

# MIT Integration Bee: 2024 Final

## Question 1

$$\int \frac{e^{x/2} \cos x}{\sqrt[3]{3 \cos x + 4 \sin x}} dx \quad (1.1)$$

**Solution** Denote the following integrals

$$I = \int \frac{e^{x/2} \cos x}{\sqrt[3]{3 \cos x + 4 \sin x}} dx, \quad J = \int \frac{e^{x/2} \sin x}{\sqrt[3]{3 \cos x + 4 \sin x}} dx. \quad (1.2)$$

Now consider the following function  $f(x)$  and its derivative

$$f(x) = (3 \cos x + 4 \sin x)^{2/3} = \frac{3 \cos x + 4 \sin x}{\sqrt[3]{3 \cos x + 4 \sin x}}, \quad f'(x) = \frac{2}{3} \frac{4 \cos x - 3 \sin x}{\sqrt[3]{3 \cos x + 4 \sin x}}. \quad (1.3)$$

We can obtain

$$\int f(x) de^{x/2} = \int \frac{1}{2} e^{x/2} f(x) dx = \frac{3}{2} I + 2J, \quad (1.4)$$

$$\int e^{x/2} df(x) = \int e^{x/2} f'(x) dx = \frac{8}{3} I - 2J. \quad (1.5)$$

Therefore, based on the **product rule** we have

$$\begin{aligned} I &= \frac{6}{25} \left[ \int f(x) de^{x/2} + \int e^{x/2} df(x) \right] \\ &= \frac{6}{25} e^{x/2} (3 \cos x + 4 \sin x)^{2/3} + C. \end{aligned} \quad (1.6)$$

## Question 2

$$\int_0^{\infty} \frac{\ln(2e^x - 1)}{e^x - 1} dx \quad (2.1)$$

**Solution** With several **changes of variables**, we have

$$\begin{aligned} I &= \int_0^{\infty} \frac{\ln(2e^x - 1)}{e^x - 1} dx \\ &= \int_1^{+\infty} \frac{2 \ln t}{t^2 - 1} dt \quad \left( t = 2e^x - 1, \quad x = \ln\left(\frac{t+1}{2}\right), \quad dx = \frac{dt}{t+1} \right) \\ &= \int_0^1 \frac{2 \ln t}{t^2 - 1} dt \quad \left( t \rightarrow \frac{1}{t}, \quad dt \rightarrow -\frac{dt}{t^2} \right). \end{aligned} \quad (2.2)$$

Using **Taylor series**, we have

$$I = -2 \int_0^1 \ln t \sum_{n=0}^{+\infty} t^{2n} dt = -2 \sum_{n=0}^{+\infty} \int_0^1 t^{2n} \ln t dt. \quad (2.3)$$

As we have the following result

$$\int_0^1 t^n \ln t dt = \frac{t^{n+1}}{n+1} \ln t \Big|_0^1 - \int_0^1 \frac{t^n}{n+1} dt = -\frac{1}{(n+1)^2} \quad n \in \mathbb{N}^*, \quad (2.4)$$

we finally obtain

$$I = 2 \sum_{n=0}^{+\infty} \frac{1}{(2n+1)^2} = 2 \cdot \frac{\pi^2}{8} = \frac{\pi^2}{4}. \quad (2.5)$$

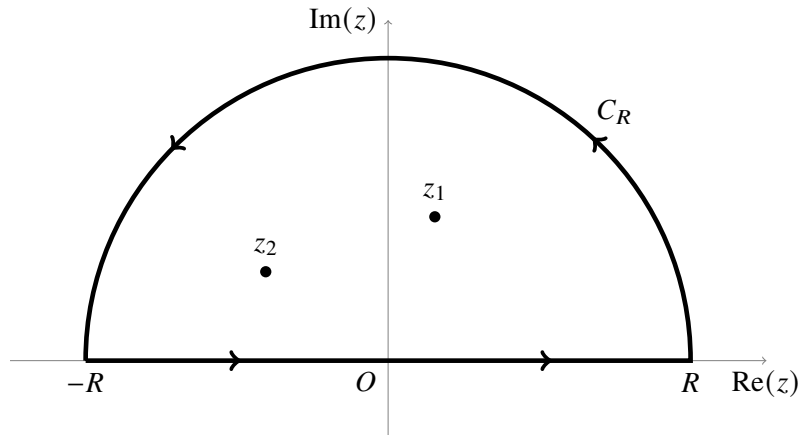
**Note** The **Basel problem** directly gives the result of the infinite sum in Eq. (2.5) as follows

