$(a) x = 3 \operatorname{sen} \theta \Rightarrow dx = 3 \cos \theta d\theta$$

$$\int \frac{x^2}{\sqrt{9-x^2}} dx = \int \frac{\cancel{3^2} \operatorname{sen}^2 \theta \cos \theta}{\cancel{3} \cos \theta} d\theta$$

$$\cos 2\theta = \cos^2 \theta - \operatorname{sen}^2 \theta = 1 - 2\operatorname{sen}^2 \theta \Rightarrow \operatorname{sen}^2 \theta = \frac{1 - \cos 2\theta}{2}$$

$$= \frac{3}{2} \int 1 - \cos 2\theta d\theta = \frac{3}{2} \left(\theta - \frac{\operatorname{sen} 2\theta}{2} \right)$$

$$= \frac{3}{2}\theta - \frac{3}{2} \operatorname{sen} \theta \sqrt{1 - \operatorname{sen}^2 \theta}$$

$$= \frac{3}{2} \arcsen \frac{x}{3} - \frac{3}{2} \frac{x}{3} \cdot \frac{\sqrt{9-x^2}}{3}$$

$$= \frac{3}{2} \arcsen \frac{x}{3} - \frac{x}{6} \sqrt{9-x^2}$$

$$(b) \quad x = \sec \theta \Rightarrow dx = \sec \theta \tan \theta \, d\theta$$

$$\begin{aligned} \int \frac{\sqrt{x^2-1}}{x^4} dx &= \int \frac{\tan^2 \theta \sec \theta}{\sec^4 \theta} d\theta \\ &= \int \frac{\sin^2 \theta}{\cos^3 \theta} \cdot \cos \theta \, d\theta = \frac{1}{3} \sin^3 \theta \\ &= \frac{1}{3} (1 - \cos^2 \theta)^{3/2} = \frac{1}{3} \left(1 - \frac{1}{x^2}\right)^{3/2} \\ &= \frac{(x^2-1)^{3/2}}{3x^3} \end{aligned}$$

$$(c) \quad x = a \tan \theta \Rightarrow dx = a \sec^2 \theta \, d\theta$$

$$\begin{aligned} \int_0^a \frac{dx}{(a^2+x^2)^{3/2}} &= \int_0^{\pi/4} \frac{a \sec^2 \theta \, d\theta}{a^3 \sec^3 \theta} = \frac{1}{a^2} \int_0^{\pi/4} \cos \theta \, d\theta \\ &= \frac{1}{a^2} \sin \theta \Big|_0^{\pi/4} = \frac{1}{\sqrt{2}a^2} \end{aligned}$$

$$(d) \quad x = \sec \theta \Rightarrow dx = \sec \theta \tan \theta \, d\theta$$

$$\begin{aligned} \int_2^3 \frac{dx}{(x^2-1)^{3/2}} &= \int_{\text{arcsec } 2}^{\text{arcsec } 3} \frac{\sec \theta \tan \theta}{\tan^2 \theta} \, d\theta \\ &= \int_{\text{arcsec } 2}^{\text{arcsec } 3} \frac{\cos \theta}{\sin^2 \theta} \cdot \frac{1}{\cos \theta} \, d\theta = -\frac{1}{\sin \theta} \Big|_{\text{arcsec } 2}^{\text{arcsec } 3} \end{aligned}$$

$$\theta = \arccos x \Rightarrow \sec \theta = \frac{1}{\cos \theta} = x$$

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

Logo,

$$\int_2^3 \frac{dx}{(x^2 - 1)^{3/2}} = \left. \frac{x}{\sqrt{x^2 - 1}} \right|_2^3 = 2 - \frac{3}{2\sqrt{2}}$$

$$(e) \int_0^{V_2} x \sqrt{1 - 4x^2} dx = -\frac{1}{8} \cdot \frac{2}{3} \cdot (1 - 4x^2)^{3/2} \Big|_0^{V_2} \\ = \frac{1}{12}$$

$$(f) x = 3 \sec \theta \Rightarrow dx = 3 \sec \theta \tan \theta d\theta$$

$$\int \frac{\sqrt{x^2 - 9}}{x^3} dx = \int \frac{3 \tan^2 \theta \sec \theta}{3^3 \cdot \sec^3 \theta} d\theta$$

$$= \frac{1}{3} \int \frac{\sec^2 \theta}{\sec^3 \theta} \cancel{\cos^2 \theta} d\theta$$

$$= \frac{1}{3} \int \frac{1 - \cos 2\theta}{2} d\theta = \frac{1}{3} \left(\frac{\theta}{2} - \frac{1}{4} \sin 2\theta \right)$$

$$= \frac{\theta}{6} - \frac{1}{6} \sqrt{1 - \cos^2 \theta} \cdot \cos \theta$$

$$x = \frac{3}{\cos \theta} \Rightarrow \cos \theta = \frac{3}{x} \Rightarrow \theta = \arccos \frac{3}{x}$$

$$= \frac{1}{6} \arccos \frac{3}{x} - \frac{1}{6} \sqrt{\frac{x^2-9}{x}} \cdot \frac{3}{x}$$

$$= \frac{1}{6} \arccos \frac{3}{x} - \frac{1}{2} \sqrt{\frac{x^2-9}{x^2}}$$

(g) $x = a \operatorname{sen} \theta \Rightarrow dx = a \cos \theta d\theta$

$$\int_0^a x^2 \sqrt{a^2 - x^2} dx = \int_0^{\pi/2} a^2 \operatorname{sen}^2 \theta \cdot a^2 \cos^2 \theta d\theta$$

$$= a^4 \int_0^{\pi/2} \frac{\operatorname{sen}^2 2\theta}{4} d\theta$$

$$\cos^2 u - \operatorname{sen}^2 u = 1 - 2 \operatorname{sen}^2 u = \cos 2u$$

$$\Rightarrow \operatorname{sen}^2 u = \frac{1 - \cos 2u}{2}$$

$$= \frac{a^4}{8} \int_0^{\pi/2} (1 - \cos 4\theta) d\theta = \frac{a^4}{8} \left(\theta - \frac{\operatorname{sen} 4\theta}{4} \right) \Big|_0^{\pi/2}$$

$$= \frac{a^4}{8} \cdot \frac{\pi}{2} = \frac{\pi a^4}{16}$$

(h) $\int \frac{x}{\sqrt{x^2-7}} dx = \sqrt{x^2-7}$

(i) $ax = b \sec \theta \Rightarrow dx = \frac{b}{a} \tan \theta \sec \theta d\theta$

$$\begin{aligned}
 \int \frac{dx}{[(ax)^2 - b^2]^{3/2}} &= \int \frac{\cancel{b} + \cancel{a} \sec \theta}{ab^2 \tan^2 \theta} d\theta \\
 &= \frac{1}{ab^2} \int \frac{\cos^2 \theta}{\sin^2 \theta} \frac{d\theta}{\cos \theta} = -\frac{1}{ab^2} \cdot \frac{1}{\sin \theta} \\
 &= -\frac{1}{ab^2} \cdot \frac{1}{\sqrt{1 - \cos^2 \theta}} \\
 \text{az} = b \sec \theta &= \frac{b}{\cos \theta} \Rightarrow \cos \theta = \frac{b}{az} \\
 &= -\frac{1}{ab^2} \cdot \frac{az}{\sqrt{(az)^2 - b^2}} = \frac{-z}{b^2 \sqrt{(az)^2 - b^2}}
 \end{aligned}$$

(j) $3x = \sec \theta \Rightarrow dx = \frac{1}{3} \sec \theta \tan \theta d\theta$
 $\frac{1}{\cos \theta} = 3x \Rightarrow \cos \theta = 1/3x$

$$\int_{\sqrt{2}/3}^{2/3} \frac{dx}{x^5 \sqrt{9x^2 - 1}} = \int_{\pi/4}^{\pi/3} \frac{3^{-1} \sec \theta \tan \theta}{3^{-5} \sec^4 \theta \tan \theta} d\theta = \int_{\pi/4}^{\pi/3} 3^4 \cdot \cos^4 \theta d\theta$$

$$\begin{aligned}
 2\cos^2 \theta - 1 &= \cos^2 \theta - \sin^2 \theta = \cos 2\theta \\
 \Rightarrow \cos^2 \theta &= \frac{1 + \cos 2\theta}{2}
 \end{aligned}$$

$$= 3^4 \int_{\pi/4}^{\pi/3} \left(\frac{1 + \cos 2\theta}{2^2} \right)^2 d\theta = \frac{3^4}{2^2} \int_{\pi/4}^{\pi/3} 1 + 2\cos 2\theta + \cos^2 2\theta d\theta$$

$$\begin{aligned}
 &= \frac{3^4}{2^2} \int_{\pi/4}^{\pi/3} 1 + 2\cos 2\theta + \frac{1 + \cos 4\theta}{2} d\theta \\
 &= \frac{3^4}{2^2} \left[\theta + \sin 2\theta + \frac{\theta}{2} + \frac{1}{8} \sin 4\theta \right] \Big|_{\pi/4}^{\pi/3} \\
 &= \frac{3^4}{2^2} \left[\frac{3}{2} \left(\frac{\pi}{3} - \frac{\pi}{4} \right) + \frac{\sqrt{3}}{2} - 1 + \frac{1}{8} \left(-\frac{\sqrt{3}}{2} \right) \right] \\
 &= \frac{3^4}{2^2} \left[\cancel{\frac{3}{2}} \cdot \frac{\pi}{8} + \frac{7}{8} \frac{\sqrt{3}}{2} - 1 \right] \\
 &= \frac{3^4}{2^2} \cdot \left(\frac{\pi}{8} + \frac{7\sqrt{3}}{16} - 1 \right)
 \end{aligned}$$

(k) $t = 2\tan \theta \Rightarrow dt = 2\sec^2 \theta d\theta$

$$\int_0^2 \frac{dt}{\sqrt{4+t^2}} = \int_0^{\pi/4} \frac{2\sec^2 \theta}{2\sec \theta} d\theta$$

$$\begin{aligned}
 &= \int_0^{\pi/4} \frac{\sec \theta (\sec \theta + \tan \theta)}{\tan \theta + \sec \theta} d\theta = \log(\sec \theta + \tan \theta) \Big|_0^{\pi/4} \\
 &= \log(\sqrt{2} + 1)
 \end{aligned}$$

$$(l) \quad x = \tan \theta \Rightarrow dx = \sec^2 \theta \, d\theta$$

$$\begin{aligned} \int_0^1 \frac{dx}{(x^2+1)^2} &= \int_0^{\pi/4} \frac{\sec^2 \theta \, d\theta}{\sec^{-2} \theta \, d\theta} = \int_0^{\pi/4} \cos^2 \theta \, d\theta \\ &= \int_0^{\pi/4} \frac{1 + \cos 2\theta}{2} \, d\theta = \left. \frac{\theta}{2} + \frac{\sin 2\theta}{4} \right|_0^{\pi/4} \\ &= \frac{\pi}{8} + \frac{1}{4} \end{aligned}$$

$$(m) \quad x = \operatorname{senh} u \Rightarrow dx = \cosh u \, du$$

$$\begin{aligned} \int \frac{\sqrt{1+x^2}}{x} \, dx &= \int \frac{\cosh^2 u}{\operatorname{senh} u} \, du \\ &= \int \frac{1 + \operatorname{senh}^2 u}{\operatorname{senh} u} \, du = \int \operatorname{cosech} u + \operatorname{senh} u \, du \\ &= \int \operatorname{cosech} u \, du + \cosh u \end{aligned}$$

$$\left\{ \begin{array}{l} \frac{d}{du} \operatorname{cosech} u = \frac{d}{du} \frac{1}{\operatorname{senh} u} = -\operatorname{coth} u \cdot \operatorname{cosech} u \\ \frac{d}{du} \operatorname{coth} u = \frac{d}{du} \frac{\cosh u}{\operatorname{senh} u} = -\operatorname{csch}^2 u \end{array} \right.$$

Assim,

$$\int \operatorname{cossec} u \, du = - \int \frac{\operatorname{cossec} u (\operatorname{coth} u - \operatorname{cosech} u)}{\operatorname{cossec} u + \operatorname{coth} u} \, du$$

$$= - \log |\operatorname{cossec} u + \operatorname{coth} u|$$

Logo, para $x = \operatorname{senh} u$

$$\int \frac{\sqrt{1+x^2}}{x} \, dx = \operatorname{cosh} u - \log |\operatorname{cossec} u + \operatorname{coth} u|$$

$$= \sqrt{1+\operatorname{senh}^2 u} - \log \left| \frac{1}{\operatorname{senh} u} + \frac{\sqrt{1+\operatorname{senh}^2 u}}{\operatorname{senh} u} \right|$$

$$= \sqrt{1+x^2} + \log \left| \frac{x}{\sqrt{1+\sqrt{1+x^2}}} \right|$$

(h) $x^2 + 2x + 5 = (x+1)^2 + 2^2$
 $x+1 = 2 \tan \theta \Rightarrow dx = 2 \sec^2 \theta \, d\theta$

$$\int \frac{dx}{\sqrt{x^2 + 2x + 5}} = \int \frac{2 \sec^2 \theta}{2 \sec \theta} \, d\theta = \int \sec \theta \, d\theta$$

$$= \int \frac{\sec \theta (\tan \theta + \sec \theta)}{\sec \theta + \tan \theta} \, d\theta = \log |\sec \theta + \tan \theta|$$

$$= \log |\tan \theta + \sqrt{\tan^2 \theta + 1}|$$

$$= \log \left| \frac{x+1}{2} + \frac{\sqrt{(x+1)^2 + 4}}{2} \right|$$

$$= \log \left(\frac{x+1 + \sqrt{x^2 + 2x + 5}}{2} \right)$$

(o) $\sqrt{x} = \operatorname{sen} \theta \Rightarrow x = \operatorname{sen}^2 \theta$
 $\Rightarrow dx = 2 \operatorname{sen} \theta \cos \theta d\theta$

$$\int \frac{dx}{\sqrt{x-x^2}} = \int \frac{dx}{\sqrt{x}\sqrt{1-x}} = \int \frac{2 \operatorname{sen} \theta \cos \theta}{\operatorname{sen}^2 \theta \cos \theta} d\theta$$

$$= 2\theta = 2 \operatorname{arc sen} \sqrt{x}$$

(p) $\int \frac{x^2+1}{(x^2-2x+2)^2} dx = \int \frac{x^2+1}{[(x-1)^2+1]^2} dx$

$x-1 = \tan \theta \Rightarrow dx = \sec^2 \theta d\theta$

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

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

$$= \int 1 + 2 \frac{\operatorname{sen} \theta}{\cos \theta} \cos^2 \theta + \cos^2 \theta d\theta$$

$$\begin{aligned}
 &= \theta + \operatorname{sen}^2 \theta + \int \frac{1 + \cos 2\theta}{2} d\theta \\
 &= \theta + \operatorname{sen}^2 \theta + \frac{\theta}{2} + \frac{\operatorname{sen} 2\theta}{4} \\
 &= \frac{3}{2}\theta + \frac{1 - \cos 2\theta}{2} + \frac{\operatorname{sen} 2\theta}{4}
 \end{aligned}$$

(podemos desprezar a constante C pois queremos apenas uma primitiva)

Lembre que

$$\begin{aligned}
 \cos 2\theta &= \frac{1 - \tan^2 \theta}{1 + \tan^2 \theta}, \quad \operatorname{sen} 2\theta = \frac{2 \tan \theta}{1 + \tan^2 \theta} \\
 &= \frac{3}{2} \arctan(x-1) - \frac{1}{2} \cdot \frac{1 - (x-1)^2}{1 + (x-1)^2} \\
 &\quad + \frac{1}{4} \cdot \frac{2(x-1)}{1 + (x-1)^2} \\
 &= \frac{3}{2} \arctan(x-1) + \frac{1}{2} \cdot \frac{x^2 - 2x + 1 - 1 + x - 1}{x^2 - 2x + 2} \\
 &= \frac{3}{2} \arctan(x-1) + \frac{1}{2} \cdot \frac{x^2 - x - 1}{x^2 - 2x + 2}
 \end{aligned}$$

(q) $x^2 = \operatorname{sen} \theta \Rightarrow x dx = \frac{1}{2} \cos \theta d\theta$

$$\begin{aligned}
 \int x \sqrt{1-x^4} dx &= \int \frac{\cos^2 \theta}{2} d\theta \\
 &= \int \frac{1 + \cos 2\theta}{4} d\theta = \frac{\theta}{4} + \frac{\sin 2\theta}{8} \\
 &= \frac{\theta}{4} + \frac{\operatorname{sen} \theta \sqrt{1-\operatorname{sen}^2 \theta}}{4} \\
 &= \frac{1}{4} \operatorname{arcsen} x^2 + \frac{x^2 \sqrt{1-x^4}}{4}
 \end{aligned}$$

(r) $x = \sqrt{z} \sec \theta \Rightarrow dx = \sqrt{z} \sec \theta \operatorname{tano} \theta d\theta$

$$\begin{aligned}
 \int \frac{dx}{x^4 \sqrt{x^2-2}} &= \int \frac{\cancel{\sqrt{z} \sec \theta \operatorname{tano} \theta}}{2^2 \cdot \sec^4 \theta \cancel{\sqrt{z} \operatorname{tano} \theta}} d\theta \\
 &= \frac{1}{4} \int \cos^3 \theta d\theta = \frac{1}{4} \int (1 - \operatorname{sen}^2 \theta) \cos \theta d\theta \\
 &= \frac{1}{4} \int \cos \theta - \operatorname{sen}^2 \theta \cos \theta d\theta \\
 &= \frac{1}{4} \left(\operatorname{sen} \theta - \frac{1}{3} \operatorname{sen}^3 \theta \right)
 \end{aligned}$$

$$\begin{aligned}
 \frac{1}{\cos \theta} &= \frac{x}{\sqrt{z}} \Rightarrow \cos \theta = \frac{\sqrt{z}}{x} \Rightarrow \operatorname{sen} \theta = \sqrt{\frac{x^2-2}{x}} \\
 &= \frac{1}{4} \left[\frac{\sqrt{x^2-2}}{2} - \frac{1}{3} \left(\frac{x^2-2}{x^3} \right)^{3/2} \right]
 \end{aligned}$$

$$\begin{aligned}
 (5) \quad & \sqrt{1-x^2} = 2 \sin^2 \theta \\
 \Rightarrow & \frac{-x dx}{\sqrt{1-x^2}} = 4 \sin \theta \cos \theta d\theta \\
 \Rightarrow & dx = -\frac{\sqrt{1-x^2} \cdot 4 \sin \theta \cos \theta d\theta}{x} \\
 & = -\frac{8 \sin^3 \theta \cos \theta d\theta}{x} \\
 \int_0^1 x \sqrt{2-\sqrt{1-x^2}} dx &= \int_{\pi/4}^0 x \sqrt{2} \cos \theta \left(-\frac{8 \sin^3 \theta \cos \theta}{x} \right) d\theta \\
 &= 8\sqrt{2} \int_0^{\pi/4} \sin^3 \theta \cos^2 \theta d\theta \\
 &= 8\sqrt{2} \int_0^{\pi/4} (1 - \cos^2 \theta) \cos^2 \theta \cdot \sin \theta d\theta \\
 &= 8\sqrt{2} \int_0^{\pi/4} \cos^2 \theta \sin \theta - \cos^4 \theta \cdot \sin \theta d\theta \\
 &= 8\sqrt{2} \left(\frac{\cos^5 \theta}{5} - \frac{\cos^3 \theta}{3} \right) \Big|_0^{\pi/4} \\
 &= 8\sqrt{2} \left(\frac{1}{20\sqrt{2}} - \frac{1}{6\sqrt{2}} - \frac{1}{5} + \frac{1}{3} \right) \\
 &= \frac{2}{5} - \frac{4}{3} - \frac{8\sqrt{2}}{5} + \frac{8\sqrt{2}}{3} \\
 &= \frac{6-20}{15} - \left(\frac{3-5}{15} \right) 8\sqrt{2} = \frac{16\sqrt{2}-14}{15}
 \end{aligned}$$

Exercício 3. Use a substituição hiperbólica $x = a \operatorname{senh} t$ para mostrar que

$$\int \frac{dx}{\sqrt{x^2 + a^2}} = \operatorname{ar senh} \left(\frac{x}{a} \right)$$

Em seguida, use a substituição trigonométrica $x = a \tan t$ na mesma integral para obter

$$\int \frac{dx}{\sqrt{x^2 + a^2}} = \log(x + \sqrt{x^2 + a^2})$$

$$x = a \operatorname{senh} t \Rightarrow dx = a \cosht dt$$

$$\int \frac{dx}{\sqrt{x^2 + a^2}} = \int \frac{a \cosht}{a \cosht} dt = t = \operatorname{ar senh} \frac{x}{a}$$

$$x = a \tan t \Rightarrow dx = a \sec^2 t dt$$

$$\int \frac{dx}{\sqrt{x^2 + a^2}} = \int \frac{\cancel{a} \sec^2 t}{\cancel{a} \sec t} dt = \int \sec t dt$$

$$= \int \frac{\sec t (\sec t + \tan t)}{\tan t + \sec t} dt$$

$$= \log |\tan t + \sec t|$$

$$= \log |\tan t + \sqrt{1 + \tan^2 t}|$$

$$= \log \left| \frac{x}{a} + \sqrt{\frac{a^2 + x^2}{a^2}} \right|$$

$$= \log (x + \sqrt{x^2 + a^2}) - \underline{\log a}$$

Como queremos uma primitiva, a constante pode ser desprezada

Exercício 4. Calcule, primeiro usando substituição trigonométrica e depois hiperbólica, a expressão

$$\int \frac{x^2}{(x^2 + a^2)^{3/2}} dx$$

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

$$\int \frac{x^2}{(x^2 + a^2)^{3/2}} dx = \int \frac{a^2 \tan^2 \theta}{a^3 \sec^3 \theta} \cancel{a \sec^2 \theta} d\theta$$

$$= \int \frac{\sec^2 \theta}{\cos^2 \theta} \cdot \cancel{\cos \theta} d\theta = \int \frac{1 - \cos^2 \theta}{\cos \theta} d\theta$$

$$= \int \sec \theta - \cos \theta d\theta$$

$$= \log |\sec \theta + \tan \theta| - \operatorname{sen}\theta$$

$$\operatorname{sen}\theta = \frac{\operatorname{sen}\theta}{\cos \theta} \cdot \cos \theta = \frac{\tan \theta}{\sec \theta}$$

$$= \log |\tan \theta + \sqrt{1 + \tan^2 \theta}| - \frac{\tan \theta}{\sqrt{1 + \tan^2 \theta}}$$

$$= \log \left(\frac{x}{a} + \sqrt{\frac{a^2 + x^2}{a^2}} \right) - \frac{1}{a} \frac{x}{\sqrt{\frac{a^2 + x^2}{a^2}}}$$

$$= \log \left(\frac{x + \sqrt{x^2 + a^2}}{a} \right) - \frac{x}{\sqrt{a^2 + x^2}}$$

Agora com substituição hiperbólica:

$$x = a \operatorname{senh} u \Rightarrow dx = a \cosh u du$$

$$\int \frac{x^2 dx}{(x^2 + a^2)^{3/2}} = \int \frac{a^2 \operatorname{senh}^2 u a \cosh u du}{a^3 \cosh^3 u}$$

$$= \int \tanh^2 u du$$

$$\tanh^2 u - 1 = \frac{\operatorname{senh}^2 u - \cosh^2 u}{\cosh^2 u} = -\operatorname{sech}^2 u$$

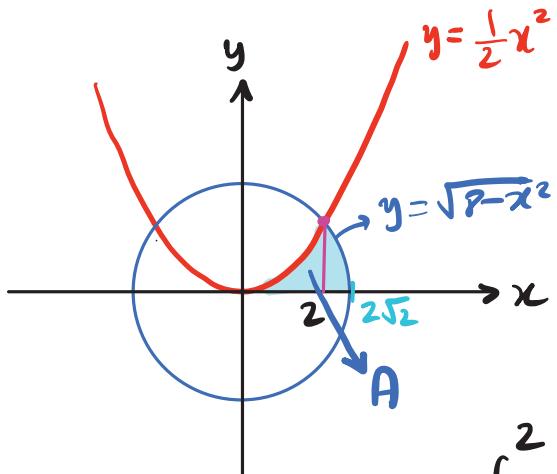
$$\Rightarrow \tanh^2 u = 1 - \operatorname{sech}^2 u$$

$$\frac{d}{du} \tanh u = \frac{\cosh^2 u - \operatorname{senh}^2 u}{\cosh^2 u} = \operatorname{sech}^2 u$$

$$= \int 1 - \operatorname{sech}^2 u du = u - \tanh u$$

$$= u - \frac{\operatorname{senh} u}{\sqrt{1 + \operatorname{sech}^2 u}} = \operatorname{arsenh} \left(\frac{x}{a} \right) - \frac{x}{\sqrt{x^2 + a^2}}$$

Exercício 5. A parábola $y = x^2/2$ divide o disco $x^2 + y^2 \leq 8$ em duas partes. Calcule a área de ambas as partes.



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

$$x^4 + 4x^2 - 32 = 0$$

$$x^2 = \frac{-4 + \sqrt{16 + 128}}{2} = \frac{-4 + 12}{2} = 4$$

$$\Rightarrow x = 2$$

$$\text{ÁREA AZUL} = A = \int_0^2 \frac{1}{2}x^2 dx + \int_2^{2\sqrt{2}} \sqrt{8-x^2} dx$$

$$\begin{cases} x = 2\sqrt{2} \operatorname{sen} \theta \\ dx = 2\sqrt{2} \cos \theta d\theta \end{cases}$$

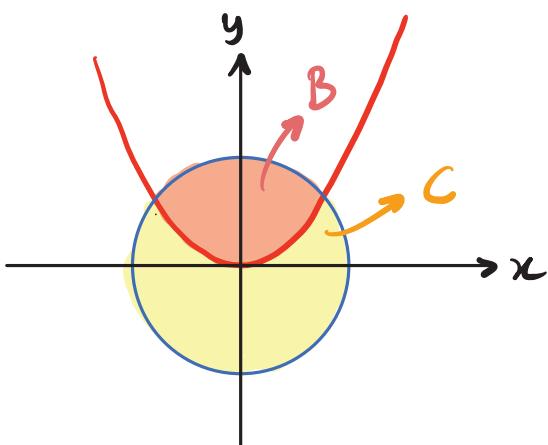
$$\Rightarrow A = \frac{1}{6}z^3 + \int_{\pi/4}^{\pi/2} 8 \cos^3 \theta d\theta$$

$$\begin{cases} \cos 2\theta = 2\cos^2 \theta - 1 \\ \cos^2 \theta = \frac{1 + \cos 2\theta}{2} \end{cases}$$

$$= \frac{4}{3} + 8 \int_{\pi/4}^{\pi/2} \frac{1 + \cos 2\theta}{2} d\theta = \frac{4}{3} + 4 \left(\theta + \frac{1}{2} \sin 2\theta \right) \Big|_{\pi/4}^{\pi/2}$$

$$= \frac{4}{3} + 4 \cdot \left(\frac{\pi}{4} - \frac{1}{2} \right) = \pi - \frac{2}{3}$$

Logo:



$$C = \frac{8\pi}{2} + 2\left(\pi - \frac{2}{3}\right) = 6\pi - \frac{4}{3}$$

$$B = \frac{8\pi}{2} - 2\left(\pi - \frac{2}{3}\right) = 2\pi + \frac{4}{3}$$

INTEGRAL: Funções Racionais

Exercício 1. Escreva na forma de decomposição em frações parciais. Não é necessário determinar os coeficientes.

(a) $\frac{4+x}{(1+2x)(3-x)}$

(b) $\frac{x-6}{x^2+x-6}$

(c) $\frac{1}{x^2+x^4}$

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

(e) $\frac{x^4+1}{x^5+4x^3}$

(f) $\frac{t^6+1}{t^6+t^3}$

(g) $\frac{1-x}{x^3+x^4}$

(h) $\frac{x^2}{x^2+x+6}$

(i) $\frac{x^3+1}{x^3-3x^2-2x}$

(j) $\frac{x^2-2}{x^3+2x^2-1}$

(k) $\frac{x^5+1}{(x^2-x)(x^4+2x^2+1)}$

(a) $\frac{a}{1+2x} + \frac{b}{3-x}$

(b) $\frac{x-6}{x^2+x-6} = \frac{x-6}{(x-2)(x+3)} = \frac{a}{x-2} + \frac{b}{x+3}$

(c) $\frac{1}{x^2+x^4} = \frac{1}{x^2(1+x^2)} = \frac{a}{x} + \frac{b}{x^2} + \frac{dx+e}{1+x^2}$

(d) Primeiro passo é dividir os polinômios:

$$\begin{array}{r} \cancel{x^4-2x^3+\cancel{x^2}} + 2x - 1 \\ - \cancel{x^4+3x^3-\cancel{x^2}} \\ \hline \cancel{x^5+2x^4-1} \\ - \cancel{x^5+2x^4} \\ \hline 2x^2 + x - 1 \\ - 2x^2 + 4x - 2 \\ \hline 5x - 3 \end{array} \quad \begin{array}{l} \cancel{x^2-2x+1} \\ \hline x^2+x+2 \end{array}$$

Logo:

$$\begin{aligned} & x^4-2x^3+x^2+2x-1 \\ &= (x^2+x+2) \cdot (x^2-2x+1) \\ & \quad + 5x-3 \end{aligned}$$

Então

$$\begin{aligned}
 \frac{x^4 - 2x^3 + x^2 + 2x - 1}{x^2 - 2x + 1} &= x^2 + x + 2 + \frac{5x - 3}{x^2 - 2x + 1} \\
 &= x^2 + x + 2 + \frac{5x - 3}{(x-1)^2} \\
 &= x^2 + x + 2 + \frac{a}{x-1} + \frac{b}{(x-1)^2}
 \end{aligned}$$

$$\begin{aligned}
 (e) \quad \frac{x^4 + 1}{x^5 + 4x^3} &= \frac{x^4 + 1}{x^3(x^2 + 4)} \\
 &= \frac{a}{x} + \frac{b}{x^2} + \frac{c}{x^3} + \frac{dx + e}{x^2 + 4}
 \end{aligned}$$

$$\begin{aligned}
 (f) \quad \frac{t^6 + 1}{t^6 + t^3} &= \frac{t^6 + t^3 - t^3 + 1}{t^6 + t^3} \\
 &= 1 + \frac{1 - t^3}{t^3(t^3 + 1)} = 1 + \frac{1 - t^3}{t^3(t+1)(t^2 - t + 1)} \\
 &= 1 + \frac{a}{t} + \frac{b}{t^2} + \frac{c}{t^3} + \frac{d}{t+1} + \frac{et + f}{t^2 - t + 1}
 \end{aligned}$$

$$\begin{aligned}
 (g) \quad \frac{1-x}{x^3+x^4} &= \frac{1-x}{x^3(1+x)} \\
 &= \frac{a}{x} + \frac{b}{x^2} + \frac{c}{x^3} + \frac{d}{1+x}
 \end{aligned}$$

$$(h) \frac{x^2}{x^2+x+6} = \frac{x^2+x+6 - (x+6)}{x^2+x+6}$$

$$= 1 - \frac{x+6}{x^2+x+6} = 1 + \frac{ax+b}{x^2+x+6}$$

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

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

As raízes de x^2-3x-2 são

$$x = \frac{3 \pm \sqrt{17}}{2}$$

Logo,

$$\frac{x^3+1}{x^3-3x^2-2x} = 1 + \frac{a}{x} + \frac{b}{x - \frac{3-\sqrt{17}}{2}} + \frac{c}{x - \frac{3+\sqrt{17}}{2}}$$

(j) -1 é raiz de x^3+2x^2-1
 $\Rightarrow x+1$ divide x^3+2x^2-1

$$\begin{array}{r} x^3+2x^2-1 \\ -x^3-x^2 \\ \hline x^2-1 \end{array}$$

As raízes de x^2+x-1 são

ou

$$x = \frac{-1 \pm \sqrt{5}}{2}$$

Logo,

$$\frac{x^2 - 2}{x^3 + 2x^2 - 1} = \frac{a}{x+1} + \frac{b}{x + \frac{1-\sqrt{5}}{2}} + \frac{c}{x + \frac{1+\sqrt{5}}{2}}$$

$$(k) \frac{x^5 + 1}{(x^2 - x)(x^4 + 2x^2 + 1)} = \frac{x^5 + 1}{x(x-1)(x^2 + 1)^2}$$

$$= \frac{a}{x} + \frac{b}{x-1} + \frac{cx+d}{x^2+1} + \frac{ex+f}{(x^2+1)^2}$$

Exercício 2. Calcule a integral:

- | | | |
|--|---|--|
| (a) $\int \frac{x}{x-6} dx$ | (b) $\int \frac{x^2}{x+4} dx$ | (c) $\int \frac{x-9}{(x+5)(x-2)} dx$ |
| (d) $\int_0^1 \frac{2}{2x^2 + 3x + 1} dx$ | (e) $\int_3^4 \frac{x^3 - 2x^2 - 4}{x^3 - 2x^2} dx$ | (f) $\int_1^2 \frac{4y^2 - 7y - 12}{y(y+2)(y-3)} dy$ |
| (g) $\int_0^1 \frac{x^2 + x + 1}{(x+1)^2(x+2)} dx$ | (h) $\int \frac{1}{(t+4)(t-1)} dt$ | (i) $\int_2^3 \frac{x(3-5x)}{(3x-1)(x-1)^2} dx$ |
| (j) $\int \frac{4x}{x^3 + x^2 + x + 1} dx$ | (k) $\int \frac{x^3 + 4x + 3}{x^4 + 5x^2 + 4} dx$ | (l) $\int \frac{1}{x^3 - 1} dx$ |
| (m) $\int \frac{x^3 + 2x}{x^4 + 4x^2 + 3} dx$ | (n) $\int \frac{x^2 - 3x + 7}{(x^2 - 4x + 6)^2} dx$ | (o) $\int \frac{x^4 + 3x^2 + 1}{x^5 + 5x^3 + 5x} dx$ |

$$(a) \int \frac{x}{x-6} dx = \int \frac{x-6 + 6}{x-6} dx = \int 1 + \frac{6}{x-6} dx \\ = x + 6 \log|x-6|$$

$$(b) \int \frac{x^2}{x+4} dx = \int \frac{(x^2 + 4x) - (4x + 16) + 16}{x+4} dx \\ = \int x - 4 + \frac{16}{x+4} dx \\ = \frac{1}{2}x^2 - 4x + 16 \log|x+4|$$

$$(c) \frac{x-9}{(x+5)(x-2)} = \frac{a}{x+5} + \frac{b}{x-2} \\ = \frac{(a+b)x + (5b-2a)}{(x+5)(x-2)}$$

$$\Rightarrow \begin{cases} a+b=1 \Rightarrow b=1-a \\ 2a-5b=9 \Rightarrow 2a-5+5a=9 \\ \Rightarrow 7a=14 \Rightarrow a=2, b=-1 \end{cases}$$

Logo,

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

$$= \log \frac{(x+5)^2}{|x-2|}$$

(d) As raízes de $2x^2 + 3x + 1$ são

$$x = \frac{-3 \pm 1}{4} = -1 \text{ e } -\frac{1}{2}$$

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

$$\Rightarrow \frac{2}{2x^2 + 3x + 1} = \frac{1}{(x + \frac{1}{2})(x + 1)} = \frac{a}{x + \frac{1}{2}} + \frac{b}{x + 1}$$

$$= \frac{(a+b)x + (\frac{b}{2} + a)}{(x + \frac{1}{2}) \cdot (x + 1)}$$

$$\Rightarrow \begin{cases} a + b = 0 \Rightarrow b = -a \\ \frac{b}{2} + a = 1 \Rightarrow \frac{a}{2} = 1 \Rightarrow a = 2, \quad b = -2 \end{cases}$$

Logo

$$\begin{aligned}
 \int_0^1 \frac{2}{2x^2+3x+1} dx &= \int_0^1 \frac{2}{x+\frac{1}{2}} - \frac{2}{x+1} dx \\
 &= 2 \left[\log\left(\frac{x+1/2}{x+1}\right) \right]_0^1 = 2 \left[\log \frac{3}{4} - \log \frac{1}{2} \right] \\
 &= 2 \log \frac{3}{2}
 \end{aligned}$$

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

Temos

$$\begin{aligned}
 \frac{1}{x^2(x-2)} &= \frac{a}{x} + \frac{b}{x^2} + \frac{c}{x-2} \\
 &= \frac{ax^2 - 2ax + bx - 2b + cx^2}{x^2(x-2)} \\
 \Rightarrow \begin{cases} a+c=0 \\ b-2a=0 \\ -2b=1 \end{cases} &\Rightarrow \begin{cases} c=-a=\frac{1}{4} \\ a=\frac{b}{2}=-\frac{1}{4} \\ b=-\frac{1}{2} \end{cases}
 \end{aligned}$$

Logo,

$$\begin{aligned}
 \int_3^4 \frac{x^3 - 2x^2 - 4}{x^3 - 2x^2} dx &= \int_3^4 1 + \frac{1}{x} + \frac{2}{x^2} - \frac{1}{x-2} dx \\
 &= x + \log x - \frac{2}{x} - \log(x-2) \Big|_3^4
 \end{aligned}$$

$$\begin{aligned}
 &= 1 + \cancel{\log^2} - \log^3 - \frac{1}{2} + \frac{2}{3} - \cancel{\log^2} \\
 &= \frac{7}{6} - \log \frac{3}{2}
 \end{aligned}$$

(f) $\frac{4y^2 - 7y - 12}{y(y+2)(y-3)} = \frac{a}{y} + \frac{b}{y+2} + \frac{c}{y-3}$

$$\begin{aligned}
 &= \frac{ay^2 - ay - 6a + by^2 - 3by + cy^2 + 2cy}{y(y+2)(y-3)}
 \end{aligned}$$

$$\Rightarrow \begin{cases} a+b+c = 4 \Rightarrow b+c=2 \Rightarrow c=2-b \\ a+3b-2c = 7 \Rightarrow 3b-4+2b=5 \Rightarrow 5b=9 \Rightarrow b=9/5 \\ 6a = 12 \Rightarrow a=2 \Rightarrow c=1/5 \end{cases}$$

$\int_1^2 \frac{4y^2 - 7y - 12}{y(y+2)(y-3)} dy = \int_1^2 \frac{2}{y} + \frac{9}{5} \cdot \frac{1}{y+2} + \frac{1}{5} \cdot \frac{1}{y-3} dy$

$$\begin{aligned}
 &= 2 \log y + \frac{9}{5} \log(y+2) + \frac{1}{5} \log(3-y) \Big|_1^2 \\
 &= 2 \log 2 + \frac{18}{5} \log 2 - \frac{9}{5} \log 3 - \frac{1}{5} \log 2 \\
 &= \frac{27}{5} \log 2 - \frac{9}{5} \log 3 \\
 &= \frac{9}{5} \log \frac{8}{3}
 \end{aligned}$$

$$(g) \frac{x^2+x+1}{(x+1)^2(x+2)} = \frac{a}{x+1} + \frac{b}{(x+1)^2} + \frac{c}{x+2}$$

$$= \frac{ax^2+3ax+2a+bx+2b+cx^2+2cx+c}{(x+1)^2(x+2)}$$

$$\Rightarrow \begin{cases} a+c=1 \Rightarrow c=1-a \\ 3a+b+2c=1 \Rightarrow 3a+b+2-2a=1 \Rightarrow b=-1-a \\ 2a+2b+c=1 \Rightarrow 2a-2-2a+1-a=1 \Rightarrow a=-2 \\ \Rightarrow b=1, c=3 \end{cases}$$

Logo,

$$\int_0^1 \frac{x^2+x+1}{(x+1)^2(x+2)} dx = \int_0^1 \frac{-2}{x+1} + \frac{1}{(x+1)^2} + \frac{3}{x+2} dx$$

$$= \left. -2 \log(x+1) - \frac{1}{x+1} + 3 \log(x+2) \right|_0^1$$

$$= -2 \log 2 - \frac{1}{2} + 1 + 3 \log 3 - 3 \log 2$$

$$= 3 \log 3 - 5 \log 2 + \frac{1}{2}$$

$$(h) \frac{1}{(t+4)(t-1)} = \frac{a}{t+4} + \frac{b}{t-1} = \frac{(a+b)t + 4b - a}{(t+4)(t-1)}$$

$$\Rightarrow \begin{cases} a+b=0 \Rightarrow b=-a \\ 4b-a=1 \Rightarrow -5a=1 \Rightarrow a=-\frac{1}{5} \\ \Rightarrow b=\frac{1}{5} \end{cases}$$

Logo,

$$\int \frac{1}{(t+4)(t-1)} dt = \frac{1}{5} \int \frac{1}{t-1} - \frac{1}{t+4} dt$$

$$= \frac{1}{5} (\log|t-1| - \log|t+4|)$$

$$= \frac{1}{5} \log \frac{|t-1|}{|t+4|}$$

$(x-1)(3x-1)$
 $3x^2 - 4x + 1$

(i) $\frac{-5x^2 + 3x}{(3x-1)(x-1)^2} = \frac{a}{3x-1} + \frac{b}{x-1} + \frac{c}{(x-1)^2}$

$$= \frac{ax^2 - 2ax + a + 3bx^2 - 4bx + b + cx - c}{(3x-1)(x-1)^2}$$

$$\Rightarrow \begin{cases} a+b = -5 \Rightarrow b = -5-a \\ -2a - 4b + 3c = 3 \\ a + b - c = 0 \Rightarrow c = -5 \end{cases}$$

$$\Rightarrow -2a + 20 + 4a - 15 = 3$$

$$\Rightarrow 2a = -2 \Rightarrow a = -1$$

$$\Rightarrow b = -4$$

Logo,

$$\int_2^3 \frac{-5x^2 + 3x}{(3x-1)(x-1)^2} dx = - \int_2^3 \frac{1}{3x-1} + \frac{4}{x-1} + \frac{5}{(x-1)^2} dx$$

$$= -\log(3x-1) - 4\log(x-1) + \frac{5}{x-1} \Big|_2^3$$

$$\begin{aligned}
 &= -3\log 2 + \log 5 - 4\log 2 + \frac{5}{2} - 5 \\
 &= \log 5 - 7\log 2 - \frac{5}{2}
 \end{aligned}$$

(j) Note que -2 é raiz de $x^3 + x^2 + x + 1$.

