

# MAT1332: Calculus for the Life Sciences II - Part 1

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## 1 Review of integrals

### 1.1 Power rule

$$\int x^n dx = \frac{x^{n+1}}{n+1} + c \text{ if } n \neq -1$$

Eg)

$$\int t^3 dt = \frac{t^4}{4} + c$$

Eg)

$$\int y^{-3} dy = \frac{y^{-2}}{-2} + c$$

### 1.2 Special Functions

Exponentials:

$$\int e^x dx = e^x + c$$

Logarithms:

$$\int \frac{1}{x} dx = \ln x + c$$

Trigonometric functions:

$$\int \sin x dx = -\cos x + c$$

$$\int \cos x dx = \sin x + c$$

$$\int \frac{1}{1+x^2} dx = \arctan x + c^*$$

Eg)

$$\int \frac{1}{1+y^2} = \arctan y + c$$

Hint:

$$\arctan(\tan x) = x$$

$$\begin{aligned}
\text{Chain rule : } \frac{d}{dy} \arctan y \cdot \frac{d}{dx} \tan x &= 1 && (y = \tan x) \\
\frac{d}{dy} \arctan y \cdot \frac{d}{dx} \frac{\sin x}{\cos x} &= 1 \\
\frac{d}{dy} \arctan y \cdot \frac{\cos x \cdot \cos x - \sin x \cdot (-\sin x)}{\cos^2(x)} &= 1 \\
\frac{d}{dy} \arctan y \cdot \frac{\cos^2 x + \sin^2 x}{\cos^2 x} &= 1 \\
\frac{d}{dy} \arctan y \cdot (1 + \tan^2 x) &= 1 \\
\frac{d}{dy} \arctan y \cdot (1 + y^2) &= 1 \\
\frac{d}{dy} \arctan y &= \frac{1}{1 + y^2} \\
\therefore \int \frac{1}{1 + y^2} &= \arctan y + c
\end{aligned}$$

### 1.3 Substitution

$$\begin{aligned}
\frac{d}{dx} f(g(x)) &= f'(g(x))g'(x) \\
f(g(x)) &= \int f'(g(x))g'(x)dx \\
\text{substitute } u &= g(x) \\
\frac{du}{dx} &= g'(x) \\
dx &= \frac{du}{g'(x)} \\
\text{then } f(g(x)) &= \int f'(u)g'(x) \frac{du}{g'(x)} \\
&= \int f'(u)du
\end{aligned}$$

Eg)  $\int 3x^2 \sin x^3 dx$

$$\begin{aligned}
\int 3x^2 \sin x^3 dx &= \int 3x^2 \sin u \cdot \frac{du}{3x^2} && u = x^3 \\
&= \int \sin u \cdot du && \frac{du}{dx} = 3x^2 \\
&= -\cos u + c && dx = \frac{du}{3x^2} \\
&= -\cos x^3 + c
\end{aligned}$$

### 1.4 Integration by Parts

$$\int uv' = uv - \int u'v$$

Eg)  $\int x \cdot \cos x dx$

$$\begin{aligned}u &= x & v' &= \cos x \\u' &= 1 & v &= \sin x \\ \int x \cdot \cos x dx &= x \sin x - \int \sin x dx \\ &= x \cdot \sin x + \cos x + c\end{aligned}$$

## 1.5 Important properties

Integrals preserve sums:  $\int (f(x) + g(x))dx = \int f(x)dx + \int g(x)dx$

Eg)

$$\int \left(\frac{1}{x^2} + \frac{1}{x}\right)dx$$

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

Integrals preserve constant products:  $\int af(x)dx = a \int f(x)dx$

Eg)

$$\int 6x^{-1}dx = 6 \int x^{-1}dx = 6 \ln x + c$$

Eg)  $\int 3xe^{x^2} dx$

Try moving the constant outside:  $\int 3xe^{x^2} dx = 3 \int xe^{x^2} dx$ , which is not very helpful.

Try integration by parts:

$$u = 3x \qquad v' = e^{x^2}$$

$$u' = 3 \qquad v = ??$$

Or

$$u = e^{x^2} \qquad v' = 3x$$

$$u' = 2xe^{x^2} \qquad v = \frac{3}{2}x^2$$

Then  $\int 3xe^{x^2} dx = \frac{3}{2}x^2 e^{x^2} - \int 3x^3 e^{x^2} dx$  which is more complicated.

Try substitution:

Try  $u = e^{x^2}$ ?

$$\frac{du}{dx} = 2xe^{x^2} \text{ does not help}$$

Try  $u = 3x$ ?

$$\frac{du}{dx} = 3$$

$$\int 3xe^{x^2} \frac{du}{3} = \int \frac{u}{3} e^{\frac{u^2}{9}} du \text{ is not significantly different}$$

Try  $u = x^2$ ?

$$\frac{du}{dx} = 2x$$

$$\int 3xe^u \frac{du}{2} = \int \frac{3}{2} e^u du$$

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

$$= \frac{3}{2} e^u + c$$

$$= \frac{3}{2} e^{x^2} + c$$

Eg) Solve  $\int (5x^4 - 2x^3 + 3)dx$

$$\int (5x^4 - 2x^3 + 3)dx = \frac{5x^5}{5} - \frac{2x^4}{4} + 3x + c = x^5 - \frac{x^4}{2} + 3x + c$$

What are some applications of integrals?

