MIT Integration Bee: 2023 Semifinal

Semifinal #1

Question 1

$$\int e^{\cos x} \cos (2x + \sin x) \, \mathrm{d}x \tag{1.1}$$

Solution

$$I = \int e^{\cos x} \cos x \cos (x + \sin x) dx + \int \sin (x + \sin x) d (e^{\cos x})$$

$$= e^{\cos x} \sin (x + \sin x) - \int e^{\cos x} \cos (x + \sin x) dx$$

$$= e^{\cos x} \sin (x + \sin x) - \int e^{\cos x} \cos x \cos (\sin x) dx - \int \sin (\sin x) d (e^{\cos x})$$

$$= e^{\cos x} \sin (x + \sin x) - e^{\cos x} \sin (\sin x) + C.$$
(1.2)

Question 2

$$\int_0^1 \left(9x^9 - x^{90} + 9x^{99} - x^{900} + 9x^{909} - x^{990} + 9x^{999} - x^{9000} + \dots \right) dx \tag{2.1}$$

Solution The contribution from the dominant terms in the integrand is

$$I_1 = \int_0^1 \left(9x^9 + 9x^{99} + 9x^{999} + 9x^{9999} + \cdots \right) dx = \sum_{k=1}^\infty \frac{9}{10^k} = 1.$$
 (2.2)

The remaining part becomes

$$I_2 = \int_0^1 (-x^{90} - x^{900} + 9x^{909} - x^{990} - x^{990} - x^{9900} + 9x^{9009} - x^{9900} + 9x^{9909} - x^{9990} - x^{9990}$$

This can be considered an alternating series that eventually sums to zero. Therefore, we can say

$$I = I_1 + I_2 = 1. (2.4)$$

Question 3

$$\int_0^{\pi} \frac{2\cos x - \cos(2021x) - 2\cos(2022x) - \cos(2023x) + 2}{1 - \cos 2x} dx$$
 (3.1)

Solution Using the trigonometric identity, we have

$$\cos(2021x) + \cos(2023x) = 2\cos(2022x)\cos x. \tag{3.2}$$

Therefore, the integral becomes

$$I = \int_0^{\pi} \frac{2(1 + \cos x) \left[1 - \cos(2022x)\right]}{2(1 - \cos^2 x)} dx = \int_0^{\pi} \frac{1 - \cos(2022x)}{1 - \cos x} dx.$$
 (3.3)

Denote the general result as

$$I_n = \int_0^{\pi} \frac{1 - \cos nx}{1 - \cos x} \, \mathrm{d}x, \qquad n \in \mathbb{N}.$$
 (3.4)

Obviously we have $I_0 = 0$ and $I_1 = \pi$. The **reduction formula** can be obtained as

$$I_{n+1} = \int_0^{\pi} \frac{1 - \cos(n+1)x}{1 - \cos x} dx = \int_0^{\pi} \frac{1 + \cos(n-1)x - 2\cos nx \cos x}{1 - \cos x} dx$$

$$= -I_{n-1} + \int_0^{\pi} \frac{2 - 2\cos nx + 2\cos nx - 2\cos nx \cos x}{1 - \cos x} dx$$

$$= 2I_n - I_{n-1} + \int_0^{\pi} 2\cos nx dx = 2I_n - I_{n-1} \quad \text{for } n \ge 1.$$
(3.5)

This implies that $\{I_n\}$ is an arithmetic sequence, and thus $I_n = n\pi$. Finally, we have

$$I = I_{2022} = 2022 \,\pi. \tag{3.6}$$

Question 4

$$\int \frac{3\ln x - 1 + 2x}{x\ln x + x^2 + 2x^4} \, \mathrm{d}x \tag{4.1}$$

Solution Note that

$$\frac{d}{dx}\ln\left(\ln x + x + 2x^3\right) = \frac{1+x+6x^3}{x\left(\ln x + x + 2x^3\right)}, \qquad \frac{1}{x} = \frac{\ln x + x + 2x^3}{x\left(\ln x + x + 2x^3\right)}.$$
 (4.2)

The integrand can be written as

$$\frac{3\ln x - 1 + 2x}{x\ln x + x^2 + 2x^4} = \frac{3}{x} - \frac{1 + x + 6x^3}{x(\ln x + x + 2x^3)}.$$
 (4.3)