Dividindo por $x+1$, vem

$$\begin{array}{r}
 x^3 + x^2 + x + 1 \\
 -x^3 - x^2 \\
 \hline
 x + 1
 \end{array}
 \quad \left| \begin{array}{c} x+1 \\ \hline x^2+1 \end{array} \right.$$

0

Logo,

$$\frac{4x}{x^3 + x^2 + x + 1} = \frac{4x}{(x+1)(x^2+1)} = \frac{a}{x+1} + \frac{bx+c}{x^2+1}$$

$$= \frac{ax^2 + a + bx^2 + cx + bx + c}{(x+1)(x^2+1)}$$

$$\Rightarrow \begin{cases} a+b=0 \Rightarrow b=-a \\ b+c=4 \\ a+c=0 \Rightarrow c=-a \\ \Rightarrow -2a=4 \Rightarrow \begin{cases} a=-2 \\ b=c=2 \end{cases} \end{cases}$$

Assim,

$$\int \frac{4x}{x^3 + x^2 + x + 1} dx = \int \frac{-2}{x+1} + \frac{2x}{x^2+1} + \frac{2}{x^2+1} dx$$

$$= -2 \log(x+1) + \log(x^2+1) + 2 \arctan x$$

(1c)

$$\begin{aligned} \frac{x^3+4x+3}{x^4+5x^2+4} &= \frac{x^3+4x+3}{(x^2+1)(x^2+4)} \\ &= \frac{ax+b}{x^2+1} + \frac{cx+d}{x^2+4} \\ &= \frac{ax^3+bx^2+4ax+4b+cx^3+dx^2+cx+d}{(x^2+1)(x^2+4)} \end{aligned}$$

$$\Rightarrow \begin{cases} a+c=1 \Rightarrow c=1-a \\ b+d=0 \Rightarrow d=-b \\ 4a+c=4 \Rightarrow 4a+1-a=4 \Rightarrow a=1 \Rightarrow c=0 \\ 4b+d=3 \Rightarrow 4b-b=3 \Rightarrow b=1 \Rightarrow d=-1 \end{cases}$$

Logo,

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

(l)

$$\frac{1}{x^3-2} = \frac{1}{(x-1)(x^2+x+1)} = \frac{a}{x-1} + \frac{bx+c}{x^2+x+1}$$

$$= \frac{ax^2 + ax + a + bx^2 + (c-b)x - c}{x^3 - 1}$$

$$\Rightarrow \begin{cases} a+b=0 \Rightarrow b=-a \\ a-b+c=0 \\ a-c=1 \Rightarrow a=1+c \end{cases}$$

$$\Rightarrow 1+c + 1+c + c = 0$$

$$\Rightarrow c = -\frac{2}{3} \Rightarrow a = \frac{1}{3}, b = -\frac{1}{3}$$

Logo,

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

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

$$- \frac{1}{3} \int \frac{3}{2} \cdot \frac{1}{\left(\frac{x+1}{2}\right)^2 + \frac{3}{4}} dx \quad \frac{\sqrt{3}}{2}$$

$$= \frac{1}{3} \log|x-1| - \frac{1}{6} \log(x^2+x+1)$$

$$- \frac{1}{2} \cdot \frac{2}{\sqrt{3}} \arctan\left(\frac{x+\frac{1}{2}}{\frac{\sqrt{3}}{2}}\right)$$

$$= \frac{1}{3} \log \frac{|x-1|}{\sqrt{x^2+x+1}} - \frac{1}{\sqrt{3}} \arctan\left(\frac{2x+1}{\sqrt{3}}\right)$$

(m) $\frac{x^3+2x}{x^4+4x^2+3} = \frac{x^3+2x}{(x^2+1)(x^2+3)} = \frac{ax+b}{x^2+1} + \frac{cx+d}{x^2+3}$

$$= \frac{ax^3 + bx^2 + 3ax + 3b + cx^3 + dx^2 + cx + d}{(x^2+1)(x^2+3)}$$

$$\Rightarrow \begin{cases} a+c = 1 \Rightarrow c = 1-a \\ b+d = 0 \Rightarrow d = -b \\ 3a+c = 2 \Rightarrow 3a+1-a = 2 \Rightarrow a = \frac{1}{2} \Rightarrow c = \frac{1}{2} \\ 3b+d = 0 \Rightarrow 3b-b = 0 \Rightarrow b = 0 \\ \Rightarrow d = 0 \end{cases}$$

Assim,

$$\begin{aligned} \int \frac{x^3 + 2x}{x^4 + 4x^2 + 3} dx &= \frac{1}{2} \int \frac{x}{x^2+1} + \frac{x}{x^2+3} dx \\ &= \frac{1}{4} [\log(x^2+1) + \log(x^2+3)] \\ &= \frac{1}{4} \log(x^4 + 4x^2 + 3) \end{aligned}$$

$$(h) \quad \frac{x^2 - 3x + 7}{(x^2 - 4x + 6)^2} = \frac{ax+b}{x^2 - 4x + 6} + \frac{cx+d}{(x^2 - 4x + 6)^2}$$

$$= \frac{ax^3 + bx^2 - 4ax^2 - 4bx + 6ax + 6b + cx + d}{(x^2 - 4x + 6)^2}$$

$$\Rightarrow \begin{cases} a = 0 \\ b - 4a = 1 \Rightarrow b = 1 \\ -4b + 6a + c = -3 \Rightarrow c = 1 \\ 6b + d = 7 \Rightarrow d = 1 \end{cases}$$

Logo,

$$\begin{aligned} \int \frac{x^2 - 3x + 7}{(x^2 - 4x + 6)^2} dx &= \int \frac{1}{x^2 - 4x + 6} + \frac{x+1}{(x^2 - 4x + 6)^2} dx \\ &= \int \frac{1}{(x-2)^2 + (\sqrt{2})^2} + \frac{1}{2} \frac{2x-4}{(x^2 - 4x + 6)^2} + \frac{3}{4} \left[\frac{1}{(\frac{x-2}{\sqrt{2}})^2 + 1} \right]^2 dx \\ &= \frac{1}{\sqrt{2}} \arctan \left(\frac{x-2}{\sqrt{2}} \right) - \frac{1}{2} \cdot \frac{1}{x^2 - 4x + 6} + \frac{3}{4} \int \frac{dx}{\left[\left(\frac{x-2}{\sqrt{2}} \right)^2 + 1 \right]^2} \end{aligned}$$

Para calcular a integral, faça

$$\frac{x-2}{\sqrt{2}} = \tan u \Rightarrow dx = \sqrt{2} \sec^2 u du$$

$$\int \frac{dx}{\left[\left(\frac{x-2}{\sqrt{2}} \right)^2 + 1 \right]^2} = \sqrt{2} \int \frac{\sec^2 u du}{\sec^4 u du} = \sqrt{2} \int \cos^2 u du$$

$$\begin{aligned} 2\cos^2 u - 1 &= \cos^2 u - \sin^2 u = \cos 2u \\ \Rightarrow \cos^2 u &= \frac{\cos 2u + 1}{2} \end{aligned}$$

$$= \frac{1}{\sqrt{2}} \int \cos 2u + 1 du = \frac{1}{\sqrt{2}} \left(\sin u \cdot \cos u + u \right)$$

$$= \frac{1}{\sqrt{2}} \frac{\tan u}{1 + \tan^2 u} + \frac{u}{\sqrt{2}}$$

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

$$\begin{aligned}
 &= \frac{x-2}{z + (x-2)^2} + \frac{1}{\sqrt{2}} \arctan \frac{x-2}{\sqrt{2}} \\
 &= \frac{x-2}{x^2 - 4x + 6} + \frac{1}{\sqrt{2}} \arctan \frac{x-2}{\sqrt{2}}
 \end{aligned}$$

Portanto

$$\begin{aligned}
 \int \frac{x^2 - 3x + 7}{(x^2 - 4x + 6)^2} dx &= \frac{1}{\sqrt{2}} \arctan \frac{x-2}{\sqrt{2}} - \frac{1}{2} \cdot \frac{1}{x^2 - 4x + 6} \\
 &\quad + \frac{3}{4} \frac{x-2}{x^2 - 4x + 6} + \frac{3}{4} \cdot \frac{1}{\sqrt{2}} \arctan \frac{x-2}{\sqrt{2}} \\
 &= \frac{7}{4\sqrt{2}} \arctan \frac{x-2}{\sqrt{2}} + \frac{1}{4} \frac{3x-8}{x^2 - 4x + 6}
 \end{aligned}$$

(o) Repare que

$$\begin{aligned}
 \frac{d}{dx} (x^5 + 5x^3 + 5x) &= 5x^4 + 5 \cdot 3x^2 + 5 \\
 &= 5(x^4 + 3x^2 + 1)
 \end{aligned}$$

Logo,

$$\int \frac{x^4 + 3x^2 + 1}{x^5 + 5x^3 + 5x} dx = \frac{1}{5} \log |x^5 + 5x^3 + 5x|$$

Exercício 3. Faça uma substituição para expressar o integrando como uma função racional e então calcule a integral:

- | | | |
|---|---|---|
| (a) $\int \frac{dx}{x\sqrt{x-1}}$ | (b) $\int \frac{dx}{x^2 + x\sqrt{x}}$ | (c) $\int \frac{x^3}{\sqrt[3]{x^2+1}} dx$ |
| (d) $\int \frac{1}{\sqrt{x} - \sqrt[3]{x}} dx$ | (e) $\int \frac{\sqrt{1+\sqrt{x}}}{x} dx$ | (f) $\int \frac{dx}{2\sqrt{x+3} + x}$ |
| (g) $\int \frac{1}{1+\sqrt[3]{x}} dx$ | (h) $\int \frac{dx}{(1+\sqrt{x})^2}$ | (i) $\int \frac{e^{2x}}{e^{2x} + 3e^x + 2} dx$ |
| (j) $\int \frac{\sec^2 t}{\tan^2 t + 2\tan t + 2} dt$ | (k) $\int \frac{dx}{1+e^x}$ | (l) $\int \frac{\sin x}{\cos^2 x - 3\cos x} dx$ |
| (m) $\int \frac{e^x}{(e^x-2)(e^{2x}+1)} dx$ | (n) $\int \frac{\cosh t}{\operatorname{senh}^2 t + \operatorname{senh}^4 t} dt$ | |

$$(a) u = \sqrt{x-1} \Rightarrow du = \frac{dx}{2u} \Rightarrow dx = 2u du$$

$$\Rightarrow x-1 = u^2 \Rightarrow x = 1 + u^2$$

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

$$= 2 \arctan \sqrt{x-1}$$

$$(b) u = \sqrt{x} \Rightarrow x = u^2 \Rightarrow dx = 2u du$$

$$\int \frac{du}{u^2 + u\sqrt{x}} = \int \frac{2u du}{u^4 + u^3} = \int \frac{2 du}{u^2(u+1)}$$

Temos

$$\begin{aligned} \frac{1}{u^2(u+1)} &= \frac{a}{u} + \frac{b}{u^2} + \frac{c}{u+1} \\ &= \frac{au^2 + au + bu + b + cu^2}{u^2(u+1)} \end{aligned}$$

$$\Rightarrow \begin{cases} a+c=0 \Rightarrow c=-a \\ a+b=0 \Rightarrow a=-b=-1 \Rightarrow c=1 \\ b=1 \end{cases}$$

Logo,

$$\begin{aligned} \int \frac{dx}{x^2 + x\sqrt{x}} &= 2 \int \frac{1}{u} + \frac{1}{u^2} + \frac{1}{u+1} du \\ &= -2 \log|u| - \frac{2}{u} + 2 \log(u+1) \\ &= 2 \log \frac{\sqrt{u+1}}{\sqrt{u}} - \frac{2}{\sqrt{u}} \end{aligned}$$

$$(c) \quad u = \sqrt[3]{x^2+1} \Rightarrow x^2+1 = u^3 \Rightarrow x = \sqrt{u^3-1}$$

$$\Rightarrow dx = \frac{3u^2}{2\sqrt{u^3-1}} du$$

$$\begin{aligned} \int \frac{x^3}{\sqrt[3]{x^2+1}} dx &= \int 3 \frac{(u^3-1)^{3/2} \cdot (u^3-1)^{-1/2} u^2}{2u} du \\ &= \frac{3}{2} \int (u^3-1) u du = \frac{3}{2} \cdot \left(\frac{u^4}{4} - u \right) \\ &= \frac{3}{2} \left[\left(\frac{x^2+1}{4} \right)^{4/3} - (x^2+1)^{1/3} \right] \end{aligned}$$

$$(d) \quad u = x^{\frac{1}{6}} \Rightarrow x = u^6 \Rightarrow dx = 6u^5 du$$

$$x^{\frac{1}{2}} = u^3, \quad u^{\frac{1}{3}} = x^{\frac{1}{6}}$$

$$\int \frac{dx}{\sqrt{x} - \sqrt[3]{x}} = \int \frac{6u^5 du}{u^3 - u^2} = \int \frac{6u^3}{u-1} du$$

$$= 6 \int \frac{u^3 - 1 + 1}{u-1} du$$

$$= 6(u^2 + u + 1) + \log|u-1|$$

$$= 6(x^{\frac{2}{3}} + x^{\frac{1}{6}} + 1) + \log|x^{\frac{1}{6}} - 1|$$

$$(e) \quad u = \sqrt{1+5x} \Rightarrow 1+5x = u^2 \Rightarrow x = (u^2 - 1)^2$$

$$dx = 4u(u^2 - 1) du$$

$$\int \frac{\sqrt{1+5x}}{x} dx = \int \frac{4u^2(u^2 - 1)}{(u^2 - 1)^2} du = \int \frac{4u^2 du}{u^2 - 1}$$

$$= \int 4 \frac{(u^2 - 1 + 1)}{u^2 - 1} du = \int 4 + \frac{4}{(u-1)(u+1)} du$$

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

$$= 4u + 2 \log \left| \frac{u-1}{u+1} \right|$$

$$= 4\sqrt{1+5x} + 2 \log \left| \frac{\sqrt{1+5x} - 1}{\sqrt{1+5x} + 1} \right|$$

$$(f) \quad u = \sqrt{x+3} \Rightarrow x = u^2 - 3 \Rightarrow dx = 2u du$$

$$\begin{aligned} \int \frac{dx}{2\sqrt{x+3} + x} &= \int \frac{2u du}{2u + u^2 - 3} = 2 \int \frac{u du}{(u+3)(u-1)} \\ &= \frac{1}{2} \int \frac{1}{u-1} - \frac{1}{u+3} du = \frac{1}{2} \log \left| \frac{u-1}{u+3} \right| \\ &= \frac{1}{2} \log \left| \frac{\sqrt{x+3} - 1}{\sqrt{x+3} + 3} \right| \end{aligned}$$

$$(g) \quad u = \sqrt[3]{x} \Rightarrow x = u^3 \Rightarrow dx = 3u^2 du$$

$$\begin{aligned} \int \frac{1}{1+\sqrt[3]{x}} dx &= \int \frac{3u^2 du}{1+u} = 3 \int \frac{u^2 - 1 + 1}{u+1} du \\ &= 3 \int (u-1) + \frac{1}{u+1} du \\ &= 3 \left[\frac{u^2}{2} - u + \log |u+1| \right] \\ &= \frac{3}{2} x^{2/3} - 3 x^{1/3} + 3 \log |x^{1/3} + 1| \end{aligned}$$

$$(h) \quad u = \sqrt{x} \Rightarrow x = u^2 \Rightarrow dx = 2u du$$

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

$$\begin{aligned}
 &= \log[(u+1)^2] + \frac{2}{u+1} \\
 &= 2 \log(\sqrt{u+1}) + \frac{2}{\sqrt{u+1}}
 \end{aligned}$$

$$\begin{aligned}
 (i) \quad u = e^x \Rightarrow x = \log u \Rightarrow dx = \frac{du}{u} \\
 \int \frac{e^{2x}}{e^{2x} + 3e^x + 2} dx &= \int \frac{u^2 du}{u(u^2 + 3u + 2)} \\
 &= \int \frac{u du}{(u+1)(u+2)} = \int \frac{2}{u+2} - \frac{1}{u+1} du \\
 &= 2 \log|u+2| - \log|u+1| \\
 &= 2 \log(e^x + 2) - \log(e^x + 1)
 \end{aligned}$$

$$\begin{aligned}
 (j) \quad u = \tan t \Rightarrow du = \sec^2 t dt \\
 \int \frac{\sec^2 t}{\tan^2 t + 2\tan t + 2} dt &= \int \frac{du}{u^2 + 2u + 2} \\
 &= \int \frac{du}{(u+1)^2 + 1} = \arctan(u+1) \\
 &= \arctan(1 + \tan t)
 \end{aligned}$$

$$(k) \quad u = e^x \Rightarrow x = \log u \Rightarrow dx = \frac{du}{u}$$

$$\int \frac{dx}{1+e^x} = \int \frac{du}{u(u+1)} = \int \frac{1}{u} - \frac{1}{u+1} du$$

$$= \log \left| \frac{u}{u+1} \right| = \log \left(\frac{e^x}{e^x + 1} \right)$$

$$= x - \log(e^x + 1)$$

$$(l) \quad u = \cos x \Rightarrow du = -\sin x dx$$

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

$$= \frac{1}{3} \int \frac{1}{u} - \frac{1}{u-3} du = \frac{1}{3} \log \left| \frac{u}{u-3} \right|$$

$$= \frac{1}{3} \log \left| \frac{\cos x}{\cos x - 3} \right|$$

$$(m) \quad u = e^x \Rightarrow du = e^x dx$$

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

$$\begin{aligned}
 &= \frac{1}{2} \int \frac{1}{u-2} - \frac{u}{u^2+1} du \\
 &= \frac{1}{2} \log|u-2| - \frac{1}{4} \log(u^2+1) \\
 &= \frac{1}{2} \log \frac{(e^x-2)^2}{e^{2x}+1}
 \end{aligned}$$

(n) $u = \operatorname{senh} t \Rightarrow du = \operatorname{cosh} t dt$

$$\begin{aligned}
 \int \frac{\operatorname{cosh} t}{\operatorname{senh}^2 t + \operatorname{senh}^4 t} dt &= \int \frac{du}{u^2(u^2+1)} \\
 &= \int \frac{1}{u^2} - \frac{1}{u^2+1} du = -\frac{1}{u} - \operatorname{arctan} u \\
 &= -\frac{1}{\operatorname{senh} t} - \operatorname{arctan}(\operatorname{senh} t)
 \end{aligned}$$

Exercício 4. Calcule:

$$(a) \int \log(x^2 - x + 2) dx \quad (b) \int x \arctan x dx$$

$$\begin{aligned} (a) \int \log(x^2 - x + 2) dx &= x \log(x^2 - x + 2) \\ &- \int \frac{x(2x-1)}{x^2 - x + 2} dx \end{aligned}$$

Repare que, dividindo,

$$\begin{array}{r} 2x^2 - x \quad | \overline{x^2 - x + 2} \\ -2x^2 + 2x - 4 \quad 2 \\ \hline x - 4 \end{array}$$

Logo,

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

Assim,

$$\begin{aligned} \int \frac{2x^2 - x}{x^2 - x + 2} dx &= \int 2 + \frac{1}{2} \frac{2x-1}{x^2 - x + 2} + \frac{1}{2} \frac{1}{x^2 - x + 2} dx \\ &= 2x + \frac{1}{2} \log(x^2 - x + 2) + \frac{1}{2} \int \frac{1}{(x - \frac{1}{2})^2 + \frac{7}{4}} dx \\ &= 2x + \frac{1}{2} \log(x^2 - x + 2) + \frac{1}{2} \cdot \frac{2}{\sqrt{7}} \arctan\left(\frac{x - 1/2}{\sqrt{7}/2}\right) \end{aligned}$$

$=$

Assim,

$$\int \log(x^2 - x + 2) dx = x \log(x^2 - x + 2) - \left[2x + \frac{1}{2} \log(x^2 - x + 2) + \frac{9}{\sqrt{7}} \arctan\left(\frac{2x-1}{\sqrt{7}}\right) \right]$$

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

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

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

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

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

Exercício 5. Usando a substituição $t = \tan(x/2)$, calcule:

(a) $\int \frac{dx}{1 - \cos x}$

(b) $\int_{\pi/3}^{\pi/2} \frac{1}{1 + \sin x - \cos x} dx$

(c) $\int \frac{1}{3 \sin x - 4 \cos x} dx$

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

Em todos os itens, usaremos o seguinte:

$$\begin{aligned} \bullet \quad t &= \tan \frac{x}{2} \Rightarrow dt = \frac{1}{2} \sec^2 \frac{x}{2} dx = (1+t^2) dx \\ &\Rightarrow dx = \frac{2}{1+t^2} dt \end{aligned}$$

$$\bullet \quad \sin x = 2 \sin \frac{x}{2} \cos \frac{x}{2} = 2 \frac{\tan \frac{x}{2}}{\sec^2 \frac{x}{2}} = \frac{2t}{1+t^2}$$

$$\bullet \quad \cos x = \cos^2 \frac{x}{2} - \sin^2 \frac{x}{2} = \frac{1 - \tan^2 \frac{x}{2}}{\sec^2 \frac{x}{2}} = \frac{1-t^2}{1+t^2}$$

$$\begin{aligned} (a) \quad \int \frac{dx}{1 - \cos x} &= \int \frac{1}{1 - \frac{1-t^2}{1+t^2}} \frac{2}{(1+t^2)} dt \\ &= \int \frac{2 dt}{1+t^2 - 1+t^2} = \int t^{-2} dt = -\frac{1}{t} = -\cot \frac{x}{2} \end{aligned}$$

$$\begin{aligned} (b) \quad \int_{\pi/3}^{\pi/2} \frac{dx}{1 + \sin x - \cos x} &= \int_{\sqrt{3}}^1 \frac{1}{1 + \frac{2t - 1+t^2}{1+t^2}} \cdot \frac{2 dt}{1+t^2} \\ &= \int_{\sqrt{3}}^1 \frac{2}{1+t^2 + 2t - 1+t^2} dt = \int_{\sqrt{3}}^1 \frac{1}{t(1+t)} dt \end{aligned}$$

$$\begin{aligned}
 &= \int_{1/\sqrt{3}}^1 \frac{1}{t} - \frac{1}{1+t} dt = \log \frac{t}{1+t} \Big|_{1/\sqrt{3}}^1 \\
 &= \log \frac{1}{2} - \log \left(\frac{1/\sqrt{3}}{(1/\sqrt{3}+1)/\sqrt{3}} \right) \\
 &= \log \frac{\sqrt{3}+1}{2}
 \end{aligned}$$

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

O denominador tem raízes

$$t = \frac{-3 \pm \sqrt{9 + 16}}{4} = \frac{-3 \pm 5}{4} = -2 \text{ e } \frac{1}{2}$$

Logo,

$$\begin{aligned}
 \int \frac{1}{3\sin x - 4\cos x} dx &= \int \frac{dt}{(t+2)(2t-1)} \\
 &= \int \frac{2}{2t-1} - \frac{1}{t+2} dt = \log \left| \frac{2t-1}{t+2} \right|
 \end{aligned}$$

$$= \log \left| \frac{2 \tan \frac{x}{2} - 1}{\tan \frac{x}{2} + 2} \right|$$

$$\begin{aligned}
 (\text{d}) \quad & \int_0^{\pi/2} \frac{\sin 2x}{2 + \cos 2x} dx = \int_0^{\pi/2} \frac{2 \sin x \cos x}{2 + \cos 2x} dx \\
 & = \int_0^1 \frac{\frac{4t(\sqrt{1-t^2})}{(1+t^2)^2}}{2 + \frac{\sqrt{1-t^2}}{(1+t^2)}} \cdot \frac{2t}{1+t^2} dt \\
 & = \int_0^1 \frac{8t^2(\sqrt{1-t^2})}{(1+t^2)^2(2+2t^2+\sqrt{1-t^2})} dt = \int_0^1 \frac{8t^2(\sqrt{1-t^2})}{(1+t^2)^2(3+t^2)} dt
 \end{aligned}$$

Temos

$$\begin{aligned}
 \frac{8t^2 - 8t^4}{(1+t^2)^2(3+t^2)} &= \frac{at+b}{1+t^2} + \frac{ct+d}{(1+t^2)^2} + \frac{et+f}{3+t^2} \\
 &= [(at^3 + bt^2 + at + b)(t^2 + 3) + ct^3 + dt^2 + 3ct + 3d \\
 &\quad + (et^3 + ft^2 + et + f)(t^2 + 1)] / (1+t^2)^2(3+t^2) \\
 &= [at^5 + bt^4 + at^3 + bt^2 + 3at^3 + 3bt^2 + 3at + 3b \\
 &\quad + ct^5 + dt^4 + 3ct^3 + 3d + et^5 + ft^4 + et^3 + ft^2 + \\
 &\quad et^3 + ft^2 + et + f] / (1+t^2)^2(3+t^2)
 \end{aligned}$$

$$\Rightarrow \begin{cases} a+e=0 \Rightarrow e=-a=0 \\ b+f+e=-8 \Rightarrow f=a-b-8=-b-8=-24 \\ 4a+c+e=0 \Rightarrow c=-3a=0 \\ 4b+d+2f=8 \Rightarrow 2b+d+2a=24 \Rightarrow d=24-2a-2b \quad d=24-2b \\ 3a+3c+e=0 \Rightarrow -7a=0 \Rightarrow a=0 \quad =-8 \\ 3b+3d+f=0 \Rightarrow 2b+3d=8 \\ \Rightarrow 2b-6b+72=8 \\ \Rightarrow 4b=64 \Rightarrow b=16 \end{cases}$$

ou seja

$$\frac{8t^2 - 8t^4}{(1+t^2)^2(3+t^2)} = \frac{16}{1+t^2} - \frac{8}{(1+t^2)^2} - \frac{24}{3+t^2}$$

Assim,

$$\begin{aligned} \int_0^{\pi/2} \frac{\sin 2x}{2+\cos x} dx &= \int_0^1 \frac{16}{1+t^2} - \frac{8}{(1+t^2)^2} - \frac{24}{3+t^2} dt \\ &= \left(16 \arctan t - \frac{24}{\sqrt{3}} \arctan \frac{t}{\sqrt{3}} \right) \left| \int_0^1 - 8 \int_0^1 \frac{dt}{(1+t^2)^2} \right. \\ &= 16 \cdot \frac{\pi}{4} - \frac{24}{\sqrt{3}} \cdot \frac{\pi}{6} - 8 \int_0^1 \frac{dt}{(1+t^2)^2} \\ &= \left(4 - \frac{4}{\sqrt{3}} \right) \pi - 8 \int_0^1 \frac{dt}{(1+t^2)^2} \end{aligned}$$

Para a calcular a ultima integral,

faça

$$t = \tan \theta \Rightarrow dt = \sec^2 \theta d\theta$$

$$\int_0^{\pi/4} \frac{\sec^2 \theta d\theta}{\sec^4 \theta} = \int_0^{\pi/4} \cos^2 \theta d\theta$$

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

$$\Rightarrow \cos^2 \theta = \frac{1 + \cos 2\theta}{2}$$

$$= \int_0^{\pi/4} \frac{1 + \cos 2\theta}{2} d\theta = \left. \frac{\theta}{2} + \frac{1}{4} \sin 2\theta \right|_0^{\pi/4}$$

$$= \frac{\pi}{8} + \frac{1}{4}$$

Logo,

$$\int_0^{\pi/2} \frac{\sin 2x}{2 + \cos 2x} dx = \left(4 - \frac{4}{\sqrt{3}} \right) \pi - 8 \left(\frac{\pi}{8} + \frac{1}{4} \right)$$

$$= 3\pi - \frac{4\pi}{\sqrt{3}} - 2$$

Exercício 6. Calcule $\int \frac{dx}{x^4 + 1}$

Uma ideia é tentar fatorar

$$x^4 + 1 = [(x^2 + 1) - a][(x^2 + 1) + a]$$

$$= x^4 + 2x^2 + 1 - a^2$$

$$\Rightarrow a^2 = 2x^2 \Rightarrow a = \sqrt{2}x$$

Temos

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

$$= \frac{ax+b}{x^2 - \sqrt{2}x + 1} + \frac{cx+d}{x^2 + \sqrt{2}x + 1}$$

$$= [ax^3 + \sqrt{2}ax^2 + ax + bx^2 + b\sqrt{2}x + b \\ + cx^3 - \sqrt{2}cx^2 + cx + dx^2 - d\sqrt{2}x + d] / (x^4 + 1)$$

$$\Rightarrow \begin{cases} a+c = 0 \Rightarrow c = -a \\ \sqrt{2}a + b - \sqrt{2}c + d = 0 \\ a + b\sqrt{2} + c - d\sqrt{2} = 0 \\ b + d = 1 \Rightarrow d = 1 - b \end{cases}$$

$$\Rightarrow 2\sqrt{2}a + b + 1 - b = 0 \Rightarrow a = -\frac{1}{2\sqrt{2}}, c = \frac{1}{2\sqrt{2}}$$

$$\Rightarrow b\sqrt{2} = d\sqrt{2} \Rightarrow b = d$$

$$\Rightarrow b = 1 - b \Rightarrow b = d = \frac{1}{2}$$

Assim,

$$\begin{aligned} \int \frac{dx}{x^4+1} &= \int \frac{\frac{1}{2\sqrt{2}}x + \frac{1}{2}}{x^2 + \sqrt{2}x + 1} - \frac{\frac{1}{2\sqrt{2}}x - \frac{1}{2}}{x^2 - \sqrt{2}x + 1} dx \\ &= \int \left[\frac{1}{4\sqrt{2}} \frac{2x + \sqrt{2}}{x^2 + \sqrt{2}x + 1} + \frac{1}{4} \frac{1}{(x + \frac{1}{\sqrt{2}})^2 + \frac{1}{2}} \right. \\ &\quad \left. - \frac{1}{4\sqrt{2}} \frac{2x - \sqrt{2}}{x^2 - \sqrt{2}x + 1} + \frac{1}{4} \frac{1}{(x - \frac{1}{\sqrt{2}})^2 + \frac{1}{2}} \right] dx \end{aligned}$$

Logo,

$$\begin{aligned} \int \frac{dx}{x^4+1} &= \frac{1}{4\sqrt{2}} \log \left(\frac{x^2 + \sqrt{2}x + 1}{x^2 - \sqrt{2}x + 1} \right) \\ &\quad + \frac{1}{4} \sqrt{2} \arctan \left(\frac{x + \frac{1}{\sqrt{2}}}{\frac{1}{\sqrt{2}}} \right) + \frac{1}{4} \sqrt{2} \arctan \left(\frac{x - \frac{1}{\sqrt{2}}}{\frac{1}{\sqrt{2}}} \right) \\ &= \frac{1}{4\sqrt{2}} \log \left(\frac{x^2 + \sqrt{2}x + 1}{x^2 - \sqrt{2}x + 1} \right) + \frac{\sqrt{2}}{4} \arctan(\sqrt{2}x + 1) \\ &\quad + \frac{\sqrt{2}}{4} \arctan(\sqrt{2}x - 1) \end{aligned}$$

É possível fazer uma simplificação final:

$$\begin{aligned} \tan(a+b) &= \frac{\operatorname{sen}a \cos b + \operatorname{sen}b \cos a}{\cos a \cos b - \operatorname{sen}a \operatorname{sen}b} \\ &= \frac{\tan a + \tan b}{1 - \tan a \cdot \tan b} \end{aligned}$$

$$\Rightarrow a+b = \arctan \left[\frac{\tan a + \tan b}{1 - \tan a \cdot \tan b} \right]$$

Assim,

$$\arctan \alpha + \arctan \beta = \arctan \left(\frac{\alpha + \beta}{1 - \alpha \beta} \right)$$

Para $\alpha = \sqrt{2}x + 1$, $\beta = \sqrt{2}x - 1$, tem

$$\frac{\alpha + \beta}{1 - \alpha \beta} = \frac{2\sqrt{2}x}{1 - (2x^2 - 1)} = \frac{\sqrt{2}x}{1 - x^2}$$

Logo,

$$\int \frac{dx}{x^4+1} = \frac{1}{4\sqrt{2}} \log \left(\frac{x^2 + \sqrt{2}x + 1}{x^2 - \sqrt{2}x + 1} \right)$$

$$+ \frac{\sqrt{2}}{4} \arctan \left(\frac{\sqrt{2}x}{1 - x^2} \right)$$

Exercício 7. Se f for uma função quadrática tal que $f(0) = 1$ e

$$\int \frac{f(x)}{x^2(x+1)^3} dx$$

for uma função racional, encontre o valor de $f'(0)$.

$$f(x) = \alpha x^2 + \beta x + \gamma \quad f(0) = \gamma = 1$$

$$\frac{f(x)}{x^2(x+1)^3} = \frac{\alpha x^2 + \beta x + 1}{x^2(x+1)^3} =$$

$$= \frac{a}{x} + \frac{b}{x^2} + \frac{c}{x+1} + \frac{d}{(x+1)^2} + \frac{e}{(x+1)^3}$$

$$= [ax^4 + 3ax^3 + 3ax^2 + ax + bx^3 + 3bx^2 + 3bx + cx^4 + 2cx^3 + cx^2 + dx^3 + dx^2 + ex^2] / [x^2(x+1)^3]$$

$$\Rightarrow \begin{cases} a+c=0 \Rightarrow c=-a = 3-\beta \\ 3a+b+2c+d=0 \Rightarrow a+d=-1 \Rightarrow d=-1-a \Rightarrow d=2-\beta \\ 3a+3b+c+d+e=a \\ a+3b=\beta \Rightarrow a=\beta-3 \\ b=1 \end{cases}$$

$$\Rightarrow 3\beta-9+3+3-\beta+2-\beta+e=\alpha$$

$$\Rightarrow \beta-1+e=\alpha \Rightarrow e=1+\alpha-\beta$$

Assim,

$$a=\beta-3 \quad b=1 \quad c=3-\beta$$

$$d=2-\beta \quad e=1+\alpha-\beta$$

Como a integral é racional, de

$$\begin{aligned} \int \frac{\alpha x^2 + \beta x + \gamma}{x^2(x+1)^3} dx &= \int \frac{\beta-3}{x} + \frac{1}{x^2} + \frac{3-\beta}{x+1} \\ &\quad + \frac{2-\beta}{(x+1)^2} + \frac{1+\alpha-\beta}{(x+1)^3} dx \\ &= (\beta-3) \log x - \frac{1}{x} + (3-\beta) \log(x+1) \\ &\quad - \frac{(2-\beta)}{x+1} - \frac{(1+\alpha-\beta)}{2(x+1)^2} \end{aligned}$$

segue que os termos no logaritmo têm que ser nulos. Logo, $\beta = 3$.