$$\sum_{n=1}^{+\infty} \frac{1}{n^2} = \frac{\pi^2}{6}, \quad \sum_{n=1}^{+\infty} \frac{1}{(2n)^2} = \frac{\pi^2}{24}, \quad \sum_{n=0}^{+\infty} \frac{1}{(2n+1)^2} = \sum_{n=1}^{+\infty} \frac{1}{n^2} - \sum_{n=1}^{+\infty} \frac{1}{(2n)^2} = \frac{\pi^2}{8}. \quad (2.6)$$

### Question 3

$$\int_{-\infty}^{+\infty} \frac{dx}{x^4 + x^3 + x^2 + x + 1} \quad (3.1)$$

**Solution** Directly using the **residue theorem** on the contour in Fig. 1, we have



**Fig. 1** Semi-circle contour in the upper plane to evaluate the integral over the real line.  $z_1$  and  $z_2$  are simple poles.

$$I = \int_{-\infty}^{+\infty} \frac{x-1}{x^5-1} dx = 2\pi i [\text{Res}(f, z_1) + \text{Res}(f, z_2)] \quad (3.2)$$

where

$$f(z) = \frac{z-1}{z^5-1}, \quad z_1 = \exp\left(\frac{2\pi i}{5}\right), \quad z_2 = \exp\left(\frac{4\pi i}{5}\right) = z_1^2. \quad (3.3)$$

The residues are calculated as

$$\text{Res}(f, z_1) = \lim_{z \rightarrow z_1} \frac{(z-z_1)(z-1)}{z^5-1} = \frac{z_1-1}{5z_1^4} = \frac{z_1-1}{5\bar{z}_1} = \frac{z_1^2-z_1}{5} = \frac{z_2-z_1}{5}, \quad (3.4)$$

$$\text{Res}(f, z_2) = \lim_{z \rightarrow z_2} \frac{(z-z_2)(z-1)}{z^5-1} = \frac{z_2-1}{5z_2^4} = \frac{z_2-1}{5\bar{z}_2} = \frac{z_2^2-z_2}{5} = \frac{\bar{z}_1-z_2}{5}. \quad (3.5)$$

Finally, we obtain

$$I = \frac{2\pi i}{5} (\bar{z}_1 - z_1) = \frac{4\pi}{5} \sin\left(\frac{2\pi}{5}\right) = \frac{4\pi}{5} \frac{\sqrt{10+2\sqrt{5}}}{4} = \frac{\sqrt{10+2\sqrt{5}}}{5} \pi. \quad (3.6)$$

## Question 4

$$\int_{-1/3}^1 \left( \sqrt[3]{1 + \sqrt{1 - x^3}} + \sqrt[3]{1 - \sqrt{1 - x^3}} \right) dx \quad (4.1)$$

**Solution** Denote

$$a(x) = \sqrt[3]{1 + \sqrt{1 - x^3}}, \quad b(x) = \sqrt[3]{1 - \sqrt{1 - x^3}}, \quad y(x) = a(x) + b(x). \quad (4.2)$$

We notice that

$$a^3 + b^3 = 2, \quad ab = x \quad \implies \quad y^3 = a^3 + b^3 + 3ab(a + b) = 2 + 3xy. \quad (4.3)$$

Therefore, using **integration by parts**, we have

$$I = \int_{-1/3}^1 y(x) dx = xy \Big|_{x=-1/3}^{x=1} - \int_{y(-1/3)}^{y(1)} x(y) dy. \quad (4.4)$$

Based on the following results

$$y^3 - 3xy - 2 = 0 \quad \implies \quad y(1) = 2, \quad y\left(-\frac{1}{3}\right) = 1, \quad x(y) = \frac{y^3 - 2}{3y}, \quad (4.5)$$

we finally obtain

$$I = \frac{7}{3} - \int_1^2 \frac{y^3 - 2}{3y} dy = \frac{14}{9} + \frac{2}{3} \ln 2. \quad (4.6)$$