- Averages
- Probabilities
- Areas
- Sums

**Exercise:**  $\int \frac{(t+3)^2}{t} dt$

**Exercise:**  $\int x^3 e^x dx$

**Exercise:**  $\int \ln x dx$

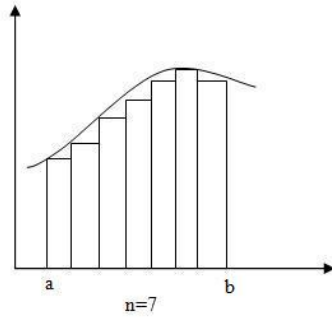
**Exercise:**  $\int x \ln x dx$

**Exercise:**  $\int x \sin x \cos x dx$

**Exercise:**  $\int e^x \cos x dx$

## 2 Integrals

**Definition 2.1.** The integral is defined as  $\int_a^b f(t)dt = \lim_{n \rightarrow \infty} \sum_{i=1}^{n-1} f(t_i)\Delta t$  where the values  $t_0, \dots, t_n$  break the interval from  $a$  to  $b$  into  $n$  pieces, each of width  $\Delta t = \frac{b-a}{n}$ .

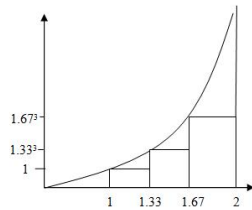


We call these Riemann Sums.

## 2.1 Riemann Sums

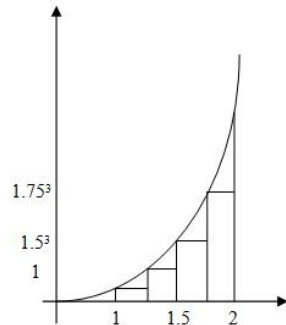
Eg) Evaluate  $\int_1^2 x^3 dx$  using 3, 4 and 10 Riemann sums.

$$Area \approx \frac{1}{3}(1)^3 + \frac{1}{3}(1.33)^3 + \frac{1}{3}(1.67)^3 = \frac{8}{3} = 2.667$$



For 4 sums, we have:

$$Area \approx \frac{1}{4}(1)^3 + \frac{1}{4}(1.25)^3 + \frac{1}{4}(1.5)^3 + \frac{1}{4}(1.75)^3 = 2.922$$



For 10 sums, we have:

$$Area \approx 0.1(1^3 + 1.1^3 + 1.2^3 + 1.3^3 + 1.4^3 + 1.5^3 + 1.6^3 + 1.7^3 + 1.8^3 + 1.9^3) = 3.4075$$

## 3 Definite and Indefinite Integrals

**Theorem 3.1.** (The Fundamental Theorem of Calculus) Suppose  $\frac{dF}{dt} = f(t)$ . The indefinite integral is  $\int f(t)dt = F(t) + c$ .

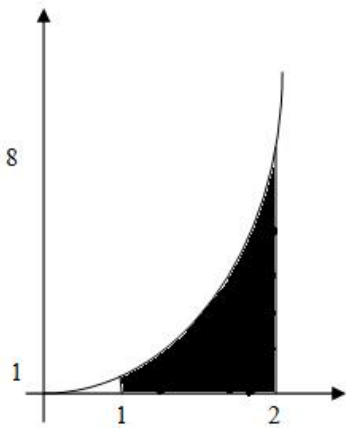
The definite integral is

$$\begin{aligned}\int_a^b f(t)dt &= [F(t) + c]_{\text{evaluated at } b} - [F(t) + c]_{\text{evaluated at } a} \\ &= (F(b) + c) - (F(a) + c) = F(b) - F(a).\end{aligned}$$

Eg)

$$\int_1^2 x^3 dx$$

$$\begin{aligned}\int_1^2 x^3 dx &= \left. \frac{x^4}{4} \right|_1 \\ &= \frac{2^4}{4} - \frac{1^4}{4} \\ &= \frac{16}{4} - \frac{1}{4} \\ &= 4 - \frac{1}{4} \\ &= 3\frac{3}{4} \\ &= \frac{15}{4} \\ &= 3.753\end{aligned}$$

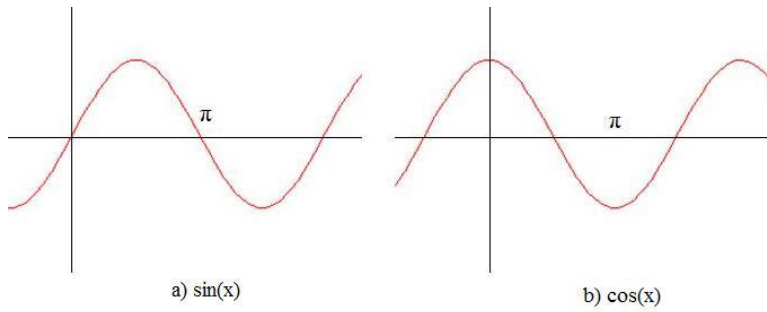


Eg)

$$\int_0^\pi \sin x dx$$

$$\begin{aligned}\int_0^\pi \sin x dx &= [-\cos x]_0^\pi \\ &= (-\cos \pi) - (-\cos 0) \\ &= 1 + 1 \\ &= 2\end{aligned}$$

**Exercise:** Show that  $\cos x$  and  $\sin x$  have the same area for one whole period.



Eg) A rock is hurled down from a building 100 m high with initial speed of 5 m/s. How far will it fall during the first second?