Mas

$$f'(x) = 2\alpha x + \beta \Rightarrow f'(0) = \beta = 3.$$

Exercício 8. Se $a \neq 0$ e $n \in \mathbb{N}$, encontre a decomposição em frações parciais de

$$f(x) = \frac{1}{x^n(x-a)}$$

Temos que determinar a_1, a_2, \dots, a_n, b
tais que

$$\begin{aligned} \frac{1}{x^n(x-a)} &= \sum_{k=1}^n \frac{a_k}{x^k} + \frac{b}{x-a} \\ &= \sum_{k=1}^n \frac{a_k x^{n-k}}{x^n} + \frac{b}{x-a} \quad \begin{matrix} n-1 \\ -a \cdot a_1 \end{matrix} \quad a_2 - a \cdot a_1 x^{n-1} \\ &= \sum_{k=1}^n a_k x^{n-k} - \sum_{k=1}^n a \cdot a_k x^{n-k} + bx^n \\ &\quad \hline \\ &= (a_1 + b)x^n + \sum_{k=1}^{n-1} (a_{k+1} - a \cdot a_k)x^{n-k} - a \cdot a_n \\ &\quad \hline \end{aligned}$$

Logo,

$$-a \cdot a_n = 1 \Rightarrow a_n = -1/a$$

$$a_n - a \cdot a_{n-1} = 0 \Rightarrow a_{n-1} = \frac{a_n}{a} = -\frac{1}{a^2}$$

$$a_{n-1} - a \cdot a_{n-2} = 0 \Rightarrow a_{n-2} = -\frac{1}{a^3}$$

Se $a_{n-k} = -\frac{1}{a^{k+1}}$ ($k < n-1$), então

$$a_{n-k} - a \cdot a_{n-(k+1)} = 0$$

$$\Rightarrow a_{n-(k+1)} = \frac{a_{n-k}}{a} = -\frac{1}{a^{k+2}}$$

Assim, prova-se por indução que

$$a_{n-k} = -\frac{1}{a^{k+2}} \quad (0 \leq k \leq n-1)$$

Por fim,

$$a_1 + b = 0 \Rightarrow b = -a_1 = \frac{1}{a^n}$$

Logo,

$$\frac{1}{x^n(x-a)} = \frac{\bar{a}^n}{x-a} - \sum_{k=1}^n \frac{\bar{a}^{(n+1-k)}}{x^k}$$

Exercício 9. Calcule $\int \frac{dx}{x^7 - x}$

$$\begin{aligned}
 \int \frac{dx}{x^7 - x} &= \int \frac{dx}{x(x^6 - 1)} = \int \frac{x^5}{x^6 - 1} - \frac{1}{x} dx \\
 &= \frac{1}{6} \log|x^6 - 1| - \log|x| \\
 &= \frac{1}{6} \log \left| \frac{x^6 - 1}{x^6} \right| = \frac{1}{6} \log |1 - x^{-6}|
 \end{aligned}$$

Exercício 10. Calcule $\int \sqrt{\tan x} dx$

$$u = \sqrt{\tan x} \Rightarrow x = \arctan u^2 \Rightarrow dx = \frac{2u du}{1+u^4}$$

$$\int \sqrt{\tan x} dx = \int \frac{2u^2}{1+u^4} du$$

Queremos achar a tal que

$$\begin{aligned} 1+u^4 &= (1+u^2+a)(1+u^2-a) \\ &= (1+u^2)^2 - a^2 = 1+u^4 + 2u^2 - a^2 \end{aligned}$$

$$\Rightarrow a = \sqrt{2}u$$

Assim,

$$\frac{2u^2}{1+u^4} = \frac{2u^2}{(u^2-\sqrt{2}u+1)(u^2+\sqrt{2}u+1)}$$

$$= \frac{au+b}{u^2-\sqrt{2}u+1} + \frac{cu+d}{u^2+\sqrt{2}u+1}$$

$$\begin{aligned} &= [au^3 + bu^2 + a\sqrt{2}u^2 + bu\sqrt{2} + au + b \\ &+ cu^3 + du^2 - c\sqrt{2}u^2 - du\sqrt{2} + cu + d] / (1+u^4) \end{aligned}$$

$$\Rightarrow \begin{cases} a+c=0 \Rightarrow c=-a \\ b+a\sqrt{2}+d-c\sqrt{2}=2 \\ b\sqrt{2}+a-d\sqrt{2}+c=0 \Rightarrow b=d \\ b+d=0 \Rightarrow d=-b \Rightarrow b=d=0 \end{cases}$$

$$\Rightarrow 2a\sqrt{2}=2 \Rightarrow a=\frac{1}{\sqrt{2}}, c=-\frac{1}{\sqrt{2}}$$

Logo,

$$\begin{aligned}
 \int \frac{2u^2}{1+u^4} du &= \int \left[\frac{1}{2\sqrt{2}} \frac{2u-\sqrt{2}}{u^2-\sqrt{2}u+1} + \frac{1}{2} \frac{1}{(u-\frac{1}{\sqrt{2}})^2+\frac{1}{2}} \right. \\
 &\quad \left. - \frac{1}{2\sqrt{2}} \frac{2u+\sqrt{2}}{u^2+\sqrt{2}u+1} + \frac{1}{2} \frac{1}{(u+\frac{1}{\sqrt{2}})^2+\frac{1}{2}} \right] du \\
 &= \frac{1}{2\sqrt{2}} \log \left(\frac{u^2-\sqrt{2}u+1}{u^2+\sqrt{2}u+1} \right) + \frac{1}{2} \sqrt{2} \arctan \left(\frac{u-\frac{1}{\sqrt{2}}}{\frac{1}{\sqrt{2}}} \right) \\
 &\quad + \frac{1}{2} \sqrt{2} \arctan \left(\frac{u+\frac{1}{\sqrt{2}}}{\frac{1}{\sqrt{2}}} \right) \\
 &= \frac{1}{2\sqrt{2}} \log \left(\frac{u^2-\sqrt{2}u+1}{u^2+\sqrt{2}u+1} \right) + \frac{1}{\sqrt{2}} \arctan (\sqrt{2}u-1) \\
 &\quad + \frac{1}{\sqrt{2}} \arctan (\sqrt{2}u+1)
 \end{aligned}$$

Como $\arctan \alpha + \arctan \beta = \arctan \frac{\alpha+\beta}{1-\alpha\beta}$,

$$\begin{aligned}
 \int \frac{2u^2}{1+u^4} du &= \frac{1}{2\sqrt{2}} \log \left(\frac{u^2-\sqrt{2}u+1}{u^2+\sqrt{2}u+1} \right) \\
 &\quad + \frac{1}{\sqrt{2}} \arctan \frac{2\sqrt{2}u}{1-(2u^2-1)}
 \end{aligned}$$

$$= \frac{1}{2\sqrt{2}} \log \left(\frac{u^2 - \sqrt{2}u + 1}{u^2 + \sqrt{2}u + 1} \right) + \frac{1}{\sqrt{2}} \arctan \left(\frac{\sqrt{2}u}{1-u^2} \right)$$

Portanto, como $u = \sqrt{\tan x}$,

$$\int \sqrt{\tan x} dx = \frac{1}{2\sqrt{2}} \log \left(\frac{\tan x - \sqrt{2\tan x} + 1}{\tan x + \sqrt{2\tan x} + 1} \right) + \frac{1}{\sqrt{2}} \arctan \left(\frac{\sqrt{2\tan x}}{1-\tan x} \right)$$

Exercício 11. Calcule $\int \frac{dx}{x^6 + 1}$

Temos que

$$\begin{aligned} x^6 + 1 &= (x^2)^3 + 1 = (x^2 + 1) ((x^2)^2 - x^2 + 1) \\ &= (x^2 + 1)(x^4 - x^2 + 1) \end{aligned}$$

Assim,

$$\begin{aligned} \frac{1}{x^6 + 1} &= \frac{1}{2} \frac{2}{x^6 + 1} = \frac{1}{2} \frac{x^4 + 1 - (x^4 - 1)}{(x^2 + 1)(x^4 - x^2 + 1)} \\ &= \frac{1}{2} \frac{(x^4 - x^2 + 1) + x^2}{(x^2 + 1)(x^4 - x^2 + 1)} - \frac{1}{2} \frac{x^4 - 1}{(x^2 + 1)(x^4 - x^2 + 1)} \\ &= \frac{1}{2} \frac{1}{x^2 + 1} + \frac{1}{2} \frac{x^2}{x^6 + 1} - \frac{1}{2} \frac{\cancel{(x^2 - 1)(x^2 + 1)}}{\cancel{(x^2 + 1)}(x^4 - x^2 + 1)} \\ &= \frac{1}{2} \frac{1}{x^2 + 1} + \frac{1}{6} \frac{3x^2}{(x^3)^2 + 1} - \frac{1}{2} \frac{x^2 - 1}{x^4 - x^2 + 1} \end{aligned}$$

Logo,

$$\begin{aligned} \int \frac{dx}{x^6 + 1} &= \frac{1}{2} \arctan x + \frac{1}{6} \arctan x^3 \\ &\quad - \frac{1}{2} \int \frac{x^2 - 1}{x^4 - x^2 + 1} dx \end{aligned}$$

Resta avaliar a última integral:

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

$$\begin{aligned}
 &= \int \frac{1-x^{-2}}{(x+x^{-1})^2-3} dx \quad \left. \begin{array}{l} u = x+x^{-1} \\ du = (1-x^{-2})dx \end{array} \right\} \\
 &= \int \frac{du}{u^2-3} = \int \frac{du}{(u-\sqrt{3})(u+\sqrt{3})} \\
 &= \frac{1}{2\sqrt{3}} \int \frac{1}{u-\sqrt{3}} - \frac{1}{u+\sqrt{3}} du \\
 &= \frac{1}{2\sqrt{3}} \log \left| \frac{u-\sqrt{3}}{u+\sqrt{3}} \right| = \frac{1}{2\sqrt{3}} \log \left| \frac{x+x^{-1}-\sqrt{3}}{x+x^{-1}+\sqrt{3}} \right| \\
 &= \frac{1}{2\sqrt{3}} \log \left(\frac{x^2-\sqrt{3}x+1}{x^2+\sqrt{3}x+1} \right)
 \end{aligned}$$

Portanto,

$$\begin{aligned}
 \int \frac{dx}{x^6+1} &= \frac{1}{2} \arctan x + \frac{1}{6} \arctan x^3 \\
 &\quad + \frac{1}{4\sqrt{3}} \log \left(\frac{x^2+\sqrt{3}x+1}{x^2-\sqrt{3}x+1} \right)
 \end{aligned}$$

INTEGRAL: Integrais Impróprias e Testes de Convergência

Exercício 1. Explique por que cada uma das seguintes integrais é imprópria:

$$(a) \int_1^2 \frac{x}{x-1} dx \quad (b) \int_{-\infty}^{\infty} x^2 e^{-x^2} dx \quad (c) \int_0^{\infty} \frac{1}{1+x^3} dx \quad (d) \int_0^{\pi/4} \cot x dx$$

(a) $\frac{x}{x-1} \xrightarrow[x \rightarrow 1^+]{}$ ∞

(b) Limite infinito de integração

(c) Limite infinito de integração

(d) $\cot x \xrightarrow[x \rightarrow 0^+]{}$ ∞

Exercício 2. Determine se as seguintes integrais são convergentes ou divergentes e calcule seu valor quando convergirem:

- (a) $\int_3^\infty \frac{dx}{(x-2)^{3/2}}$ (b) $\int_{-\infty}^0 \frac{dx}{3-4x}$ (c) $\int_2^\infty e^{-5p} dp$
 (d) $\int_0^\infty \frac{x^2}{\sqrt{1+x^3}} dx$ (e) $\int_0^\infty \sin^2 \alpha d\alpha$ (f) $\int_1^\infty \frac{x+1}{x^2+2x} dx$
 (g) $\int_e^\infty \frac{1}{x(\log x)^3} dx$ (h) $\int_{-\infty}^\infty \frac{x^2}{9+x^6} dx$ (i) $\int_{-\infty}^0 \frac{z}{z^4+4} dz$
 (j) $\int_0^\infty e^{-\sqrt{y}} dy$ (k) $\int_0^1 \frac{dx}{x}$ (l) $\int_0^\infty \frac{1}{\sqrt[4]{1+x}} dx$
 (m) $\int_{-\infty}^0 2^r dr$ (n) $\int_1^\infty \frac{dx}{(2x+1)^3}$ (o) $\int_1^\infty \frac{e^{-1/x}}{x^2} dx$
 (p) $\int_0^\infty \sin \theta e^{\cos \theta} d\theta$

$$(a) \int_3^\infty \frac{dx}{(x-2)^{3/2}} = \left. \frac{-2}{(x-2)^{1/2}} \right|_3^\infty = 2$$

$$(b) \int_{-\infty}^0 \frac{dx}{3-4x} = \int_0^\infty \frac{du}{4u+3} = \left. \frac{1}{4} \log(4u+3) \right|_0^\infty = \infty$$

$u = -x$

$$(c) \int_2^\infty e^{-5p} dp = \left. -\frac{1}{5} e^{-5p} \right|_2^\infty = \frac{e^{-10}}{5}$$

$$(d) \int_0^\infty \frac{x^2}{\sqrt{1+x^3}} dx = \left. \frac{2}{3} \sqrt{1+x^3} \right|_0^\infty = \infty$$

$$(e) \int_0^\infty \sin^2 \alpha d\alpha \geq \sum_{k=1}^{\infty} \int_{2k\pi + \frac{\pi}{4}}^{2(k+1)\pi + \frac{\pi}{4}} \sin^2 \alpha d\alpha$$

$$\geq \sum_{k=1}^{\infty} \frac{1}{2} \cdot \frac{\pi}{4} = \infty$$

$$(f) \int_1^\infty \frac{x+1}{x^2+2x} dx = \frac{1}{2} \log(x^2+2x) \Big|_1^\infty = \infty$$

$$(g) \int_e^\infty \frac{1}{x(\log x)^z} dx = -\frac{1}{z} (\log x)^{-z} \Big|_e^\infty = \frac{1}{z}$$

$$\begin{aligned} (h) \int_{-\infty}^\infty \frac{x^2}{9+x^6} dx &= 2 \int_0^\infty \frac{x^2}{9+x^6} dx \\ &= \frac{2}{9} \int_0^\infty \frac{x^2}{1+(\frac{x^3}{3})^2} dx \quad \left\{ \begin{array}{l} u = \frac{x^3}{3} \\ du = x^2 dx \end{array} \right. \\ &= \frac{2}{9} \int_0^\infty \frac{du}{1+u^2} = \frac{2}{9} \arctan u \Big|_0^\infty \\ &= \frac{2}{9} \cdot \frac{\pi}{2} = \frac{\pi}{9} \end{aligned}$$

$$\begin{aligned} (i) \int_{-\infty}^0 \frac{z}{z^4+4} dz &= \frac{1}{4} \int_{-\infty}^0 \frac{z}{1+(\frac{z^2}{2})^2} dz \quad \left\{ \begin{array}{l} u = z^2/2 \\ du = z dz \end{array} \right. \\ &= \frac{1}{4} \int_{-\infty}^0 \frac{du}{1+u^2} = \frac{1}{4} \arctan u \Big|_{-\infty}^0 = \frac{\pi}{8} \end{aligned}$$

$$(j) \int_0^\infty e^{-\sqrt{y}} dy \quad \left\{ \begin{array}{l} u = \sqrt{y} \\ du = \frac{1}{2\sqrt{y}} dy \Rightarrow dy = 2u du \end{array} \right.$$

$$\begin{aligned}
 &= \int_0^\infty 2ue^{-u} du = -2u e^{-u} \Big|_0^\infty + 2 \int_0^\infty e^{-u} du \\
 &= -2e^{-u} \Big|_0^\infty = 2
 \end{aligned}$$

$$(k) \int_0^1 \frac{dx}{x} = \log x \Big|_0^1 = \infty$$

$$(l) \int_0^\infty \frac{1}{\sqrt[4]{1+x}} dx = \frac{4}{3} (1+x)^{3/4} \Big|_0^\infty = \infty$$

$$(m) \int_{-\infty}^0 z^r dr = \int_{-\infty}^0 e^{r \log z} dr = \frac{z^r}{\log z} \Big|_{-\infty}^0$$

$$= \frac{1}{\log z}$$

$$(n) \int_1^\infty \frac{dx}{(2x+1)^3} = \frac{-1}{4} (2x+1)^{-2} \Big|_1^\infty = \frac{1}{36}$$

$$(o) \int_1^\infty \frac{e^{-1/x}}{x^2} dx = e^{-1/x} \Big|_1^\infty = \frac{1}{e}$$

$$(p) \int_0^\infty \sin \theta e^{\cos \theta} d\theta = -e^{\cos \theta} \Big|_0^\infty,$$

que não converge.

Exercício 3. Determine se as seguintes integrais são convergentes ou divergentes e calcule seu valor quando convergirem:

- | | | |
|---|--|---|
| (a) $\int_0^\infty \frac{dz}{z^2 + 3z + 2}$ | (b) $\int_{-\infty}^\infty x^3 e^{-x^4} dx$ | (c) $\int_1^\infty \frac{\log x}{x^2} dx$ |
| (d) $\int_e^\infty \frac{dx}{x(\log x)^2}$ | (e) $\int_1^\infty \frac{dx}{\sqrt{x} + x\sqrt{x}}$ | (f) $\int_0^5 \frac{1}{\sqrt[3]{5-x}} dx$ |
| (g) $\int_0^1 \frac{3}{x^5} dx$ | (h) $\int_0^\infty \frac{x \arctan x}{(1+x^2)^2} dx$ | (i) $\int_0^1 \frac{dx}{\sqrt{1-x^2}}$ |
| (j) $\int_{-2}^3 \frac{1}{x^4} dx$ | (k) $\int_{-\pi/2}^\pi \operatorname{cossec} x dx$ | (l) $\int_0^{\pi/2} \tan^2 \theta d\theta$ |
| (m) $\int_0^1 r \log r dr$ | (n) $\int_{-1}^0 \frac{e^{1/x}}{x^3} dx$ | (o) $\int_0^{\pi/2} \frac{\cos \theta}{\sqrt{\sin \theta}} d\theta$ |

$$(a) \int_0^\infty \frac{dz}{(z+1)(z+2)} = \lim_{b \rightarrow \infty} \int_0^b \frac{1}{z+1} - \frac{1}{z+2} dz$$

$$= \lim_{b \rightarrow \infty} \left. \log \left(\frac{z+1}{z+2} \right) \right|_0^b = \log 2 + \lim_{b \rightarrow \infty} \log \frac{b+1}{b+2}$$

$$= \log 2.$$

$$(b) \int_{-\infty}^\infty x^3 e^{-x^4} dx = \int_{-\infty}^0 x^3 e^{-x^4} dx + \int_0^\infty x^3 e^{-x^4} dx$$

O integrando é ímpar, então se a integral converge, ela tem que dar zero.

$$\int_0^\infty x^3 e^{-x^4} dx = -\frac{1}{4} e^{-x^4} \Big|_0^\infty = \frac{1}{4}$$

$$\Rightarrow \int_{-\infty}^\infty x^3 e^{-x^4} dx = 0.$$

$$(c) \int_1^\infty \frac{\log x}{x^2} dx = -\frac{1}{x} \log x \Big|_1^\infty + \int_1^\infty \frac{dx}{x^2}$$

$$= -\frac{1}{x} \Big|_1^\infty = 1$$

$$(d) \int_e^\infty \frac{dx}{x(\log x)^2} = -\frac{1}{\log x} \Big|_e^\infty = 1$$

$$(e) \int_1^\infty \frac{dx}{\sqrt{x+x\sqrt{x}}} \quad \left\{ \begin{array}{l} u = \sqrt{x} \\ du = \frac{dx}{2\sqrt{x}} \Rightarrow dx = 2u du \end{array} \right.$$

$$= \int_1^\infty \frac{2u du}{u+u^3} = \int_1^\infty \frac{2du}{1+u^2} = 2 \arctan u \Big|_1^\infty$$

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

$$(f) \int_0^5 \frac{dx}{\sqrt[3]{5-x}} = -\frac{3}{2} (5-x)^{2/3} \Big|_0^5 = \frac{3\sqrt[3]{25}}{2}$$

$$(g) \int_0^1 \frac{3}{x^5} dx = -\frac{3}{4} x^{-4} \Big|_0^1 = \infty$$

$$(h) \int_0^\infty \frac{x \cdot \arctan x}{(1+x^2)^2} dx = -\frac{1}{2} \frac{\arctan x}{1+x^2} \Big|_0^\infty$$

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

Note que

$$\begin{aligned} \int \frac{dx}{1+x^2} &= \frac{x}{1+x^2} + \int \frac{2x^2}{(1+x^2)^2} dx \\ &= \frac{x}{1+x^2} + 2 \int \frac{1+x^2-1}{(1+x^2)^2} dx \\ &= \frac{x}{1+x^2} + 2 \int \frac{dx}{1+x^2} - 2 \int \frac{dx}{(1+x^2)^2} \\ \Rightarrow \int \frac{dx}{(1+x^2)^2} &= \frac{1}{2} \frac{x}{1+x^2} + \frac{1}{2} \int \frac{dx}{1+x^2} \\ &= \frac{1}{2} \frac{x}{1+x^2} + \frac{1}{2} \arctan x \end{aligned}$$

Logo,

$$\begin{aligned} \int_0^\infty \frac{x \cdot \arctan x}{(1+x^2)^2} dx &= \frac{1}{4} \left[\frac{x}{1+x^2} + \arctan x \right]_0^\infty \\ &= \frac{\pi}{8} \end{aligned}$$

$$(i) \int_0^1 \frac{dx}{\sqrt{1-x^2}} = \arcsen x \Big|_0^1 = \frac{\pi}{2}$$

(j) A função é descontínua em $x=0$. Daí,

$$\int_{-2}^3 \frac{dx}{x^4} = \int_{-2}^0 \frac{dx}{x^4} + \int_0^3 \frac{dx}{x^4}$$

No entanto, as integrais divergem:

$$\int_{-2}^0 \frac{dx}{x^4} = \left. -\frac{1}{3} x^{-3} \right|_{-2}^0 = \infty$$

$$\int_0^3 \frac{dx}{x^4} = \left. -\frac{1}{3} x^{-3} \right|_0^3 = \infty$$

(k) A função é descontínua em $x=\infty$. Daí,

$$\int_{-\pi/2}^{\pi} \csc x dx = \int_{-\pi/2}^0 \csc x dx +$$

$$\int_0^{\pi} \csc x dx$$

Temos que

$$\begin{aligned}\int \csc x \, dx &= \int \frac{\csc x (\csc x + \cot x)}{\csc x + \cot x} \, dx \\ &= \int \frac{\csc x \cot x + \csc^2 x}{\csc x + \cot x} \, dx \\ &= -\log |\csc x + \cot x|\end{aligned}$$

Dai,

$$\int_{-\pi/2}^0 \csc x \, dx = -\log |\csc x + \cot x| \Big|_{-\pi/2}^0 = -\infty$$

$$\int_0^\pi \csc x \, dx = -\log |\csc x + \cot x| \Big|_0^\pi = \infty,$$

C Então a integral diverge.

$$\begin{aligned}(e) \quad \int_0^{\pi/2} \tan^2 \theta \, d\theta &= \int_0^{\pi/2} \frac{1 - \cos^2 \theta}{\cos^2 \theta} \, d\theta = \int_0^{\pi/2} \sec^2 \theta - 1 \, d\theta \\ &= \tan \theta - \theta \Big|_0^{\pi/2} = \infty\end{aligned}$$

$$(m) \int_0^1 r \log r dr = \frac{r^2 \log r}{2} \Big|_0^1 - \int_0^1 \frac{r}{2} dr \\ = \left(\frac{r^2 \log r}{2} - \frac{r^2}{4} \right) \Big|_0^1$$

Temos, por L'Hopital,

$$\lim_{r \rightarrow 0^+} r^2 \log r = \lim_{r \rightarrow 0^+} \frac{\log r}{r^{-2}} \\ = \lim_{r \rightarrow 0^+} \frac{1/r}{-2/r^3} = \lim_{r \rightarrow 0^+} -\frac{1}{2} r^2 = 0 \\ \Rightarrow \int_0^1 r \log r dr = -\frac{1}{4}$$

(n) Temos que

$$\int \frac{e^{vx}}{x^3} dx \quad \left\{ \begin{array}{l} u = x^{-1} \\ \Rightarrow du = x^{-2} dx \\ \Rightarrow dx = u^2 du \end{array} \right. \\ = \int \frac{u^3 e^u}{u^2} du = \int u e^u du = u e^u - \int e^u du \\ = (u-1)e^u = \left(\frac{1}{x}-1\right) e^{vx} = \frac{1-x}{x} e^{vx}$$

Logo,

$$\int_{-1}^0 \frac{e^{vx}}{x^3} dx = \lim_{\varepsilon \rightarrow 0} \left. \frac{1-x}{x} e^{vx} \right|_{-1}^{\varepsilon}$$

$$= \lim_{\varepsilon \rightarrow 0} (1-\varepsilon) \frac{e^{v\varepsilon}}{\varepsilon} + 2e^{-1} = \infty$$

(0)

$$\int_0^{\pi/2} \frac{\cos \theta}{\sqrt{\sin \theta}} d\theta = 2 \left. \sqrt{\sin \theta} \right|_0^{\pi/2} = 2$$

Exercício 4. Determine se as seguintes integrais convergem ou divergem:

- (a) $\int_0^\infty \frac{x}{x^3+1} dx$ (b) $\int_1^\infty \frac{x+1}{\sqrt{x^4-x}} dx$ (c) $\int_0^1 \frac{\sec^2 x}{x\sqrt{x}} dx$
 (d) $\int_1^\infty \frac{1+\sin^2 x}{\sqrt{x}} dx$ (e) $\int_0^\infty \frac{\arctan x}{2+e^x} dx$ (f) $\int_0^\pi \frac{\sin^2 x}{\sqrt{x}} dx$

(a) Converge pois

$$\begin{aligned} \int_0^\infty \frac{x}{x^3+1} dx &= \int_0^1 \frac{x}{x^3+1} dx + \int_1^\infty \frac{x}{x^3+1} dx \\ &\leq \int_0^1 dx + \int_1^\infty \frac{x}{x^3} dx \\ &= 1 - \left. \frac{1}{x} \right|_1^\infty = 2 \end{aligned}$$

(b) Como $x \geq 1$, temos

$$\begin{aligned} \frac{x+1}{\sqrt{x^4-x}} &= \frac{x+1}{\sqrt{x}\sqrt{x^2+x+1}} = \frac{1}{\sqrt{x-1}} \\ &\geq \frac{x}{\sqrt{x} \cdot \sqrt{3x^2} \cdot \sqrt{x}} = \frac{x}{\sqrt{3} \cdot x^2} \\ &= \frac{1}{\sqrt{3}} \cdot \frac{1}{x} \end{aligned}$$

$$\Rightarrow \int_1^\infty \frac{x+1}{\sqrt{x^4-x}} dx \geq \int_1^\infty \frac{x+1}{\sqrt{3} \cdot x^2} dx$$

$$\geq \int_1^\infty \frac{1}{\sqrt{3}} \cdot \frac{dx}{x} = \infty$$

$$(c) \int_0^1 \frac{\sec^2 x}{x\sqrt{x}} dx \geq \int_0^1 \frac{dx}{x^{3/2}} = -2x^{-1/2} \Big|_0^1 = \infty$$

$$(d) \int_1^\infty \frac{1 + \operatorname{sen}^2 x}{\sqrt{x}} dx \geq \int_1^\infty \frac{dx}{x^{1/2}} = 2x^{1/2} \Big|_1^\infty = \infty$$

$$(e) \int_0^\infty \frac{\arctan x}{z + e^x} dx \leq \int_0^\infty \frac{\pi/2}{e^x} dx \\ = -\frac{\pi}{2} e^{-x} \Big|_0^\infty = \frac{\pi}{2}$$

Portanto, a integral converge.

$$(f) \int_0^\pi \frac{\operatorname{sen}^2 x}{\sqrt{x}} dx = \int_0^1 \frac{\operatorname{sen}^2 x}{\sqrt{x}} dx + \int_1^\pi \frac{\operatorname{sen}^2 x}{\sqrt{x}} dx$$

O problema está apenas na 2ª integral.

$$\int_0^1 \frac{\operatorname{sen}^2 x}{\sqrt{x}} dx \leq \int_0^1 \frac{\operatorname{sen}^2 x}{x} dx$$

O integrando é contínuo em $x=0$:

$$\lim_{x \rightarrow 0} \frac{\operatorname{sen}^2 x}{x} = \lim_{x \rightarrow 0} \frac{\operatorname{sen} x}{x} \cdot \frac{\operatorname{sen} x}{x} = 0$$

Assim, a integral converge.

Exercício 5. Calcule:

$$(a) \int_0^\infty \frac{1}{\sqrt{x}(1+x)} dx \quad (b) \int_2^\infty \frac{1}{x\sqrt{x^2-4}} dx$$

$$(a) \int_0^\infty \frac{1}{\sqrt{x}(1+x)} dx = \int_0^1 \frac{dx}{\sqrt{x}(1+x)} + \int_1^\infty \frac{dx}{\sqrt{x}(1+x)}$$

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

$$\begin{aligned} \int \frac{1}{\sqrt{x}(1+x)} dx &= \int \frac{2u du}{u(1+u^2)} = 2 \arctan u \\ &= 2 \arctan \sqrt{x} \end{aligned}$$

Então

$$\int_0^1 \frac{dx}{\sqrt{x}(1+x)} = 2 \arctan \sqrt{x} \Big|_0^1 = \frac{\pi}{2}$$

$$\int_1^\infty \frac{dx}{\sqrt{x}(1+x)} = 2 \arctan \sqrt{x} \Big|_1^\infty = \pi - \frac{\pi}{2} = \frac{\pi}{2}$$

Logo,

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

$$(b) \int_2^\infty \frac{dx}{x\sqrt{x^2-4}} = \int_2^3 \frac{dx}{x\sqrt{x^2-4}} + \int_3^\infty \frac{dx}{x\sqrt{x^2-4}}$$

$$x=2u \Rightarrow dx=2u du$$

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

$$u = \sec w \Rightarrow du = \sec w \cdot \tan w dw$$

$$= \frac{1}{2} \int \frac{\sec w \cdot \tan w}{\sec w \cdot \tan w} dw = \frac{w}{2}$$

$$\sec w = u = \frac{x}{2}$$

$$\Rightarrow \tan^2 w = \sec^2 w - 1 = \frac{x^2 - 4}{4}$$

$$\Rightarrow \tan w = \sqrt{\frac{x^2 - 4}{4}} \Rightarrow w = \arctan \frac{\sqrt{x^2 - 4}}{2}$$

Logo,

$$\int \frac{dx}{x\sqrt{x^2-4}} = \frac{1}{2} \arctan \frac{\sqrt{x^2-4}}{2}$$

Assim,

$$\begin{aligned} \int_2^3 \frac{dx}{x\sqrt{x^2-4}} &= \left. \frac{1}{2} \arctan \frac{\sqrt{x^2-4}}{2} \right|_2^3 \\ &= \frac{1}{2} \arctan \frac{\sqrt{5}}{2} \end{aligned}$$

$$\int_3^\infty \frac{dx}{x\sqrt{x^2-4}} = \frac{1}{2} \arctan \left. \frac{\sqrt{x^2-4}}{2} \right|_3^\infty$$

$$= \frac{\pi}{2} - \frac{1}{2} \arctan \frac{\sqrt{5}}{2}$$

Portanto,

$$\int_2^\infty \frac{dx}{x\sqrt{x^2-4}} = \frac{\pi}{2}$$

Exercício 6. Encontre os valores de p para os quais a integral converge e calcule o valor da integral para esses valores de p .

$$(a) \int_0^1 \frac{dx}{x^p} \quad (b) \int_0^1 x^p \log x \, dx \quad (c) \int_e^\infty \frac{dx}{x(\log x)^p}$$

$$(a) \int_0^1 x^{-p} \, dx = \begin{cases} \frac{x^{1-p}}{1-p} \Big|_0^1 & \text{se } p \neq 1 \\ \log 1 \Big|_0^1 & \text{se } p = 1 \end{cases}$$

que converge somente se $p < 1$.

Nesse caso, temos

$$\int_0^1 x^{-p} \, dx = \frac{1}{1-p}$$

(b) Se $p \neq -1$,

$$\begin{aligned} \int_0^1 x^p \log x \, dx &= \frac{x^{p+1}}{p+1} \log x \Big|_0^1 - \int_0^1 \frac{x^p}{p+1} \, dx \\ &= \cancel{\frac{x^{p+1} \log x}{p+1} \Big|_0^1} - \frac{x^{p+1}}{(p+1)^2} \Big|_0^1 \\ &= \lim_{x \rightarrow 0^+} \cancel{-\frac{x^{p+1} \log x}{p+1}} - \frac{1}{(p+1)^2} \end{aligned}$$

Temos, por L'Hôpital,

$$\lim_{x \rightarrow 0^+} \cancel{-\frac{\log x}{x^{-(p+1)}}} = \lim_{x \rightarrow 0^+} \frac{x^{-1}}{(p+1)x^{-(p+2)}}$$

$$= \lim_{x \rightarrow 0^+} \frac{x^{p+1}}{p+1} = 0$$

Assim,

$$\int_0^1 x^p \log x \, dx = -\frac{1}{(p+1)^2} \quad \text{se } p \neq -1.$$

Quando $p = -1$, temos

$$\int \frac{\log x}{x} \, dx = \frac{1}{2} (\log x)^2$$

Assim,

$$\int_0^1 x^{-1} \log x \, dx = -\lim_{x \rightarrow 0^+} (\log x)^2 = -\infty \quad (p = -1)$$

Exercício 7. Calcule, para todo $n \in \mathbb{N}$, $\int_0^\infty x^n e^{-x} dx$

$$\int_0^\infty x^n e^{-x} dx = -x^n e^{-x} \Big|_0^\infty + n \int_0^\infty x^{n-1} e^{-x} dx$$

$$= n \int_0^\infty x^{n-1} e^{-x} dx$$

A iteração desse argumento leva a

$$\int_0^\infty x^n e^{-x} dx = n! \int_0^\infty e^{-x} dx = n! (-e^{-x}) \Big|_0^\infty$$

$$= n!$$

Exercício 8.(a) Mostre que $\int_{-\infty}^{\infty} x \, dx$ é divergente.(b) Verifique que $\lim_{t \rightarrow \infty} \int_{-t}^t x \, dx = 0$.Isso mostra que NÃO podemos definir $\int_{-\infty}^{\infty} x \, dx = \lim_{t \rightarrow \infty} \int_{-t}^t x \, dx$.

$$(a) \int_{-\infty}^{\infty} x \, dx = \int_{-\infty}^0 x \, dx + \int_0^{\infty} x \, dx$$

Temos

$$\int_{-\infty}^0 x \, dx = \frac{x^2}{2} \Big|_{-\infty}^0 = -\infty$$

e

$$\int_0^{\infty} x \, dx = \frac{x^2}{2} \Big|_0^{\infty} = \infty ,$$

Logo $\int_{-\infty}^{\infty} x \, dx$ diverge.

$$(b) \lim_{t \rightarrow \infty} \int_{-t}^t x \, dx = 0 \quad \text{pois} \quad f(x) = x$$

é função ímpar.

Exercício 9. Se $f(t)$ é contínua para $t \geq 0$, sua transformada de Laplace é a função F definida por

$$F(s) = \int_0^\infty f(t)e^{-st} dt$$

e o seu domínio é o conjunto dos números s para os quais a integral converge. Calcule as transformadas de Laplace das seguintes funções:

- (a) $f(t) = 1$ (b) $f(t) = e^t$ (c) $f(t) = t$

$$(a) F(s) = \int_0^\infty e^{-st} dt = -\frac{1}{s} e^{-st} \Big|_0^\infty = \frac{1}{s} \quad (s > 0)$$

$$(b) F(s) = \int_0^\infty e^{-(s-1)t} dt = \frac{1}{s-1} \quad (s > 1)$$

$$\begin{aligned} (c) F(s) &= \int_0^\infty t e^{-st} dt = -\frac{1}{s} t e^{-st} \Big|_0^\infty + \frac{1}{s} \int_0^\infty e^{-st} dt \\ &= -\frac{1}{s^2} e^{-st} \Big|_0^\infty = \frac{1}{s^2} \quad (s > 0) \end{aligned}$$

Exercício 10. Mostre que se $|f(t)| \leq M e^{at}$, então a transformada de Laplace $F(s)$ de f existe para $s > a$.

$$\begin{aligned}
 |F(s)| &\leq \int_0^\infty |f(t)| e^{-st} dt \leq M \int_0^\infty e^{-(s-a)t} dt \\
 &= M \left[-\frac{1}{(s-a)} e^{-(s-a)t} \right] \Big|_0^\infty \\
 &= \frac{M}{s-a} < \infty \quad \text{se } s > a .
 \end{aligned}$$

Exercício 11. Mostre que

$$\int_0^\infty x^2 e^{-x^2} dx = \frac{1}{2} \int_0^\infty e^{-x^2} dx$$

$$\int_0^\infty x^2 e^{-x^2} dx = -\frac{1}{2} x e^{-x^2} \Big|_0^\infty + \frac{1}{2} \int_0^\infty e^{-x^2} dx$$

$$= \frac{1}{2} \int_0^\infty e^{-x^2} dx$$

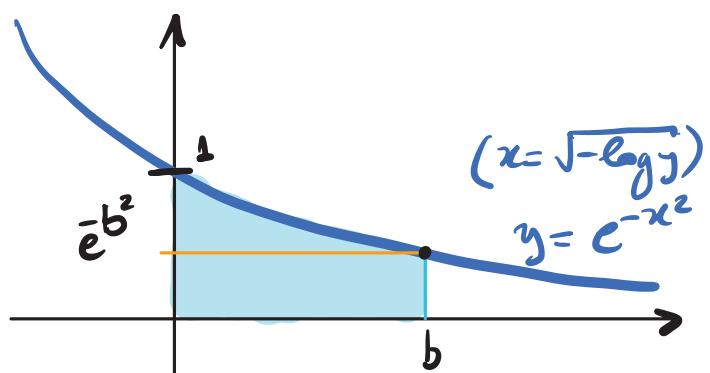
Exercício 12. Mostre que

$$\int_0^\infty e^{-x^2} dx = \int_0^1 \sqrt{-\log y} dy$$

Note que $y = e^{-x^2} \Rightarrow -x^2 = \log y \Rightarrow x = \sqrt{-\log y}$

Além disso, $\forall b > 0$,

$$\int_0^b e^{-x^2} dx = \int_{e^{-b^2}}^1 \sqrt{-\log y} dy + b \cdot e^{-b^2}$$



Logo,

$$\int_0^\infty e^{-x^2} dx = \lim_{b \rightarrow \infty} \int_0^b e^{-x^2} dx = \lim_{b \rightarrow \infty} \int_{e^{-b^2}}^1 \sqrt{-\log y} dy$$

$$+ \lim_{b \rightarrow \infty} \frac{b}{e^{-b^2}} = \int_0^1 \sqrt{-\log y} dy.$$

Exercício 13. Encontre o valor da constante C para o qual a integral converge e calcule o valor da integral:

$$(a) \int_0^\infty \left(\frac{1}{\sqrt{x^2+4}} - \frac{C}{x+2} \right) dx \quad (b) \int_0^\infty \left(\frac{x}{x^2+1} - \frac{C}{3x+1} \right) dx$$

(a) Temos

$$\begin{aligned} \int \frac{dx}{\sqrt{x^2+4}} &= \int \frac{du}{\sqrt{u^2+1}} = \int \frac{\sec^2 v \, dv}{\sec v} \\ &\quad u = \tan v \Rightarrow du = \sec^2 v \, dv \\ &= \int \frac{\sec v (\tan v + \sec v)}{\sec v + \tan v} \, dv = \int \frac{\sec v \tan v + \sec^2 v}{\sec v + \tan v} \, dv \\ &= \log(\sec v + \tan v) = \log(u + \sqrt{u^2+1}) \\ &= \log\left(\frac{x}{2} + \sqrt{\frac{x^2+4}{4}}\right) \end{aligned}$$

Por outro lado,

$$\int \frac{dx}{x+2} = \log(x+2)$$

Assim,

$$\begin{aligned} \int_0^b \left(\frac{1}{\sqrt{x^2+4}} - \frac{C}{x+2} \right) dx &= \left. \log\left(\frac{x}{2} + \sqrt{\frac{x^2+4}{4}}\right) \right|_0^b \\ &\quad - C \left. \log(x+2) \right|_0^b = \end{aligned}$$

$$\begin{aligned}
 &= \log(b + \sqrt{b^2+4}) - \log z - \cancel{\log z} + \cancel{\log z} \\
 &\quad - C \log(b+z) + C \log z \\
 &= \log \left[\frac{b + \sqrt{b^2+4}}{(b+z)^C} \right] + (C-1) \log z
 \end{aligned}$$

Precisamos ter

$$0 < \lim_{b \rightarrow \infty} \frac{b + \sqrt{b^2+4}}{(b+z)^C} < \infty$$

Note que é preciso ter $C > 0$. Além disso,

$$\begin{aligned}
 \frac{b + \sqrt{b^2+4}}{(b+z)^C} &= \frac{b \cdot (1 + \sqrt{1+4/b^2})}{(b+z)^C} \\
 &= \frac{1 + \sqrt{1+4/b^2}}{b^{-1} (b+z)^C} = \frac{1 + \sqrt{1+4/b^2}}{\left[b^{-1/C}(b+z)\right]^C} \\
 &= \frac{1 + \sqrt{1+4/b^2}}{\left[b^{1-1/C} + 2/b^{1/C}\right]^C}
 \end{aligned}$$

O numerador tende a zero se $b \rightarrow \infty$.
Já o denominador tem o limite

$$\lim_{b \rightarrow \infty} \left(b^{1-1/C} + 2/b^{1/C}\right)^C = \left(\lim_{b \rightarrow \infty} b^{1-1/C}\right)^C,$$

que só pode ser 0, 1 ou ∞ ,

dependendo se $0 < c < 1$, $c = 1$ ou $c > 1$,
respectivamente. Portanto, o único valor
que nos serve é $c = 1$, e ai

$$\begin{aligned} \int_0^\infty \left(\frac{1}{\sqrt{x^2+4}} - \frac{1}{x+2} \right) dx &= \lim_{b \rightarrow \infty} \log \left[\frac{b + \sqrt{b^2+4}}{(b+2)^c} \right] \\ &= \lim_{b \rightarrow \infty} \log \left(\frac{1 + \sqrt{1+4/b^2}}{1 + 2/b} \right) = \log 2 \end{aligned}$$

Exercício 14. Suponha que f é contínua em $[0, \infty)$ e que $\lim_{x \rightarrow \infty} f(x) = 1$. É possível que $\int_0^\infty f(x) dx$ seja convergente?

Não. Como $\lim_{x \rightarrow \infty} f(x) = 1$, existe $a > 0$

tal que se $x > a$ então

$$\frac{1}{2} < f(x) < \frac{3}{2}$$

Dai,

$$\int_a^\infty f(x) dx \geq \int_a^\infty \frac{1}{2} dx = \infty$$

Isto implica que $\int_0^\infty f(x) dx$ diverge.

Exercício 15. Prove que $\int_0^\infty \sin^2\left[\pi\left(x + \frac{1}{x}\right)\right] dx$ não existe.