## Question 5

$$\int_0^1 \max_{n \in \mathbb{N}} \left[ \frac{1}{2^n} \left( \lfloor 2^n x \rfloor - \left\lfloor 2^n x - \frac{1}{4} \right\rfloor \right) \right] dx \quad (5.1)$$

**Solution** For a real number  $x \in (0, 1)$ , its **binary representation** is

$$x = \sum_{k=1}^{+\infty} \frac{a_k}{2^k} = \frac{a_1}{2} + \frac{a_2}{2^2} + \cdots + \frac{a_k}{2^k} + \cdots, \quad \text{with } a_k \in \{0, 1\}. \quad (5.2)$$

We need to evaluate the difference between the integer parts of the following two expressions

$$2^n x = 2^{n-1} a_1 + \cdots + a_n + \frac{a_{n+1}}{2} + \frac{a_{n+2}}{2^2} + \frac{a_{n+3}}{2^3} + \cdots \quad (5.3)$$

$$2^n x - \frac{1}{4} = 2^{n-1} a_1 + \cdots + a_n + \frac{a_{n+1}}{2} + \frac{a_{n+2} - 1}{2^2} + \frac{a_{n+3}}{2^3} + \cdots \quad (5.4)$$

The difference between the integer parts is either 0 or 1. The condition is analyzed as

$$\lfloor 2^n x \rfloor - \left\lfloor 2^n x - \frac{1}{4} \right\rfloor = 1 \quad \iff \quad \frac{a_{n+1}}{2} + \frac{a_{n+2} - 1}{2^2} + \frac{a_{n+3}}{2^3} + \cdots < 0. \quad (5.5)$$

Therefore, we conclude

$$\lfloor 2^n x \rfloor - \left\lfloor 2^n x - \frac{1}{4} \right\rfloor = \begin{cases} 1, & a_{n+1} = a_{n+2} = 0, \\ 0, & \text{otherwise.} \end{cases} \quad (5.6)$$

Taking the maximum over  $n \in \mathbb{N}$  simply picks out the earliest index  $n$  that satisfies  $a_{n+1} = a_{n+2} = 0$ .

Define the following probability

$$P(X_n) = \text{Prob. of first having } a_{n+1} = a_{n+2} = 0 \text{ in an infinite binary string.}$$

We can write down

$$P(X_0) = \frac{1}{4}, \quad P(X_1) = \frac{1}{8}. \quad (5.7)$$

Note that event  $X_n$  indicates that  $a_n = 1$ . The recurrence relation can be obtained as

$$P(X_{n+2}) = \frac{1}{4}P(X_n) + \frac{1}{2}P(X_{n+1}). \quad (5.8)$$

The integral is now equivalent to an **expectation**

$$\begin{aligned} I &= \sum_{n=0}^{+\infty} \frac{P(X_n)}{2^n} = P(X_0) + \frac{1}{2}P(X_1) + \sum_{n=0}^{+\infty} \frac{1}{2^{n+2}} \cdot \frac{1}{4}P(X_n) + \sum_{n=1}^{+\infty} \frac{1}{2^{n+1}} \cdot \frac{1}{2}P(X_n) \\ &= \frac{1}{4} + \frac{1}{16} + \frac{I}{16} + \frac{1}{4} \left( I - \frac{1}{4} \right). \end{aligned} \quad (5.9)$$

Finally, the result is

$$I = \frac{1}{4} + \frac{5}{16}I, \quad I = \frac{4}{11}. \quad (5.10)$$

## Tiebreakers Question 1

$$\int \frac{dx}{\sqrt[4]{x^4 + 1}} \quad (6.1)$$

**Solution** With several **changes of variables**, we have

$$\begin{aligned} I &= \int \frac{dx}{\sqrt[4]{x^4 + 1}} \\ &= - \int \frac{1}{y} \frac{dy}{\sqrt[4]{y^4 + 1}} \quad \left( y = \frac{1}{x}, \quad dx = -\frac{dy}{y^2} \right) \\ &= - \int \frac{t^2}{t^4 - 1} dt \quad \left( t = \sqrt[4]{y^4 + 1}, \quad y = \sqrt[4]{t^4 - 1}, \quad dy = t^3 (t^4 - 1)^{-3/4} dt \right). \end{aligned} \quad (6.2)$$