Facts:  $a = \frac{dv}{dt} = -9.8m/s^2$   $v = \frac{dp}{dt}$

$$\begin{aligned}
 v &= \int a dt \\
 &= \int -9.8 dt \\
 &= -9.8t + v_0
 \end{aligned}$$

We know that  $v_0 = -9.8(0) + v_0 = -5 \rightarrow v_0 = -9.8 - 5$

$$\begin{aligned}
 v &= -9.8t - 5 \\
 p &= \int_0^1 v dt \\
 &= \int_0^1 (-9.8t - 5) dt \\
 &= \left[ \frac{-9.8t^2}{2} - 5t \right]_0^1 \\
 &= \left[ \frac{-9.8}{2} - 5 \right] - [0 - 0] \\
 &= -4.9 - 5 \\
 &= -9.9
 \end{aligned}$$

Therefore it falls down 9.9 metres in the first second.

**Exercise:** How far will it fall in 4 seconds? How far in 5 seconds? (Be careful)

Eg) A fish grows at rate  $\frac{dL}{dt} = 3e^{-0.5t}$  where  $t$  is time in years and  $L$  is length in centimetres. How much does it grow between the ages of 3 and 6?

We must find  $\int_3^6 3e^{-0.5t} dt$

Substitute :  $u = -0.5t$                        $\frac{du}{dt} = -0.5$                        $dt = -2du$

$$\begin{aligned} \int_3^6 3e^{-0.5t} dt &= \int_{t=3}^{t=6} 3e^u (-2) du \\ &= -6 \int_{t=3}^{t=6} e^u du \\ &= -6e^u \Big|_{t=3}^{t=6} \\ &= -6e^{-0.5t} \Big|_{t=3}^{t=6} \\ &= -6e^{-0.5(6)} - (-6e^{-0.5(3)}) \\ &= -6e^{-3} + 6e^{-\frac{3}{2}} \\ &= 1.04 \text{ cm} \end{aligned}$$

**Exercise:** How much does it grow before age 3?

Eg) The rate at which you learn math is  $\frac{dC}{dt} = 50t^2e^{-t}$  where  $C$  is a measure of comprehension and  $t$  is time in weeks. How much will you learn in 1 week, 6 weeks, 13 weeks?

General solution:

$$C = 50 \int t^2 e^{-t} dt$$

$$\begin{aligned} \text{Let } u &= t^2 & v' &= e^{-t} \\ u' &= 2t & v &= -e^{-t} \end{aligned}$$

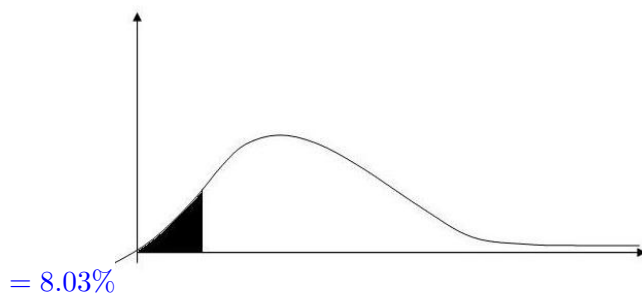
$$C = 50[-t^2 e^{-t} + 2 \int t e^{-t} dt]$$

$$\begin{aligned} \text{Let } u &= 2t & v' &= e^{-t} \\ u' &= 2 & v &= -e^{-t} \end{aligned}$$

$$\begin{aligned} C &= 50[-t^2 e^{-t} - 2t e^{-t} + 2 \int e^{-t} dt] \\ &= 50[-t^2 e^{-t} - 2t e^{-t} - 2e^{-t}] \end{aligned}$$

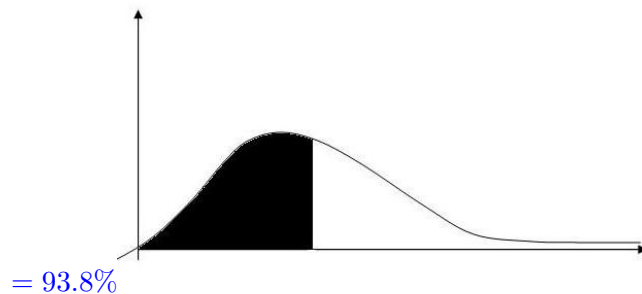
In one week:

$$\begin{aligned} C &= 50[-t^2 e^{-t} - 2t e^{-t} - 2e^{-t}]_0^1 \\ &= 50[(-e^{-1} - 2e^{-1} - 2e^{-1}) - (0 - 0 - 2)] \\ &= 50[2 - 5e^{-1}] \\ &= 100 - 250e^{-1} \end{aligned}$$