Therefore, the integral is calculated as

$$I = 3 \ln x - \ln \left(\ln x + x + 2x^3 \right) + C. \tag{4.4}$$

Tiebreakers Question 1

$$\int_0^{\ln 2} \left\{ \frac{1}{e^x - 1} \right\} \, \mathrm{d}x \tag{5.1}$$

Solution With the **change of variable**, we have

$$t = \frac{1}{e^x - 1},$$
 $x = \ln\left(\frac{t+1}{t}\right),$ $dx = -\frac{dt}{t(t+1)}.$ (5.2)

Therefore, the integral becomes

$$I = \int_{1}^{+\infty} \frac{\{t\} dt}{t(t+1)} = \sum_{n=1}^{+\infty} \int_{0}^{1} \frac{u du}{(u+n)(u+n+1)}.$$
 (5.3)

Each single term can be evaluated as

$$\int_{0}^{1} \frac{u \, du}{(u+n)(u+n+1)} = \int_{0}^{1} \left(\frac{n+1}{u+n+1} - \frac{n}{u+n} \right) \, du$$

$$= (n+1) \left[\ln(n+2) - \ln(n+1) \right] - n \left[\ln(n+1) - \ln n \right]$$

$$= (n+1) \ln(n+2) - n \ln(n+1) + n \ln n - (n+1) \ln(n+1). \tag{5.4}$$

Now denote the following two series

$$a_n = n \ln (n+1),$$
 $b_n = n \ln n,$ $n = 1, 2, 3, \cdots.$ (5.5)

The integral can thus be calculated as

$$I = \sum_{n=1}^{+\infty} (a_{n+1} - a_n + b_n - b_{n+1}) = b_1 - a_1 + \lim_{n \to \infty} (a_n - b_n)$$

$$= -\ln 2 + \lim_{n \to \infty} \ln \left(1 + \frac{1}{n} \right)^n = 1 - \ln 2.$$
(5.6)

Tiebreakers Question 2

$$\int_{1}^{9} \left(\sqrt[3]{x + \sqrt{x^2 - 1}} + \sqrt[3]{x - \sqrt{x^2 - 1}} \right) dx \tag{6.1}$$

Solution Similar approach to 2024 Final: Question 4. Denote

$$a(x) = \sqrt[3]{x + \sqrt{x^2 - 1}}, \qquad b(x) = \sqrt[3]{x - \sqrt{x^2 - 1}}, \qquad y(x) = a(x) + b(x).$$
 (6.2)

Now we can show that

$$a^{3} + b^{3} = 2x$$
, $ab = 1$ \Longrightarrow $y^{3} = a^{3} + b^{3} + 3ab(a+b) = 2x + 3y$. (6.3)

Using integration by parts, we obtain

$$I = \int_{1}^{9} y(x) dx = xy \Big|_{x=1}^{x=9} - \int_{y(1)}^{y(9)} x(y) dy.$$
 (6.4)

Since we have

$$y^3 = 2x + 3y$$
 \Longrightarrow $y(1) = 2$, $y(9) = 3$, $x(y) = \frac{1}{2}y^3 - \frac{3}{2}y$, (6.5)

we finally obtain

$$I = 25 - \frac{1}{2} \int_{2}^{3} (y^{3} - 3y) dy = 25 - \frac{35}{8} = \frac{165}{8}.$$
 (6.6)

Semifinal #2

Question 1

$$\int \left(\sqrt{x+1} - \sqrt{x}\right)^{\pi} dx \tag{7.1}$$

Solution Denote $y = \sqrt{x+1} - \sqrt{x}$, and then we can show that

$$y^{2} - y^{-2} = \left(\sqrt{x+1} - \sqrt{x}\right)^{2} - \left(\sqrt{x+1} + \sqrt{x}\right)^{2} = -4\sqrt{x}\sqrt{x+1}.$$
 (7.2)

The derivative y' can thus be expressed as

$$y' = \frac{\sqrt{x} - \sqrt{x+1}}{2\sqrt{x}\sqrt{x+1}} = \frac{2y}{y^2 - y^{-2}}.$$
 (7.3)