This leads to

$$\begin{aligned} I &= \frac{1}{2} \int \frac{dt}{1 - t^2} - \frac{1}{2} \int \frac{dt}{1 + t^2} \\ &= \frac{1}{4} \ln \left| \frac{1 + t}{1 - t} \right| - \frac{1}{2} \arctan t + C = \frac{1}{2} \operatorname{arctanh} t - \frac{1}{2} \arctan t + C. \end{aligned} \quad (6.3)$$

Going back to the original variable, we have

$$t = \frac{\sqrt[4]{x^4 + 1}}{x}, \quad I = -\frac{1}{2} \arctan \left( \frac{\sqrt[4]{x^4 + 1}}{x} \right) + \frac{1}{4} \ln \left| \frac{\sqrt[4]{x^4 + 1} + x}{\sqrt[4]{x^4 + 1} - x} \right| + C. \quad (6.4)$$

**Note** Using the identity  $\arctan x + \arctan x^{-1} = \pi/2$ , we can also write

$$I = \frac{1}{2} \arctan \left( \frac{x}{\sqrt[4]{x^4 + 1}} \right) + \frac{1}{4} \ln \left| \frac{\sqrt[4]{x^4 + 1} + x}{\sqrt[4]{x^4 + 1} - x} \right| + C. \quad (6.5)$$

## Tiebreakers Question 2

$$\int_0^{2\pi} \frac{(\sin 2x - 5 \sin x) \sin x}{\cos 2x - 10 \cos x + 13} dx \quad (7.1)$$

**Solution** Note that

$$\begin{aligned} I &= \int_0^{2\pi} \frac{(\sin 2x - 5 \sin x) \sin x}{\cos 2x - 10 \cos x + 13} dx = \int_0^{2\pi} \frac{(2 \cos x - 5)(1 - \cos^2 x)}{2(\cos x - 2)(\cos x - 3)} dx \\ &= - \int_0^{2\pi} \left( \cos x + \frac{5}{2} + \frac{3}{2} \frac{1}{\cos x - 2} + \frac{4}{\cos x - 3} \right) dx \\ &= -5\pi - \frac{3}{2} \int_0^{2\pi} \frac{dx}{\cos x - 2} - 4 \int_0^{2\pi} \frac{dx}{\cos x - 3}. \end{aligned} \quad (7.2)$$

For the integral of **rational functions of cosine and sine**, we have the general result

$$\int_0^{2\pi} R(\cos \theta, \sin \theta) d\theta = \oint_{|z|=1} R\left(\frac{z^2+1}{2z}, \frac{z^2-1}{2iz}\right) \frac{dz}{iz}. \quad (7.3)$$

Therefore, we have

$$F(a) = \int_0^{2\pi} \frac{dx}{\cos x + a} = -2i \oint_{|z|=1} \frac{dz}{z^2 + 2az + 1}. \quad (7.4)$$

Using the **residue theorem**, we have

$$F(-2) = -\frac{2\pi}{\sqrt{3}}, \quad F(-3) = -\frac{\pi}{\sqrt{2}}. \quad (7.5)$$

Finally, we obtain

$$I = -5\pi - \frac{3}{2}F(-2) - 4F(-3) = (\sqrt{3} + 2\sqrt{2} - 5)\pi. \quad (7.6)$$

**Note** The poles of function  $f(z) = (z^2 + 2az + 1)^{-1}$  are

$$z_1 = -a - \sqrt{a^2 - 1}, \quad z_2 = -a + \sqrt{a^2 - 1}. \quad (7.7)$$

Therefore, we need to discuss different cases to apply the residue theorem.

**(a)** When  $a > 1$ , we have  $|z_1| > 1$  and  $|z_2| < 1$ .

$$F(a) = 4\pi \operatorname{Res}(f, z_2) = \frac{4\pi}{z_2 - z_1} = \frac{2\pi}{\sqrt{a^2 - 1}} \quad \text{when } a > 1. \quad (7.8)$$

**(b)** When  $a < -1$ , we have  $|z_1| < 1$  and  $|z_2| > 1$ .

$$F(a) = 4\pi \operatorname{Res}(f, z_1) = \frac{4\pi}{z_1 - z_2} = -\frac{2\pi}{\sqrt{a^2 - 1}} \quad \text{when } a < -1. \quad (7.9)$$