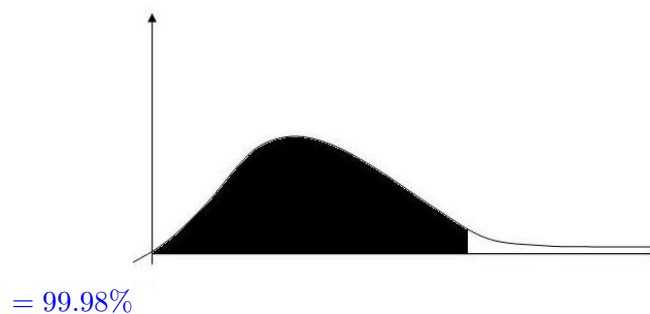
In 6 weeks:

$$\begin{aligned} C &= 50[-t^2e^{-t} - 2te^{-t} - 2e^{-t}]_0^6 \\ &= 50[(-36e^{-6} - 12e^{-6} - 2e^{-6}) - (0 - 0 - 2)] \\ &= 50[-50e^{-6} + 2] \end{aligned}$$



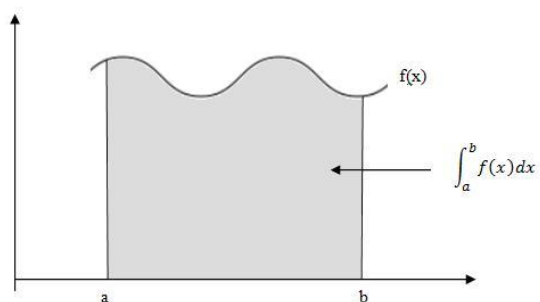
In 13 weeks:

$$\begin{aligned} C &= 50[-t^2e^{-t} - 2te^{-t} - 2e^{-t}]_0^{13} \\ &= 50[(-169e^{-13} - 26e^{-13} - 2e^{-13}) - (0 - 0 - 2)] \\ &= 50[2 - 197e^{-13}] \end{aligned}$$



## 4 Applications of integrals

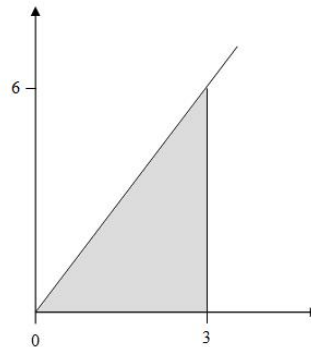
**Definition 4.1.** A definite integral is an area under the curve between the limits.



Eg) Find the area under the line  $f(x) = 2x$  between 0 and 3.

$$\begin{aligned} \text{Area} &= \int_0^3 2x dx \\ &= \left[ \frac{2x^2}{2} \right]_0^3 \end{aligned}$$

$$= 9 \text{ units}^2$$



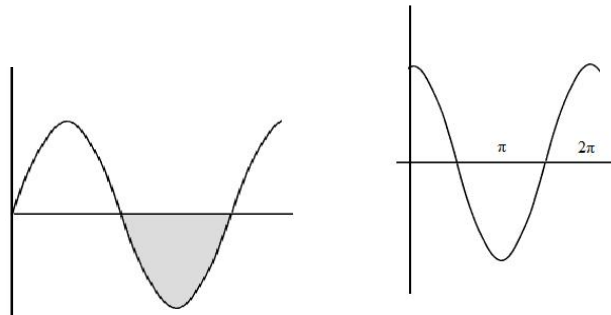
But this area is a triangle with base=3 and height=6:

$$\therefore \text{Area} = \frac{b \cdot h}{2} = \frac{3 \cdot 6}{2} = 9$$

Eg) Find the area under the curve  $f(x) = \sin x$  between  $\pi$  and  $2\pi$ .

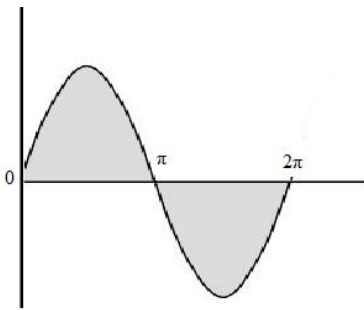
$$\begin{aligned} \text{Area} &= \int_{\pi}^{2\pi} \sin x dx \\ &= [-\cos x]_{\pi}^{2\pi} \\ &= -\cos 2\pi - (-\cos \pi) \\ &= -1 - (-(-1)) \end{aligned}$$

$$= -2$$



How can this be? The definite integral gives a positive area if the curve is above the x-axis and a negative area if it is below.