A ideia é mostrar que

$$\sin\pi\left(x + \frac{1}{x}\right) > \sin\frac{\pi}{4} = \frac{1}{\sqrt{2}}$$

em intervalos regulares. Para todo $k \in \mathbb{N}$, isso ocorre se

$$2k\pi + \frac{\pi}{4} < \pi\left(x + \frac{1}{x}\right) < 2k\pi + \frac{3\pi}{4}$$

Notar que $\alpha < x + \frac{1}{x}$ se e só se

$x^2 - \alpha x + 1 > 0$, o que ocorre se

$$x > \frac{\alpha + \sqrt{\alpha^2 - 4}}{2}$$

Por outro lado, $x + \frac{1}{x} < \beta$ se e só se

$x^2 - \beta x + 1 < 0$, o que ocorre se

$$x < \frac{\beta + \sqrt{\beta^2 - 4}}{2}$$

Para $\beta = \alpha + \frac{1}{2}$, a condição é

$$x < \frac{\alpha + \frac{1}{2} + \sqrt{\alpha^2 + \alpha + \frac{1}{4} - 4}}{2},$$

que se cumpre se

$$x < \frac{\alpha + \sqrt{\alpha^2 - 4}}{2} + \frac{1}{4}$$

Assim, para $k \in \mathbb{N}$, $k \geq 2$, defina

$$\alpha_k = 2k + \frac{1}{4}$$

Então, podemos que vimos antes, se

$$\frac{\alpha_k + \sqrt{\alpha_k^2 - 4}}{2} < x < \frac{\alpha_k + \sqrt{\alpha_k^2 - 4}}{2} + \frac{1}{4}$$

então

$$\pi\alpha_k < \pi\left(x + \frac{1}{x}\right) < \pi\alpha_k + \frac{\pi}{2},$$

ou seja,

$$2k\pi + \frac{\pi}{4} < \pi\left(x + \frac{1}{x}\right) < 2k\pi + \frac{3\pi}{4}$$

$$\Rightarrow \sin \pi\left(x + \frac{1}{x}\right) > \frac{1}{\sqrt{2}}.$$

$$\text{Assim, se } \beta_k = \frac{\alpha_k + \sqrt{\alpha_k^2 - 4}}{2},$$

$$\int_0^\infty \sin^2 \left[\pi \left(x + \frac{1}{x} \right) \right] dx \geq \sum_{k=1}^{\infty} \int_{\beta_k}^{\beta_k + \frac{1}{4}} \frac{1}{2} dx$$

$$= \sum_{k=1}^{\infty} \frac{1}{8} = \infty.$$

Exercício 16. Calcule $\int_{-1}^{\infty} \left(\frac{x^4}{1+x^6} \right)^2 dx$

$$\begin{aligned} u = x^3 &\Rightarrow du = 3x^2 dx \\ &\Rightarrow dx = \frac{1}{3} u^{-2/3} du \end{aligned}$$

$$\int_{-1}^{\infty} \left(\frac{x^4}{1+x^6} \right)^2 dx = \int_{-1}^{\infty} \frac{u^{8/3} \cdot u^{-2/3}}{(1+u^2)^2} du$$

$$= \int_{-1}^{\infty} \frac{u^2}{(1+u^2)^2} du$$

Usando frações parciais, temos

$$\begin{aligned} \frac{u^2}{(1+u^2)^2} &= \frac{a}{1+u^2} + \frac{bu+c}{(1+u^2)^2} \\ &= \frac{au^2 + bu + c}{(1+u^2)^2} \end{aligned}$$

$$\Rightarrow \begin{cases} a = 1 \\ b = 0 \\ a+c = 0 \Rightarrow c = -a = -1 \end{cases}$$

Logo,

$$\int_{-1}^{\infty} \frac{u^2}{(1+u^2)^2} du = \int_{-1}^{\infty} \frac{1}{1+u^2} - \frac{1}{(1+u^2)^2} du$$

$$= \arctan u \Big|_{-1}^{\infty} - \int_{-1}^{\infty} \frac{du}{(1+u^2)^2}$$

$$= \frac{\pi}{2} + \frac{\pi}{4} - \int_{-1}^{\infty} \frac{du}{(1+u^2)^2} = \frac{3\pi}{4} - \int_{-1}^{\infty} \frac{du}{(1+u^2)^2}$$

Vamos calcular a integral:

$$u = \tan \theta \Rightarrow du = \sec^2 \theta d\theta$$

$$\int_{-1}^{\infty} \frac{du}{(1+u^2)^2} = \int_{-\pi/4}^{\pi/2} \frac{\sec^2 \theta d\theta}{\sec^4 \theta d\theta} = \int_{-\pi/4}^{\pi/2} \cos^2 \theta d\theta$$

$$2\cos^2 \theta - 1 = \cos^2 \theta - \sin^2 \theta = \cos 2\theta \\ \Rightarrow \cos^2 \theta = \frac{\cos 2\theta + 1}{2}$$

$$= \int_{-\pi/4}^{\pi/2} \frac{\cos 2\theta - 1}{2} d\theta = \left[\frac{\sin 2\theta}{4} - \frac{\theta}{2} \right]_{-\pi/4}^{\pi/2}$$

$$= \frac{1}{4} - \frac{\pi}{4} - \frac{\pi}{8} = \frac{1}{4} - \frac{3\pi}{8}$$

Logo,

$$\int_{-1}^{\infty} \left(\frac{x^4}{1+x^2} \right)^2 dx = \frac{3\pi}{4} - \frac{1}{4} + \frac{3\pi}{8} \\ = \frac{9\pi}{8} - \frac{1}{4}$$

Exercício 17. Prove que $\lim_{k \rightarrow \infty} \int_0^\infty \frac{dx}{1+kx^{10}} = 0$

Seja $\varepsilon > 0$. Temos

$$\int_0^\infty \frac{dx}{1+kx^{10}} = \int_0^\varepsilon \frac{dx}{1+kx^{10}} + \int_\varepsilon^\infty \frac{dx}{1+kx^{10}}$$

Se $\varepsilon < x < \infty$,

$$\begin{aligned} \int_\varepsilon^\infty \frac{dx}{1+kx^{10}} &\leq \int_\varepsilon^\infty \frac{dx}{kx^{10}} = -\frac{1}{9k} \cdot x^{-9} \Big|_\varepsilon^\infty \\ &= \frac{1}{9k} \cdot \frac{1}{\varepsilon^9} \end{aligned}$$

Se $0 < x < \varepsilon$,

$$\int_0^\varepsilon \frac{dx}{1+kx^{10}} \leq \int_0^\varepsilon dx = \varepsilon$$

Logo,

$$0 \leq \int_0^\infty \frac{dx}{1+kx^{10}} \leq \varepsilon + \frac{1}{9k\varepsilon^9} \xrightarrow{k \rightarrow \infty} \varepsilon$$

On seja, $\forall \varepsilon > 0$,

$$0 \leq \int_0^\infty \frac{dx}{1+kx^{10}} \leq \varepsilon$$

Como $\varepsilon > 0$ é arbitrário, fazendo
 $\varepsilon \rightarrow 0$ segue que

$$\int_0^\infty \frac{dx}{1 + kx^{10}} = 0$$

Exercício 18. Mostre que se $a > 0$, então

$$\lim_{h \rightarrow 0_+} \int_{-a}^a \frac{h}{h^2 + x^2} dx = \pi$$

Temos

$$\begin{aligned} \int_{-a}^a \frac{h}{h^2 + x^2} dx &= \int_{-a/h}^{a/h} \frac{h^2 du}{h^2(1+u^2)} \\ &= \arctan u \Big|_{-a/h}^{a/h} = 2 \cdot \arctan \frac{a}{h} \\ \xrightarrow[h \rightarrow 0_+]{} \quad 2 \cdot \frac{\pi}{2} &= \pi \end{aligned}$$

Exercício 19. Se $\int_a^\infty \frac{f(x)}{x} dx$ converge para todo $a > 0$ e se $\lim_{x \rightarrow 0} f(x) = L$, mostre que

$$\int_0^\infty \frac{f(\alpha x) - f(\beta x)}{x} dx$$

converge para α e β positivos e tem o valor $L \log \frac{\beta}{\alpha}$.

Temos

$$\int_a^\infty \frac{f(\alpha x)}{x} dx = \int_{\alpha a}^\infty \frac{f(u)}{u} \frac{x}{\alpha} du = \int_{\alpha a}^\infty \frac{f(u)}{u} du$$

Analogamente,

$$\int_a^\infty \frac{f(\beta x)}{x} dx = \int_{\beta a}^\infty \frac{f(u)}{u} du$$

Temos que

$$\begin{aligned} \int_0^\infty \frac{f(\alpha x) - f(\beta x)}{x} dx &= \lim_{a \rightarrow 0^+} \int_a^\infty \frac{f(\alpha x) - f(\beta x)}{x} dx \\ &= \lim_{a \rightarrow 0^+} \left[\int_{\alpha a}^\infty \frac{f(u)}{u} du - \int_{\beta a}^\infty \frac{f(u)}{u} du \right] \end{aligned}$$

Se $\alpha \leq \beta$, temos $\alpha a \leq \beta a$ para todos $a > 0$, e assim

$$\int_{\alpha a}^\infty \frac{f(u)}{u} du - \int_{\beta a}^\infty \frac{f(u)}{u} du = \int_{\alpha a}^{\beta a} \frac{f(u)}{u} du$$

Se $\beta < \alpha$, obtemos

$$\int_{\alpha}^{\infty} \frac{f(u)}{u} du - \int_{\beta\alpha}^{\infty} \frac{f(u)}{u} du = - \int_{\beta\alpha}^{\alpha} \frac{f(u)}{u} du \\ = \int_{\alpha}^{\beta\alpha} \frac{f(u)}{u} du$$

Portanto, em qualquer caso,

$$\int_0^{\infty} \frac{f(\alpha x) - f(\beta x)}{x} dx = \lim_{a \rightarrow 0^+} \int_{\alpha a}^{\beta a} \frac{f(u)}{u} du$$

Sem perda de generalidade, vamos assumir que $\alpha \leq \beta$.

Seja $\varepsilon > 0$. Como $L = \lim_{x \rightarrow 0} f(x)$,

existe $\delta > 0$ tal que

$$L - \varepsilon < f(x) < L + \varepsilon \quad \text{se } 0 < x < \delta$$

Tome $a > 0$ tal que

$$a < \delta/\beta$$

Então

$$\int_{\alpha a}^{\alpha \beta} \frac{L - \varepsilon}{u} du < \int_{\alpha a}^{\alpha \beta} \frac{f(u)}{u} du < \int_{\alpha a}^{\alpha \beta} \frac{L + \varepsilon}{u} du$$

$$\Rightarrow (L - \varepsilon) \log \frac{\alpha\beta}{\alpha\alpha} < \int_{\alpha\alpha}^{\alpha\beta} \frac{f(u)}{u} du \\ < (L + \varepsilon) \log \frac{\alpha\beta}{\alpha\alpha}$$

Assim, $\forall \varepsilon > 0$,

$$(L - \varepsilon) \log \frac{\beta}{\alpha} \leq \lim_{a \rightarrow 0^+} \int_{\alpha a}^{\alpha\beta} \frac{f(u)}{u} du \\ \leq (L + \varepsilon) \log \frac{\beta}{\alpha}$$

Logo, como $\varepsilon > 0$ é arbitrário, segue que

$$\int_0^\infty \frac{f(\alpha x) - f(\beta x)}{x} dx = \lim_{a \rightarrow 0^+} \int_{\alpha a}^{\alpha\beta} \frac{f(u)}{u} du \\ = L \cdot \log \frac{\beta}{\alpha}.$$

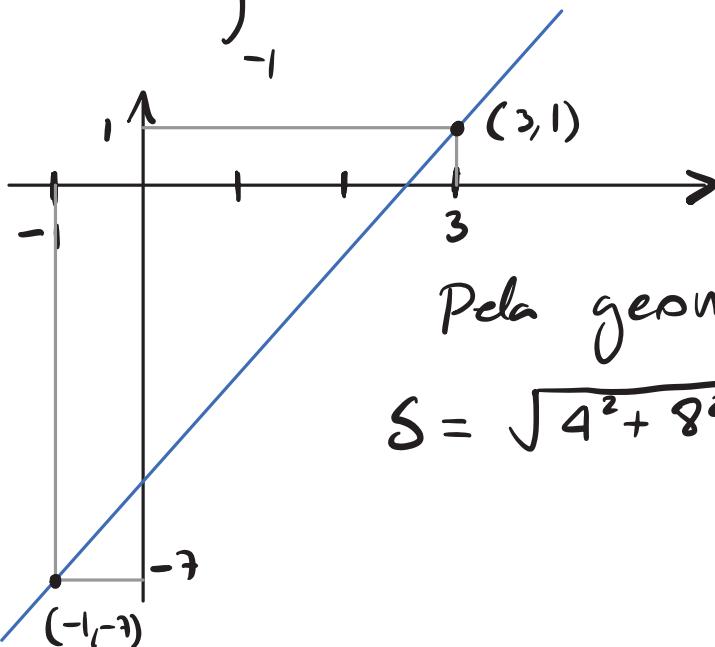
INTEGRAL: Comprimento de Arco

Exercício 1. Usando a fórmula de comprimento de arco, calcule o comprimento de arco das seguintes curvas e compare com o resultado da geometria básica:

$$(a) \quad y = 2x - 5, \quad x \in [-1, 3]$$

$$(b) \quad y = \sqrt{2 - x^2}, \quad x \in [0, 1]$$

$$(a) \quad S = \int_{-1}^3 \sqrt{1 + 2^2} dx = 4\sqrt{5}$$



Pela geometria,

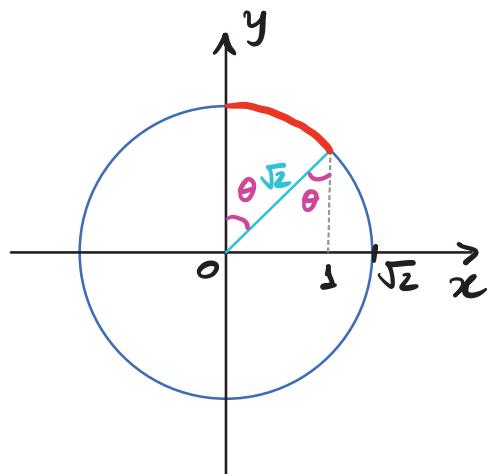
$$S = \sqrt{4^2 + 8^2} = \sqrt{80} = 4\sqrt{5}$$

$$(b) \quad S = \int_0^1 \sqrt{\frac{x^2}{2-x^2} + 1} dx$$

$$= \int_0^1 \frac{\sqrt{2}}{\sqrt{2-x^2}} dx \quad \left\{ \begin{array}{l} x = \sqrt{2}u \\ dx = \sqrt{2}du \end{array} \right.$$

$$= \sqrt{2} \int_0^{\sqrt{2}} \frac{1}{\sqrt{1-u^2}} du = \sqrt{2} \arcsin \frac{1}{\sqrt{2}} = \frac{\pi\sqrt{2}}{4}$$

Vamos analisar pela geometria:



$$y = \sqrt{2 - x^2}$$

$$\Rightarrow y^2 = 2 - x^2$$

$$\Rightarrow x^2 + y^2 = (\sqrt{2})^2$$

Geometricamente calculamos o arco subtendido pelo ângulo θ no círculo de raio $\sqrt{2}$, onde

$$\operatorname{sen} \theta = \frac{1}{\sqrt{2}} \Rightarrow \theta = \frac{\pi}{4}$$

$$\text{Dai, } S = \theta r = \frac{\pi \sqrt{2}}{4}.$$

Exercício 2. Encontre o comprimento das seguintes curvas:

$$(a) \ y = 1 + 6x^{3/2}, \ x \in [0, 1] \quad (b) \ 36y^2 = (x^2 - 4)^3, \ x \in [2, 3], \quad y \geq 0$$

$$(c) \ y = \log(\cos x), \ x \in [0, \frac{\pi}{3}] \quad (d) \ y = \log(\sec x), \ x \in [0, \frac{\pi}{4}]$$

$$(e) \ y = 3 + \frac{1}{2} \cosh 2x, \ x \in [0, 1] \quad (f) \ y = \sqrt{x - x^2} + \arcsen \sqrt{x}$$

$$(g) \ y = \log(1 - x^2), \ x \in [0, \frac{1}{2}]$$

$$\begin{aligned} (a) \ S &= \int_0^1 \sqrt{1 + 8x} \, dx = \frac{2}{243} (1 + 8x)^{3/2} \Big|_0^1 \\ &= \frac{2}{243} \left[(82)^{3/2} - 1 \right] \end{aligned}$$

$$\begin{aligned} (b) \ y &= \frac{1}{6} (x^2 - 4)^{3/2} \\ y' &= \frac{1}{2} x (x^2 - 4)^{1/2} \end{aligned}$$

$$\begin{aligned} S &= \int_2^3 \sqrt{\frac{x^2(x^2 - 4) + 4}{2}} \, dx \\ &= \int_2^3 \sqrt{\frac{x^4 - 4x^2 + 4}{2}} \, dx \\ &= \int_2^3 \frac{x^2 - 2}{2} \, dx = \frac{x^3}{6} - x \Big|_2^3 \\ &= \frac{9}{2} - 3 - \frac{4}{3} + 2 = \frac{19}{6} - \frac{6}{6} = \frac{13}{6} \end{aligned}$$

$$(c) \quad y = \log(\cos x)$$

$$\Rightarrow y' = -\frac{\sec x}{\cos x} = -\tan x$$

$$S = \int_0^{\pi/3} \sqrt{1 + \tan^2 x} \, dx = \int_0^{\pi/3} \sec x \, dx$$

$$= \int_0^{\pi/3} \frac{\sec x (\sec x + \tan x)}{\sec x + \tan x} \, dx$$

$$= \int_0^{\pi/3} \frac{\sec x \cdot \tan x + \sec^2 x}{\sec x + \tan x} \, dx$$

$$= \left. \log(\sec x + \tan x) \right|_0^{\pi/3}$$

$$= \log(2 + \sqrt{3})$$

$$(d) \quad y = \log(\sec x) = \log\left(\frac{1}{\cos x}\right)$$

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

Logo, são as mesmas contas do item (c) :

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

$$(e) \quad y = 3 + \frac{1}{2} \cosh 2x$$

$$\Rightarrow y' = \sinh 2x$$

$$S = \int_0^1 \sqrt{\sinh^2 2x + 1} dx$$

$$= \int_0^1 \cosh 2x dx = \left. \frac{\sinh 2x}{2} \right|_0^1$$

$$= \frac{\sinh 2}{2} = \frac{e^2 - \bar{e}^2}{4}$$

$$(f) \quad y = \sqrt{x-x^2} + \arcsin \sqrt{x}$$

Só está definida em $[0, 1]$.

$$y' = \frac{1-2x}{2\sqrt{x-x^2}} + \frac{1}{\sqrt{1-x}} \cdot \frac{1}{2\sqrt{x}}$$

$$= \frac{1}{\sqrt{x}} \cdot \frac{1-x}{\sqrt{1-x}} = \sqrt{\frac{1-x}{x}}$$

$$S = \int_0^1 \sqrt{\frac{1-x+x}{x}} dx = \int_0^1 \frac{dx}{\sqrt{x}}$$

$$= 2\sqrt{x} \Big|_0^1 = 2$$

$$(g) \quad y = \log(1-x^2)$$

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

$$\begin{aligned} S &= \int_0^{1/2} \sqrt{\frac{4x^2 + (1-x^2)^2}{1-x^2}} dx \\ &= \int_0^{1/2} \sqrt{\frac{x^4 + 2x^2 + 1}{1-x^2}} dx \\ &= \int_0^{1/2} \frac{1+x^2}{1-x^2} dx = \int_0^{1/2} \frac{x^2-1+2}{1-x^2} dx \\ &= \int_0^{1/2} -1 + \frac{2}{(1-x)(1+x)} dx \\ &= \int_0^{1/2} -1 + \frac{1}{1-x} + \frac{1}{1+x} dx \\ &= -x - \left[\log(1-x) + \log(1+x) \right] \Big|_0^{1/2} \\ &= \log \frac{3}{2} - \log \frac{1}{2} - \frac{1}{2} \\ &= \log 3 - \log 2 + \log 2 - \frac{1}{2} \\ &= \log 3 - \frac{1}{2} \end{aligned}$$

Exercício 3. Para a função $f(x) = \frac{1}{4}e^x + e^{-x}$, demonstre que o comprimento de arco em qualquer intervalo tem o mesmo valor que a área sob a curva.

$$\begin{aligned}
 f'(x) &= \frac{1}{4}e^x - e^{-x} \\
 S &= \int_a^b \sqrt{\frac{e^{2x}}{16} - \frac{1}{2} + e^{-2x} + 1} dx \\
 &= \int_a^b \sqrt{\frac{e^{2x}}{16} + \frac{1}{2} + e^{-2x}} dx = \int_a^b \left(\frac{e^x}{4} + e^{-x} \right) dx \\
 &= \int_a^b f(x) dx
 \end{aligned}$$

Logo, o comprimento de arco corresponde à área.

Exercício 4. Encontre a função de comprimento de arco para a curva $y = \arcsen x + \sqrt{1-x^2}$ com ponto inicial $(0, 1)$.

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

$$\begin{aligned} S(x) &= \int_0^x \sqrt{\frac{1-t^2}{1+t^2} + 1} dt = \int_0^x \frac{\sqrt{2}}{\sqrt{1+t^2}} dt \\ &= 2\sqrt{2} \sqrt{1+t^2} \Big|_0^x = 2\sqrt{2} (\sqrt{1+x^2} - 1) \end{aligned}$$

Exercício 5. Um vento contínuo sopra uma pipa para oeste. A altura da pipa acima do solo a partir da posição horizontal $x = 0$ até $x = 25$ é dada por $y = 50 - 0,1(x-15)^2$. Ache a distância percorrida pela pipa.

Temos que calcular o comprimento de arcos entre $x=0$ e $x=25$ da curva $y = 50 - \frac{1}{10}(x-15)^2$.

$$y' = \frac{1}{5}(x-15)$$

$$S = \int_0^{25} \sqrt{\left(\frac{x-15}{5}\right)^2 + 1} dx$$

$$\operatorname{senh} u = \frac{x-15}{5} \Rightarrow \cosh u du = \frac{dx}{5}$$

$$S = \int_{\operatorname{arsenh}(-3)}^{\operatorname{arsenh}(1/2)} \cosh^2 u du = \int_{\operatorname{arsenh}(-3)}^{\operatorname{arsenh}(1/2)} \frac{\cosh 2u + 1}{2} du$$

$$= \frac{\operatorname{senh} 2u}{4} + u \Big|_{\operatorname{arsenh}(-3)}^{\operatorname{arsenh}(1/2)}$$

$$= \frac{\operatorname{senh} u \sqrt{1+\operatorname{senh}^2 u}}{2} + u \Big|_{\operatorname{arsenh}(-3)}^{\operatorname{arsenh}(1/2)}$$

$$= \left(\frac{1}{2} \cdot \frac{1}{2} \cdot \frac{\sqrt{55}}{2} + \frac{3}{2} \cdot \sqrt{2 \cdot 55} \right) + \log \left(x + \sqrt{x^2+1} \right) \Big|_{-3}^{1/2}$$

$$\begin{aligned} &= \frac{\sqrt{5}}{8}(1 + 12\sqrt{2}) + \log\left(\frac{1 + \sqrt{5}}{z}\right) \\ &\quad - \log(-3 + \sqrt{10}) \end{aligned}$$

Exercício 6. Um fio pendurado entre os postes localizados nas retas $x = -b$ e $x = b$ adota o formato de uma catenária, dada pela equação $y = c + a \cosh(x/a)$. Calcule o comprimento do fio.

$$\begin{aligned}
 y &= c + a \cosh\left(\frac{x}{a}\right) \\
 \Rightarrow y' &= \operatorname{sech}\left(\frac{x}{a}\right) \\
 S &= \int_{-b}^b \sqrt{\operatorname{sech}^2\left(\frac{x}{a}\right) + 1} dx \\
 &= \int_{-b}^b \cosh \frac{x}{a} dx = a \operatorname{senh} \frac{x}{a} \Big|_b^{-b} \\
 &= 2a \operatorname{senh} \frac{b}{a}
 \end{aligned}$$

Exercício 7. Prove que a curva definida por

$$y = \begin{cases} x^2 \operatorname{sen} \frac{1}{x} & \text{se } 0 < x \leq 1 \\ 0 & \text{se } x = 0 \end{cases}$$

tem comprimento finito, ao passo que a curva contínua definida por

$$y = \begin{cases} x \operatorname{sen} \frac{1}{x} & \text{se } 0 < x \leq 1 \\ 0 & \text{se } x = 0 \end{cases}$$

não é retificável (ou seja, tem comprimento infinito).

Vejamos a primeira curva.

$$y = x^2 \operatorname{sen} \frac{1}{x}$$

$$\Rightarrow y' = 2x \operatorname{sen} \frac{1}{x} - \frac{x^2}{x^2} \cos \frac{1}{x}$$

$$= 2x \operatorname{sen} \frac{1}{x} - \cos \frac{1}{x}$$

Assim,

$$\begin{aligned} S &= \int_0^1 \sqrt{4x^2 \operatorname{sen}^2 \frac{1}{x} + \cos^2 \frac{1}{x} - 4x \operatorname{sen} \frac{1}{x} \cos \frac{1}{x} + 1} dx \\ &= \int_0^1 \sqrt{4x^2 \operatorname{sen}^2 \frac{1}{x} + \cos^2 \frac{1}{x} - 2x \operatorname{sen} \frac{2}{x} + 1} dx \\ &= \int_0^1 \sqrt{(4x^2 - 1) \operatorname{sen}^2 \frac{1}{x} - 2x \operatorname{sen} \frac{2}{x} + 2} dx \\ &\leq \int_0^1 \sqrt{4x^2 - 2x + 2} dx \\ &= \int_0^1 \sqrt{(2x-1)^2 + 1} dx \quad (2x-1)^2 \leq 1 \text{ em } [0, 1] \end{aligned}$$

$$\leq \int_0^1 \sqrt{z} dz = \sqrt{z}$$

Logo, S é finito.

Vejamos agora a z -curva.

$$y = x \operatorname{sen} \frac{1}{x}$$

$$\Rightarrow y' = \operatorname{sen} \frac{1}{x} - \frac{1}{x^2} \cos \frac{1}{x}$$

$$\sqrt{(y')^2 + 1} = \sqrt{\operatorname{sen}^2 \frac{1}{x} + \frac{1}{x^2} \cos^2 \frac{1}{x} - \frac{1}{x^2} \operatorname{sen}^2 \frac{1}{x} + 1}$$

Se $\frac{1}{x} \in \left[2k\pi - \frac{\pi}{4}, 2k\pi\right]$, então

$$\frac{1}{x} \in \left[4k\pi - \frac{\pi}{2}, 4\pi k\right] \quad (k \in \mathbb{N})$$

e temos que $\cos \frac{1}{x} > \frac{1}{\sqrt{2}}$ e

$$\operatorname{sen} \frac{1}{x} \leq 0$$

Assim,

$$\sqrt{(y')^2 + 1} \geq \sqrt{\frac{1}{x^2} \cdot \frac{1}{2}} = \frac{1}{\sqrt{2}} \cdot \frac{1}{x}$$

Se

$$2k\pi - \frac{\pi}{4} \leq \frac{1}{x} \leq 2k\pi,$$

então,

$$\frac{4}{8k\pi} \leq x \leq \frac{4}{(8k-1)\pi}$$

Temos que, $\forall k \in \mathbb{N}$,

$$\begin{aligned} S &= \int_0^1 \sqrt{(y')^2 + 1} dx \\ &\geq \sum_{k=1}^{\infty} \int_{\frac{4}{8k\pi}}^{\frac{4}{(8k-1)\pi}} \frac{1}{\sqrt{2}} \cdot \frac{1}{x} dx \\ &\geq \sum_{k=1}^{\infty} \frac{1}{\sqrt{2}} \cdot \frac{(8k-1)\pi}{4} \cdot \left(\frac{4}{(8k-1)\pi} - \frac{4}{8k\pi} \right) \\ &= \sum_{k=1}^{\infty} \frac{1}{\sqrt{2}} \cdot \frac{(8k-1)\pi}{4} \cdot \frac{4\pi}{(8k-1)\pi \cdot 8k\pi} \\ &= \frac{1}{8\sqrt{2}} \sum_{k=1}^{\infty} \frac{1}{k} = \infty \end{aligned}$$

Logo, a função $f(x) = x \operatorname{sen} \frac{1}{x}$ não é
retificável em $[0, 1]$.

INTEGRAL: Áreas de Superfícies

Exercício 1. Calcule a área das superfícies de revolução obtidas pela rotação ao redor do eixo x :

- (a) $y = x^3$, $x \in [0, 2]$ (b) $y = \sqrt{5-x}$, $x \in [3, 5]$ (c) $y^2 = x+1$, $x \in [0, 3]$
 (d) $9x = y^2 + 18$, $x \in [2, 6]$ (e) $y = \cos(x/2)$, $x \in [0, \pi]$ (f) $y = \sin \pi x$, $x \in [0, 1]$

$$(a) A = \int_0^2 2\pi x^3 \sqrt{9x^4 + 1} dx \quad \left\{ \begin{array}{l} \frac{d}{dx} (9x^4 + 1)^{3/2} = \\ = \frac{3}{2} \cdot 36x^3 \sqrt{9x^4 + 1} \\ \hline 54 \end{array} \right.$$

$$= \frac{\pi}{27} \int_0^2 54x^3 \sqrt{9x^4 + 1} dx$$

$$= \frac{\pi}{27} \left[(9x^4 + 1)^{3/2} \right]_0^2 = \frac{\pi}{27} \left[(145)^{3/2} - 1 \right]$$

$$(b) A = \int_3^5 2\pi \sqrt{5-x} \cdot \sqrt{\frac{1}{4(5-x)} + 1} dx$$

$$= \int_3^5 2\pi \cancel{\sqrt{5-x}} \frac{\sqrt{21-4x}}{\cancel{2\sqrt{5-x}}} dx \quad \left\{ \begin{array}{l} \frac{d}{dx} (21-4x)^{3/2} \\ = -6(21-4x)^{1/2} \end{array} \right.$$

$$= -\frac{\pi}{6} (21-4x)^{3/2} \Big|_3^5$$

$$= \frac{\pi}{6} (27-1) = \frac{13\pi}{3}$$

$$\begin{aligned}
 (c) \quad A &= \int_0^3 2\pi \sqrt{x+1} \sqrt{\frac{1}{4(x+1)} + 1} dx \\
 &= \int_0^3 2\pi \sqrt{x+1} \frac{\sqrt{4x+5}}{2\sqrt{x+1}} dx \quad \left. \begin{array}{l} \frac{d}{dx} (4x+5)^{3/2} \\ = 6(4x+5)^{1/2} \end{array} \right\} \\
 &= \frac{\pi}{6} (4x+5)^{3/2} \Big|_0^3 \\
 &= \frac{\pi}{6} \left[(17)^{3/2} - (5)^{3/2} \right]
 \end{aligned}$$

$$(d) \quad y = 3\sqrt{x-2}$$

$$\begin{aligned}
 A &= \int_2^6 6\pi \sqrt{x-2} \cdot \sqrt{\frac{1}{4(x-2)} + 1} dx \\
 &= \int_2^6 6\pi \sqrt{x-2} \frac{\sqrt{4x-7}}{2\sqrt{x-2}} dx \quad \left. \begin{array}{l} \frac{d}{dx} (4x-7)^{3/2} \\ = 6(4x-7)^{1/2} \end{array} \right\} \\
 &= \frac{\pi}{2} (4x-7)^{3/2} \Big|_2^6 \\
 &= \frac{\pi}{2} (17^{3/2} - 1)
 \end{aligned}$$

$$(e) A = \int_0^{\pi} 2\pi \cos\left(\frac{x}{2}\right) \cdot \sqrt{\frac{1}{4} \sin^2\left(\frac{x}{2}\right) + 1} dx$$

$$u = \frac{x}{2} \Rightarrow 2du = dx$$

$$= 4\pi \int_0^{\frac{\pi}{2}} \cos u \sqrt{\frac{\sin^2 u + 4}{4}} du$$

$$v = \sin u \Rightarrow dv = \cos u du$$

$$= 2\pi \int_0^1 \sqrt{v^2 + 4} dv$$

$$v = 2 \operatorname{senh} w \Rightarrow dv = 2 \cosh w dw$$

$$= 8\pi \int_0^{\operatorname{arsenh} \frac{1}{2}} \cosh^2 w dw$$

$$\cosh 2w = \cosh^2 w + \operatorname{senh}^2 w = 2 \cosh^2 w + 1$$

$$\Rightarrow \cosh^2 w = \frac{\cosh 2w - 1}{2}$$

$$= 4\pi \int_0^{\operatorname{arsenh} \frac{1}{2}} \frac{\cosh 2w - 1}{2} dw$$

$$= 4\pi \cdot \left(\frac{\operatorname{senh} 2w}{2} - w \right) \Big|_0^{\operatorname{arsenh} \frac{1}{2}}$$

$$\operatorname{senh} w = 1 \Rightarrow \frac{e^{2w} - 1}{2e^w} = 1 \Rightarrow (e^w)^2 - 2e^w - 1 = 0$$

$$\Rightarrow e^w = 1 + \sqrt{2} \Rightarrow w = \log(1 + \sqrt{2}) = \operatorname{arsenh} 1$$

$$= 4\pi \left(\operatorname{senh}w \cdot \cosh w - w \right) \Big|_0^{\operatorname{arsenh}1}$$

$\operatorname{senh}w = 1 \Rightarrow \cosh^2 w = 1+1 \Rightarrow \cosh w = \sqrt{2}$

$$= 4\pi (\sqrt{2} - \log(1+\sqrt{2}))$$

(J) $A = \int_0^\pi 2\pi \operatorname{sen} \pi x \sqrt{\pi^2 \cos^2 \pi x + 1} dx$

$u = \pi \cos \pi x \Rightarrow du = -\pi^2 \operatorname{sen} \pi x dx$
 $\Rightarrow \pi \operatorname{sen} \pi x dx = -\frac{du}{\pi}$

$$= \frac{2}{\pi} \int_{-\pi}^{\pi} \sqrt{u^2 + 1} du$$

$u = \operatorname{senh}w \Rightarrow du = \cosh w dw$

$$= \frac{2}{\pi} \int_{\operatorname{arsenh}(-\pi)}^{\operatorname{arsenh}\pi} \cosh^2 w dw$$

$$\cosh 2w = \cosh^2 w + \operatorname{senh}^2 w$$

$$= 2 \cosh^2 w - 1$$

$$= \frac{1}{\pi} \int_{\operatorname{arsenh}(-\pi)}^{\operatorname{arsenh}\pi} \cosh 2w + 1 dw = \frac{1}{\pi} \left(\frac{\operatorname{senh} 2w}{2} + w \right) \Big|_{\operatorname{arsenh}(-\pi)}^{\operatorname{arsenh}\pi}$$

$$= \frac{1}{\pi} \left(\sinh w \cdot \cosh w + w \right) \Big|_{\operatorname{arsenh}(-\pi)}^{\operatorname{arsenh}\pi}$$

- $\sinh w = \pi \Rightarrow \frac{e^{2w} - 1}{2e^w} = \pi \Rightarrow e^{2w} - 2\pi e^w - 1 = 0$

$$\Rightarrow e^w = \frac{2\pi + \sqrt{4\pi^2 + 4}}{2} = \pi + \sqrt{\pi^2 + 1} = \operatorname{arsenh} \pi$$

- $\sinh \text{ é ímpar} \Rightarrow \operatorname{arsenh}(-\pi) = -(\pi + \sqrt{\pi^2 + 1})$

- $\sinh w = \pm \pi \Rightarrow \cosh w = \sqrt{\pi^2 + 1}$

$$= \frac{1}{\pi} \left[2\pi \sqrt{\pi^2 + 1} + 2(\pi + \sqrt{\pi^2 + 1}) \right]$$

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

Exercício 2. Calcule a área das seguintes superfícies de revolução em torno do eixo y :

$$(a) \ x^{2/3} + y^{2/3} = 1, \ y \in [0, 1] \quad (b) \ y = \frac{1}{4}x^2 - \frac{1}{2}\log x, \ x \in [1, 2]$$

$$(a) \ x^{2/3} = 1 - y^{2/3} \Rightarrow x = (1 - y^{2/3})^{3/2}$$

$$x'(y) = -(1 - y^{2/3})^{1/2} y^{-1/3}$$

$$A = \int_0^1 2\pi (1 - y^{2/3})^{3/2} \sqrt{\frac{1 - y^{2/3}}{y^{2/3}} + 1} \ dy$$

$$= \int_0^1 2\pi (1 - y^{2/3})^{3/2} \cdot y^{-1/3} dy$$

$$\frac{d}{dy} (1 - y^{2/3})^{5/2} = -\frac{5}{2} \cdot \frac{2}{3} \cdot y^{-1/3} \cdot (1 - y^{2/3})^{3/2} = -\frac{5}{3} y^{-1/3} (1 - y^{2/3})^{3/2}$$

$$= -\frac{6\pi}{5} (1 - y^{2/3})^{5/2} \Big|_0^1 = \frac{6\pi}{5}$$

$$(b) \ A = \int_1^2 2\pi x \sqrt{\frac{1}{4}(x - \frac{1}{x})^2 + 1} dx$$

$$= \int_1^2 2\pi x \sqrt{\frac{(x^2 - 1)^2 + 4x^2}{2x}} dx$$

$$= \int_1^2 \pi \sqrt{x^4 - 2x^2 + 1 + 4x^2} dx$$

$$\begin{aligned} &= \pi \int_1^2 \sqrt{(x^2 + 1)^2} dx = \pi \int_1^2 x^2 + 1 dx \\ &= \pi \left(\frac{x^3}{3} + x \right) \Big|_1^2 = \pi \left(\frac{8}{3} + 2 - \frac{1}{3} - 1 \right) \\ &= \frac{10\pi}{3} \end{aligned}$$

Exercício 3. Se a curva infinita $y = e^{-x}$, $x \geq 0$ é girada em torno do eixo x , calcule a área da superfície resultante.

$$\begin{aligned}
 A &= \int 2\pi y \, ds = \int_0^\infty 2\pi e^{-x} \sqrt{e^{-2x} + 1} \, dx \\
 &= 2\pi \int_0^\infty e^{-x} \frac{\sqrt{e^{2x} + 1}}{e^x} \, dx \\
 u &= e^{2x} \Rightarrow du = 2e^{2x} \, dx \Rightarrow dx = \frac{du}{2u} \\
 &= 2\pi \int_1^\infty \frac{\sqrt{u+1}}{u^2} \, du \\
 v &= \sqrt{u+1} \Rightarrow dv = \frac{1}{2\sqrt{u+1}} \, du \\
 \Rightarrow du &= 2v \, dv, \quad u = v^2 - 1 \\
 &= 4\pi \int_{\sqrt{2}}^\infty \frac{v^2}{(v^2-1)^2} \, dv \\
 &= \pi \int_{\sqrt{2}}^\infty \frac{v^2-1 + 1}{(v^2-1)^2} \, dv \\
 &= \pi \int_{\sqrt{2}}^\infty \frac{1}{v^2-1} + \frac{1}{(v^2-1)^2} \, dv \\
 &= \pi \int_{\sqrt{2}}^\infty \frac{1}{v-1} - \frac{1}{v+1} + \frac{1}{(v-1)^2(v+1)^2} \, dv \\
 \frac{1}{(v-1)^2(v+1)^2} &= \frac{a}{v-1} + \frac{b}{(v-1)^2} + \frac{c}{v+1} + \frac{d}{(v+1)^2}
 \end{aligned}$$

$$\Rightarrow \frac{a(v^2-1)(v+1) + b(v+1)^2 + c(v^2-1)(v-1) + d(v-1)^2}{(v^2-1)^2}$$

$$= \left\{ a(v^3 + v^2 - v - 1) + b(v^2 + 2v + 1) + c(v^3 - v^2 - v + 1) \right.$$

$$\quad \left. + d(v^2 - 2v + 1) \right\} / (v^2-1)^2$$

$$\Rightarrow \begin{cases} a+c = 0 \Rightarrow c = -a \\ a+b-c+d = 0 \Rightarrow 2a + b + d = 0 \Rightarrow b = -2a - d \\ -a + 2b - c - 2d = 0 \Rightarrow -4a - 4d = 0 \Rightarrow \begin{cases} d = -a \\ b = -a \end{cases} \\ -a + b + c + d = 1 \Rightarrow -4a = 1 \\ \Rightarrow a = -\frac{1}{4}, \quad b = c = d = \frac{1}{4} \end{cases}$$

Assim,

$$\begin{aligned} A &= \pi \int_{\sqrt{2}}^{\infty} \frac{1}{2} \left(\frac{1}{v-1} - \frac{1}{v+1} \right) - \frac{1}{4} \frac{1}{v-1} + \frac{1}{4} \frac{1}{(v-1)^2} \\ &\quad + \frac{1}{4} \frac{1}{v+1} + \frac{1}{4} \frac{1}{(v+1)^2} dv \\ &= \pi \int_{\sqrt{2}}^{\infty} \frac{1}{4} \frac{1}{v-1} - \frac{1}{4} \frac{1}{v+1} + \frac{1}{4} \frac{1}{(v-1)^2} + \frac{1}{4} \frac{1}{(v+1)^2} dv \\ &= \frac{\pi}{4} \left[6g \frac{v+1}{v-1} - \left(\frac{1}{v-1} + \frac{1}{v+1} \right) \right] \Big|_{\sqrt{2}}^{\infty} \\ &= \frac{\pi}{4} \left(6g \frac{v+1}{v-1} - \frac{2v}{v^2-1} \right) \Big|_{\sqrt{2}}^{\infty} \end{aligned}$$

$$\begin{aligned} &= \frac{\pi}{4} \left(\frac{2\sqrt{2}}{2-1} - \log \frac{\sqrt{2}+1}{\sqrt{2}-1} \right) \\ &= \frac{\pi}{4} \left(2\sqrt{2} - \log \frac{\sqrt{2}+1}{\sqrt{2}-1} \right) \end{aligned}$$

Exercício 4. Encontre a área da superfície de revolução obtida a partir da elipse

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1 \quad a > b$$

em cada caso:

- (a) giro em torno do eixo x (elipsoide ou esferoide prolato)
- (b) giro em torno do eixo y (esferoide oblato)

$$(a) \quad y = \frac{b}{a} \sqrt{a^2 - x^2}$$

$$\Rightarrow y' = -\frac{b}{a} \cdot \frac{x}{\sqrt{a^2 - x^2}}$$

$$A = \int 2\pi y \, ds$$

$$= \int_{-a}^a 2\pi \frac{b}{a} \sqrt{a^2 - x^2} \sqrt{\frac{b^2 x^2}{a^2(a^2 - x^2)} + \frac{a^4 - a^2 x^2}{a^2(a^2 - x^2)}} \, dx$$

$$= \int_{-a}^a 2\pi \frac{b}{a} \sqrt{a^2 - x^2} \sqrt{\frac{a^4 - (a^2 - b^2)x^2}{a^2 \sqrt{a^2 - x^2}}} \, dx$$

$$= \int_{-a}^a 2\pi b \sqrt{1 - \frac{a^2 - b^2}{a^4} x^2} \, dx$$

$$\frac{\sqrt{a^2 - b^2}}{a^2} x = \operatorname{sen} u \Rightarrow dx = \frac{a^2}{\sqrt{a^2 - b^2}} \cos u \, du$$

$$= \int \frac{2\pi b a^2}{\sqrt{a^2-b^2}} \cos u du$$

$$\arcsen\left(-\frac{\sqrt{a^2-b^2}}{a}\right)$$

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

$$\Rightarrow 2\cos^2 u = \cos 2u + 1$$

$$= \frac{\pi b a^2}{\sqrt{a^2-b^2}} \int \cos 2u + 1 du$$

$$\arcsen\left(-\frac{\sqrt{a^2-b^2}}{a}\right)$$

$$= \frac{\pi b a^2}{\sqrt{a^2-b^2}} \left(\frac{\sin 2u}{2} + u \right) \Big|_{\arcsen\left(-\frac{\sqrt{a^2-b^2}}{a}\right)}^{\arcsen\left(\frac{\sqrt{a^2-b^2}}{a}\right)}$$

$$= \frac{\pi b a^2}{\sqrt{a^2-b^2}} (\sin u \cos u + u) \Big|_{\arcsen\left(-\frac{\sqrt{a^2-b^2}}{a}\right)}^{\arcsen\left(\frac{\sqrt{a^2-b^2}}{a}\right)}$$

$$\sin u = \pm \frac{\sqrt{a^2-b^2}}{a} \Rightarrow \cos u = \sqrt{\frac{a^2-a^2+b^2}{a^2}} = \frac{b}{a}$$

$$= \frac{\pi b a^2}{\sqrt{a^2-b^2}} \left[2 \frac{\sqrt{a^2-b^2} \cdot b}{a^2} + 2 \arcsen\left(\frac{\sqrt{a^2-b^2}}{a}\right) \right]$$

$$= 2\pi \left[b^2 + \frac{ba^2}{\sqrt{a^2-b^2}} \arcsen \left(\frac{\sqrt{a^2-b^2}}{a} \right) \right]$$

$$(b) x = \frac{a}{b} \sqrt{b^2 - y^2}$$

$$\Rightarrow x' = -\frac{a}{b} \cdot \frac{y}{\sqrt{b^2 - y^2}}$$

$$\begin{aligned} A &= \int 2\pi x ds \\ &= \int_{-b}^b 2\pi \frac{a}{b} \sqrt{b^2 - y^2} \sqrt{\frac{a^2 y^2}{b^2(b^2 - y^2)} + \frac{b^4 - b^2 y^2}{b^2(b^2 - y^2)}} dy \\ &= \int_{-b}^b 2\pi \frac{a}{b} \sqrt{b^2 - y^2} \frac{\sqrt{b^4 + (a^2 - b^2)y^2}}{b \sqrt{b^2 - y^2}} dx \\ &= \int_{-b}^b 2\pi a \sqrt{1 + \frac{a^2 - b^2}{b^2} y^2} dy \end{aligned}$$

$$\frac{\sqrt{a^2 - b^2}}{b^2} y = \operatorname{senh} u \Rightarrow dy = \frac{b^2}{\sqrt{a^2 - b^2}} \cosh u du$$

$$= \int \frac{2\pi ab^2}{\sqrt{a^2-b^2}} \cosh^2 u du$$

$$\operatorname{arsenh}\left(-\frac{\sqrt{a^2-b^2}}{b}\right)$$

$$\cosh 2u = \cosh^2 u + \sinh^2 u = 2\cosh^2 u - 1$$

$$\Rightarrow 2\cosh^2 u = \cosh 2u + 1$$

$$= \int \frac{\pi ab^2}{\sqrt{a^2-b^2}} (\cosh 2u + 1) du$$

$$\operatorname{arsenh}\left(-\frac{\sqrt{a^2-b^2}}{b}\right)$$

$$= \frac{\pi ab^2}{\sqrt{a^2-b^2}} \left(\frac{\sinh 2u}{2} + u \right) \Bigg|_{\operatorname{arsenh}\left(-\frac{\sqrt{a^2-b^2}}{b}\right)}^{\operatorname{arsenh}\left(\frac{\sqrt{a^2-b^2}}{b}\right)}$$

$$= \frac{\pi ab^2}{\sqrt{a^2-b^2}} (\sinh u \cosh u + u) \Bigg|_{\operatorname{arsenh}\left(-\frac{\sqrt{a^2-b^2}}{b}\right)}^{\operatorname{arsenh}\left(\frac{\sqrt{a^2-b^2}}{b}\right)}$$

$$\sinh u = \pm \frac{\sqrt{a^2-b^2}}{b} \Rightarrow \cosh u = \sqrt{1 + \frac{a^2-b^2}{b^2}} = \frac{a}{b}$$

$$= \frac{2\pi ab^2}{\sqrt{a^2-b^2}} \left(\frac{a\sqrt{a^2-b^2}}{b^2} + \operatorname{arsenh} \frac{\sqrt{a^2-b^2}}{b} \right)$$

$$\begin{aligned} \operatorname{senh} u = w &\Rightarrow \frac{e^u - 1}{2e^u} = w \Rightarrow e^{2u} - 2we^u - 1 = 0 \\ &\Rightarrow e^u = \frac{2w + \sqrt{4w^2 + 4}}{2} = w + \sqrt{w^2 + 1} \\ &\Rightarrow u = \operatorname{arsenh} w = \log(w + \sqrt{w^2 + 1}) \end{aligned}$$

$$= 2\pi \left[a^2 + \frac{ab^2}{\sqrt{a^2-b^2}} \log \left(\frac{\sqrt{a^2-b^2}}{b} + \sqrt{\frac{a^2-b^2+b^2}{b}} \right) \right]$$

$$= 2\pi \left[a^2 + \frac{ab^2}{\sqrt{a^2-b^2}} \log \left(a + \frac{\sqrt{a^2-b^2}}{b} \right) \right]$$

Exercício 5. Encontre a área da superfície do toro obtido pela rotação do círculo $(x - R)^2 + y^2 = r^2$ em torno do eixo y ($R > r$).

$$A = \int 2\pi x ds$$

$$(x - R)^2 = r^2 - y^2$$

$$\Rightarrow x = R \pm \sqrt{r^2 - y^2}, \quad -r \leq y \leq r$$

$$\frac{dx}{dy} = \pm \frac{y}{\sqrt{r^2 - y^2}}$$

$$\Rightarrow ds = \sqrt{\frac{y^2 + r^2 - y^2}{r^2 - y^2}} dy = \frac{r}{\sqrt{r^2 - y^2}} dy$$

São duas funções. A área total é a soma das áreas.

$$\begin{aligned} A &\stackrel{\pm}{=} \int_{-r}^r 2\pi(R \pm \sqrt{r^2 - y^2}) \frac{r}{\sqrt{r^2 - y^2}} dy \\ &= \int_{-r}^r \frac{2\pi R r}{\sqrt{r^2 - y^2}} dy \pm \int_{-r}^r 2\pi r dy \quad \left. \begin{array}{l} u = \frac{y}{r} \\ r du = dy \end{array} \right\} \\ &= \int_{-1}^1 \frac{2\pi R r}{\sqrt{1 - y^2}} dy \pm 2\pi r y \Big|_{-r}^r \\ &= 2\pi R r \cdot \arcsin y \Big|_{-1}^1 \pm 4\pi r^2 \end{aligned}$$

$$= 4\pi^2 R r \pm 4\pi r^2$$

Assim,

$$A = A^+ + A^- = 8\pi^2 R r$$

Exercício 6. Mostre que, se girarmos a curva $y = e^{x/2} + e^{-x/2}$ em torno do eixo x , a área da superfície resultante tem o mesmo valor que o volume englobado, para qualquer intervalo $a \leq x \leq b$.

$$\frac{dy}{dx} = \frac{1}{2} \left(e^{\frac{x}{2}} - e^{-\frac{x}{2}} \right) = \operatorname{senh} \frac{x}{2}$$

$$y = 2 \cdot \cosh \frac{x}{2}$$

Assim,

$$\begin{aligned} A &= \int_a^b 2\pi y \, ds = \int_a^b 4\pi \cosh \frac{x}{2} \cdot \sqrt{\operatorname{senh}^2 \frac{x}{2} + 1} \, dx \\ &= \int_a^b 4\pi \cosh^2 \frac{x}{2} \, dx \end{aligned}$$

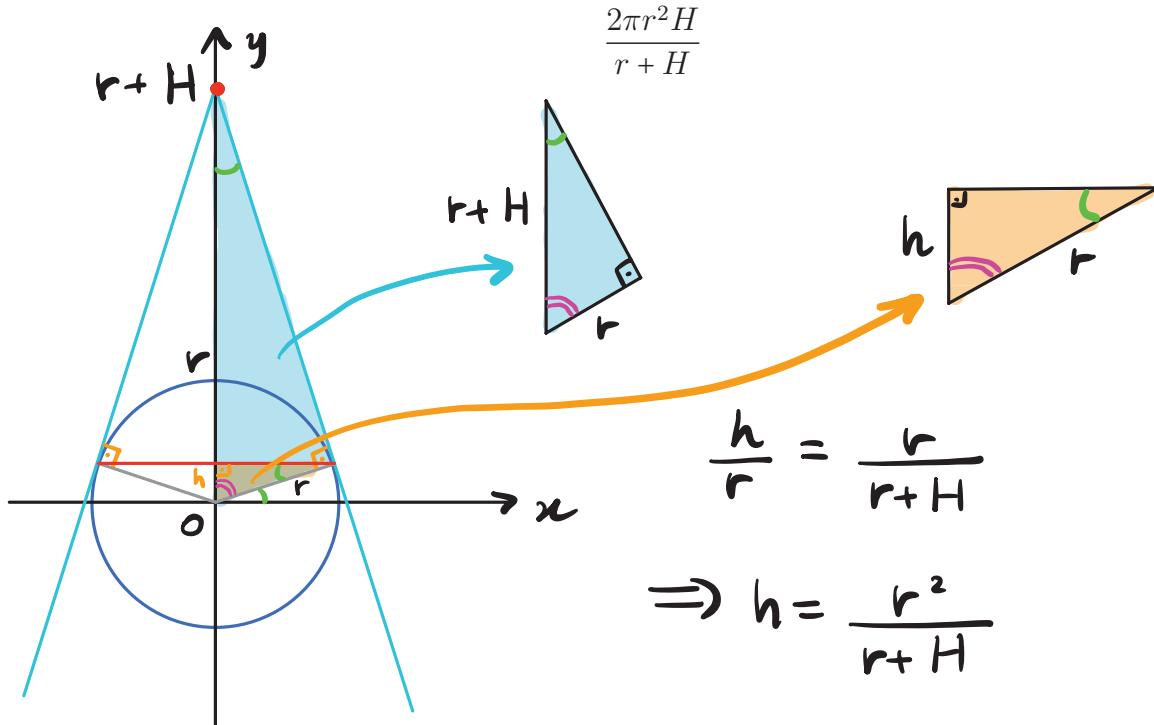
Por outro lado,

$$V = \int_a^b \pi y^2 \, dx = \int_a^b 4\pi \cosh^2 \frac{x}{2} \, dx$$

Assim,

$$V = A$$

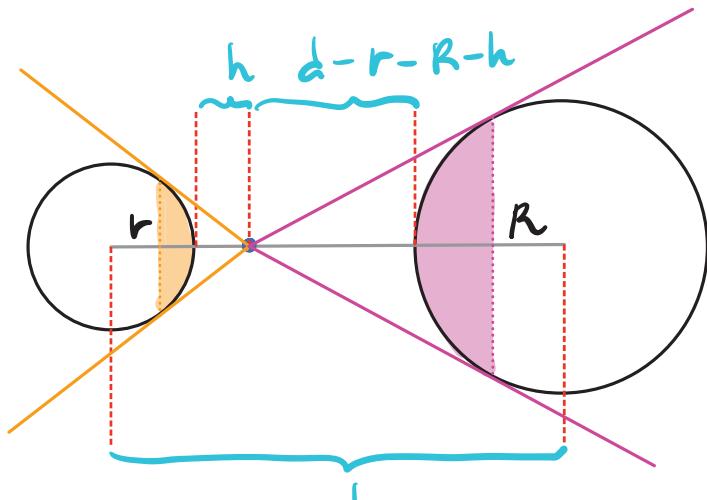
Exercício 7. Mostre que um observador a uma altura H acima do polo norte de uma esfera de raio r pode ver uma parte da esfera que tem área



Temos que calcular a área da calota esférica em $\frac{r^2}{r+H} \leq y \leq r$, que é gerada pela rotação de $x = \sqrt{r^2 - y^2}$ em torno do eixo y .

$$\begin{aligned}
 A &= \int 2\pi x ds = \int_{r^2/(r+H)}^r 2\pi \sqrt{r^2 - y^2} \sqrt{\frac{y^2}{r^2 - y^2} + 1} dy \\
 &= \int_{r^2/(r+H)}^r 2\pi \sqrt{r^2 - y^2} \frac{r}{\sqrt{r^2 - y^2}} dy = 2\pi r y \Big|_{r^2/(r+H)}^r \\
 &= 2\pi r^2 \left(1 - \frac{r}{r+H}\right) = \frac{2\pi r^2 H}{r+H}
 \end{aligned}$$

Exercício 8. Duas esferas com raios r e R estão colocadas de modo que a distância entre os seus centros é d , onde $d > r + R$. Onde deve ser colocada uma luz na reta que liga os centros de modo a iluminar a maior área total de superfície?



Pelo exercício anterior, se a luz estiver a uma distância h da superfície da esfera de

raio r (ou, a uma distância $d-r-R-h$ da superfície da esfera de raio R), a área total iluminada é

$$\begin{aligned}
 A(h) &= \frac{2\pi r^2 h}{r+h} + \frac{2\pi R^2 (d-r-R-h)}{R+d-r-R-h} \\
 &= \frac{2\pi r^2 [(r+h)-r]}{r+h} + \frac{2\pi R^2 [(d-r-h)-R]}{d-r-h} \\
 &= 2\pi(r^2+R^2) - 2\pi \left[\frac{r^3}{r+h} + \frac{R^3}{d-r-h} \right] \\
 \Rightarrow A'(h) &= 2\pi \left[\frac{r^3}{(r+h)^2} - \frac{R^3}{(d-r-h)^2} \right] = 0
 \end{aligned}$$

Se

$$\frac{r^3}{(r+h)^2} = \frac{R^3}{[d-(r+h)]^2}$$

Seja $z = r+h$.

$$r^3(d-z)^2 = R^3 z^2$$

$$(R^3 - r^3)z^2 + 2dr^3z - r^3d^2 = 0$$

Temos 2 casos.

1) $R > r$ (ou $r < R$, caso prefira assim)

$$\Rightarrow z = -\frac{dr^3}{R^3 - r^3} \pm \sqrt{\frac{4r^6d^2 + 4r^3R^3d^2 - 4r^6d^2}{2(R^3 - r^3)}} \\ = -\frac{dr^3 \pm d\sqrt{R^3r^3}}{R^3 - r^3}$$

$$\Rightarrow z = d \left(\frac{\sqrt{R^3r^3} - r^3}{R^3 - r^3} \right) \quad (\text{supondo } \underline{R > r})$$

Assim,

$$h = z - r = d \left(\frac{\sqrt{R^3r^3} - r^3}{R^3 - r^3} \right) - r$$

2) $R = r$

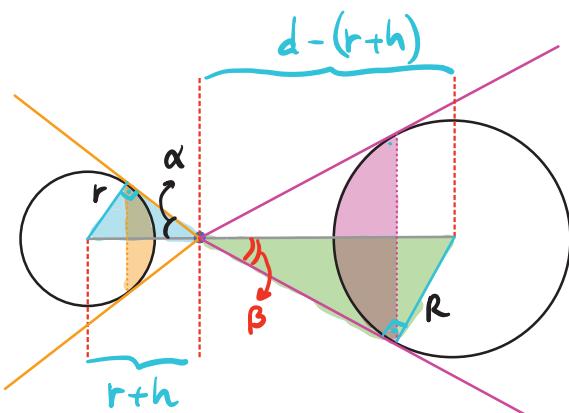
$$\Rightarrow z = \frac{r^3d^2}{2r^3d} = \frac{d}{2}$$

Em ambos os casos, o ponto crítico é de fato um máximo por conta do teste da 2^a derivada:

$$A''(h) = -4\pi \left[\frac{r^3}{(r+h)^3} + \frac{R^3}{(d-r-h)^3} \right] < 0$$

para $0 < h < d-r-R$.

OBS: Geometricamente, temos



A condição diz que

$$r \cdot \left(\frac{r}{r+h} \right)^2 = R \cdot \left[\frac{R}{d-(r+h)} \right]^2$$

$$\Leftrightarrow r \operatorname{sen}^2 \alpha = R \operatorname{sen}^2 \beta$$

$$\Leftrightarrow \sqrt{r} \operatorname{sen} \alpha = \sqrt{R} \operatorname{sen} \beta$$

SÉRIES: Sequências e Séries

Exercício 1. Usando a definição formal de limite, explique o que significa dizer que $\lim_{n \rightarrow \infty} a_n = 8$.

Significa dizer que, para qualquer $\epsilon > 0$ arbitrário, é possível determinar $N_0 \in \mathbb{N}$ tal que se $n > N_0$,

então

$$|a_n - 8| < \epsilon.$$

Exercício 2. Usando a definição formal de limite, explique o que significa dizer que $\lim_{n \rightarrow \infty} a_n = \infty$. E quanto a $\lim_{n \rightarrow \infty} a_n = -\infty$?

Se $\lim_{n \rightarrow \infty} a_n = \infty$, então $\forall M \in \mathbb{R}$
 exist $N_0 \in \mathbb{N}$ tal que se $n > N_0$
 então $a_n > M$.

Se $\lim_{n \rightarrow \infty} a_n = -\infty$, então $\forall M \in \mathbb{R}$
 exist $N_0 \in \mathbb{N}$ tal que se $n > N_0$
 então $a_n < M$.

Exercício 3. Determine se a sequência converge ou diverge. Caso converja, encontre o limite.

- | | | |
|----------------------------------|--|---|
| (a) $a_n = \frac{3n}{1+6n}$ | (b) $a_n = 2 + \frac{(-1)^n}{n}$ | (c) $a_n = 1 + \left(-\frac{1}{2}\right)^n$ |
| (d) $a_n = 1 + \frac{10^n}{9^n}$ | (e) $a_n = \frac{4n^2 - 3n}{2n^2 + 1}$ | (f) $a_n = \frac{\log n}{\log 2n}$ |
| (g) $a_n = \sin n$ | (h) $a_n = \left(1 + \frac{2}{n}\right)^n$ | (i) $a_n = \sqrt[n]{n}$ |
| (j) $a_n = 2^{-n} \cos n\pi$ | (k) $a_n = \arctan(\log n)$ | (l) $a_n = n - \sqrt{n+1}\sqrt{n+3}$ |
| (m) $a_n = n \sin(1/n)$ | (n) $a_n = \frac{n!}{2^n}$ | |

$$(a) \frac{3n}{1+6n} = \frac{3}{\frac{1}{n} + 6} \xrightarrow{n \rightarrow \infty} \frac{1}{2}$$

$$(b) 2 + \frac{(-1)^n}{n} \xrightarrow{n \rightarrow \infty} 2$$

$$(c) 1 + \left(-\frac{1}{2}\right)^n \xrightarrow{n \rightarrow \infty} 1$$

$$(d) 1 + \left(\frac{10}{9}\right)^n \xrightarrow{n \rightarrow \infty} \infty \quad (\text{diverge})$$

$$(e) \frac{4n^2 - 3n}{2n^2 + 1} = \frac{4 - 3/n}{2 + 1/n^2} \xrightarrow{n \rightarrow \infty} 2$$

$$(f) \frac{\log n}{\log 2n} = \frac{\log n}{2 + \log n}$$

$$= \frac{1}{\frac{2}{\log n} + 1} \xrightarrow{n \rightarrow \infty} 1$$

(g) $a_n = \sin n$ diverge pois,
para todos $k \in \mathbb{N}$, existem $p_k, q_k \in \mathbb{N}$
tais que

$$p_k \in \left(2k\pi + \frac{\pi}{4}, 2k\pi + \frac{3\pi}{4}\right)$$

$$q_k \in \left(2k\pi + \frac{5\pi}{4}, 2k\pi + \frac{7\pi}{4}\right),$$

visto que ambos os
intervalos têm comprimen-
to $\frac{\pi}{2} > 1$.

Assim, as subsequen-
cias

$$a_{p_k} = \sin p_k$$

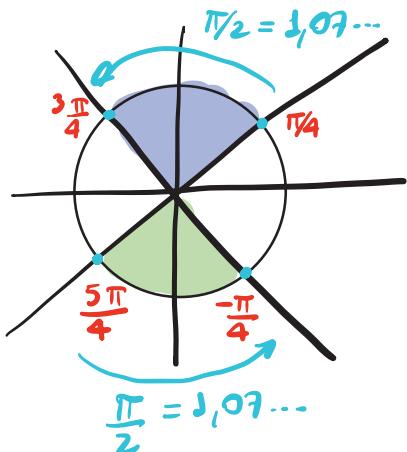
$$a_{q_k} = \sin q_k$$

satisfazem

$$a_{p_k} > \sin \frac{\pi}{4} = \frac{1}{\sqrt{2}} \quad \forall k \in \mathbb{N}$$

$$a_{q_k} < \sin -\frac{\pi}{4} = -\frac{1}{\sqrt{2}} \quad \forall k \in \mathbb{N}$$

Logo, a_n não pode convergir.



$$(h) \left(1 + \frac{2}{n}\right)^n = \left[\left(1 + \frac{1}{\frac{n}{2}}\right)^{\frac{n}{2}}\right]^2 \xrightarrow{n \rightarrow \infty} e^2$$

$$(i) \sqrt[n]{n} \xrightarrow{n \rightarrow \infty} 1$$

$$(j) \frac{\cos n\pi}{2^n} \xrightarrow{n \rightarrow \infty} 0$$

$$(k) \arctan(\log n) \xrightarrow{n \rightarrow \infty} \frac{\pi}{2}$$

$$(l) n - \sqrt{n+2} \sqrt{n+3} =$$

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

$$= \frac{n^2 - (n^2 - 4n - 3)}{n + \sqrt{n+1} \sqrt{n+3}} = \frac{-4 - 3/n}{1 + \sqrt{1+\frac{1}{n}} \sqrt{1+\frac{3}{n}}}$$

$$\xrightarrow{n \rightarrow \infty} -4$$

$$(m) n \operatorname{sen} \frac{1}{n} = \frac{\operatorname{sen} \frac{1}{n}}{1/n} \xrightarrow{n \rightarrow \infty} 0$$

$$(n) \frac{n!}{2^n} \geq \frac{n \cdot 2^{n-1}}{2^n} = \frac{n}{2} \xrightarrow{n \rightarrow \infty} \infty \text{ (diverge)}$$

Exercício 4. Determine se a sequência é crescente, decrescente ou não monótona.
Diga também se ela é limitada.

$$(a) \ a_n = \cos n \quad (b) \ a_n = n(-1)^n \quad (c) \ a_n = n^3 - 3n + 3 \quad (d) \ a_n = \frac{1-n}{2+n}$$

(a) Não monótona e limitada
 $|a_n| \leq 1 \quad \forall n \in \mathbb{N}$

(b) Não monótona e ilimitada:
 $a_{2n} \rightarrow +\infty, \quad a_{2n+1} \rightarrow -\infty$

(c) $f(x) = x^3 - 3x + 3$
 $f'(x) = 3x^2 - 3 = 3(x^2 - 1) > 0$
se $x > 1$

Logo, $a_n = n^3 - 3n + 3$ é crescente,
mas é ilimitada.

(d) $\frac{1-n}{2+n} = -\frac{(2+n)+3}{2+n} = -1 + \frac{3}{2+n}$
é decrescente. Temos $\lim_{n \rightarrow \infty} a_n = -1$.

Exercício 5. Mostre que a sequência definida por

$$a_1 = 1 \quad a_{n+1} = 3 - \frac{1}{a_n}$$

é crescente e limitada. Deduza que ela é convergente e calcule o seu limite.

Consideremos

$$f(x) = 3 - \frac{1}{x} - x$$

Temos

$$f'(x) = \frac{1}{x^2} - 1 < 0 \quad \text{sc } x > 1$$

Logo,

$f(x)$ é crescente sc $x > 1$

$$\Rightarrow f(x) > f(1) = 3 - \frac{1}{1} - 1 = 1 > 0 \quad (x > 1)$$

$$\Rightarrow 3 - \frac{1}{x} > x \quad (\text{sc } x > 1)$$

Assim,

$$a_{n+1} = 3 - \frac{1}{a_n} > a_n \quad \forall n \in \mathbb{N}$$

Logo, $(a_n)_{n \in \mathbb{N}}$ é crescente.

Por outro lado,

$$1 \leq a_n = 3 - \frac{1}{a_{n-1}} < 3 \quad \forall n \in \mathbb{N}.$$

Por ser monótona e limitada, (a_n)

converge. Seja $a = \lim a_n$. Então

$$a = 3 - \frac{1}{a} \Rightarrow a^2 - 3a + 1 = 0$$

$$\Rightarrow a = \frac{3 \pm \sqrt{5}}{2}$$

Como $a_n > 1 \forall n$, segue que

$$a = \frac{3 + \sqrt{5}}{2}.$$

Exercício 6. Mostre que a sequência

$$a_1 = 2 \quad a_{n+1} = \frac{1}{3-a_n}$$

é monótona e limitada. Conclua que converge e calcule o seu limite.

Considere

$$f(x) = \frac{1}{3-x} - x$$

Temos

$$f'(x) = \frac{1}{(3-x)^2} - 1 < 0 \quad \text{sc } x > 2$$

Logo,

$f(x)$ é decrescente sc $x > 2$.

$$\Rightarrow f(x) < f(2) = \frac{1}{3-2} - 2 = -1 < 0$$

$$\Rightarrow \frac{1}{3-x} < x \quad (\text{sc } x > 2)$$

Assim,

$$a_{n+1} = \frac{1}{3-a_n} < a_n \quad \forall n \in \mathbb{N}$$

Logo, $(a_n)_{n \in \mathbb{N}}$ é decrescente.

Temos que $a_n \leq a_1 = 2 < 3$

$$\Rightarrow 3-a_n > 0 \quad \forall n \in \mathbb{N}$$

$$\Rightarrow a_{n+1} = \frac{1}{3-a_n} > 0$$

Assim, $(a_n)_{n \in \mathbb{N}}$ é monótona e limitada, portanto, converge. Seja

$a = \lim_{n \rightarrow \infty} a_n$. Então a satisfaz

$$a = \frac{1}{3-a} \Rightarrow 3a - a^2 = 1 \Rightarrow a^2 - 3a + 1 = 0$$

$$\Rightarrow a = \frac{3 \pm \sqrt{5}}{2}$$

Como $a_n \leq 2 \quad \forall n$, segue que

$$a = \frac{3 - \sqrt{5}}{2}$$

Exercício 7. Mostre pela definição de limite que $\lim_{n \rightarrow \infty} r^n = 0$ se $|r| < 1$.

Se $r=0$, então $\forall \varepsilon > 0$, $|r|^n < \varepsilon$ para todos $n \geq 1$. Daí,
 $\lim_{n \rightarrow \infty} r^n = 0$.

Assuma $0 < |r| < 1$. Seja $\varepsilon > 0$.

Tome $N_0 \in \mathbb{N}$ tal que

$$N_0 > \frac{\log \varepsilon}{\log |r|}$$

Como $0 < |r| < 1$, $\log |r| < 0$ e então
 temos que

$$N_0 \log |r| < \log \varepsilon$$

$$\Rightarrow |r|^{N_0} < \varepsilon$$

Como $|r| < 1 \Rightarrow |r|^n < |r|^{n-1}$,

segue que se $n > N_0$ então

$$|r^n| \leq |r|^{N_0} < \varepsilon$$

Daí, $\lim_{n \rightarrow \infty} r^n = 0$.

Exercício 8. Mostre que se $\lim_{n \rightarrow \infty} a_n = 0$ e $(b_n)_{n \in \mathbb{N}}$ for limitada, então $\lim_{n \rightarrow \infty} (a_n b_n) = 0$.

Seja $M > 0$ tal que $|b_n| < M$
 $\forall n \in \mathbb{N}$, e seja $\epsilon > 0$ arbitrário.

Como $\lim_{n \rightarrow \infty} a_n = 0$, existe $N_0 \in \mathbb{N}$
tal que se $n \geq N_0$ então

$$|a_n| < \frac{\epsilon}{M}$$

$$\Rightarrow |a_n b_n| = |a_n| \cdot |b_n| < \frac{\epsilon}{M} \cdot M = \epsilon$$

Se $n \geq N_0$.

Assim, $\lim_{n \rightarrow \infty} a_n b_n = 0$.

Exercício 9. Explique, usando a definição de limite, o que significa dizer que $\sum_{n=1}^{\infty} a_n = 5$.

Significa dizer que, dado $\epsilon > 0$,
exist $N_0 \in \mathbb{N}$ tal que se
 $N \geq N_0$ então

$$\left| \sum_{n=1}^N a_n - 5 \right| < \epsilon$$

Exercício 10. Seja $a_n = \frac{2n}{3n+1}$.

(a) Determine se $(a_n)_{n \in \mathbb{N}}$ é convergente.

(b) Determine se $\sum_{n=1}^{\infty} a_n$ é convergente.

$$(a) a_n = \frac{2}{3 + \frac{1}{n}} \xrightarrow{n \rightarrow \infty} \frac{2}{3}$$

$$(b) \sum_{n=1}^{\infty} \frac{2n}{3n+1} > \sum_{n=1}^{\infty} \frac{2n}{3n+n} = \sum_{n=1}^{\infty} \frac{2}{4} = \infty$$

Exercício 11. Determine se a série converge ou diverge. Caso converja, calcule seu valor.

$$(a) \sum_{n=1}^{\infty} \left(\frac{1}{n+2} - \frac{1}{n} \right) \quad (b) \sum_{n=1}^{\infty} \frac{3}{n(n+3)} \quad (c) \sum_{n=1}^{\infty} \left(e^{1/n} - e^{1/(n+1)} \right)$$

$$(d) \sum_{n=4}^{\infty} \left(\frac{1}{\sqrt{n}} - \frac{1}{\sqrt{n+1}} \right) \quad (e) \sum_{n=1}^{\infty} \log \frac{n}{n+1} \quad (f) \sum_{n=1}^{\infty} \frac{(-3)^{n-1}}{4^n}$$

$$(g) \sum_{n=1}^{\infty} \frac{5}{\pi^n} \quad (h) \sum_{n=1}^{\infty} \frac{2+n}{1-2n} \quad (i) \sum_{n=1}^{\infty} \frac{1}{1+\left(\frac{2}{3}\right)^n}$$

$$(j) \sum_{n=1}^{\infty} \left(\frac{1}{e^n} + \frac{1}{n(n+1)} \right) \quad (k) \sum_{n=1}^{\infty} \frac{e^n}{n^2}$$

$$\begin{aligned} (a) \sum_{n=1}^N \frac{1}{n+2} - \frac{1}{n} &= \sum_{n=3}^{N+2} \frac{1}{n} - \sum_{n=1}^N \frac{1}{n} \\ &= -1 - \frac{1}{2} + \frac{1}{N+1} + \frac{1}{N+2} \xrightarrow[N \rightarrow \infty]{} -\frac{3}{2} \end{aligned}$$

$$\begin{aligned} (b) \sum_{n=1}^N \frac{3}{n(n+3)} &= \sum_{n=1}^N \left(\frac{1}{n} - \frac{1}{n+3} \right) \\ &= \sum_{n=1}^N \frac{1}{n} - \sum_{n=4}^{N+3} \frac{1}{n} \\ &= 1 + \frac{1}{2} + \frac{1}{3} - \frac{1}{N+1} - \frac{1}{N+2} - \frac{1}{N+3} \\ &\xrightarrow[N \rightarrow \infty]{} \frac{11}{6} \end{aligned}$$

$$\begin{aligned} (c) \sum_{n=1}^N e^{vn} - e^{v/(n+1)} &= \sum_{n=1}^N e^{vn} - \sum_{n=2}^{N+1} e^{vn} \\ &= e^v - e^{v/(N+1)} \xrightarrow[N \rightarrow \infty]{} e^v - 1 \end{aligned}$$

$$(d) \sum_{n=4}^N \frac{1}{\sqrt{n}} - \frac{1}{\sqrt{n+1}} = \sum_{n=4}^N \frac{1}{\sqrt{n}} - \sum_{n=5}^{N+1} \frac{1}{\sqrt{n}}$$

$$= \frac{1}{\sqrt{4}} - \frac{1}{\sqrt{N+1}} \xrightarrow[N \rightarrow \infty]{} \frac{1}{2}$$

$$(e) \sum_{n=1}^N \log \frac{n}{n+1} = \sum_{n=1}^N \log n - \log(n+1)$$

$$= \sum_{n=1}^N \log n - \sum_{n=2}^{N+1} \log n = -\log(N+1)$$

$$\xrightarrow[N \rightarrow \infty]{} -\infty$$

$$(f) \sum_{n=1}^{\infty} \left(-\frac{3}{4}\right)^{n-1} \cdot \frac{1}{4} = \frac{1}{4} \cdot \frac{1}{1 + \frac{3}{4}} = \frac{1}{7}$$

$$(g) \sum_{n=1}^{\infty} \frac{5}{\pi^n} = \frac{5}{\pi} \cdot \frac{1}{1 - \frac{1}{\pi}} = \frac{5}{\pi - 1}$$

$$(h) \sum_{n=1}^{\infty} \frac{z+n}{z-2n} \text{ diverge pois}$$

$$\left| \frac{z+n}{z-2n} \right| = \left| \frac{z+z/n}{z/n-z} \right| \xrightarrow[n \rightarrow \infty]{} \frac{1}{2} \neq 0.$$

$$(i) \sum_{n=1}^{\infty} \frac{1}{1 + \left(\frac{2}{3}\right)^n} \text{ diverge pois}$$

$$\lim_{n \rightarrow \infty} \frac{1}{1 + \left(\frac{2}{3}\right)^n} = 1 \neq 0$$

$$\begin{aligned} (j) \sum_{n=1}^{\infty} \left[\frac{1}{e^n} + \frac{1}{n(n+1)} \right] &= \sum_{n=1}^{\infty} \frac{1}{e^n} + \sum_{n=1}^{\infty} \frac{1}{n(n+1)} \\ &= \frac{1}{e} \frac{1}{1 - \frac{1}{e}} + \sum_{n=1}^{\infty} \left(\frac{1}{n} - \frac{1}{n+1} \right) \\ &= \frac{1}{e-1} + 1 \end{aligned}$$

$$(k) \sum_{n=1}^{\infty} \frac{e^n}{n^2} \text{ diverge pois}$$

$$\lim_{n \rightarrow \infty} \frac{e^n}{n^2} = \infty$$

Exercício 12. Encontre os valores de x para os quais a série converge. Calcule a soma da série para esses valores de x .

$$(a) \sum_{n=1}^{\infty} (-5)^n x^n \quad (b) \sum_{n=1}^{\infty} (x+2)^n \quad (c) \sum_{n=0}^{\infty} \frac{(9x-2)^n}{3^n} \quad (d) \sum_{n=0}^{\infty} e^{nx} \quad (e) \sum_{n=0}^{\infty} \frac{\sin^n x}{3^n}$$

(a) A série converge se $|x| > 5$:

$$\sum_{n=1}^{\infty} \left(-\frac{5}{x}\right)^n = \frac{1}{1 + \frac{5}{x}} = \frac{x}{x+5}$$

(b) A série converge se $|x+2| < 1$

$$\sum_{n=1}^{\infty} (x+2)^n = \frac{1}{1 - (x+2)} = \frac{-1}{x+1}$$

(c) A série converge se $\left|\frac{9x-2}{3}\right| < 1$

$$\Leftrightarrow |9x-2| < 3 \Leftrightarrow \left|x - \frac{2}{9}\right| < \frac{1}{3}$$

$$\sum_{n=1}^{\infty} \left(\frac{9x-2}{3}\right)^n = \frac{1}{1 - \frac{9x-2}{3}} = \frac{3}{5-9x}$$

(d) A série converge se $|e^x| < 1$

$$\Leftrightarrow x < 0$$

$$\sum_{n=0}^{\infty} e^{nx} = \frac{1}{1 - e^x}$$

(e) A série converge $\forall x \in \mathbb{R}$

$$\sum_{n=0}^{\infty} \left(\frac{\operatorname{sen} x}{3} \right)^n = \frac{1}{1 - \frac{\operatorname{sen} x}{3}} = \frac{3}{3 - \operatorname{sen} x}$$

Exercício 13. Considere a série $\sum_{n=1}^{\infty} \frac{n}{(n+1)!}$. Calcule as primeiras somas parciais s_1, s_2, s_3, s_4 . Conjecture uma fórmula para s_n e prove sua validade usando indução matemática. Em seguida, calcule o valor da soma da série.

$$S_1 = \frac{1}{2}$$

$$S_2 = \frac{1}{2} + \frac{2}{3!} = \frac{1}{2} + \frac{1}{3} = \frac{5}{3!} = \frac{3! - 1}{3!}$$

$$S_3 = \frac{5}{3!} + \frac{3}{4!} = \frac{23}{4!} = \frac{4! - 1}{4!}$$

$$S_4 = \frac{4! - 1}{4!} + \frac{4}{5!} = \frac{5! - 5 + 4}{5!} = \frac{5! - 1}{5!}$$

Conjectura: $S_n = \frac{(n+1)! - 1}{(n+1)!}$

Assuma que vale para n como hipótese induktiva. Então:

$$\begin{aligned} S_{n+1} &= S_n + \frac{n+1}{(n+2)!} = \frac{(n+1)! - 1}{(n+1)!} + \frac{n+1}{(n+2)!} \\ &= \frac{(n+2)! - (n+2) + (n+1)}{(n+2)!} = \frac{(n+2)! - 1}{(n+2)!} \end{aligned}$$

Logo, a fórmula vale para S_{n+1} , completando a indução. Daí,

$$\begin{aligned} \sum_{n=1}^{\infty} \frac{n}{(n+1)!} &= \lim_{n \rightarrow \infty} S_n = \lim_{n \rightarrow \infty} \frac{(n+1)! - 1}{(n+1)!} \\ &= 1 \end{aligned}$$

Exercício 14. O Conjunto de Cantor é construído da seguinte forma. Começamos com o intervalo fechado $[0, 1]$ e removemos o intervalo aberto $(\frac{1}{3}, \frac{2}{3})$. Isso nos leva a dois intervalos, $[0, \frac{1}{3}]$ e $[\frac{2}{3}, 1]$, e removemos cada terço aberto intermediário. Quatro intervalos permanecem, e novamente repetimos o processo. Continuamos esse procedimento indefinidamente, em cada passo removendo o terço aberto do meio de cada intervalo remanescente do passo anterior. O Conjunto de Cantor consiste de todos os números em $[0, 1]$ que permanecem depois de todos os infinitos intervalos terem sido removidos.

Mostre que o comprimento total de todos os intervalos que foram removidos é 1. Nesse sentido, dizemos que o Conjunto de Cantor tem medida nula. Apesar disso, o Conjunto de Cantor contém infinitos números. (Mais do que isso: ele é um exemplo de conjunto não enumerável de medida nula, ou seja, que não pode ser posto em uma correspondência bijetora com os números naturais).