**(c)** When  $-1 \leq a \leq 1$ , the integral does not converge.

### Tiebreakers Question 3

$$\int \sqrt{x^4 - 4x + 3} \, dx \quad (8.1)$$

**Solution** We first have

$$\begin{aligned} I &= \int (x-1)\sqrt{x^2+2x+3} \, dx \\ &= \frac{1}{2} \int \sqrt{x^2+2x+3} \, d(x^2+2x+3) - 2 \int \sqrt{(x+1)^2+2} \, dx. \end{aligned} \quad (8.2)$$

Note that

$$\int \sqrt{x^2+a^2} \, dx = \frac{1}{2}x\sqrt{x^2+a^2} + \frac{a^2}{2} \ln|x+\sqrt{x^2+a^2}| + C. \quad (8.3)$$

Therefore, we obtain

$$I = \frac{1}{3} (x^2+2x+3)^{\frac{3}{2}} - (x+1)\sqrt{x^2+2x+3} - 2 \ln|x+1+\sqrt{x^2+2x+3}| + C. \quad (8.4)$$



## Tiebreakers Question 4

$$\int_{-\infty}^{+\infty} \sin^2(2^x) \cos^2(3^x) \left[ 4 \cos^2(2^x) \left( 4 \cos^2(3^x) - 3 \right)^2 - 1 \right] dx \quad (9.1)$$

**Solution** Using the **triple-angle formula**  $\cos 3\theta = 4 \cos^3 \theta - 3 \cos \theta$ , we have

$$\begin{aligned} I &= \int_{-\infty}^{+\infty} \left[ 4 \sin^2(2^x) \cos^2(2^x) \cos^2(3^{x+1}) - \sin^2(2^x) \cos^2(3^x) \right] dx \\ &= \int_{-\infty}^{+\infty} \left[ \sin^2(2^{x+1}) \cos^2(3^{x+1}) - \sin^2(2^x) \cos^2(3^x) \right] dx. \end{aligned} \quad (9.2)$$

Now denote

$$\begin{aligned} I_N &= \int_{-N}^N \left[ \sin^2(2^{x+1}) \cos^2(3^{x+1}) - \sin^2(2^x) \cos^2(3^x) \right] dx \\ &= \int_N^{N+1} \sin^2(2^x) \cos^2(3^x) dx - \int_{-N}^{-N+1} \sin^2(2^x) \cos^2(3^x) dx. \end{aligned} \quad (9.3)$$

The second part goes to 0 as  $N \rightarrow +\infty$  according to the **mean value theorem**. For the first part, we can evaluate it as

$$\begin{aligned} A_N &= \int_N^{N+1} \sin^2(2^x) \cos^2(3^x) dx \\ &= \frac{1}{4} + \frac{1}{4} \int_N^{N+1} \left[ \cos(2 \cdot 3^x) - \cos(2^{x+1}) - \cos(2 \cdot 3^x) \cos(2^{x+1}) \right] dx. \end{aligned} \quad (9.4)$$

Therefore, we conclude

$$I = \lim_{N \rightarrow +\infty} I_N = \lim_{N \rightarrow +\infty} A_N = \frac{1}{4}. \quad (9.5)$$

## Tiebreakers Question 5

$$\int_2^{\infty} \frac{\lfloor x \rfloor x^2}{x^6 - 1} dx \quad (10.1)$$

**Solution** Note that

$$\begin{aligned} I &= \int_2^{\infty} \frac{\lfloor x \rfloor x^2}{x^6 - 1} dx = \sum_{n=2}^{+\infty} \int_n^{n+1} \frac{nx^2}{x^6 - 1} dx \\ &= \sum_{n=2}^{+\infty} \frac{n}{3} \int_n^{n+1} \frac{dx^3}{x^6 - 1} = \sum_{n=2}^{+\infty} \frac{n}{6} \ln \left( \frac{t^3 - 1}{t^3 + 1} \right) \Big|_n^{n+1}. \end{aligned} \quad (10.2)$$

Denote the following functions  $g(n)$  and  $h(n)$  for convenience

$$g(n) = \ln \left( \frac{n-1}{n+1} \right), \quad h(n) = \ln \left( \frac{n^2 + n + 1}{n^2 - n + 1} \right) = \ln \left[ \frac{n(n+1) + 1}{(n-1)n + 1} \right]. \quad (10.3)$$