Eg) Find the total shaded area for one period of  $\sin x$ .



$$\begin{aligned}
 \int_0^{2\pi} \sin x dx &= [-\cos x]_0^{2\pi} \\
 &= -\cos 2\pi - (-\cos 0) \\
 &= -1 - (-1) \\
 &= 0 \quad \text{which is clearly not the right answer.}
 \end{aligned}$$

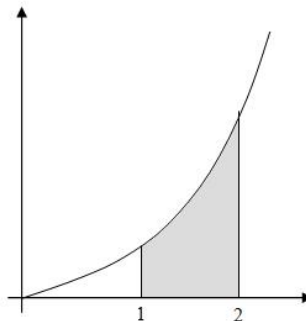
Try again using absolute value:

$$\begin{aligned}
 \int_0^{2\pi} |\sin x| dx &= \int_0^{\pi} |\sin x| dx + \int_{\pi}^{2\pi} |\sin x| dx \\
 &= \int_0^{\pi} \sin x dx + \int_{\pi}^{2\pi} -\sin x dx \\
 &= [-\cos x]_0^{\pi} + [\cos x]_{\pi}^{2\pi} \\
 &= [-\cos \pi - (-\cos 0)] + [\cos 2\pi - \cos \pi] \\
 &= -(-1) - (-1) + 1 - (-1) \\
 &= 4 \text{ units}^2
 \end{aligned}$$

Eg) Find  $\int_2^1 4x^3 dx$ .

$$\begin{aligned}
 \int_2^1 4x^3 dx &= [x^4]_2^1 \\
 &= 1^4 - 2^4 \\
 &= 1 - 16
 \end{aligned}$$

$$= -15$$



The answer will be negative if the limits are in the wrong order; that is, the area is positive if the curve is above the area and the limits go from left to right.

In particular

$$\int_b^a f(t) dt = - \int_a^b f(t) dt$$

Eg)  $\int_0^1 (5 - 2t - t^2)(1 + t)dt$ . We can try three methods: Substitution, multiplying out and integration by parts.

Try Substitution:

$$\begin{aligned}u &= 5 - 2t - t^2 \\ \frac{du}{dt} &= -2 - 2t \\ dt &= \frac{du}{-2(1+t)}\end{aligned}$$

Method 1: Hold limits until the end

$$\begin{aligned}\int_0^1 (5 - 2t - t^2)(1 + t)dt &= \int_{t=0}^{t=1} (u)(1 + t) \frac{du}{-2(1+t)} \\ &= -\frac{1}{2} \int_{t=0}^{t=1} u du \\ &= -\frac{1}{2} \left[ \frac{u^2}{2} \right]_{t=0}^{t=1} \quad \leftarrow \text{Do not substitute!} \\ &= -\frac{1}{2} \left[ \frac{(5 - 2t - t^2)^2}{2} \right]_{t=0}^{t=1} \\ &= -\frac{1}{4} [(5 - 2 - 1)^2 - (5 - 0 - 0)^2] \\ &= -\frac{1}{4} (2^2 - 5^2) \\ &= -\frac{1}{4} (4 - 25) \\ &= -\frac{1}{4} (-21) \\ &= \frac{21}{4}\end{aligned}$$

Method 2: Change limits for new variable

From the substitution we find  $t = 0 \rightarrow u = 5 - 0 - 0 = 5$

$t = 1 \rightarrow u = 5 - 2 - 1 = 2$

$$\begin{aligned}\int_0^1 (5 - 2t - t^2)(1 + t)dt &= \int_{u=5}^{u=2} u(1 + t) \frac{du}{-2(1+t)} \\ &= -\frac{1}{2} \int_5^2 u du \\ &= -\frac{1}{2} \left[ \frac{u^2}{2} \right]_5^2 \\ &= -\frac{1}{2} \left[ \frac{2^2}{2} - \frac{5^2}{2} \right] \\ &= -\frac{1}{2} \left[ \frac{4 - 25}{2} \right] \\ &= \frac{21}{4}\end{aligned}$$

Either of these methods are fine, but you have to do one of them. Do **not** put the original limits in the answer for the new variable.

**Exercise:** Try multiplying out and integration by parts.

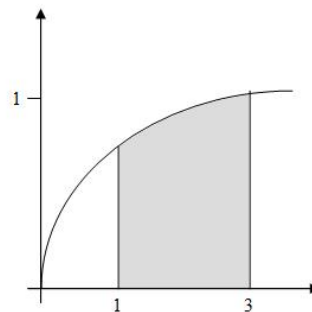
### 4.1 Integration and Averages

Recall that a rate is an amount per time. That is,  $average\ rate = \frac{total\ amount}{total\ time}$ .

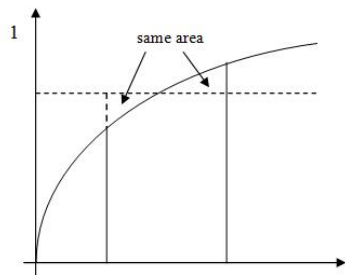
Eg) Water flows into a vessel at a rate of  $1 - e^{-t}$   $cm^3/s$ . What is the average rate at which water enters between  $t = 1$  and  $t = 3$ ?

$$\begin{aligned}
 Total\ water\ entering &= \int_1^3 (1 - e^{-t}) dt \\
 &= \left[ t - \frac{e^{-t}}{-1} \right]_1^3 \\
 &= \left[ t + e^{-t} \right]_1^3 \\
 &= (3 + e^{-3}) - (1 + e^{-1}) \\
 &= 1.682
 \end{aligned}$$