Conjunto de Cantor

$$C_1 = [0, 1]$$

$$C_2 = [0, \frac{1}{3}] \cup [\frac{2}{3}, 1]$$

$$C_3 = [0, \frac{1}{3^2}] \cup [\frac{2}{3^2}, \frac{3}{3^2}] \cup [\frac{6}{3^2}, \frac{7}{3^2}] \cup [\frac{8}{3^2}, 1]$$

:

C_n é a união de 2^{n-1} intervalos de

tamanho $\frac{1}{3^{n-1}}$

Medida do complementar $[0, 1] \setminus C_n$:

$$M_n = 1 - \frac{2^{n-1}}{3^{n-1}} \xrightarrow{n \rightarrow \infty} 1.$$

Exercício 15. Encontre a soma da série

$$\sum_{n=1}^{\infty} \frac{1}{2^n} \tan \frac{x}{2^n}$$

(Sugestão: mostre primeiro que $\tan \frac{1}{2}x = \cot \frac{1}{2}x - 2 \cot x$)

Primeiramente, note que

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

$$= \frac{1}{2} \left[\cot \frac{x}{2} - \tan \frac{x}{2} \right]$$

$$\Rightarrow 2 \cot x = \cot \frac{x}{2} - \tan \frac{x}{2}$$

$$\Rightarrow \tan \frac{x}{2} = \cot \frac{x}{2} - 2 \cot x$$

Para encontrar o valor da série, vamos considerar os seguintes casos:

Se $x=0$:

$$\sum_{n=1}^{\infty} \frac{1}{2^n} \cdot 0 = 0$$

Se $x \neq 0$:

$$\sum_{n=1}^{\infty} \frac{1}{2^n} \tan \frac{x}{2^n} = \sum_{n=1}^{\infty} \frac{1}{2^n} \left[\cot \frac{x}{2^n} - 2 \cot \frac{x}{2^{n-1}} \right]$$

$$\tan \frac{x}{2^n} = T_n$$

$$\Rightarrow \sum_{n=1}^{\infty} \frac{T_n}{2^n} = \sum_{n=1}^{\infty} \left[\frac{1}{2^n} \cdot \frac{1}{T_n} - 2 \frac{1}{2^n} \cdot \frac{1}{T_{n-1}} \right]$$

$$= \sum_{n=1}^{\infty} \left(\frac{1}{2^n} \cdot \frac{1}{T_n} - \frac{1}{2^{n-1}} \cdot \frac{1}{T_{n-1}} \right)$$

$$\frac{1}{T_n} = \frac{1}{\tan(x/2^n)} = \cot(x/2^n)$$

$$= \lim_{N \rightarrow \infty} \frac{\cot(x/2^n)}{2^n} - \cot x$$

O limite é indeterminado do tipo ∞/∞ .

L'Hôpital:

$$\begin{aligned} & \lim_{N \rightarrow \infty} \frac{\cot(x \cdot 2^{-N})}{2^N} = \\ &= \lim_{N \rightarrow \infty} \frac{-\csc^2(x \cdot 2^{-N}) \cdot x \cdot (-\cancel{\log 2}) 2^{-N}}{2^N \cdot \cancel{\log 2}} \cdot \frac{x}{x} \\ &= \lim_{N \rightarrow \infty} \left[\frac{x \cdot 2^{-N}}{\sin(x \cdot 2^{-N})} \right]^2 \cdot \frac{1}{x} = \frac{1}{x} \end{aligned}$$

$\log, \quad x \neq 0,$

$$\sum_{n=1}^{\infty} \frac{1}{2^n} \tan \frac{x}{2^n} = \frac{1}{x} - \cot x$$

Temos:

$$\sum_{n=1}^{\infty} \frac{1}{2^n} \tan \frac{x}{2^n} = \begin{cases} \frac{1}{x} - \cot x & (x \neq 0) \\ 0 & (x = 0) \end{cases}$$

Exercício 16. Encontre a soma da série

$$1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{6} + \frac{1}{8} + \frac{1}{9} + \frac{1}{12} + \dots$$

onde os termos são os recíprocos dos inteiros positivos cujos únicos fatores primos são 2 e 3.

Os inteiros cujos únicos fatores primos são 2 e 3 podem ser escritos como $2^n \cdot 3^m$, com $n, m \in \mathbb{N}^*$.

Como os termos são positivos, qualquer rearranjo dá a mesma soma.

Logo,

$$S = \sum_{n=0}^{\infty} \left[\frac{1}{2^n} \left(\underbrace{\sum_{k=0}^{\infty} \frac{1}{3^k}}_{\text{const. p/ n}} \right) \right]$$

$$= \left(\sum_{n=0}^{\infty} \frac{1}{2^n} \right) \left(\sum_{n=0}^{\infty} \frac{1}{3^n} \right)$$

$$= \frac{1}{1 - \frac{1}{2}} \cdot \frac{1}{1 - \frac{1}{3}}$$

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

Exercício 17. Encontre a soma da série $\sum_{n=2}^{\infty} \log\left(1 - \frac{1}{n^2}\right)$

Note que

$$\log\left(1 - \frac{1}{n^2}\right) = \log\left(\frac{n^2 - 1}{n^2}\right) = \log\left[\frac{(n+1)(n-1)}{n^2}\right]$$

$$= \log(n+1) + \log(n-1) - 2\log n$$

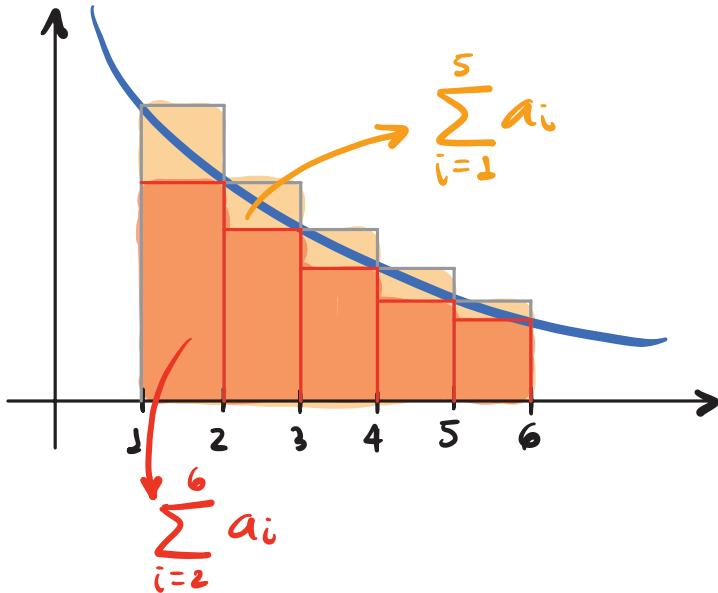
Assim,

$$\begin{aligned} \sum_{n=2}^N \log\left(1 - \frac{1}{n^2}\right) &= \sum_{n=2}^N [\log(n+1) + \log(n-1) - 2\log n] \\ &= \sum_{n=3}^{N+1} \log n + \sum_{n=3}^{N-1} \log n - 2 \sum_{n=2}^N \log n \\ &= \log(N+1) - \log 2 + \log 1 - \log N \\ &= \log\left(\frac{N+1}{N}\right) - \log 2 \xrightarrow{N \rightarrow \infty} -\log 2 \end{aligned}$$

SÉRIES: Testes de Convergência

Exercício 1. Suponha que f seja contínua, positiva e decrescente para $x \geq 1$ e $a_n = f(n)$. Desenhando uma figura, coloque em ordem crescente as três quantidades:

$$\int_1^6 f(x) dx \quad \sum_{i=1}^5 a_i \quad \sum_{i=2}^6 a_i$$



Temos $\sum_{i=2}^6 a_i < \int_1^6 f(x) dx < \sum_{i=1}^5 a_i$,

pois

$$a_{i+1} = f(i+1) < \int_i^{i+1} f(x) dx < f(i) = a_i$$

$$\Rightarrow \sum_{i=1}^5 a_{i+1} < \sum_{i=1}^5 \int_i^{i+1} f(x) dx < \sum_{i=1}^5 a_i$$

$$\Rightarrow \sum_{i=2}^6 a_i < \int_1^6 f(x) dx < \sum_{i=1}^5 a_i$$

Exercício 2. Use o Teste da Integral para determinar se a série é convergente ou divergente:

- (a) $\sum_{n=1}^{\infty} n^{-3}$ (b) $\sum_{n=1}^{\infty} \frac{2}{5n-1}$ (c) $\sum_{n=2}^{\infty} \frac{n^2}{n^3+1}$ (d) $\sum_{n=2}^{\infty} \frac{1}{n(\log n)^3}$
 (e) $\sum_{n=1}^{\infty} n^{-0,3}$ (f) $\sum_{n=1}^{\infty} n^3 e^{-n^2}$ (g) $\sum_{n=1}^{\infty} \frac{\arctan n}{1+n^2}$

(a) Converge pois

$$\int_1^{\infty} \frac{dx}{x^3} = \left. -\frac{1}{2x^2} \right|_1^{\infty} = \frac{1}{2}$$

(b) Diverge pois

$$\int_1^{\infty} \frac{2}{5x-1} dx = \left. \frac{2}{5} \log(5x-1) \right|_1^{\infty} = \infty$$

(c) Diverge pois

$$\int_2^{\infty} \frac{x^2}{x^3+1} dx = \left. \frac{1}{3} \log(x^3+1) \right|_2^{\infty} = \infty$$

(d) Converge pois

$$\int_2^{\infty} \frac{dx}{x(\log x)^3} = \left. -\frac{1}{2} \cdot \frac{1}{(\log x)^2} \right|_2^{\infty} = \frac{1}{2(\log 2)^2}$$

(e) Diverge pois

$$\int_1^\infty \frac{1}{x^{0,7}} dx = \frac{1}{0,7} \cdot x^{0,7} \Big|_1^\infty = \infty$$

(f) Converge pois

$$\begin{aligned} \int_1^\infty x^3 e^{-x^2} dx &= -\frac{1}{2} x^2 e^{-x^2} \Big|_1^\infty + \frac{1}{2} \int_1^\infty x^2 e^{-x^2} dx \\ &= \frac{1}{2e} - \frac{1}{4} x e^{-x^2} \Big|_1^\infty + \frac{1}{4} \int_1^\infty x e^{-x^2} dx \\ &= \frac{1}{2e} + \frac{1}{4e} - \frac{1}{8} e^{-x^2} \Big|_1^\infty = \frac{1}{2e} + \frac{1}{4e} + \frac{1}{8e} = \frac{7}{8e} \end{aligned}$$

(g) Converge pois

$$\begin{aligned} \int_1^\infty \frac{\arctan x}{1+x^2} dx &= \frac{1}{2} (\arctan x)^2 \Big|_1^\infty \\ &= \frac{1}{2} \left[\left(\frac{\pi}{2}\right)^2 - \left(\frac{\pi}{4}\right)^2 \right] = \frac{\pi^2}{2} \cdot \frac{3}{16} = \frac{3\pi^2}{32} \end{aligned}$$

Exercício 3. Determine se a série converge ou diverge.

- (a) $\sum_{n=1}^{\infty} \frac{1}{n\sqrt{2}}$ (b) $\sum_{n=3}^{\infty} n^{-0,9999}$ (c) $1 + \frac{1}{8} + \frac{1}{27} + \frac{1}{64} + \frac{1}{125} + \dots$
 (d) $\sum_{n=1}^{\infty} \frac{\sqrt{n}+4}{n^2}$ (e) $\sum_{n=2}^{\infty} \frac{1}{n \log n}$ (f) $\frac{1}{3} + \frac{1}{7} + \frac{1}{11} + \frac{1}{15} + \frac{1}{19} + \dots$
 (g) $\sum_{n=2}^{\infty} \frac{\log n}{n^2}$ (h) $\sum_{k=1}^{\infty} k e^{-k}$ (i) $1 + \frac{1}{2\sqrt{2}} + \frac{1}{3\sqrt{3}} + \frac{1}{4\sqrt{4}} + \frac{1}{5\sqrt{5}} + \dots$
 (j) $\sum_{n=1}^{\infty} \frac{\cos \pi n}{\sqrt{n}}$

(a) Converge pois $\int_1^{\infty} \frac{1}{x^{5/2}} dx = \left[\frac{1}{5-5/2} \cdot \frac{1}{x^{5/2-1}} \right]_1^{\infty}$
 $= \frac{1}{5/2-1}$

(b) Diverge pois $\int_3^{\infty} \frac{1}{x^{0,9999}} dx$
 $= \left[\frac{1}{0,9999} \cdot x^{0,0001} \right]_1^{\infty} = \infty$

(c) Converge pois $\int_1^{\infty} \frac{1}{x^3} dx = \left[-\frac{1}{2} x^{-2} \right]_1^{\infty} = \frac{1}{2}$

(d) Converge pelo teste de comparação
no limite pois

$$\frac{(\sqrt{n}+4)/n^2}{1/n^{3/2}} = \frac{\sqrt{n}+4}{n^2 \cancel{\sqrt{n}}} \cdot \cancel{n^{3/2}} = 1 + \frac{4}{\sqrt{n}}$$

$\xrightarrow{n \rightarrow \infty} 1 < \sum_{n=1}^{\infty} \frac{1}{n^{3/2}}$ converge pois

$$\int_1^\infty \frac{dx}{x^{3/2}} = -2x^{-1/2} \Big|_1^\infty = 2$$

(e) Diverge pois

$$\int_1^\infty \frac{dx}{x \log x} = \log(\log x) \Big|_1^\infty = \infty$$

(f) Diverge pois

$$\sum_{n=1}^{\infty} \frac{1}{4n-1} > \sum_{n=1}^{\infty} \frac{1}{4n} = \frac{1}{4} \sum_{n=1}^{\infty} \frac{1}{n} = \infty$$

(g) Converge pois

$$\begin{aligned} \int_2^\infty \frac{\log x}{x^2} dx &= -\frac{\log x}{x} \Big|_2^\infty + \int_2^\infty \frac{dx}{x^2} \\ &= \frac{\log 2}{2} - \frac{1}{x} \Big|_2^\infty = \frac{\log 2}{2} - \frac{1}{2} \end{aligned}$$

(h) Converge pois

$$\begin{aligned} \int_1^\infty x e^{-x} dx &= -xe^{-x} \Big|_1^\infty + \int_1^\infty e^{-x} dx \\ &= \frac{1}{e} - e^{-x} \Big|_1^\infty = \frac{2}{e} \end{aligned}$$

(i) Converge pois

$$\int_1^\infty \frac{1}{x\sqrt{x}} dx = \int_1^\infty \frac{1}{x^{3/2}} dx = -2x^{-1/2} \Big|_1^\infty = 2$$

(j) Converge pelo critério de Leibniz
pois

$$\sum_{n=1}^{\infty} \frac{\cos \pi n}{\sqrt{n}} = \sum_{n=1}^{\infty} \frac{(-1)^n}{\sqrt{n}}$$

Exercício 4. Encontre os valores de p para os quais a série converge:

$$(a) \sum_{n=2}^{\infty} \frac{1}{n(\log n)^p} \quad (b) \sum_{n=1}^{\infty} n(1+n^2)^p \quad (c) \sum_{n=2}^{\infty} \frac{1}{n \log n [\log(\log n)]^p} \quad (d) \sum_{n=1}^{\infty} \frac{\log n}{n^p}$$

(a) Pelo teste da integral, a série converge se e só se a seguinte integral converge:

$$\int_2^{\infty} \frac{1}{x(\log x)^p} dx = \begin{cases} \log(\log x) \Big|_2^{\infty} & \text{se } p=1 \\ \frac{(\log x)^{1-p}}{1-p} \Big|_2^{\infty} & \text{se } p \neq 1 \end{cases}$$

Logo a convergência ocorre apenas se $p > 1$.

(b) Pelo teste da integral, a série converge se e só se a seguinte integral converge:

$$\int_1^{\infty} \frac{x}{(1+x^2)^p} dx = \begin{cases} \frac{1}{2} \log(1+x^2) \Big|_1^{\infty} & \text{se } p=-1 \\ \frac{1}{2} \cdot \frac{(1+x^2)^{1+p}}{1+p} \Big|_1^{\infty} & \text{se } p \neq -1 \end{cases}$$

Logo a convergência ocorre apenas se $p < -1$.

(c) Pelo teste da integral, a série converge se e só se a seguinte integral converge:

$$\int_2^\infty \frac{dx}{x \log x (\log(\log x))^p} =$$

$$= \begin{cases} \log(\log(\log x)) \Big|_2^\infty & \text{se } p = 1 \\ \left[\frac{\log(\log x)}{1-p} \right] \Big|_2^\infty & \text{se } p \neq 1 \end{cases}$$

Logo a convergência ocorre apenas se $p > 1$.

(d) Pelo teste da integral, a série converge se e só se a seguinte integral converge:

$$\int_1^\infty \frac{\log x}{x^p} dx = \frac{1}{1-p} \left[\frac{\log x}{x^{p-1}} \right]_1^\infty - \frac{1}{1-p} \int_1^\infty \frac{dx}{x^p}$$

(se $p \neq 1$)

$$= \frac{1}{1-p} \left[\frac{\log x}{x^{p-1}} \right]_1^\infty - \frac{1}{(1-p)^2} \left[\frac{1}{x^{p-1}} \right]_1^\infty,$$

que só converge se $p > 1$. Quando $p = 1$, temos

$$\int_1^\infty \frac{\log x}{x} dx = \frac{1}{2} (\log x)^2 \Big|_1^\infty = \infty.$$

Logo a convergência ocorre apenas se $p > 1$.

Exercício 5. (*Função Zeta de Riemann*) A função ζ é inicialmente definida por

$$\zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s},$$

onde $s \in \mathbb{C}$. Nesse formato, porém, ela não converge para todos os números complexos. Para quais números reais x a função $\zeta(x)$ (no formato acima) está definida?

Pelo teste da comparação da integral,
 $\zeta(x)$ converge se e só se a seguinte
integral converge:

$$\int_1^{\infty} \frac{du}{u^x} = \begin{cases} \log u \Big|_1^{\infty}, & \text{se } x = 1 \\ \frac{u^{1-x}}{1-x} \Big|_1^{\infty}, & \text{se } x \neq 1 \end{cases}$$

Logo, $\zeta(x)$ converge somente se $x > 1$.

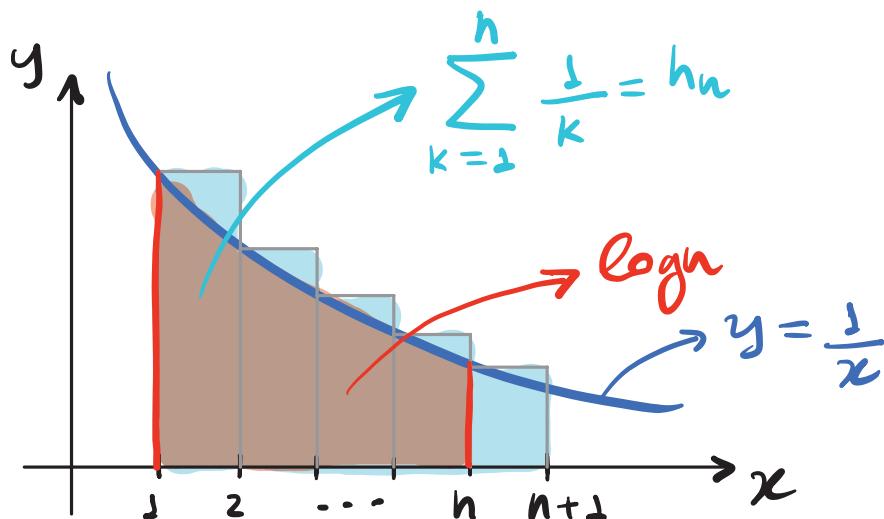
Exercício 6. (*Constante de Euler-Mascheroni*) Mostre que a sequência

$$t_n = 1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n} - \log n$$

converge. Seu limite é denotado como γ e é conhecido como constante de Euler-Mascheroni.

(Sugestão: mostre primeiro que $t_n > 0$ ao comparar a série harmônica truncada com uma integral. Depois analise o comportamento de $t_{n+1} - t_n$.)

Seja $h_n = 1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n}$



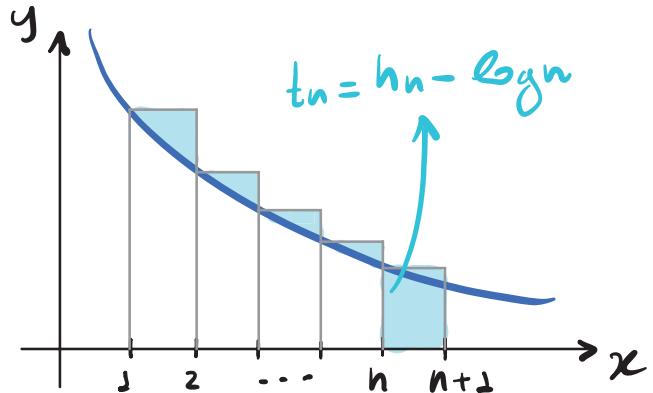
Temos que

$$\frac{1}{k} > \frac{1}{x} \quad \text{se} \quad k < x < k+1$$

$$\Rightarrow \frac{1}{k} > \int_k^{k+1} \frac{dx}{x}$$

$$\Rightarrow \sum_{k=1}^n \frac{1}{k} > \int_1^n \frac{dx}{x}$$

$$\Rightarrow t_n = h_n - \log n > 0 \quad (n > 1)$$



Temos que

$$\begin{aligned}
 t_{n+1} - t_n &= \sum_{k=1}^{n+1} \frac{1}{k} - \log^{n+1} - \sum_{k=1}^n \frac{1}{k} + \log^n \\
 &= \frac{1}{n+1} - (\log^{n+1} - \log^n) \\
 &= \frac{1}{n+1} - \int_n^{n+1} \frac{dx}{x} = \int_n^{n+1} \left(\frac{1}{n+1} - \frac{1}{x} \right) dx < 0
 \end{aligned}$$

pois $\frac{1}{x} > \frac{1}{n+1}$ em $[n, n+1]$.

Logo, $(t_n)_{n \in \mathbb{N}}$ é decrescente e limitada (pois $t_n > 0$). Portanto, como sequências monótonas e limitadas convergem, existe $\gamma \in \mathbb{R}$ tal que

$$\gamma = \lim_{n \rightarrow \infty} t_n$$

Exercício 7. Encontre todos os valores positivos de b para os quais a série $\sum_{n=1}^{\infty} b^{\log n}$ converge.

$$\begin{aligned} b^{\log n} &= e^{\log b \log n} = e^{(\log n) \log b} \\ &= e^{\log(n^{\log b})} = n^{\log b} \end{aligned}$$

Temos

$$\sum_{n=1}^{\infty} b^{\log n} = \sum_{n=1}^{\infty} n^{\log b},$$

que converge se e só se
 $\log b < -1 \Leftrightarrow 0 < b < \frac{1}{e}$

Exercício 8. Encontre todos os valores de c para os quais a série converge:

$$\sum_{n=1}^{\infty} \left(\frac{c}{n} - \frac{1}{n+1} \right)$$

$$\frac{c}{n} - \frac{1}{n+1} = \frac{(c-1)n + c}{n(n+1)} = \frac{(c-1)n}{n(n+1)} + \frac{c}{n(n+1)}$$

Temos que $\sum \frac{c}{n(n+1)}$ converge $\forall c \in \mathbb{R}$.

Assim, se

$$\sum \left(\frac{c}{n} - \frac{1}{n+1} \right) = \sum \left[\frac{(c-1)n}{n(n+1)} + \frac{c}{n(n+1)} \right]$$

converge, então

$$\sum \frac{(c-1)n}{n(n+1)} = \sum \left[\frac{(c-1)n}{n(n+1)} + \frac{c}{n(n+1)} \right] - \sum \frac{c}{n(n+1)}$$

também converge.

Ocorre que, se $c \neq 1$,

$$\sum \frac{(c-1)n}{n(n+1)} = (c-1) \sum \frac{1}{n+1} \text{ diverge.}$$

Dai, a única possibilidade é

$$c = 1.$$

Exercício 9. Verifique se as séries abaixo convergem:

(a) $\sum_{n=2}^{\infty} \frac{n}{n^3 + 5}$

(b) $\sum_{n=2}^{\infty} \frac{n}{n^3 - 5}$

(c) $\sum_{n=1}^{\infty} \frac{1}{n^3 + 8}$

(d) $\sum_{n=2}^{\infty} \frac{1}{\log n}$

(e) $\sum_{k=1}^{\infty} \frac{\sqrt[3]{k}}{\sqrt{k^3 + 4k + 3}}$

(f) $\sum_{n=1}^{\infty} \frac{1 + \cos n}{e^n}$

(g) $\sum_{n=1}^{\infty} \frac{1}{\sqrt{n^2 + 1}}$

(h) $\sum_{n=1}^{\infty} \frac{n+1}{n^3 + n}$

(i) $\sum_{n=1}^{\infty} \frac{e^n + 1}{ne^n + 1}$

(j) $\sum_{n=1}^{\infty} \frac{2 + \sin n}{n^2}$

(k) $\sum_{n=1}^{\infty} \left(1 + \frac{1}{n}\right)^2 e^{-n}$

(l) $\sum_{n=1}^{\infty} \frac{1}{n!}$

(m) $\sum_{n=1}^{\infty} \sin\left(\frac{1}{n}\right)$

(n) $\sum_{n=1}^{\infty} \frac{1}{n} \tan \frac{1}{n}$

(o) $\sum_{m=1}^{\infty} \frac{1}{\sqrt[3]{3m^4 + 1}}$

(p) $\sum_{n=2}^{\infty} \frac{1}{n\sqrt{n^2 - 1}}$

(q) $\sum_{n=1}^{\infty} \frac{n^2 + \cos n}{n^3}$

(r) $\sum_{n=1}^{\infty} \frac{e^{1/n}}{n}$

(s) $\sum_{n=1}^{\infty} \frac{1}{n^{1+1/n}}$

(a) Converge pelo teste de comparação no limite, pois

$$\frac{n}{n^3 + 5} / \frac{1}{n^2} = \frac{n}{n^3 + 5} \cdot \frac{n^2}{1} = \frac{n^3}{n^3 + 5} = \frac{1}{1 + 5/n^3}$$

$$\xrightarrow[n \rightarrow \infty]{\quad} 1$$

e $\sum_{n=2}^{\infty} \frac{1}{n^2}$ converge.

(b) Converge pelo teste de comparação no limite, pois

$$\frac{n}{n^3 - 5} / \frac{1}{n^2} = \frac{n}{n^3 - 5} \cdot \frac{n^2}{1} = \frac{n^3}{n^3 - 5} = \frac{1}{1 - 5/n^3}$$

$$\xrightarrow[n \rightarrow \infty]{\quad} 1$$

e $\sum_{n=2}^{\infty} \frac{1}{n^2}$ converge.

(c) Converge pelo teste de comparação no limite, pois

$$\frac{\frac{1}{n^3+8}}{\frac{1}{n^3}} = \frac{n^3}{n^3+8} = \frac{1}{1 + \frac{8}{n^3}} \xrightarrow{n \rightarrow \infty} 1$$

e $\sum_{n=1}^{\infty} \frac{1}{n^3}$ converge.

(d) Diverge pois

$$n > \log n \Rightarrow \frac{1}{n} < \frac{1}{\log n}$$

e $\sum_{n=2}^{\infty} \frac{1}{\log n} \geq \sum_{n=2}^{\infty} \frac{1}{n} = \infty$.

(e) Converge pelo teste de comparação no limite, pois

$$\begin{aligned} \frac{\sqrt[3]{K}}{\sqrt{K^3 + 4K + 3}} / \frac{1}{K^{7/6}} &= \frac{K^{1/3} \cdot K^{7/6}}{(K^3 + 4K + 3)^{1/2}} = \frac{K^{9/6}}{(K^3 + 4K + 3)^{1/2}} \\ &= \left[\frac{1}{K^{9/3} (K^3 + 4K + 3)} \right]^{1/2} = \frac{1}{\left(1 + \frac{4}{K^2} + \frac{3}{K^3} \right)^{1/2}} \end{aligned}$$

$\xrightarrow[k \rightarrow \infty]{} 1,$

e $\sum_{k=1}^{\infty} \frac{1}{k^{7/6}}$ converge.

(f) Converge pois

$$\begin{aligned} \sum_{n=1}^{\infty} \left| \frac{z + \cos n}{e^n} \right| &< \sum_{n=1}^{\infty} \frac{2}{e^n} = \frac{2}{e} \cdot \frac{1}{e-1} \\ &= \frac{2}{e-1} \end{aligned}$$

(g) Diverge pelo teste de comparação no limite, pois

$$\frac{\frac{1}{\sqrt{n^2+1}}}{\frac{1}{n}} = \frac{n}{\sqrt{n^2+1}} = \frac{1}{\sqrt{1+\frac{1}{n^2}}} \xrightarrow[n \rightarrow \infty]{} 1$$

$$e \sum_{n=1}^{\infty} \frac{1}{n} = \infty.$$

(h) Converge pelo teste de comparação
no limite, pois

$$\frac{n+1}{n^3+n} / \frac{1}{n^2} = \frac{n^3 + n^2}{n^3 + n} = \frac{1 + \frac{1}{n}}{1 + \frac{1}{n^2}} \xrightarrow{n \rightarrow \infty} 1$$

e $\sum_{n=1}^{\infty} \frac{1}{n^2}$ converge.

(i) Diverge pois

$$\sum_{n=1}^{\infty} \frac{e^n + 1}{ne^n + 1} \geq \sum_{n=1}^{\infty} \frac{e^n + 1}{ne^n + n} = \sum_{n=1}^{\infty} \frac{1}{n} = \infty$$

(j) Converge pois

$$\sum_{n=1}^{\infty} \left| \frac{2 + \sin n}{n^2} \right| \leq \sum_{n=1}^{\infty} \frac{3}{n^2}, \text{ que converge.}$$

(k) Converge pois

$$\begin{aligned} \sum_{n=1}^{\infty} \left(1 + \frac{1}{n} \right)^2 e^{-n} &\leq \sum_{n=1}^{\infty} 4 e^{-n} = \frac{4}{e} \cdot \frac{1}{1 - \frac{1}{e}} \\ &= 4/(e-1) \end{aligned}$$

(e) $\sum_{n=1}^{\infty} \frac{1}{n!}$ Converge pelo teste

da razão:

$$\frac{\frac{1}{(n+1)!}}{\frac{1}{n!}} = \frac{n!}{(n+1)n!} = \frac{1}{n+1} \xrightarrow{n \rightarrow \infty} 0$$

(m) Diverge pelo teste de comparação no limite, pois

$$\frac{\sin \frac{1}{n}}{\frac{1}{n}} \xrightarrow{n \rightarrow \infty} 1 < \sum_{n=1}^{\infty} \frac{1}{n} = \infty$$

(n) Converge pelo teste de comparação no limite, pois

$$\frac{\frac{1}{n} \tan \frac{1}{n}}{\frac{1}{n^2}} = \frac{\tan \frac{1}{n}}{\frac{1}{n^2}} = \frac{\sin \frac{1}{n}}{\frac{1}{n}} \cdot \frac{1}{\cos \frac{1}{n}} \xrightarrow{n \rightarrow \infty} 1$$

$$< \sum_{n=1}^{\infty} \frac{1}{n^2} \text{ converge.}$$

(o) Converge pelo teste de comparação

no limite, pois

$$\frac{\frac{1}{\sqrt[3]{3n^4+1}}}{\frac{1}{n^{4/3}}} = \frac{\frac{1}{\sqrt[3]{3 + 1/n^4}}}{\xrightarrow{n \rightarrow \infty} \frac{1}{\sqrt[3]{3}}}$$

e $\sum_{n=1}^{\infty} \frac{1}{n^{4/3}}$ converge.

(p) Converge pelo teste de comparação

no limite, pois

$$\frac{\frac{1}{\sqrt[n]{n^2-1}}}{\frac{1}{n^2}} = \frac{\frac{1}{\sqrt[1-\frac{1}{n^2}]{n^2}}}{\xrightarrow{n \rightarrow \infty} 1}$$

e $\sum_{n=1}^{\infty} \frac{1}{n^2}$ converge.

(q) Diverge pelo teste de comparação

no limite, pois

$$\frac{n^2 + \cos n}{n^3} / \frac{1}{n} = \frac{1 + (\cos n)/n^3}{1} \xrightarrow{n \rightarrow \infty} 1$$

e $\sum_{n=1}^{\infty} \frac{1}{n} = \infty$.

(r) Diverge pois

$$\sum_{n=1}^{\infty} \frac{e^{vn}}{n} > \sum_{n=1}^{\infty} \frac{1}{n} = \infty$$

(s) Diverge pelo teste de comparação
no limite, pois

$$\frac{\frac{1}{n^{1+vn}}}{\frac{1}{n}} = \frac{n}{n^{vn}} \xrightarrow{n \rightarrow \infty} 1$$

$$e \sum_{n=1}^{\infty} \frac{1}{n} = \infty.$$

Exercício 10. A representação decimal de um número entre 0 e 1 é $0, d_1 d_2 d_3 \dots$, onde $d_i \in \{0, 1, 2, 3, \dots, 9\}$, que significa

$$0, d_1 d_2 d_3 \dots = \frac{d_1}{10} + \frac{d_2}{10^2} + \frac{d_3}{10^3} + \dots$$

Mostre que essa série sempre converge para qualquer escolha de $d_1, d_2, \dots \in \{0, 1, 2, 3, \dots, 9\}$.

Temos

$$\begin{aligned} \sum_{n=1}^{\infty} \frac{d_n}{10^n} &\leq \sum_{n=1}^{\infty} \frac{9}{10^n} = \frac{9}{10} \cdot \frac{1}{1 - \frac{1}{10}} \\ &= \frac{9}{10} \cdot \frac{10}{9} = 1, \end{aligned}$$

Logo a série converge.

Exercício 11. Suponha que $\sum a_n$ e $\sum b_n$ sejam séries com termos positivos tais que

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = 0$$

Mostre que se $\sum b_n$ converge, então $\sum a_n$ também converge.

Como $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = 0$, existe $N_0 \in \mathbb{N}$ tal que se $n \geq N_0$, então

$$0 \leq \frac{a_n}{b_n} < 1 \\ \Rightarrow a_n < b_n \quad (n \geq N_0)$$

Dai,

$$\sum_{n=1}^{\infty} a_n = \sum_{n=1}^{N_0-1} a_n + \sum_{n=N_0}^{\infty} a_n \\ \leq \sum_{n=1}^{N_0-1} a_n + \sum_{n=N_0}^{\infty} b_n < \infty$$

Logo,

$\sum a_n$ converge.

Exercício 12. Suponha que $\sum a_n$ e $\sum b_n$ sejam séries com termos positivos tais que

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \infty$$

Mostre que se $\sum b_n$ diverge, então $\sum a_n$ também diverge.

Como $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \infty$, existe $N_0 \in \mathbb{N}$ tal que se $n \geq N_0$, então

$$\frac{a_n}{b_n} > 1 \\ \Rightarrow a_n > b_n \quad (n \geq N_0)$$

Daí,

$$\sum_{n=1}^{\infty} a_n = \sum_{n=1}^{N_0-1} a_n + \sum_{n=N_0}^{\infty} a_n \\ \geq \sum_{n=N_0}^{\infty} b_n = \infty$$

Logo, $\sum a_n$ diverge.

Exercício 13. Mostre que se $a_n \geq 0$ e $\sum a_n$ converge, então $\sum a_n^2$ também converge.

Como $\sum a_n$ converge,

$$\lim_{n \rightarrow \infty} a_n = 0$$

Dai, $\exists N_0 \in \mathbb{N}$ tal que se $n \geq N_0$
então

$$0 \leq a_n < 1$$

$$\Rightarrow 0 \leq a_n^2 < a_n \quad (n \geq N_0)$$

Logo,

$$\begin{aligned} \sum_{n=1}^{\infty} a_n^2 &= \sum_{n=1}^{N_0-1} a_n^2 + \sum_{n=N_0}^{\infty} a_n^2 \\ &\leq \sum_{n=1}^{N_0-1} a_n^2 + \sum_{n=N_0}^{\infty} a_n < \infty \end{aligned}$$

Assim,

$\sum a_n^2$ converge.

Exercício 14. Verifique se a série converge ou diverge:

- | | | |
|--|--|---|
| (a) $\sum_{n=1}^{\infty} (-1)^n e^{-n}$ | (b) $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{2}{2n+1}$ | (c) $\sum_{n=3}^{\infty} \frac{(-1)^{n-1}}{\log n}$ |
| (d) $\sum_{n=0}^{\infty} \frac{\sin(n + \frac{1}{2})}{1 + \sqrt{n}}$ | (e) $\sum_{n=1}^{\infty} (-1)^n \sin \frac{\pi}{n}$ | (f) $\sum_{n=0}^{\infty} \frac{(-1)^{n+1}}{\sqrt{n+1}}$ |
| (g) $\sum_{n=1}^{\infty} \frac{\sqrt{n}}{2n+3}$ | (h) $\sum_{n=1}^{\infty} (-1)^n (\sqrt{n+1} - \sqrt{n})$ | |

(a) Converge pois converge absolutamente:

$$\sum_{n=1}^{\infty} \frac{1}{e^n} = \frac{1}{e} \cdot \frac{1}{1 - \frac{1}{e}} = \frac{1}{e-1}$$

(b) Converge pelo teste de Leibniz:

A série é alternada, $\frac{2}{2n+1}$ decresce

$$\text{e } \lim_{n \rightarrow \infty} \frac{2}{2n+1} = 0$$

(c) Converge pelo teste de Leibniz:

A série é alternada, $\frac{1}{\log n}$ decresce

$$\text{e } \lim_{n \rightarrow \infty} \frac{1}{\log n} = 0$$

(d) Converge pelo teste de Leibniz:

a série é alternada pois

$$\operatorname{sen}\left(n+\frac{1}{2}\right)\pi = (-1)^n$$

Além disso, $\frac{1}{1+\sqrt{n}}$ decresce e

$$\text{e } \lim_{n \rightarrow \infty} \frac{1}{1+\sqrt{n}} = 0.$$

(e) Converge pelo teste de Leibniz:

a série é alternada, $\operatorname{sen}\frac{\pi}{n}$ decresce

$$\text{e } \lim_{n \rightarrow \infty} \operatorname{sen}\frac{\pi}{n} = 0.$$

(f) Converge pelo teste de Leibniz:

a série é alternada, $\frac{1}{\sqrt{n+1}}$ decresce

$$\text{e } \lim_{n \rightarrow \infty} \frac{1}{\sqrt{n+1}} = 0$$

(g) Diverge pelo teste de comparação no limite, pois

$$\frac{\sqrt{n}}{2n+3} / \frac{1}{\sqrt{n}} = \frac{n}{2n+3} = \frac{1}{2 + \frac{3}{n}} \xrightarrow{n \rightarrow \infty} \frac{1}{2}$$

$$\text{e } \sum_{n=1}^{\infty} \frac{1}{\sqrt{n}} = \infty.$$

(h) Converge pelo teste de Leibniz:
a série é alternada e, além disso,

$$\left(\sqrt{n+1} - \sqrt{n} \right) \frac{(\sqrt{n+1} + \sqrt{n})}{(\sqrt{n+1} + \sqrt{n})} = \frac{1}{(\sqrt{n+1} + \sqrt{n})},$$

que é decrescente e tende a zero quando $n \rightarrow \infty$.

Exercício 15. O que significa dizer que uma série é absolutamente convergente?
E condicionalmente convergente?

$\sum a_n$ é absolutamente convergente
se $\sum |a_n|$ converge. Ela é condi-
cionalmente convergente se $\sum a_n$
converge mas $\sum |a_n|$ diverge.

Exercício 16. Determine se a série é absolutamente convergente, condicionalmente convergente ou divergente.

(a) $\sum_{n=1}^{\infty} \frac{(-1)^n}{n^4}$

(b) $\sum_{n=0}^{\infty} (-1)^{n+1} \frac{n^2}{n^2 + 1}$

(c) $\sum_{n=1}^{\infty} \frac{-n}{n^2 + 1}$

(d) $\sum_{n=1}^{\infty} (-1)^n \frac{n}{\sqrt{n^3 + 2}}$

(e) $\sum_{n=2}^{\infty} \frac{(-1)^n}{n \log n}$

(f) $\sum_{n=2}^{\infty} \frac{(-1)^n}{\log n}$

(a) Absolutamente convergente pois

$\sum \frac{1}{n^4}$ converge

(b) Divergente pois

$$\lim_{n \rightarrow \infty} \frac{n^2}{n^2 + 1} = 1 \neq 0$$

(c) Divergente pois

$$\sum_{n=1}^{\infty} \frac{-n}{n^2 + 1} = - \sum_{n=1}^{\infty} \frac{n}{n^2 + 1}, \text{ e}$$

$$\sum_{n=1}^{\infty} \frac{n}{n^2 + 1} > \sum_{n=1}^{\infty} \frac{n}{2n^2} = \frac{1}{2} \sum_{n=1}^{\infty} \frac{1}{n} = \infty$$

(d) Condisionalmente convergente.

De fato, $\frac{n}{\sqrt{n^3 + 2}} = \frac{1}{\sqrt{n + 2/n^2}} \xrightarrow[n \rightarrow \infty]{} 0$.

Aleim disso,

$\frac{n}{\sqrt{n^3+2}}$ é decrescente pois

$\frac{n^2}{n^3+2}$ é decrescente. Com efeito,

$$\text{Se } f(x) = \frac{x^2}{x^3+2},$$

$$f'(x) = \frac{2x(x^3+2) - 3x^2 \cdot x^2}{(x^3+2)^2}$$

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

$$< 0 \text{ se } x > \sqrt[3]{4}$$

Logo, $\frac{n^2}{n^3+2} <$, portanto, $\frac{n}{\sqrt{n^3+2}}$

é decrescente se $n \geq 2$.

Assim, o critério de Leibniz prova que a série converge.