Therefore, we have

$$f(n) = g(n) + h(n) = \ln \left( \frac{n^3 - 1}{n^3 + 1} \right) \quad (10.4)$$

and the integral becomes

$$\begin{aligned} I &= \frac{1}{6} \sum_{n=2}^{+\infty} [nf(n+1) - nf(n)] \\ &= \frac{1}{6} \left[ \lim_{n \rightarrow +\infty} nf(n+1) - f(2) - \sum_{n=2}^{+\infty} f(n) \right]. \end{aligned} \quad (10.5)$$

We can first calculate the limit as

$$\lim_{n \rightarrow +\infty} nf(n+1) = \lim_{n \rightarrow +\infty} \frac{f(n)}{n^{-1}} = \lim_{n \rightarrow +\infty} -n^2 f'(n) = \lim_{n \rightarrow +\infty} \frac{6n^4}{n^6 - 1} = 0. \quad (10.6)$$

Furthermore, the infinite sum is

$$\sum_{n=2}^{+\infty} f(n) = \sum_{n=2}^{+\infty} [g(n) + h(n)] = \ln 2 - \ln 3. \quad (10.7)$$

Finally, we have

$$I = -\frac{1}{6} [f(2) + \ln 2 - \ln 3] = \frac{1}{6} \ln \left( \frac{27}{14} \right). \quad (10.8)$$

## Lightning Question 1

$$\int_0^1 \left[ \left(1 - x^{\frac{2}{3}}\right)^{\frac{3}{2}} - \left(1 - x^{\frac{2}{3}}\right)^{\frac{2}{3}} \right] dx \quad (11.1)$$

**Solution 1** Using the **Beta function**, we have

$$\begin{aligned} F(\alpha) &= \int_0^1 (1 - x^\alpha)^\alpha dx \\ &= \frac{1}{\alpha} \int_0^1 t^{1/\alpha-1} (1-t)^\alpha dt \quad \left( t = x^\alpha, \quad dx = \frac{t^{1/\alpha-1}}{\alpha} dt \right) \\ &= \frac{1}{\alpha} B(\alpha^{-1}, \alpha + 1) = \frac{\Gamma(\alpha) \Gamma(\alpha^{-1})}{\Gamma(\alpha + \alpha^{-1} + 1)}. \end{aligned} \quad (11.2)$$

The property  $\Gamma(\alpha + 1) = \alpha\Gamma(\alpha)$  is applied. Therefore, we obtain a more general result

$$I = F(\alpha) - F(\alpha^{-1}) = 0 \quad \text{for } \alpha > 0. \quad (11.3)$$

**Solution 2** Note that the two functions are inverses of each other

$$y = f(x) = (1 - x^\alpha)^\alpha, \quad x = f^{-1}(y) = \left(1 - y^{\frac{1}{\alpha}}\right)^{\frac{1}{\alpha}}. \quad (11.4)$$

Therefore, using **integration by parts**, because  $y(0) = 1$  and  $y(1) = 0$ , we have

$$F(\alpha) = \int_0^1 y dx = xy \Big|_{x=0}^{x=1} - \int_{y(0)}^{y(1)} x(y) dy = \int_0^1 x dy = F(\alpha^{-1}). \quad (11.5)$$

## Lightning Question 2

$$\int \left(\frac{x}{x-1}\right)^4 dx \quad (12.1)$$

**Solution**

$$\begin{aligned} I &= \int \left(1 + \frac{1}{x-1}\right)^4 dx \\ &= x + 4 \ln|x-1| - \frac{6}{x-1} - \frac{2}{(x-1)^2} - \frac{1}{3(x-1)^3} + C. \end{aligned} \quad (12.2)$$

## Lightning Question 3

$$\int \frac{[\tan(1012x) + \tan(1013x)] \cos(1012x) \cos(1013x)}{\cos(2025x)} dx \quad (13.1)$$

**Solution**

$$\begin{aligned} I &= \int \frac{\sin(1012x) \cos(1013x) + \sin(1013x) \cos(1012x)}{\cos(2025x)} dx \\ &= \int \tan(2025x) dx = -\frac{1}{2025} \ln|\cos(2025x)| + C. \end{aligned} \quad (13.2)$$