Hence, we can obtain

$$\frac{\mathrm{d}}{\mathrm{d}x} \left(\frac{y^{n+1}}{n+1} \right) = y^n y' = \frac{2y^{n+1}}{y^2 - y^{-2}}.$$
 (7.4)

Based on Eq. (7.4), when $n \neq \pm 2$ we have

$$\frac{\mathrm{d}}{\mathrm{d}x} \left(\frac{y^{n+2}}{n+2} - \frac{y^{n-2}}{n-2} \right) = \frac{2(y^{n+2} - y^{n-2})}{y^2 - y^{-2}} = 2y^n.$$
 (7.5)

Now, the original integral is calculated as

$$I = \frac{1}{2} \left[\frac{(\sqrt{x+1} - \sqrt{x})^{\pi+2}}{\pi + 2} - \frac{(\sqrt{x+1} - \sqrt{x})^{\pi-2}}{\pi - 2} \right] + C.$$
 (7.6)

Question 2

$$\int_{-2}^{2} ((((x^2 - 2)^2 - 2)^2 - 2)^2 - 2) dx$$
 (8.1)

Solution With the change of variable $x = 2\cos\theta$ with $\theta \in [0, \pi]$, we have

$$x^2 - 2 = 4\cos^2\theta - 2 = 2\cos 2\theta, \qquad dx = -2\sin\theta d\theta.$$
 (8.2)

Then we know that

$$f(x) = x^2 - 2 = 2\cos 2\theta$$
, $f^2(x) = (f \circ f)(x) = 2\cos 4\theta$, $f^4(x) = 2\cos 16\theta$. (8.3)

Therefore, the integral is evaluated as

$$I = \int_0^{\pi} 4\cos 16\theta \sin \theta \, d\theta = 2 \int_0^{\pi} (\sin 17\theta - \sin 15\theta) \, d\theta = \frac{4}{17} - \frac{4}{15} = -\frac{8}{255}.$$
 (8.4)

Question 3

$$\int_0^{+\infty} \frac{\tanh x}{x \cosh 2x} \, \mathrm{d}x \tag{9.1}$$

Solution The integrand can be written as

$$\frac{\tanh x}{x\cosh 2x} = \frac{1}{x} \cdot \frac{e^x - e^{-x}}{e^x + e^{-x}} \cdot \frac{2}{e^{2x} + e^{-2x}}$$

$$= \frac{2}{x} \cdot \frac{e^{2x} (e^{2x} - 1)}{(e^{2x} + 1) (e^{4x} + 1)} = \frac{2}{x} \left(\frac{1}{e^{2x} + 1} - \frac{1}{e^{4x} + 1} \right). \tag{9.2}$$

For the Frullani integrals, we have the following property

$$\int_0^{+\infty} \frac{f(ax) - f(bx)}{x} dx = [f(\infty) - f(0)] \ln \frac{a}{b}.$$
 (9.3)

The integral can now be written in the form of

$$f(x) = \frac{2}{e^x + 1}, \qquad I = \int_0^{+\infty} \frac{f(2x) - f(4x)}{x} dx.$$
 (9.4)

Finally, we can evaluate it as

$$I = [f(\infty) - f(0)] \ln \frac{1}{2} = \ln 2.$$
 (9.5)

Question 4

$$\int \sin\left(4\arctan x\right) dx \tag{10.1}$$

Solution With the **change of variable** $t = \arctan x$, we have

$$\tan t = x$$
, $\sin t = \frac{x}{\sqrt{x^2 + 1}}$, $\cos t = \frac{1}{\sqrt{x^2 + 1}}$, $dx = \frac{dt}{\cos^2 t}$. (10.2)

The integral can thus be computed as

$$I = \int \frac{\sin 4t}{\cos^2 t} dt = \int \frac{2\sin 2t (2\cos^2 t - 1)}{\cos^2 t} dt$$

= $\int (4\sin 2t - 4\tan t) dt = -2\cos 2t - 4\ln|\sec t| + C.$ (10.3)

We also know that

$$\cos 2t = \frac{1 - x^2}{x^2 + 1} = -1 + \frac{2}{x^2 + 1}, \qquad \sec t = \sqrt{x^2 + 1}.$$
 (10.4)

Therefore, the final result becomes

$$I = -\frac{4}{x^2 + 1} - 2\ln\left(x^2 + 1\right) + C. \tag{10.5}$$