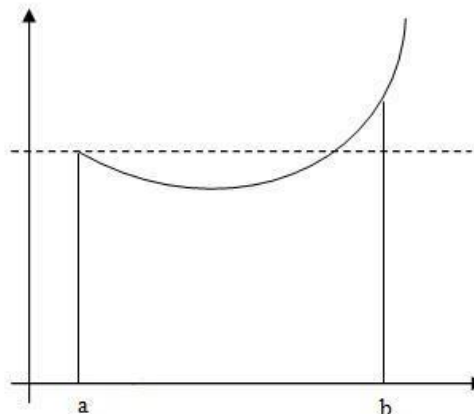
$$Total\ time = 3 - 1 = 2$$



$$\therefore average\ rate = \frac{1.682}{2} = 0.841\ cm^3/s.$$



In general, the average value of  $f = \frac{1}{b-a} \int_a^b f(x) dx$ . The area under the average (between a and b) is equal to the area under the curve (between a and b).

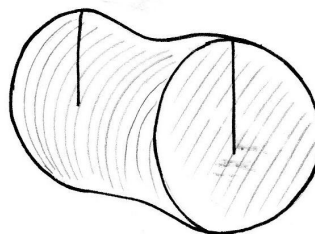
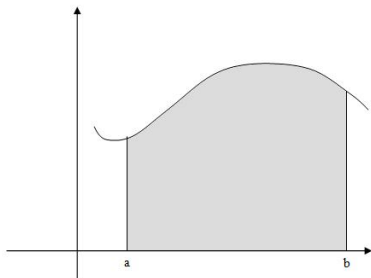


Eg) In its first decade, the number of AIDS cases in the U.S. followed the formula  $\frac{dA}{dt} = 523.8t^2$  where  $t$  is the time in years. How many people, on average, were infected each day during this decade?

$$\begin{aligned}\bar{A} &= \frac{1}{10 - 0} \int_0^{10} 523.8t^2 dt \\ &= \frac{1}{10} 523.8 \left. \frac{t^3}{3} \right|_0^{10} \\ &= \frac{1}{10} 523.8 \frac{(10^3)}{3} \\ &= 17,460 \text{ per year} \\ \text{Average} &= \frac{17,460}{365} = 47.8 \text{ per day}\end{aligned}$$

## 5 Volumes of Revolution

If we rotate an area under a function around the x-axis, it forms a 3-dimensional solid, called a volume of revolution.



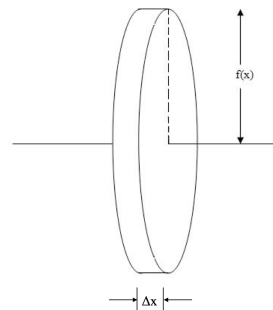
How can we find the volume of such an object?

Consider a small section. If it has width  $\Delta x$  (height) and height  $f(x)$  (radius).

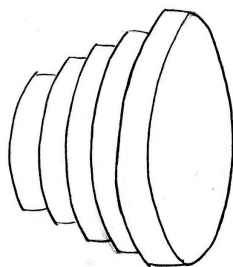
The volume of a cylinder is  $V = \pi r^2 h = \pi f(x)^2 \Delta x$ . If we have many of these, the volume is approximately

$$V \approx \sum_{i=1}^n \pi f(x_i)^2 \Delta x$$

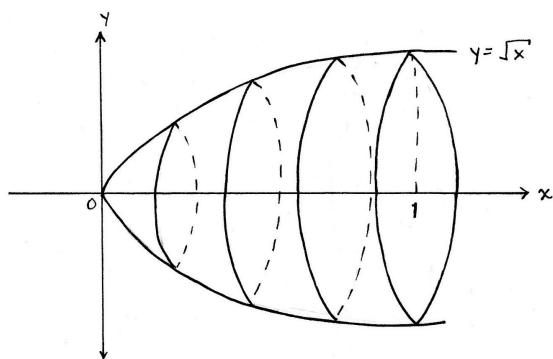
$$= \lim_{n \rightarrow \infty} \sum_{i=1}^n \pi f(x_i)^2 \Delta x$$



$$= \int_a^b \pi f(x)^2 dx$$

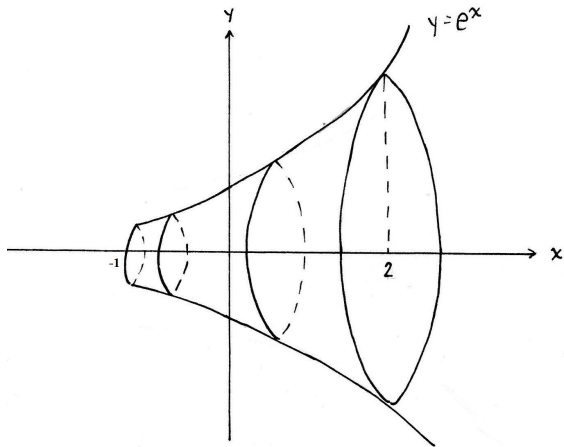


Eg) Find the volume of the solid of revolution generated by rotating the region under the graph of  $y = \sqrt{x}$  from  $x=0$  to  $x=1$  about the  $x$ -axis.



$$\begin{aligned}
 V &= \int_0^1 \pi f(x)^2 dx \\
 &= \int_0^1 \pi(\sqrt{x})^2 dx \\
 &= \int_0^1 \pi x dx \\
 &= \pi \frac{x^2}{2} \Big|_0^1 \\
 &= \frac{\pi}{2} = 1.57 \text{ units}^3
 \end{aligned}$$

Eg) Find the volume of the solid of revolution generated by rotating the region under  $y = e^x$  from  $x=-1$  to  $x=2$  about the x-axis.