Porém, não ocorre convergência absoluta por causa do teste da comparação no limite:

$$\frac{n}{\sqrt{n^3+2}} / \frac{1}{\sqrt{n}} = \frac{n^{3/2}}{\sqrt{n^3+2}} = \frac{1}{\sqrt{1+\frac{2}{n^3}}} \xrightarrow[n \rightarrow \infty]{} 1$$

$$\text{e } \sum_{n=1}^{\infty} \frac{1}{n^{1/2}} = \infty.$$

(e) Condisionalmente convergente:

$\sum_{n=2}^{\infty} \frac{(-1)^n}{n \log n}$ converge pelo critério de

Leibniz para séries alternadas,

mas $\sum_{n=2}^{\infty} \frac{1}{n \log n}$ diverge pelo teste

de comparação com integral, já que

$$\int_2^{\infty} \frac{dx}{x \log x} = \log(\log x) \Big|_2^{\infty} = \infty.$$

(f) Condicionalmente convergente:

$\sum_{n=2}^{\infty} \frac{(-1)^n}{\log n}$ converge pelo critério de

Leibniz para séries alternadas,

mas $\sum_{n=2}^{\infty} \frac{1}{\log n}$ diverge pois

$$\sum_{n=2}^{\infty} \frac{1}{\log n} \geq \sum_{n=2}^{\infty} \frac{1}{n} = \infty,$$

já que $f(x) = x - \log x$

satisfaz

$$f'(x) = 1 - \frac{1}{x} \geq 0 \text{ se } x \geq 1$$

$$\Rightarrow f(x) \geq f(1) = 1 > 0$$

$$\Rightarrow x \geq \log x \quad (x \geq 1)$$

Exercício 17. Para quais valores de p a série é convergente?

- (a) $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^p}$ (b) $\sum_{n=1}^{\infty} \frac{(-1)^n}{n+p}$ (c) $\sum_{n=2}^{\infty} (-1)^{n-1} \frac{(\log n)^p}{n}$ (d) $\sum_{n=1}^{\infty} \frac{(-1)^n}{n^p}$

(a) Converge para $p > 0$ pelo critério de Leibniz.

(b) Converge para $\forall p \in \mathbb{R}$ pelo critério de Leibniz.

(c) Converge para $\forall p \in \mathbb{R}$ pelo critério de Leibniz, pois

$$\lim_{n \rightarrow \infty} \frac{(\log n)^p}{n} = 0 \quad \forall p \in \mathbb{R}$$

e $f(x) = \frac{(\log x)^p}{x}$ é decrescente

para x suficientemente grande, já que

$$\begin{aligned} f'(x) &= \frac{p(\log x)^{p-1} - (\log x)^p}{x^2} \\ &= \frac{(\log x)^{p-1}}{x^2} \cdot (p - \log x) < 0 \end{aligned}$$

se $x > e^p$.

(c) Converge para $p > 0$ pelo critério
de Leibniz.

Exercício 18. Em um dos exercícios anteriores, vimos que a constante de Euler-Mascheroni γ satisfaz

$$\gamma = \lim_{n \rightarrow \infty} 1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n} - \log n$$

Seja h_n a soma parcial da série harmônica e a_n a soma parcial da série harmônica alternada.

- (a) Mostre que (a_n) converge.
- (b) Mostre que $a_{2n} = h_{2n} - h_n$
- (c) Use os itens anteriores e a caracterização de γ para provar que

$$1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \frac{1}{6} + \dots = \log 2$$

(a) $\lim_{n \rightarrow \infty} a_n = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n}$ converge pelo critério de Leibniz.

$$\begin{aligned}
 (b) \quad h_{2n} - h_n &= h_{2n} - \frac{2 \cdot h_n}{2} = \\
 &= \sum_{k=1}^n \frac{1}{2k-1} + \sum_{k=1}^n \left(\frac{1}{2k} - \frac{1}{2k-1} \right) \\
 &= \sum_{k=1}^n \frac{1}{2k-1} - \sum_{k=1}^n \frac{1}{2k} \\
 &= \sum_{k=1}^{2n} (-1)^{k-1} \cdot \frac{1}{k} = a_{2n}
 \end{aligned}$$

(c) Por (b),

$h_{2n} - h_n = a_{2n}$ converge, e temos

$$\lim_{n \rightarrow \infty} h_{2n} - h_n = \lim_{n \rightarrow \infty} a_{2n} = \lim_{n \rightarrow \infty} a_n$$

Por outro lado,

$$t_n = h_n - \log n \xrightarrow{n \rightarrow \infty} \gamma$$

Note que

$$h_n = t_n + \log n$$

$$\Rightarrow h_{2n} - h_n = t_{2n} - t_n + \log 2n - \log n$$

$$= t_{2n} - t_n + \cancel{\log 2} + \cancel{\log n} - \cancel{\log n}$$

$$\Rightarrow a_{2n} = t_{2n} - t_n + \log 2$$

$$\begin{aligned} \Rightarrow \lim_{n \rightarrow \infty} a_n &= \lim_{n \rightarrow \infty} a_{2n} = \gamma - \gamma + \log 2 \\ &= \log 2. \end{aligned}$$

Exercício 19. Use o teste da razão para determinar se a série converge:

- (a) $\sum_{n=1}^{\infty} \frac{n}{5^n}$ (b) $\sum_{n=1}^{\infty} (-1)^n \frac{3^n}{2^n n^3}$ (c) $\sum_{n=1}^{\infty} \frac{n\pi^n}{(-3)^{n-1}}$ (d) $\sum_{n=1}^{\infty} \frac{n!}{100^n}$
 (e) $\sum_{n=0}^{\infty} \frac{(-3)^n}{(2n+1)!}$ (f) $\sum_{n=1}^{\infty} \frac{n!}{n^n}$ (g) $\sum_{n=1}^{\infty} \frac{(2n)!}{(n!)^2}$

(a) Converge pois

$$\frac{n+1}{5^{n+1}} \cdot \frac{5^n}{n} = \frac{n+1}{n} \cdot \frac{1}{5} \xrightarrow{n \rightarrow \infty} \frac{1}{5} < 1$$

(b) Diverge pois

$$\frac{3^{n+1} \cdot n^3 \cdot 2^n}{2^{n+1} (n+1)^3 \cdot 3^n} = \frac{3}{2} \cdot \frac{1}{\left(1 + \frac{1}{n}\right)^3} \xrightarrow{n \rightarrow \infty} \frac{3}{2} > 1.$$

(c) Diverge pois

$$\frac{(n+1) \pi^{n+1} 3^{n-1}}{3^n \cdot n \cdot \pi^n} = \frac{n+1}{n} \cdot \frac{\pi}{3} \xrightarrow{n \rightarrow \infty} \frac{\pi}{3} > 1$$

(d) Diverge pois

$$\frac{(n+1)! 100^n}{100^{n+1} n!} = \frac{1}{100} \xrightarrow{n \rightarrow \infty} \infty$$

(e) Converge pois

$$\frac{3^{n+1} (2n+1)!}{(2n+3)! 3^n} = \frac{3}{(2n+3)(2n+2)} \xrightarrow{n \rightarrow \infty} 0 < 1$$

(f) Converge pois

$$\begin{aligned} \frac{(n+1)! \cdot n^n}{(n+1)^{n+1} \cdot n!} &= \frac{(n+1)}{(n+1) \cdot \left(\frac{n+1}{n}\right)^n} \\ &= \frac{1}{\left(1 + \frac{1}{n}\right)^n} \xrightarrow{n \rightarrow \infty} \frac{1}{e} < 1 \end{aligned}$$

(g) Diverge pois

$$\begin{aligned} \frac{(zn+z)! [n!]^2}{[(n+1)!]^2 (zn)!} &= \frac{(zn+z)(zn+1)}{(n+1)^2} \\ &= \frac{(z + \frac{z}{n})(z + \frac{1}{n})}{(1 + \frac{1}{n})^2} \xrightarrow{n \rightarrow \infty} 4 > 1 \end{aligned}$$

Exercício 20. Use o teste da raiz para determinar se a série converge:

- (a) $\sum_{n=1}^{\infty} \left(\frac{n^2 + 1}{2n^2 + 1} \right)^n$ (b) $\sum_{n=2}^{\infty} \frac{(-1)^{n-1}}{(\log n)^n}$ (c) $\sum_{n=1}^{\infty} \left(1 + \frac{1}{n} \right)^{n^2}$ (d) $\sum_{n=0}^{\infty} (\arctan n)^n$

(a) Converge pois

$$\frac{n^2 + 1}{2n^2 + 1} = \frac{1 + \frac{1}{n^2}}{2 + \frac{1}{n^2}} \xrightarrow[n \rightarrow \infty]{} \frac{1}{2}$$

(b) Converge pois

$$\frac{1}{\log n} \xrightarrow[n \rightarrow \infty]{} 0 < 1$$

(c) Diverge pois

$$\sqrt[n]{\left(1 + \frac{1}{n}\right)^{n^2}} = \left(1 + \frac{1}{n}\right)^n \xrightarrow[n \rightarrow \infty]{} e > 1$$

(d) Diverge pois

$$\arctan n \xrightarrow[n \rightarrow \infty]{} \frac{\pi}{2} > 1$$

Exercício 21. Determine se série é absolutamente convergente, condicionalmente convergente ou divergente:

- (a) $\sum_{n=2}^{\infty} \frac{(-1)^n \log n}{n}$ (b) $\sum_{n=1}^{\infty} \frac{(-9)^n}{n10^{n+1}}$ (c) $\sum_{n=2}^{\infty} \left(\frac{n}{\log n} \right)^n$ (d) $\sum_{n=2}^{\infty} \frac{(-1)^n}{\sqrt{n} \log n}$
 (e) $\sum_{n=1}^{\infty} \frac{n5^{2n}}{10^{n+1}}$ (f) $\sum_{n=1}^{\infty} \frac{\sin(n\pi/6)}{1+n\sqrt{n}}$ (g) $\sum_{n=1}^{\infty} (\sqrt[n]{2}-1)^n$

(a) Converge condicionalmente pelo critério de Leibniz, pois a série é alternada, $\lim_{n \rightarrow \infty} \frac{\log n}{n} = 0$ e $f(x) = \frac{\log x}{x}$ é decrescente pois

$$f'(x) = \frac{1 - \log x}{x^2} < 0 \text{ se } x > e.$$

Por outro lado, a série diverge absolutamente pois

$$\sum_{n=1}^{\infty} \frac{\log n}{n} \geq \sum_{n=1}^{\infty} \frac{1}{n} = \infty$$

(b) Converge absolutamente pois

$$\sum_{n=1}^{\infty} \frac{q^n}{n \cdot 10^{n+1}} \leq \sum_{n=1}^{\infty} \left(\frac{q}{10} \right)^n = \frac{1}{1 - \frac{q}{10}} = 10$$

(c) Diverge pois

$$\lim_{n \rightarrow \infty} \left(\frac{n}{\log n} \right)^n = \infty$$

(d) Converge condicionalmente pelo critério de Leibniz. Por outro lado, a série diverge absolutamente pois

$$f(x) = \sqrt{x} - \log x > 0 \quad (x \geq 4)$$

pois $f'(x) = \frac{1}{2\sqrt{x}} - \frac{1}{x} = \frac{\sqrt{x} - 2}{2x} > 0$

$$\text{se } x \geq 4$$

$$\Rightarrow f(x) \geq f(4) = 2 - \log 4 > 0 \\ = 2(1 - \log 2) > 0$$

Logo,

$$\sum_{n=4}^{\infty} \frac{1}{\sqrt{n} \log n} > \sum_{n=4}^{\infty} \frac{1}{(\sqrt{n})^2} = \infty$$

(e) Diverge pois

$$\lim_{n \rightarrow \infty} \frac{n \cdot 5^{2n}}{10^{n+1}} = \lim_{n \rightarrow \infty} \frac{n \cdot 10^n}{10 \cdot 10^n} = \infty$$

(f) Converge absolutamente pois

$$\sum_{n=1}^{\infty} \left| \frac{\sin(n\pi/6)}{1 + n\sqrt{n}} \right| \leq \sum_{n=1}^{\infty} \frac{1}{2n^{3/2}}, \text{ que converge.}$$

(g) Converge absolutamente pelo teste da raiz, pois

$$\sqrt[n]{2-1} \xrightarrow[n \rightarrow \infty]{} 0$$

Exercício 22. Defina $a_1 = 1$ e

$$a_{n+1} = \frac{2 + \cos n}{\sqrt{n}} a_n$$

Determine se $\sum a_n$ converge ou diverge.

Converge pelo teste da razão:

$$\left| \frac{a_{n+1}}{a_n} \right| = \left| \frac{2 + \cos n}{\sqrt{n}} \right| \leq \frac{3}{\sqrt{n}} \xrightarrow[n \rightarrow \infty]{} 0$$

Exercício 23. Para quais valores de $k \in \mathbb{N}$ a série abaixo converge?

$$\sum_{n=1}^{\infty} \frac{(n!)^2}{(kn)!}$$

Teste da razão:

$$\frac{[(n+1)!]^2 (kn)!}{(kn+k)! (n!)^2} = \frac{(n+1)^2}{(kn+k) \cdots (kn+1)} = \alpha_n(k)$$

$$\text{Se } k=1, \quad \alpha_n(1) = n+1 \xrightarrow{n \rightarrow \infty} \infty$$

Se $k=2$, converge pois

$$\alpha_n(2) = \frac{(n+1)^2}{(2n+2)(2n+1)} = \frac{1 + \frac{1}{n}}{4 \left(1 + \frac{1}{n}\right) \left(1 + \frac{1}{2n}\right)}$$

$$\xrightarrow{n \rightarrow \infty} \frac{1}{4} < 1$$

Para $k > 2$,

$$\alpha_n(k) \leq \frac{(n+1)^2}{(n+1)^k} = (n+1)^{2-k}$$

$$\xrightarrow{n \rightarrow \infty} 0$$

Logo a série converge para $k > 2$.

SÉRIES: Séries de Potências

Exercício 1. Encontre o raio de convergência e o intervalo de convergência das séries de potências abaixo:

- (a) $\sum_{n=1}^{\infty} \frac{x^n}{n}$ (b) $\sum_{n=1}^{\infty} \sqrt{n}x^n$ (c) $\sum_{n=1}^{\infty} \frac{n}{5^n}x^n$ (d) $\sum_{n=1}^{\infty} \frac{(-1)^n x^n}{\sqrt[3]{n}}$ (e) $\sum_{n=0}^{\infty} \frac{x^n}{n!}$
 (f) $\sum_{n=1}^{\infty} n^n x^n$ (g) $\sum_{n=2}^{\infty} \frac{(x+2)^n}{2^n \log n}$ (h) $\sum_{n=4}^{\infty} \frac{\log n}{n} x^n$ (i) $\sum_{n=2}^{\infty} \frac{x^{2n}}{n(\log n)^2}$

$$(a) \sum_{n=1}^{\infty} \frac{x^n}{n}$$

Teste da raiz:

$$\frac{|x|}{\sqrt[n]{n}} \xrightarrow{n \rightarrow \infty} |x| < 1 \quad \text{se} \quad |x| < 1$$

\Rightarrow Raio de convergência $R = 1$

$x = 1$: $\sum_{n=1}^{\infty} \frac{1}{n}$ diverge (série harmônica)

$x = -1$: $\sum_{n=1}^{\infty} \frac{(-1)^n}{n}$ converge (teste de Leibniz)

\Rightarrow Intervalo de convergência

$$I = [-1, 1)$$

$$(b) \sum_{n=1}^{\infty} \sqrt[n]{n} x^n$$

Teste da raiz:

$$\left(\sqrt[n]{n}\right)^{1/2} |x| \xrightarrow{n \rightarrow \infty} |x| < 1 \quad \text{se} \quad |x| < 1$$

\Rightarrow Raio de convergência $R = 1$

Se $|x| = 1$,

$$\sqrt{n} |x|^n = \sqrt{n} \xrightarrow{n \rightarrow \infty} \infty$$

Logo, como o termo geral não tende a zero, a série diverge se $|x| = 1$

\Rightarrow Intervalo de convergência

$$I = (-1, 1)$$

$$(c) \sum_{n=1}^{\infty} \frac{n}{5^n} x^n$$

Teste da raiz:

$$\left(\sqrt[n]{n}\right) \frac{|x|}{5} \xrightarrow{n \rightarrow \infty} \frac{|x|}{5} < 1 \text{ se } |x| < 5$$

\Rightarrow Raio de convergência $R = 5$

Se $|x|=5$,

$$n \frac{|x|^n}{5^n} = n \xrightarrow{n \rightarrow \infty} \infty$$

Logo, como o termo geral não tende a zero, a série diverge se $|x|=5$

\Rightarrow Intervalo de convergência

$$I = (-5, 5)$$

$$(d) \sum_{n=1}^{\infty} \frac{(-1)^n x^n}{\sqrt[3]{n}}$$

Teste da raiz:

$$\left(\frac{|x|}{\sqrt[3]{n}} \right)_{n=1}^{\infty} \xrightarrow{n \rightarrow \infty} |x| < 1 \quad \text{se} \quad |x| < 1$$

\Rightarrow Raio de convergência $R = 1$

$x = -1$: $\sum_{n=1}^{\infty} \frac{1}{\sqrt[3]{n}}$ diverge ($\sum \frac{1}{n^{\alpha}}$ diverge se $\alpha < 1$)

$x = 1$: $\sum_{n=1}^{\infty} \frac{(-1)^n}{\sqrt[3]{n}}$ converge (teste de Leibniz)

\Rightarrow Intervalo de convergência

$$I = (-1, 1]$$

$$(e) \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

Teste da razão:

$$\frac{|x|^{n+1}}{(n+1)!} \cdot \frac{n!}{|x|^n} = \frac{|x|}{n+1} \xrightarrow{n \rightarrow \infty} 0$$

para todo $x \in \mathbb{R}$

\Rightarrow Raio de convergência $R = \infty$

\Rightarrow Intervalo de convergência

$$I = (-\infty, \infty)$$

$$(f) \sum_{n=1}^{\infty} n^n x^n$$

Teste da raiz:

$$n|x| \xrightarrow{n \rightarrow \infty} \begin{cases} \infty & \text{se } |x| \neq 0 \\ 0 & \text{se } |x| = 0 \end{cases}$$

\Rightarrow Raio de convergência $R = 0$

\Rightarrow Intervalo de convergência $I = \{0\}$

$$(g) \sum_{n=2}^{\infty} \frac{(x+2)^n}{2^n \log^n n}$$

Teste da raiz:

$$\frac{|x+2|}{2 \sqrt[n]{\log n}} \xrightarrow{n \rightarrow \infty} \frac{|x+2|}{2} < 1 \text{ se } |x+2| < 2,$$

pois $g(y) = y - \log y > 0$ se $y \geq 1$,

$$\text{já que } g'(y) = 1 - \frac{1}{y} = \frac{y-1}{y} \geq 0 \text{ se } y \geq 1$$

$$\text{e } g(1) = 1 > 0.$$

Dai,

$$1 \leq \sqrt[n]{\log n} \leq \sqrt[n]{n} \quad (n \geq 3)$$

$$\Rightarrow 1 \leq \lim_{n \rightarrow \infty} \sqrt[n]{\log n} \leq 1$$

\Rightarrow Raio de convergência $R = 1$

$x=0$: $\sum_{n=2}^{\infty} \frac{1}{\log n}$ diverge pq o s

$$\sum_{n=2}^{\infty} \frac{1}{\log n} \geq \sum_{n=2}^{\infty} \frac{1}{n} = \infty$$

$x=-4$: $\sum_{n=1}^{\infty} \frac{(-1)^n}{\log n}$ converge (teste de Leibniz)

\Rightarrow Intervalo de convergência

$$I = [-4, 0)$$

(h) $\sum_{n=4}^{\infty} \frac{\log n}{n} x^n$

Teste da raiz:

$$\sqrt[n]{\frac{\log n}{n}} |x| \xrightarrow{n \rightarrow \infty} |x| < 1 \text{ se } |x| < 1,$$

pois vimos no item anterior que

$$\lim_{n \rightarrow \infty} \sqrt[n]{\log n} = 1$$

\Rightarrow Raio de convergência $R = 1$

$$x=1: \sum_{n=4}^{\infty} \frac{\log n}{n} \geq \sum_{n=4}^{\infty} \frac{1}{n} = \infty$$

$x=-1: \sum_{n=4}^{\infty} (-1)^n \frac{\log n}{n}$ converge pelo teste

de Leibniz, pois se $y = \log n$,

$$g'(y) = \frac{1 - \frac{\log y}{y}}{y} < 0 \text{ se } y \geq 4,$$

$\log \frac{\log n}{n}$ é decrescente se $n \geq 4$.

Além disso,

$$\lim_{n \rightarrow \infty} \frac{\log n}{n} = 0.$$

\Rightarrow Intervalo de convergência $I = [-1, 1)$

$$(i) \sum_{n=2}^{\infty} \frac{x^{2n}}{n(\log n)^2}$$

Teste da raiz:

$$\sqrt[n]{\frac{|x|^2}{(\sqrt[n]{\log n})^2}} \xrightarrow{n \rightarrow \infty} |x|^2 < 1 \text{ se } |x| < 1,$$

pois vimos no item (g) que

$$\lim_{n \rightarrow \infty} \sqrt[n]{\log n} = 1$$

\Rightarrow Raio de convergência $R = 1$

Se $|x| = 1$,

$\sum_{n=2}^{\infty} \frac{1}{n(\log n)^2}$ converge pelo teste

da integral, pois $\frac{1}{x(\log x)^2}$ é uma função decrescente e

$$\int_2^\infty \frac{dx}{x(\log x)^2} = \int_2^\infty \frac{d}{dx} \left(\frac{-1}{\log x} \right) dx = \frac{-1}{\log x} \Big|_2^\infty \\ = \frac{1}{\log 2}.$$

\Rightarrow Intervalo de convergência $I = [-1, 1]$

Exercício 2. Se $k \in \mathbb{N}$, encontre o raio de convergência da série

$$\sum_{n=0}^{\infty} \frac{(n!)^k}{(kn)!} x^n$$

Teste da razão:

$$\begin{aligned} & \frac{[(n+1)!]^k \cdot (kn)! \cdot |x|^{n+1}}{[k(n+1)]! \cdot (n!)^k \cdot |x|^n} \\ &= \frac{(n+1)^k \cdot |x|}{(kn+k)(kn+k-1) \cdots (kn+1)} \\ &= \frac{(n^k + kn^{k-1} + \cdots)}{Kn^k + \cdots} \cdot |x| \quad \text{termos de grau } < k \\ &= \frac{1 + \frac{k}{n} + \cdots}{k + \cdots} \cdot |x| \xrightarrow{n \rightarrow \infty} \frac{|x|}{k} < 1 \end{aligned}$$

Se $|x| < k$.

\Rightarrow Raio de convergência $R = k$.

Exercício 3. Sejam p, q números reais, $p < q$. Encontre uma série de potências cujo intervalo de convergência seja:

- (a) (p, q) (b) $(p, q]$ (c) $[p, q)$ (d) $[p, q]$

(a) $\sum_{n=0}^{\infty} n \left(\frac{z}{q-p} \right)^n \left(x - \frac{p+q}{2} \right)^n$

Teste da raiz:

$$\sqrt[n]{n} \left| \frac{x - \frac{p+q}{2}}{\frac{q-p}{2}} \right| \xrightarrow{n \rightarrow \infty} \left| \frac{x - \frac{p+q}{2}}{\frac{q-p}{2}} \right| < 1$$

$$\text{se } \left| x - \frac{p+q}{2} \right| < \frac{q-p}{2}$$

$$\Leftrightarrow \frac{p-q}{2} + \frac{p+q}{2} < x < \frac{p+q}{2} + \frac{q-p}{2}$$

$$\Leftrightarrow p < x < q.$$

$$\text{Se } \left| x - \frac{p+q}{2} \right| = \frac{q-p}{2},$$

$$\frac{n \left| x - \frac{p+q}{2} \right|}{\frac{q-p}{2}} = n \xrightarrow{n \rightarrow \infty} \infty,$$

então a série diverge se

$$\left| x - \frac{p+q}{2} \right| = \frac{q-p}{2}$$

\Rightarrow Intervalo de convergência $I = (p, q)$

$$(b) \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \left(\frac{z}{q-p} \right)^n \left(x - \frac{p+q}{2} \right)^n$$

Teste da raiz:

$$\sqrt[n]{\frac{1}{n}} \cdot \left(\frac{z}{q-p} \right) \cdot \left| x - \frac{p+q}{2} \right| \xrightarrow{n \rightarrow \infty} \left(\frac{z}{q-p} \right) \cdot \left| x - \frac{p+q}{2} \right| < 1 \text{ se}$$

$$\left| x - \frac{p+q}{2} \right| < \frac{q-p}{2}$$

Se $x = p$,

$$\sum_{n=0}^{\infty} \frac{1}{n} \left(\frac{-2}{q-p} \right)^n \left[- \left(\frac{q-p}{2} \right) \right]^n = \sum_{n=0}^{\infty} \frac{1}{n} = \infty$$

Se $x = q$,

$$\sum_{n=0}^{\infty} \frac{1}{n} \left(\frac{-2}{q-p} \right)^n \left(\frac{q-p}{2} \right)^n = \sum_{n=0}^{\infty} \frac{(-1)^n}{n}, \text{ que}$$

converge pelo teste de Leibniz.

\Rightarrow Intervalo de convergência $I = (p, q]$

$$(c) \sum_{n=1}^{\infty} \frac{1}{n} \left(\frac{z}{q-p} \right)^n \left(x - \frac{p+q}{2} \right)^n$$

Teste da razão:

$$\frac{1}{\sqrt[n]{n}} \cdot \left(\frac{z}{q-p} \right) \cdot \left| x - \frac{p+q}{2} \right| \xrightarrow{n \rightarrow \infty} \left(\frac{z}{q-p} \right) \cdot \left| x - \frac{p+q}{2} \right| < 1 \text{ se}$$

$$\left| x - \frac{p+q}{2} \right| < \frac{q-p}{2}$$

Se $x = q$,

$$\sum_{n=0}^{\infty} \frac{1}{n} \left(\frac{z}{q-p} \right)^n \left(\frac{q-p}{2} \right)^n = \sum_{n=0}^{\infty} \frac{1}{n} = \infty$$

Se $x = p$,

$$\sum_{n=0}^{\infty} \frac{1}{n} \left(\frac{z}{q-p} \right)^n \left[-\left(\frac{q-p}{z} \right) \right]^n = \sum_{n=0}^{\infty} \frac{(-1)^n}{n}, \text{ que converge pelo teste de Leibniz.}$$

\Rightarrow Intervalo de convergência $I = [p, q)$

(d) $\sum_{n=1}^{\infty} \frac{1}{n^2} \left(\frac{z}{q-p} \right)^n \left(x - \frac{p+q}{z} \right)^n$

Teste da razão:

$$\left(\frac{1}{\sqrt[n]{n}} \right)^2 \left(\frac{z}{q-p} \right) \cdot \left| x - \frac{p+q}{z} \right| \xrightarrow{n \rightarrow \infty} \left(\frac{z}{q-p} \right) \cdot \left| x - \frac{p+q}{z} \right| < 1 \text{ se}$$

$$\left| x - \frac{p+q}{z} \right| < \frac{q-p}{z}$$

$$\text{Se } \left| x - \frac{p+q}{2} \right| = \frac{q-p}{2},$$

$$\sum_{n=0}^{\infty} \frac{1}{n^2} \left(\frac{2}{q-p} \right)^n \left(\frac{q-p}{2} \right)^n = \sum_{n=0}^{\infty} \frac{1}{n^2}, \quad \text{que}$$

converge (por ex. pelo teste da integral).

\Rightarrow Intervalo de convergência $I = [p, q]$

Exercício 4. É possível encontrar uma série de potências com intervalo de convergência $[0, \infty)$? Explique.

Não. Considere a série

$$\sum_{n=0}^{\infty} a_n (x-\alpha)^n,$$

onde $\alpha \in \mathbb{R}$.

Vimos que se

$$\sum_{n=0}^{\infty} a_n (x_0 - \alpha)^n$$

converge, então

$$\sum_{n=0}^{\infty} a_n (x - \alpha)^n$$

converge se $|x - \alpha| < |x_0 - \alpha|$.

Logo, uma série que converge

em $[0, \infty)$ implica que, tomando

$$x_0 = \alpha + k > 0,$$

$$\sum_{n=0}^{\infty} a_n k^n \text{ converge,}$$

c então

$$\sum_{n=0}^{\infty} a_n (x-\alpha)^n$$

converge para todo x tal que

$$\alpha - k < x < \alpha + k$$

Fazendo $k \rightarrow \infty$, vemos que a série converge $\forall x \in \mathbb{R}$, sendo impossível que seu intervalo de convergência seja apenas $[0, \infty)$.

Exercício 5. Encontre uma representação em série de potências para cada uma das funções abaixo e determine o seu raio de convergência:

(a) $f(x) = \frac{1}{1+x}$

(b) $f(x) = \frac{1}{1-x^2}$

(c) $f(x) = \frac{2}{3-x}$

(d) $f(x) = \frac{x^2}{x^4+16}$

(e) $f(x) = \frac{x+a}{x^2+a^2}, (a > 0)$

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

(g) $f(x) = \frac{2x+3}{x^2+3x+2}$

$$(a) \frac{1}{1+x} = \sum_{n=0}^{\infty} (-1)^n x^n \Rightarrow R = 1$$

$$(b) \frac{1}{1-x^2} = \sum_{n=0}^{\infty} x^{2n} \Rightarrow R = 1$$

$$(c) \frac{2}{3-x} = \frac{2}{3} \cdot \frac{1}{1-x/3} = \sum_{n=0}^{\infty} \frac{2}{3} \left(\frac{x}{3}\right)^n$$

Teste da raiz:

$$\sqrt[n]{\frac{2}{3}} \cdot \frac{|x|}{3} \xrightarrow{n \rightarrow \infty} \frac{|x|}{3} < 1 \text{ se } |x| < 3 \\ \Rightarrow R = 3$$

$$(d) \frac{x^2}{x^4+16} = \frac{x^2}{16} \cdot \frac{1}{1+(x/2)^4}$$

$$= \frac{x^2}{16} \sum_{n=0}^{\infty} \frac{(-1)^n}{2^{4n}} \cdot x^{4n} = \sum_{n=0}^{\infty} \frac{(-1)^n}{2^{4(n+1)}} \cdot x^{4n}$$

Teste da raiz:

$$\sqrt[n]{\frac{1}{16 \cdot 16}} |x|^4 \xrightarrow{n \rightarrow \infty} \frac{|x|^4}{16} < 1 \text{ se } |x| < 2 \\ \Rightarrow R = 2$$

(e) $\frac{x+a}{x^2+a^2} = \frac{x}{a^2} \cdot \frac{1}{1+(x/a)^2} + \frac{1}{a} \cdot \frac{1}{1+(x/a)^2}$

$$= \frac{x}{a^2} \sum_{n=0}^{\infty} \frac{(-1)^n}{a^{2n}} x^{2n} + \frac{1}{a} \sum_{n=0}^{\infty} \frac{(-1)^n}{a^{2n}} x^{2n}$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{a \cdot a^{2n+1}} + \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{a \cdot a^{2n}}$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^{\lfloor n/2 \rfloor} x^n}{a^{n+1}}, \text{ onde}$$

$\lfloor n/2 \rfloor \in \mathbb{Z}$ satisfaz

$$\lfloor n/2 \rfloor \leq \frac{n}{2} < \lfloor n/2 \rfloor + 1$$

Teste da raiz:

$$\frac{1}{\sqrt[n]{a}} \cdot \frac{|x|}{a} \xrightarrow{n \rightarrow \infty} \frac{|x|}{a} < 1 \quad \text{se} \quad |x| < a \\ \Rightarrow R = a$$

(f)

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

$$\Rightarrow \begin{cases} a+b=2 \Rightarrow b=2-a \\ 3a+b=4 \Rightarrow 3a+2-a=4 \Rightarrow a=1 \\ \end{cases} \Rightarrow b=1$$

$$\Rightarrow f(x) = \frac{-1}{1-x} - \frac{1}{3} \cdot \frac{1}{1-\frac{x}{3}} \\ = -\sum_{n=0}^{\infty} x^n - \frac{1}{3} \sum_{n=0}^{\infty} \frac{1}{3^n} x^n \\ = \sum_{n=0}^{\infty} -\left(1 + \frac{1}{3^n}\right) x^n = \sum_{n=0}^{\infty} -\left(\frac{3^n+1}{3^n}\right) x^n$$

Teste da raiz:

Devemos avaliar $\frac{\sqrt[n]{3^n+1}}{3} |x|$. Note que

$$\begin{aligned}
 |x| &= \sqrt[n]{\frac{3^n + 0}{3}} |x| < \sqrt[n]{\frac{3^n + 1}{3}} |x| \\
 &< \sqrt[n]{\frac{3^n + 3^n}{3}} |x| = \sqrt[n]{2} |x| \\
 \Rightarrow |x| &\leq \lim_{n \rightarrow \infty} \sqrt[n]{\frac{3^n + 1}{3}} |x| \leq |x|
 \end{aligned}$$

Assim, $R = 1$.

$$\begin{aligned}
 (g) \quad \frac{zx + 3}{x^2 + 3x + 2} &= \frac{zx + 3}{(x+1)(x+2)} \\
 &= \frac{1}{x+1} + \frac{1}{x+2} = \frac{1}{x+1} + \frac{1}{2} \cdot \frac{1}{\frac{x+2}{2} + 1} \\
 &= \sum_{n=0}^{\infty} (-1)^n x^n + \frac{1}{2} \sum_{n=0}^{\infty} \frac{(-1)^n}{2^n} x^n \\
 &= \sum_{n=0}^{\infty} (-1)^n \left(1 + \frac{1}{2^{n+1}}\right) x^n = \sum_{n=0}^{\infty} (-1)^n \left(\frac{2^{n+1} + 1}{2^{n+1}}\right) x^n
 \end{aligned}$$

Semelhantemente ao item anterior, vemos pelo teste da raiz que $R = 1$.

Exercício 6. Use derivação para encontrar uma representação em série de potências para

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

Determine seu raio de convergência.

$$\left(\frac{1}{1+x}\right)^2 = \frac{d}{dx} \frac{1}{1+x} = \frac{d}{dx} - \sum_{n=0}^{\infty} (-1)^n x^n$$

$$= \sum_{n=1}^{\infty} (-1)^{n+1} \cdot n x^{n-1} = \sum_{n=0}^{\infty} (-1)^n (n+1) x^n$$

Teste da raiz:

$$\sqrt[n]{n+1} |x| \xrightarrow{n \rightarrow \infty} |x| < 1 \quad \text{se} \quad |x| < 1,$$

pois

$$\sqrt[n]{n} \leq \sqrt[n]{n+1} \leq \sqrt[n]{2n} = \sqrt[n]{2} \cdot \sqrt[n]{n}$$

$$\Rightarrow 1 \leq \lim_{n \rightarrow \infty} \sqrt[n]{n+1} \leq 1$$

Logo, o raio de convergência é

$$R = 1.$$

Exercício 7. Encontre uma representação em série de potências para

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

e determine seu raio de convergência.

Temos, usando o exercício anterior,

$$\begin{aligned} \frac{1}{(1+x)^3} &= \frac{d}{dx} \left(\frac{-1}{2} \right) \frac{1}{(1+x)^2} \\ &= \frac{d}{dx} \frac{-1}{2} \sum_{n=0}^{\infty} (-1)^n (n+1) x^n \\ &= \sum_{n=0}^{\infty} (-1)^{n+1} \frac{n(n+1)}{2} x^{n-1} = \sum_{n=0}^{\infty} (-1)^n \frac{(n+1)(n+2)}{2} x^n \\ &= \sum_{n=0}^{\infty} (-1)^n \binom{n+2}{2} x^n, \end{aligned}$$

que possui mesmo raio de convergência de sua primitiva. Pelos exercícios anteriores, $R=1$.

Exercício 8. Encontre uma série de potências para $\log(1-x)$ utilizando integração. Em seguida, faça $x = 1/2$ e encontre uma expressão de $\log 2$ como uma série.

$$\begin{aligned} \log(1-x) &= \int_1^x \frac{du}{u} = - \int_0^x \frac{dt}{1-t} \quad \begin{cases} t = 1-u \\ dt = -du \end{cases} \\ &= - \int_0^x \sum_{n=0}^{\infty} t^n dt = \sum_{n=0}^{\infty} -\frac{1}{n+1} t^{n+1} \Big|_0^x \\ &= \sum_{n=1}^{\infty} \frac{-1}{n} \cdot x^n \end{aligned}$$

Fazendo $x = 1/2$:

$$\log \frac{1}{2} = - \sum_{n=1}^{\infty} \frac{1}{n} \cdot \frac{1}{2^n}$$

$$\Rightarrow \log 2 = \sum_{n=1}^{\infty} \frac{1}{n} \cdot \frac{1}{2^n}$$

Exercício 9. Represente cada uma das seguintes funções como série de potências:

$$(a) \quad f(x) = \frac{1+x}{(1-x)^2} \quad (b) \quad f(x) = \log(5-x) \quad (c) \quad f(x) = x^2 \arctan x^3$$

$$(d) \quad f(x) = \log\left(\frac{1+x}{1-x}\right)$$

$$\begin{aligned}
 (a) \quad \frac{1+x}{(1-x)^2} &= -\frac{(1-x)}{(1-x)^2} + 2 \cdot \frac{1}{(1-x)^2} \\
 &= -\frac{1}{1-x} + 2 \cdot \frac{1}{(1-x)^2} \\
 &= -\frac{1}{1-x} + 2 \cdot \frac{d}{dx} \frac{1}{1-x} \\
 &= -\sum_{n=0}^{\infty} x^n + 2 \cdot \sum_{n=1}^{\infty} n x^{n-1} \\
 &= -\sum_{n=0}^{\infty} x^n + 2 \sum_{n=0}^{\infty} (n+1) x^n \\
 &= \sum_{n=0}^{\infty} (2n+1) x^n
 \end{aligned}$$

$$\begin{aligned}
 (b) \quad \log(5-x) &= \log[5(1-x/5)] \\
 &= \log 5 + \log\left(1 - \frac{x}{5}\right)
 \end{aligned}$$

$$\begin{aligned}
 &= \log 5 - 5 \int \frac{dx}{x - \frac{x}{5}} \\
 &= \log 5 - 5 \sum_{n=0}^{\infty} \int \frac{x^n}{5^n} dx \\
 &= \log 5 - 5 \sum_{n=0}^{\infty} \frac{x^{n+1}}{5^n \cdot (n+1)} \\
 &= \log 5 - \sum_{n=1}^{\infty} \frac{x^n}{n \cdot 5^{n-1}}
 \end{aligned}$$

(c) Lembre que

$$\begin{aligned}
 \arctan x &= \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{2n+1} \\
 \Rightarrow x^2 \arctan x^3 &= x^2 \sum_{n=0}^{\infty} \frac{(-1)^n \cdot x^{6n+3}}{2n+1} \\
 &= \sum_{n=0}^{\infty} \frac{(-1)^n \cdot x^{6n+5}}{2n+1}
 \end{aligned}$$

$$(d) f(x) = \log\left(\frac{1+x}{1-x}\right) = \log(1+x) + \log(1-x)$$

Temos

$$\begin{aligned} \log(1+x) &= \int \frac{dx}{1+x} = \int \sum_{n=0}^{\infty} (-1)^n x^n dx \\ &= \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} x^{n+1} = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} x^n \\ \Rightarrow \log(1-x) &= \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} (-1)^n x^n = - \sum_{n=1}^{\infty} \frac{x^n}{n} \end{aligned}$$

Logo,

$$\begin{aligned} f(x) &= \log(1+x) - \log(1-x) \\ &= \sum_{n=1}^{\infty} \left[\frac{1 + (-1)^{n+1}}{n} \right] x^n = \sum_{n=0}^{\infty} \frac{2 \cdot x^{2n+1}}{2n+1} \end{aligned}$$

Exercício 10. Calcule as integrais indefinidas como séries de potências e determine os raios de convergência.

- (a) $\int \frac{t}{1-t^8} dt$ (b) $\int x^2 \log(1+x^2) dx$ (c) $\int \frac{\arctan x}{x} dx$
 (d) $\int x \log(1+x^2) dx$

$$(a) \int \frac{t}{1-t^8} dt = \int t \cdot \sum_{n=0}^{\infty} t^{8n} dt = \sum_{n=0}^{\infty} \int t^{8n+1} dt \\ = \sum_{n=0}^{\infty} \frac{t^{8n+2}}{8n+2}$$

Teste da raiz: $\frac{\sqrt[n]{|t|^{12} \cdot |t|^8}}{\sqrt[8n+2]{1}} \rightarrow |t|^8 < 1 \text{ se } |t| < 1$

\Rightarrow Raio de convergência $R = 1$.

$$(b) \int x^2 \log(1+x^2) dx = \int x^2 \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} x^{2n} dx \\ = \sum_{n=1}^{\infty} \int \frac{(-1)^{n+1}}{n} x^{2n+2} dx = \sum_{n=0}^{\infty} \frac{(-1)^{n+1}}{n+1} x^{2n+3},$$

Teste da raiz: $\frac{\sqrt[n]{|x|^3 \cdot |x|^2}}{\sqrt[n+1]{1}} \rightarrow |x|^2 < 1 \text{ se } |x| < 1$

\Rightarrow Raio de convergência $R = 1$.