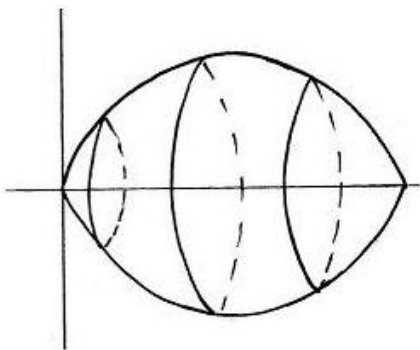


$$\begin{aligned}
 V &= \int_{-1}^2 \pi(e^x)^2 dx \\
 &= \int_{-1}^2 \pi e^{2x} dx \\
 &= \frac{\pi e^{2x}}{2} \Big|_{-1}^2 \\
 &= \frac{\pi}{2}(e^4 - e^{-2}) \\
 &= 85.55 \text{ units}^3
 \end{aligned}$$

Eg) Find the volume of the solid of revolution generated by rotating  $y = \sin x$  from  $x=0$  to  $x=\pi$  about the x-axis.

Recall  $\cos(2x) = \cos^2(x) - \sin^2(x) = 1 - 2\sin^2(x)$

and  $\sin(2x) = 2\sin(x)\cos(x)$



$$\begin{aligned}
 V &= \int_0^{\pi} \pi(\sin x)^2 dx \\
 &= \pi \int_0^{\pi} \sin^2(x) dx \\
 &= \pi \int_0^{\pi} \frac{1 - \cos(2x)}{2} dx \\
 &= \frac{\pi}{2} \left[ x - \frac{\sin 2x}{2} \right]_0^{\pi} \\
 &= \frac{\pi}{2} [(\pi - 0) - (0 - 0)] \\
 &= \frac{\pi^2}{2} = 4.93 \text{ units}^3
 \end{aligned}$$

**Exercise:** Find the volume of the solid generated by rotating the positive part of  $2x - x^2$  around the x-axis.

Answer:  $\frac{16\pi}{15} = 3.35$

## 6 Improper Integrals

Proper integrals have the form  $\int_a^b f(x)dx$ ,  $b < \infty$

Improper integrals have the form  $\int_a^{\infty} f(x)dx$ .

Why would we use this? Because infinity is a useful abstraction of “very big” or “very far.”

Eg) The rate of sales of a new product is  $\frac{dS}{dt} = \frac{400}{(t+2)^2}$  where t is the time in weeks and S is amount in dollars. If the product were on sale forever, how much would it make?

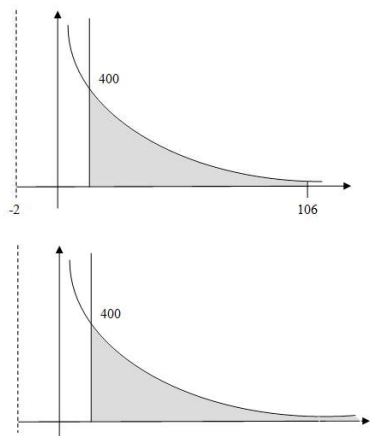
$$\begin{aligned}
 S_{\infty} &= \int_0^{\infty} \frac{400}{(t+2)^2} dt && u = t + 2 \\
 &= \int_{t=0}^{t=\infty} 400u^{-2} du && \frac{du}{dt} = 1 \\
 &= [-400u^{-1}]_{t=0}^{\infty} \\
 &= [-400(t+2)^{-1}]_0^{\infty} \\
 &= \left[ \frac{-400}{\infty+2} \right] - \left[ \frac{-400}{0+2} \right] \Leftarrow \text{WARNING!} \\
 &= (0 + 200) \\
 &= (\$200) \quad \Leftarrow [\text{Secret Knowledge}]
 \end{aligned}$$

But we didn't really substitute  $\infty$  into an equation. Instead, we take the limit so this is what we really do have:

$$\begin{aligned}
 S_\infty &= \lim_{T \rightarrow \infty} \int_0^T 400(t+2)^{-2} dt \\
 &= \lim_{T \rightarrow \infty} \int_{t=0}^{t=T} 400u^{-2} du \\
 &= \lim_{T \rightarrow \infty} [-400u^{-1}]_{t=0}^{t=T} \\
 &= \lim_{T \rightarrow \infty} [-400(t+2)^{-1}]_0^T \\
 &= \lim_{T \rightarrow \infty} \left[ -\frac{400}{T+2} + \frac{400}{0+2} \right] \\
 &= \lim_{T \rightarrow \infty} \left[ -\frac{400}{T+2} + 200 \right] \\
 &= \$200
 \end{aligned}$$