(c) Lembrando que

$$\arctan x = \int \frac{dx}{1+x^2} = \int \sum_{n=0}^{\infty} (-1)^n x^{2n} dx$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{2n+1} \quad (|x| < 1)$$

$$\Rightarrow \int \frac{\arctan x}{x} dx = \sum_{n=0}^{\infty} \int \frac{(-1)^n x^{2n}}{2n+1} dx$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{(2n+1)^2} \quad (|x| < 1)$$

O raio de convergência é o mesmo da série de $\arctan x \Rightarrow R=1$.

(d) $\log(1+x) = \int \frac{dx}{1+x} = \int \sum_{n=0}^{\infty} (-1)^n x^n dx$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n x^{n+1}}{n+1} = \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} x^n \quad (|x| < 1)$$

$$\Rightarrow \int x^2 \log(1+x) dx = \int \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} x^{2n+2} dx$$

$$= \sum_{n=1}^{\infty} \frac{(-1)^{n-1} x^{2n+3}}{n(2n+3)}$$

O raio de convergência é o mesmo da série de $\log(1+x) \Rightarrow R=1$.

Exercício 11. Mostre que

$$f(x) = \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

é solução da equação diferencial

$$f'(x) = f(x).$$

Em seguida, prove que $e^x = f(x)$.

Temos

$$\begin{aligned} f'(x) &= \sum_{n=0}^{\infty} \frac{n \cdot x^{n-1}}{n(n-1)!} = \sum_{n=1}^{\infty} \frac{x^{n-1}}{(n-1)!} \\ &= \sum_{n=0}^{\infty} \frac{x^n}{n!} = f(x) \end{aligned}$$

Para ver que $f(x) = e^x$, note que

$$\begin{aligned} [f(x)e^{-x}]' &= f'(x)e^{-x} - f(x)e^{-x} \\ &= (f'(x) - f(x))e^{-x} = 0 \end{aligned}$$

Logo, $f(x)e^{-x}$ é constante. Daí,

$$f(x)e^{-x} = f(0)e^0 = 1$$

$$\Rightarrow f(x) = e^x.$$

Isto vale para todo $x \in \mathbb{R}$, pois
 $f(x)$ tem raio de convergência $R=\infty$

pelo teste da razão:

$$\frac{|x|^{n+1}}{(n+1)!} \cdot \frac{n!}{|x|^n} = \frac{|x|}{n+1} \xrightarrow{n \rightarrow \infty} 0 \quad \forall x \in \mathbb{R}$$

Exercício 12. Use a série de potências de $\arctan x$ para demonstrar a seguinte expressão de π como série infinita:

$$\pi = 2\sqrt{3} \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)3^n}$$

Temos que

$$\arctan x = \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} x^{2n+1} \quad (|x| < 1)$$

$$\begin{aligned} \Rightarrow \frac{\pi}{6} &= \arctan \frac{1}{\sqrt{3}} = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)} \cdot \frac{1}{(\sqrt{3})^{2n} \cdot \sqrt{3}} \\ &= \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} \cdot \frac{1}{3^n} \cdot \frac{1}{\sqrt{3}} \end{aligned}$$

$$\Rightarrow \pi = 2\sqrt{3} \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} \cdot \frac{1}{3^n}$$

Exercício 13. Determine o intervalo de convergência de

$$\sum_{n=1}^{\infty} n^3 x^n$$

e calcule o valor da sua soma.

Teste da raiz:

$$\sqrt[n]{n^3} \cdot \sqrt[n]{|x|^n} = (\sqrt[n]{n})^3 |x| \xrightarrow{n \rightarrow \infty} |x|$$

Raio de convergência $R = 1$.

Como, para $|x|=1$,

$$|n^3 x^n| = |n^3| \xrightarrow{n \rightarrow \infty} \infty,$$

a série diverge em $|x|=1$.

Logo, o intervalo de convergência é $I = (-1, 1)$.

Vamos calcular o valor da soma.

Seja

$$f(x) = \sum_{n=0}^{\infty} x^n = \frac{1}{1-x} \quad (|x| < 1)$$

Temos

$$f'(x) = \sum_{n=0}^{\infty} n x^{n-1} = \sum_{n=0}^{\infty} (n+1) x^n$$

$$\begin{aligned}
 f''(x) &= \sum_{n=0}^{\infty} n(n+1)x^{n-1} = \sum_{n=0}^{\infty} (n+1)(n+2)x^n \\
 &= \sum_{n=0}^{\infty} (n^2 + 3n + 2)x^n
 \end{aligned}$$

$$\begin{aligned}
 f'''(x) &= \sum_{n=0}^{\infty} n(n+1)(n+2)x^{n-1} \\
 &= \sum_{n=0}^{\infty} (n+1)(n+2)(n+3)x^n \\
 &= \sum_{n=0}^{\infty} (n^3 + 3n^2 + 3n^2 + 9n + 2n + 6)x^n \\
 &= \sum_{n=0}^{\infty} (n^3 + 6n^2 + 11n + 6)x^n
 \end{aligned}$$

Logo, como

$$n^3 = (n^3 + 6n^2 + 11n + 6) \\ - 6(n^2 + 3n + 2) + 7(n+1) - 1,$$

segue que

$$\sum_{n=0}^{\infty} n^3 x^n = \sum_{n=0}^{\infty} (n^3 + 6n^2 + 11n + 6) x^n \\ - 6 \sum_{n=0}^{\infty} (n^2 + 3n + 2) x^n + 7 \sum_{n=0}^{\infty} (n+1) x^n - \sum_{n=0}^{\infty} x^n \\ = f'''(x) - 6f''(x) + 7f'(x) - f(x).$$

Lembrando que

$$f(x) = \frac{1}{1-x} \Rightarrow \left\{ \begin{array}{l} f'(x) = \frac{1}{(1-x)^2} \\ f''(x) = \frac{2}{(1-x)^3} \\ f'''(x) = \frac{6}{(1-x)^4} \end{array} \right.$$

segue que

$$\sum_{n=0}^{\infty} n^3 x^n = \frac{6}{(1-x)^4} - \frac{12}{(1-x)^3} + \frac{7}{(1-x)^2} - \frac{1}{1-x}$$

SÉRIES: Séries de Taylor

Exercício 1. Encontre a série de Maclaurin das seguintes funções, bem como seu raio de convergência:

- (a) $f(x) = (1-x)^{-2}$
- (b) $f(x) = \cos x$
- (c) $f(x) = 2^x$
- (d) $f(x) = \operatorname{senh} x$
- (e) $f(x) = \log(1+x)$

(a) Note que se

$$g(x) = \frac{1}{1-x} = \sum_{n=0}^{\infty} x^n \quad (|x| < 1),$$

temos

$$f(x) = g'(x) = \frac{1}{(1-x)^2}.$$

Em $|x| < 1$, podemos derivar termo a termo:

$$f(x) = g'(x) = \sum_{n=0}^{\infty} n x^{n-1}$$

O raio de convergência é o mesmo da série de g : $(|x| < 1)$.

$$(b) \begin{cases} f(x) = \cos x \Rightarrow f(0) = 1 \\ f'(x) = -\sin x \Rightarrow f'(0) = 0 \\ f''(x) = -\cos x \Rightarrow f''(0) = -1 \\ f'''(x) = \sin x \Rightarrow f'''(0) = 0 \end{cases}$$

Comportamento cíclico: se $m \in \mathbb{N}^*$,
 $k \in \{0, 1, 2, 3\}$, então

$$f^{(4m+k)}(0) = \begin{cases} 1, & \text{se } k=0 \\ 0, & \text{se } k=1 \text{ ou } 3 \\ -1, & \text{se } k=2 \end{cases}$$

Daí, $f^{(2n)}(0) = \begin{cases} 1 & \text{se } n \text{ é par} \\ -1 & \text{se } n \text{ é ímpar} \end{cases}$

$$\Rightarrow f^{(2n)}(0) = (-1)^n.$$

A série de Taylor fica

$$T(x) = \sum_{n=0}^{\infty} \frac{f^{(2n)}(0)}{(2n)!} = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} x^{2n}$$

Raio de convergência:

- Teste da razão:

$$\frac{(2n)! |x|^{2(n+1)}}{[2(n+1)]! |x|^{2n}} = \frac{|x|^2}{(2n+2)(2n+1)} \xrightarrow{n \rightarrow \infty} 0$$

$\forall x \in \mathbb{R}$.

Logo, o raio é $R = \infty$.

$$\begin{aligned} (\text{c}) \quad f(x) &= 2^x = e^{x \log 2} \\ \Rightarrow f^{(n)}(x) &= (\log 2)^n e^{x \log 2} = (\log 2)^n \cdot 2^x \\ \Rightarrow f^{(n)}(0) &= (\log 2)^n \end{aligned}$$

A série de Taylor é

$$T(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n = \sum_{n=0}^{\infty} \frac{(\log 2)^n}{n!} \cdot x^n$$

Raio de convergência R :

- Teste da razão

$$\frac{(\log 2)^{n+1} |x|^{n+1} n!}{(n+1)! (\log 2)^n |x|^n} = \frac{(\log 2) |x|}{n+1} \xrightarrow{n \rightarrow \infty} 0$$

$\forall x \in \mathbb{R}$

Logo, $R = \infty$.

(d) $f(x) = \sinh x \Rightarrow f(0) = 0$

$$f'(x) = \cosh x \Rightarrow f'(0) = 1$$

Como $f''(x) = \sinh x$ segue que

$$f^{(n)}(0) = \begin{cases} 0, & \text{se } n \text{ é par} \\ 1, & \text{se } n \text{ é ímpar} \end{cases}$$

Série de Taylor:

$$T(x) = \sum_{n=0}^{\infty} \frac{1}{(2n+1)!} x^{2n+1}$$

Raio de convergência R :

- Teste da razão

$$\frac{|x|^{2(n+1)+1}}{[2(n+1)+1]!} \cdot \frac{(2n+1)!}{|x|^{2n+1}} = \frac{|x|^2}{(2n+3)(2n+2)} \xrightarrow{n \rightarrow \infty} 0$$

$\forall x \in \mathbb{R}$.

Logo, $R = \infty$.

$$(c) f(x) = \log(1+x)$$

$$f'(x) = \frac{1}{1+x}, \quad f''(x) = \frac{-1}{(1+x)^2}$$

$$f'''(x) = \frac{2!}{(1+x)^3}, \quad f^{(4)}(x) = \frac{-3!}{(1+x)^4}$$

Términos

$$f^{(n)}(x) = \frac{(-1)^{n+1}}{(1+x)^n} \cdot (n-1)! \quad (n \geq 1)$$

Série de Taylor:

$$T(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} \cdot x^n$$

Raio de convergência R:

- Teste da raiz

$$\sqrt[n]{\frac{|x|^n}{n}} = \frac{|x|}{\sqrt[n]{n}} \xrightarrow{n \rightarrow \infty} |x|$$

$$\text{Logo, } R = 1$$

Exercício 2. Encontre a série de Taylor das seguintes funções centradas no valor a dado:

- (a) $f(x) = x^5 + 2x^3 + x$, $a = 2$ (b) $f(x) = \log x$, $a = 2$ (c) $f(x) = e^{2x}$, $a = 3$
 (d) $f(x) = \sin x$, $a = \pi$ (e) $f(x) = \sqrt{x}$, $a = 16$ (f) $f(x) = 1/x^2$, $a = -3$

$$(a) f(x) = x^5 + 2x^3 + x \Rightarrow f(2) = 50$$

$$f'(x) = 5x^4 + 6x^2 + 1 \Rightarrow f'(2) = 105$$

$$f''(x) = 20x^3 + 12x \Rightarrow f''(2) = 184$$

$$f'''(x) = 60x^2 + 12 \Rightarrow f'''(2) = 252$$

$$f^{(4)}(x) = 120x \Rightarrow f^{(4)}(2) = 240$$

$$f^{(5)}(x) = 120$$

$$f^{(n)}(x) = 0 \quad (n > 5)$$

Série de Taylor em torno de $x = 2$:

$$\begin{aligned} T(x) &= \sum_{n=0}^{\infty} \frac{f^{(n)}(2)}{n!} (x-2)^n \\ &= 120(x-2)^5 + 240(x-2)^4 + 252(x-2)^3 \\ &\quad + 184(x-2)^2 + 105(x-2) + 50 \end{aligned}$$

$$(b) f(x) = \log x$$

$$f'(x) = \frac{1}{x}, \quad f''(x) = -\frac{1}{x^2}, \quad f'''(x) = \frac{2!}{x^3}$$

$$\Rightarrow f^{(n)}(x) = \frac{(-1)^{n+1}(n-1)!}{x^n} \quad (n \geq 1)$$

Série de Taylor em torno de $x=2$:

$$\begin{aligned} T(x) &= \sum_{n=0}^{\infty} \frac{f^{(n)}(2)}{n!} (x-2)^n \\ &= \log 2 + \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} (x-2)^n \end{aligned}$$

$$(c) f(x) = e^{2x}$$

$$f'(x) = 2e^{2x}, \quad f''(x) = 2^2 e^{2x}$$

$$\Rightarrow f^{(n)}(x) = 2^n e^{2x}$$

Série de Taylor em torno de $x=3$:

$$T(x) = \sum_{n=0}^{\infty} \frac{2^n \cdot e^6}{n!} (x-3)^n$$

$$(d) \quad f(x) = \sin x \Rightarrow f(\pi) = 0$$

$$f'(x) = \cos x \Rightarrow f'(\pi) = -1$$

$$f''(x) = -\sin x \Rightarrow f''(\pi) = 0$$

$$f'''(x) = -\cos x \Rightarrow f'''(\pi) = 1$$

As derivadas são cíclicas: se $m \in \mathbb{N}^*$ e $k \in \{0, 1, 2, 3\}$,

$$f^{(4m+k)}(\pi) = \begin{cases} 0, & k \text{ par} \\ -1, & k = 1 \\ 1, & k = 3 \end{cases}$$

Logo:

$$f^{(2n+1)}(\pi) = (-1)^{n+1}$$

Séries de Taylor em $x = \pi$:

$$T(x) = \sum_{n=0}^{\infty} \frac{(-1)^{n+1}}{(2n+1)!} (x - \pi)^{2n+1}$$

(e) $f(x) = x^{\frac{1}{2}}$

$$f'(x) = \frac{1}{2} x^{-\frac{1}{2}}$$

$$f''(x) = \frac{1}{2} \left(-\frac{1}{2}\right) x^{-\frac{3}{2}}$$

$$f'''(x) = \frac{1}{2} \left(-\frac{1}{2}\right) \left(-\frac{3}{2}\right) x^{-\frac{5}{2}}$$

$$\vdots$$

$$f^{(n)}(x) = \frac{1}{2} \cdot \left(\frac{1}{2}-1\right) \cdots \left[\frac{1}{2}-(n-1)\right] x^{\frac{1}{2}-n}$$

Temos, para $16 = z^4$,

$$f^{(n)}(z^4) = \prod_{k=0}^{n-1} \left(\frac{1}{2} - k\right) (z^4)^{\frac{1}{2}-n} \quad (n \geq 1)$$

$$= \prod_{k=0}^{n-1} \frac{(1-2k)}{z^n} \cdot \frac{z^2}{z^n} = \prod_{k=0}^{n-1} \frac{(1-2k)}{z^{2n-2}}$$

$$= \prod_{k=1}^{n-1} \frac{(1-2k)}{z^{2n-2}} = (-1)^{n-1} \prod_{k=1}^{n-1} \frac{(2k-1)}{z^{2n-2}} \quad (n \geq 2)$$

$$= \frac{(-1)^{n-1}}{z^{2(n-1)}} \cdot \frac{(2n-3)!}{z^{n-1} \cdot (n-1)!} \quad (n \geq 2)$$

Série de Taylor em $x=16$:

$$T(x) = 4 + \frac{1}{8} + \sum_{n=2}^{\infty} \left(\frac{-1}{8}\right)^{n-1} \cdot \frac{(2n-3)!}{n!(n-1)!} (x-16)^n$$

OBS: $\prod_{k=0}^n a_k = a_0 \cdot a_1 \cdot a_2 \cdots a_n$

(J) $f(x) = x^{-2} \Rightarrow f^{(n)}(x) = \prod_{k=0}^{n-1} (-2-k) x^{-2-n}$ ($n \geq 1$)

Série de Taylor em $x = -3$:

$$\begin{aligned} T(x) &= \frac{1}{9} + \sum_{n=1}^{\infty} (-1)^n \prod_{k=0}^{n-1} (2+k) (-1)^{n+2} \cdot 3^{-(n+2)} \cdot \frac{(x+3)^n}{n!} \\ &= \frac{1}{9} + \sum_{n=1}^{\infty} \frac{(n+1)!}{n!} \cdot \frac{1}{3^{n+2}} \cdot (x+3)^n \\ &= \frac{1}{9} + \sum_{n=1}^{\infty} \frac{(n+1)}{3^{n+2}} (x+3)^n \\ &= \sum_{n=0}^{\infty} \frac{(n+1)}{3^{n+2}} (x+3)^n \end{aligned}$$

Exercício 3. Use a série binomial para expandir a função como série de potências.
Diga qual é o raio de convergência.

- (a) $\sqrt[4]{1-x}$ (b) $\frac{1}{(2+x)^3}$ (c) $\sqrt[3]{8+x}$ (d) $(1-x)^{3/4}$

$$(a) f(x) = (1-x)^{1/4} = [1 + (-x)]^{1/4}$$

A série binomial diz que, se $|x| < 1$,

$$(1+x)^\alpha = 1 + \sum_{n=1}^{\infty} \frac{\alpha(\alpha-1)\cdots(\alpha-n+1)}{n!} x^n$$

Logo:

$$f(x) = 1 + \sum_{n=1}^{\infty} \frac{\frac{1}{4}(\frac{1}{4}-1)\cdots\left[\frac{1}{4}-(n-1)\right]}{n!} (-x)^n$$

$$= 1 + \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{4^n} \cdot \frac{[4(n-1)-1][4(n-2)-1]\cdots[4-1]}{n!} (-1)^n x^n$$

$$= 1 - \frac{x}{4} - \sum_{n=2}^{\infty} \frac{[4(n-1)-1][4(n-2)-1]\cdots[4-1]}{4^n \cdot n!} x^n$$

O raio de convergência é $|x| < 1$

$$\Rightarrow R = 1.$$

$$(b) f(x) = (2+x)^{-3} = \bar{z}^3 \cdot (1+x/2)^{-3}$$

Usando a série binomial, tem que

$$\begin{aligned} f(x) &= \frac{1}{8} \left[1 + \sum_{n=1}^{\infty} \frac{(-3)(-3-1)\cdots[-3-(n-1)]}{n!} \left(\frac{x}{2}\right)^n \right] \\ &= \frac{1}{8} + \sum_{n=1}^{\infty} (-1)^n \cdot \frac{3 \cdot (3+1) \cdots [3+(n-1)]}{n! 2^{n+3}} x^n \\ &= \frac{1}{8} + \sum_{n=1}^{\infty} (-1)^n \cdot \frac{(n+2)!}{2^{n+4} \cdot n!} x^n \\ &= \sum_{n=0}^{\infty} \frac{(-1)^n \cdot (n+2)!}{2^{n+4} \cdot n!} x^n \end{aligned}$$

$$\text{Raio de convergência } R: |x/2| < 1 \\ \Rightarrow |x| < 2$$

$$\Rightarrow R = 2$$

$$(c) f(x) = (8+x)^{1/3} = 2(1+x/8)^{1/3}$$

Usando a série binomial,

$$f(x) = 2 \left\{ 1 + \sum_{n=1}^{\infty} \frac{\frac{1}{3} \cdot \left(\frac{1}{3}-1\right) \cdots \left[\frac{1}{3}-(n-1)\right]}{n!} \left(\frac{x}{8}\right)^n \right\}$$

$$= 2 \left\{ 1 + \sum_{n=1}^{\infty} \frac{1}{3^n} \cdot \frac{(1-3)(1-2 \cdot 3) \cdots [1-(n-1) \cdot 3]}{n!} \left(\frac{x}{8}\right)^n \right\}$$

$$= 2 \left\{ 1 + \frac{1}{3} \left(\frac{x}{8}\right) + \sum_{n=2}^{\infty} \frac{(-1)^{n-1}}{3^{n-1} n!} \left[\prod_{k=1}^{n-1} (3k-1) \right] \left(\frac{x}{8}\right)^n \right\}$$

Raio de convergência R : $|x/8| < 1$
 $\Rightarrow |x| < 8$

$$\Rightarrow R = 8$$

(d) $f(x) = (1-x)^{3/4} = [1+(-x)]^{3/4}$

Usando a série binomial,

$$\begin{aligned} f(x) &= 1 + \sum_{n=1}^{\infty} \frac{\frac{3}{4} \cdot \left(\frac{3}{4}-1\right) \cdots \left[\frac{3}{4}-(n-1)\right]}{n!} (-x)^n \\ &= 1 - \frac{3}{4}x + \sum_{n=2}^{\infty} \frac{(-1)^{n-1}}{n!} \cdot \frac{3}{4^n} \left[\prod_{k=1}^{n-1} (4k-3) \right] (-1)^n \cdot x^n \\ &= 1 - \frac{3}{4}x - \sum_{n=2}^{\infty} 3 \cdot \left[\prod_{k=1}^{n-1} (4k-3) \right] \frac{x^n}{n! 4^n} \end{aligned}$$

O raio de convergência é $|x| < 1$
 $\Rightarrow R = 1.$

Exercício 4. Obtenha a série de Maclaurin das seguintes funções:

$$(a) f(x) = \arctan x^2 \quad (b) f(x) = x \cos 2x \quad (c) f(x) = \frac{x}{\sqrt{4+x^2}} \quad (d) f(x) = \sin^2 x$$

(a) Sabemos que

$$\arctan x = \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} x^{2n+1} \quad (|x| < \infty)$$

$$\Rightarrow \arctan x^2 = \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} x^{4n+2} \quad (|x| < \infty)$$

(b) Sabemos que

$$\cos x = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} x^{2n} \quad (\forall x \in \mathbb{R})$$

$$\Rightarrow x \cos 2x = x \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} 4^n \cdot x^{2n}$$

$$= \sum_{n=0}^{\infty} \frac{(-4)^n}{(2n)!} x^{2n+2} \quad (\forall x \in \mathbb{R})$$

$$(c) f(x) = \frac{x}{\sqrt{4+x^2}}$$

$$\text{Repare que } \frac{d}{dx} (4+x^2)^{-1/2} = \frac{1}{2} \cdot 2x \cdot (4+x^2)^{-3/2} = f(x)$$

Usando a série binomial,

$$\begin{aligned}
 (1+x^2)^{\frac{1}{2}} &= 2 \left[1 + (x/2)^2 \right]^{\frac{1}{2}} \\
 &= 2 \cdot \left\{ 1 + \sum_{n=1}^{\infty} \frac{\frac{1}{2} \cdot \left(\frac{1}{2}-1\right) \cdots \left(\frac{1}{2}-(n-1)\right)}{n!} \left(\frac{x}{2}\right)^{2n} \right\} \\
 &= 2 \cdot \left\{ 1 + \frac{1}{2} \left(\frac{x}{2}\right)^2 + \right. \\
 &\quad \left. + \sum_{n=2}^{\infty} \frac{(-1)^{n-1}}{2^n n!} [2(n-1)-1][2(n-2)-1] \cdots [2-1] \frac{x^{2n}}{2^{2n}} \right\} \\
 &= 2 \cdot \left\{ 1 + \frac{1}{2} \left(\frac{x}{2}\right)^2 + \sum_{n=2}^{\infty} \frac{(-1)^{n-1}}{2^n n!} \frac{[2(n-1)-1]!}{2^{n-2}(n-2)!} \cdot \frac{x^{2n}}{2^{2n}} \right\} \\
 &= 2 + \frac{x^2}{4} + \sum_{n=2}^{\infty} \frac{(-1)^{n-1}}{2^{4n-3}} \cdot \frac{[2(n-1)-1]!}{n!(n-2)!} x^{2n}
 \end{aligned}$$

(d) $f(x) = \operatorname{sen}^2 x = \frac{1 - \cos 2x}{2}$

Temos, pela série de Taylor do cosseno,

$$\cos x = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} x^{2n} \quad (\forall x \in \mathbb{R})$$

Logo

$$f(x) = \frac{1}{2} - \frac{1}{2} \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} 4^n \cdot x^n = \sum_{n=1}^{\infty} \frac{(-1)^n \cdot 2^{2n-1}}{(2n)!} x^n$$

Exercício 5. Use a fórmula

$$\operatorname{ar} \tanh x = \frac{1}{2} \log \left(\frac{1+x}{1-x} \right)$$

e a série de Taylor de $\log(1+x)$ para mostrar que

$$\operatorname{ar} \tanh x = \sum_{n=0}^{\infty} \frac{x^{2n+1}}{2n+1}$$

Lembre que

$$\log(1+x) = \sum_{n=0}^{\infty} \frac{(-1)^n x^{n+1}}{n+1} \quad (|x| < 1)$$

$$\Rightarrow \log(1-x) = \sum_{n=0}^{\infty} \frac{(-1)^n (-x)^{n+1}}{n+1} = -\sum_{n=0}^{\infty} \frac{x^{n+1}}{n+1}$$

Dai,

$$\operatorname{artanh} x = \frac{1}{2} \log(1+x) - \frac{1}{2} \log(1-x)$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n + 1}{2(n+1)} x^{n+1}$$

$$= \sum_{n=0}^{\infty} \frac{x^{2n+1}}{2n+1} \quad (|x| < 1)$$

Exercício 6. Calcule a integral como uma série infinita:

- (a) $\int \sqrt{1+x^3} dx$ (b) $\int \frac{\cos x - 1}{x} dx$ (c) $\int x^2 \sin x^2 dx$
 (d) $\int \arctan x^2 dx$ (e) $\int x^2 e^{-x^2} dx$

(a) A série binomial diz que

$$(1+x)^z = 1 + \sum_{n=1}^{\infty} \frac{\frac{1}{z} \cdot (\frac{1}{z}-1) \cdots [\frac{1}{z}-(n-1)]}{n!} x^n$$

$$= 1 + \frac{x}{z} + \sum_{n=2}^{\infty} \frac{(-1)^{n-1} [2(n-1)-1] [2(n-2)-1] \cdots [2-1]}{z^n n!} x^n$$

$$= 1 + \frac{x}{z} + \sum_{n=2}^{\infty} \frac{(-1)^{n-1}}{z^n} \cdot \frac{[2(n-1)-1]!}{n! (n-1)! 2^{n-1}} \cdot x^n$$

$$= 1 + \sum_{n=1}^{\infty} \frac{(-1)^{n-1} \cdot [2(n-1)-1]!}{z^{2n-1} \cdot n! (n-1)!} \cdot x^n$$

Logo,

$$\int (1+x^3)^z dx = \int 1 + \sum_{n=1}^{\infty} \frac{(-1)^{n-1} \cdot [2(n-1)-1]!}{z^{2n-1} \cdot n! (n-1)!} \cdot x^n dx$$

$$= x + \sum_{n=1}^{\infty} \frac{(-1)^{n-1} \cdot [2(n-1)-1]!}{z^{2n-1} \cdot (n+1)! (n-1)!} \cdot x^{n+1}$$

$$(b) \int \frac{\cos x - 1}{x} dx = \int \sum_{n=1}^{\infty} \frac{(-1)^n}{(2n)!} x^{2n-1} dx \\ = \sum_{n=1}^{\infty} \frac{(-1)^n x^{2n}}{2n \cdot (2n)!}$$

$$(c) \int x^2 \sin x^2 dx = \int \sum_{n=0}^{\infty} \frac{(-1)^n [x^2]^{2n+1}}{(2n+1)!} x^2 dx \\ = \sum_{n=0}^{\infty} \int \frac{(-1)^n x^{4(n+1)}}{(2n+1)!} dx = \sum_{n=0}^{\infty} \frac{(-1)^n x^{4n+5}}{(4n+5) \cdot (2n+1)!}$$

$$(d) \int \arctan x^2 dx = \int \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} x^{4n+2} dx \\ = \sum_{n=0}^{\infty} \frac{(-1)^n x^{4n+3}}{(2n+1)(4n+2)}$$

$$(e) \int x^2 e^{-x^2} dx = \int \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} x^{2n+2} dx \\ = \sum_{n=0}^{\infty} \frac{(-1)^n \cdot x^{2n+3}}{n! (2n+3)}$$

Exercício 7. Encontre a soma da série:

(a) $\sum_{n=0}^{\infty} \frac{(-1)^n}{n!}$

(b) $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{3^n}{n5^n}$

(c) $1 - \log 2 + \frac{(\log 2)^2}{2!} - \frac{(\log 2)^3}{3!} + \dots$

(d) $\sum_{n=0}^{\infty} \frac{(-1)^n \pi^{2n+1}}{4^{2n+1} (2n+1)!}$

(e) $\sum_{n=0}^{\infty} \frac{(-1)^n \pi^{2n}}{6^{2n} (2n)!}$

(f) $\frac{1}{1 \cdot 2} - \frac{1}{3 \cdot 2^3} + \frac{1}{5 \cdot 2^5} - \frac{1}{7 \cdot 2^7} + \dots$

(g) $\sum_{n=0}^{\infty} \frac{(x+2)^n}{(n+3)!}$

(a) $\sum_{n=0}^{\infty} \frac{(-1)^n}{n!} = e^{-1}$

(b) $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} \left(\frac{3}{5}\right)^n = \log \frac{3}{5}$

(c) $\sum_{n=0}^{\infty} \frac{(-\log 2)^n}{n!} = e^{-\log 2} = \frac{1}{2}$

(d) $\sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} \left(\frac{\pi}{4}\right)^{2n+1} = \sin \frac{\pi}{4} = \frac{1}{\sqrt{2}}$

(e) $\sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} \left(\frac{\pi}{6}\right)^{2n} = \cos \frac{\pi}{6} = \frac{\sqrt{3}}{2}$

(f) Note que

$$\sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{2n+1} = \int \sum_{n=0}^{\infty} (-1)^n x^{2n} dx = \int \frac{1}{1-x^2} dx$$

$$\begin{aligned}
 &= \int \frac{1}{1-x} \cdot \frac{1}{1+x} dx = \frac{1}{2} \int \frac{1}{1-x} + \frac{1}{1+x} dx \\
 &= \frac{1}{2} [-\log(1-x) + \log(1+x)] \\
 &= \frac{1}{2} \log\left(\frac{1+x}{1-x}\right) \\
 \Rightarrow & \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} \cdot \frac{1}{2^{2n+1}} = \frac{1}{2} \log\left(\frac{3/2}{1/2}\right) = \frac{1}{2} \log 3 \\
 (\text{g}) \quad & \sum_{n=0}^{\infty} \frac{(x+2)^n}{(n+3)!} = \frac{1}{(x+2)^3} \cdot \sum_{n=0}^{\infty} \frac{(x+2)^{n+3}}{(n+3)!} \\
 &= \frac{1}{(x+2)^3} \cdot \sum_{n=3}^{\infty} \frac{(x+2)^n}{n!} \\
 &= \frac{1}{(x+2)^3} \cdot \left[\sum_{n=0}^{\infty} \frac{(x+2)^n}{n!} - \sum_{n=0}^2 \frac{(x+2)^n}{n!} \right] \\
 &= \frac{e^{x+2} - 1 - (x+2) - (x+2)^2/2}{(x+2)^3}
 \end{aligned}$$

Exercício 8. Encontre a série de Taylor de $\arcsen x$ em torno de $x = 0$ usando

$$\arcsen x = \int_0^x \frac{dt}{\sqrt{1-t^2}}$$

Seja $f(x) = (\cancel{1} - x^2)^{-1/2}$. Usando a expansão binomial, obtemos

$$f(x) = \cancel{1} + \sum_{n=1}^{\infty} \frac{\left(-\frac{1}{2}\right) \left(-\frac{1}{2} - 1\right) \cdots \left[-\frac{1}{2} - (n-1)\right] (-x^2)^n}{n!}$$

$$= \cancel{1} + \sum_{n=1}^{\infty} \frac{(-1)^n}{2^n} \cdot \frac{[z(n-1)-1][z(n-2)-1] \cdots [z-1]}{n!} (-1)^n \cdot x^{2n}$$

$$= \cancel{1} + \sum_{n=1}^{\infty} \frac{[z(n-1)-1]!}{n! (n-2)! 2^n} x^{2n}$$

Dai,

$$\arcsen x = \int f(x) dx$$

$$= x + \sum_{n=1}^{\infty} \frac{[z(n-1)-1]!}{n! (n-2)! 2^n (2n+1)} x^{2n+1}$$

Exercício 9. Encontre as séries de Taylor das seguintes funções em torno de $x = 0$:

$$(a) \operatorname{ar senh} x \quad (b) \int_0^x e^{-t^2} dt \quad (c) \int_0^x \frac{\sin t}{t} dt$$

$$(a) \operatorname{ar senh} x = \int \frac{dx}{\sqrt{x^2 + 1}}$$

Pela série binomial,

$$\begin{aligned} (1+x^2)^{-1/2} &= 1 + \\ &+ \sum_{n=1}^{\infty} \frac{(-\frac{1}{2})(-\frac{1}{2}-1)\cdots[-\frac{1}{2}-(n-1)]}{n!} (x^2)^n \\ &= 1 + \sum_{n=1}^{\infty} \frac{(-1)^n}{2^n} \cdot \frac{[2(n-1)-1][2(n-2)-1]\cdots[2-1]}{n!} \cdot x^{2n} \\ &= 1 + \sum_{n=1}^{\infty} (-1)^n \frac{[2(n-1)-1]!}{n! (n-2)! 2^n} \cdot x^{2n} \end{aligned}$$

Logo, integrando termo a termo,

$$\operatorname{ar senh} x = x + \sum_{n=1}^{\infty} \frac{(-1)^n [2(n-1)-1]!}{n! (n-2)! 2^n (2n+1)} \cdot x^{2n+1}$$

(b) Pela série exponencial,

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!} \Rightarrow e^{-t^2} = \sum_{n=0}^{\infty} \frac{(-1)^n t^{2n}}{n!}$$

Integrando termo a termo, vem

$$\int_0^x e^{-t^2} dt = \int_0^x \sum_{n=0}^{\infty} \frac{(-1)^n t^{2n}}{n!} dt = \sum_{n=0}^{\infty} \int_0^x \frac{(-1)^n t^{2n}}{n!} dt$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{n! (2n+1)}$$

(c) Da série para o seno, temos

$$\sin t = \sum_{n=0}^{\infty} \frac{(-1)^n t^{2n+1}}{(2n+1)!}$$

$$\Rightarrow \frac{\sin t}{t} = \sum_{n=0}^{\infty} \frac{(-1)^n t^{2n}}{(2n+1)!}$$

Integrando termo a termo, vem

$$\int_0^x \frac{\sin t}{t} dt = \int_0^x \sum_{n=0}^{\infty} \frac{(-1)^n t^{2n}}{(2n+1)!} dt = \sum_{n=0}^{\infty} \int_0^x \frac{(-1)^n t^{2n}}{(2n+1)!} dt$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n \cdot x^{2n+1}}{(2n+1)^2 \cdot (2n)!}$$

Exercício 10.

- (a) Mostre que a série de Taylor da função

$$f(x) = \frac{x}{1-x-x^2} \quad \text{é} \quad \sum_{n=0}^{\infty} f_n x^n,$$

onde (f_n) é a sequência de Fibonacci, dada por $f_0 = 0$, $f_1 = 1$ e $f_n = f_{n-1} + f_{n-2}$ ($n \geq 2$). (Sugestão: escreva $x/(1-x-x^2) = c_0 + c_1x + c_2x^2 + \dots$ e multiplique os dois lados por $(1-x-x^2)$)

- (b) Escreva $f(x)$ na forma de soma de frações parciais para encontrar a série de Taylor de uma forma diferente, obtendo uma fórmula explícita para f_n em função de n .

$$\begin{aligned}
 \text{(a)} \quad & \frac{x}{1-x-x^2} = \sum_{n=0}^{\infty} c_n x^n \\
 \Rightarrow x = & \sum_{n=0}^{\infty} c_n x^n - \sum_{n=0}^{\infty} c_n x^{n+1} - \sum_{n=0}^{\infty} c_n x^{n+2} \\
 = & \sum_{n=0}^{\infty} c_n x^n - \sum_{n=1}^{\infty} c_{n-1} x^n - \sum_{n=2}^{\infty} c_{n-2} x^n \\
 = & c_0 + c_1 x - c_0 x + \sum_{n=2}^{\infty} (c_n - c_{n-1} - c_{n-2}) x^n
 \end{aligned}$$

Logo,

$$c_0 = 0, \quad c_1 = 1 \quad \text{e} \quad c_n - c_{n-1} - c_{n-2} = 0 \quad (n \geq 2)$$

Essa é a sequência de Fibonacci:
 $(c_n = f_n)$

$$f_0 = f_1 = 1, \quad f_n = f_{n-1} + f_{n-2} \quad (n \geq 2)$$

Portanto,

$$f(x) = \frac{x}{1-x-x^2} = \sum_{n=0}^{\infty} f_n x^n$$

(b) As raízes de x^2+x-1 são

$$x = \frac{-1 \pm \sqrt{5}}{2}$$

Logo,

$$\begin{aligned} \frac{x}{1-x-x^2} &= \frac{-x}{\left(x + \frac{1-\sqrt{5}}{2}\right)\left(x + \frac{1+\sqrt{5}}{2}\right)} \\ &= \frac{a}{x + \frac{1-\sqrt{5}}{2}} + \frac{b}{x + \frac{1+\sqrt{5}}{2}} \\ &= \frac{(a+b)x + a\left(\frac{1+\sqrt{5}}{2}\right) + b\left(\frac{1-\sqrt{5}}{2}\right)}{\left(x + \frac{1-\sqrt{5}}{2}\right)\left(x + \frac{1+\sqrt{5}}{2}\right)} \end{aligned}$$

Dai,

$$\begin{cases} a+b = -1 \Rightarrow b = -(a+1) \\ a\left(\frac{1+\sqrt{5}}{2}\right) + b\left(\frac{1-\sqrt{5}}{2}\right) = 0 \end{cases}$$

$$\Rightarrow a + a\sqrt{5} - a + a\sqrt{5} = 1 - \sqrt{5}$$

$$\Rightarrow a = \frac{1-\sqrt{5}}{2\sqrt{5}}, \quad b = \frac{\sqrt{5}-1}{2\sqrt{5}} - \frac{2\sqrt{5}}{2\sqrt{5}}$$

$$\Rightarrow b = -\frac{(1 + \sqrt{5})}{2\sqrt{5}}$$

Assim,

$$\begin{aligned}
 \frac{x}{1-x-x^2} &= \frac{1}{\sqrt{5}} \frac{\frac{1-\sqrt{5}}{2}}{\frac{2x}{2} + \frac{1-\sqrt{5}}{2}} - \frac{1}{\sqrt{5}} \frac{\frac{1+\sqrt{5}}{2}}{\frac{2x}{2} + \frac{1+\sqrt{5}}{2}} \\
 &= \frac{1}{\sqrt{5}} \frac{\frac{1}{\frac{2x}{1-\sqrt{5}} + 1}}{\frac{2x}{1-\sqrt{5}}} - \frac{1}{\sqrt{5}} \cdot \frac{\frac{1}{\frac{2x}{1+\sqrt{5}} + 1}}{\frac{2x}{1+\sqrt{5}}} \\
 &\quad \frac{\frac{2}{1-\sqrt{5}} \cdot \frac{1+\sqrt{5}}{1+\sqrt{5}}}{2} = -\frac{(1+\sqrt{5})}{2} \quad \frac{\frac{2}{1+\sqrt{5}} \cdot \frac{\sqrt{5}-1}{\sqrt{5}-1}}{2} = \frac{\sqrt{5}-1}{2} \\
 &= \frac{1}{\sqrt{5}} \frac{\frac{1}{1 - \left(\frac{1+\sqrt{5}}{2}\right)x}}{1 - \left(\frac{1+\sqrt{5}}{2}\right)x} - \frac{1}{\sqrt{5}} \frac{\frac{1}{1 - \left(\frac{1-\sqrt{5}}{2}\right)x}}{1 - \left(\frac{1-\sqrt{5}}{2}\right)x} \\
 &= \frac{1}{\sqrt{5}} \sum_{n=0}^{\infty} \left[\left(\frac{1+\sqrt{5}}{2}\right)^n - \left(\frac{1-\sqrt{5}}{2}\right)^n \right] x^n
 \end{aligned}$$

Assim,

$$f_n = \frac{\left(\frac{1+\sqrt{5}}{2}\right)^n - \left(\frac{1-\sqrt{5}}{2}\right)^n}{\sqrt{5}}$$