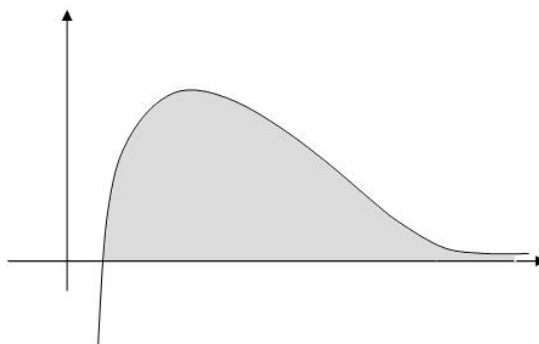
But of course we never really wait forever. What if we waited a really long time, like two years (104 weeks)?

$$\begin{aligned}
 S(2) &= \int_0^{104} 400(t+2)^{-2} dt \\
 &= [-400(t+2)^{-1}]_0^{104} \\
 &= -\frac{400}{104+2} + 200 \\
 &= -3.77 + 200 \\
 &= \$196.23
 \end{aligned}$$



Eg)  $\int_1^\infty \frac{\ln t}{t} dt$   
 Try substitution:

$$\begin{aligned}
 u &= \ln t \\
 \frac{du}{dt} &= \frac{1}{t} \\
 dt &= t du \\
 \int \frac{u}{t} t du &= \frac{u^2}{2} \Big|_0^\infty \\
 &= \frac{(\ln t)^2}{2} \Big|_1^\infty \\
 &= \lim_{t \rightarrow \infty} \frac{(\ln t)^2}{2} \Big|_1^T \\
 &= \infty - 0
 \end{aligned}$$



$$= \infty$$

Try integration by parts:

$$\begin{aligned}
 u &= \ln t & v' &= \frac{1}{t} \\
 u' &= \frac{1}{t} & v &= \ln t \\
 I &= (\ln t)^2 \Big|_1^\infty - \int_1^\infty \frac{1}{t} \ln t dt \\
 &= (\ln t)^2 \Big|_1^\infty - I \\
 2I &= (\ln t)^2 \Big|_1^\infty \\
 I &= \frac{(\ln t)^2}{2} \Big|_1^\infty \\
 &= \lim_{T \rightarrow \infty} \frac{(\ln t)^2}{2} \Big|_1^T \\
 &= \lim_{T \rightarrow \infty} \left[ \frac{(\ln T)^2}{2} - \frac{\ln(1)}{2} \right] \\
 &= \infty - 0 \\
 &= \infty
 \end{aligned}$$

If an integral is infinite, we say it diverges.

If an integral is finite, we say it converges.

Eg) Does  $\int_0^\infty e^{-2t} dt$  converge or diverge?

$$\begin{aligned}
\int_0^{\infty} e^{-2t} dt &= \lim_{T \rightarrow \infty} \int_0^T e^{-2t} dt \\
&= \lim_{T \rightarrow \infty} \left. \frac{e^{-2t}}{-2} \right|_0^T \\
&= \lim_{T \rightarrow \infty} \left[ \frac{e^{-2T}}{-2} - \frac{e^0}{-2} \right] \\
&= \lim_{T \rightarrow \infty} \left[ \frac{-1}{2e^{2T}} + \frac{1}{2} \right] \\
&= \frac{1}{2} \therefore \text{converges.}
\end{aligned}$$

Eg) Does  $\int_0^{\infty} \frac{x}{\sqrt{x+2}} dx$  converge or diverge?

$$\begin{aligned}
&\text{Let } u = x + 2 \\
&du = dx \\
\int_0^{\infty} \frac{x}{\sqrt{x+2}} dx &= \lim_{T \rightarrow \infty} \int_{x=0}^{x=T} \frac{x}{\sqrt{u}} du \\
&= \lim_{T \rightarrow \infty} \int_{x=0}^{x=T} \frac{u-2}{\sqrt{u}} du \quad (\text{since } u = x + 2, x = u - 2) \\
&= \lim_{T \rightarrow \infty} \int_{x=0}^{x=T} \left( \frac{u}{\sqrt{u}} - \frac{2}{\sqrt{u}} \right) du \\
&= \lim_{T \rightarrow \infty} \int_{x=0}^{x=T} \frac{u}{u^{\frac{1}{2}}} - \frac{2}{u^{\frac{1}{2}}} du \\
&= \lim_{T \rightarrow \infty} \int_{x=0}^{x=T} u^{\frac{1}{2}} - 2u^{-\frac{1}{2}} du \\
&= \lim_{T \rightarrow \infty} \left[ \frac{2u^{\frac{3}{2}}}{3} - 4u^{\frac{1}{2}} \right]_{x=0}^{x=T} \\
&= \lim_{T \rightarrow \infty} \left[ \frac{2(x+2)^{\frac{3}{2}}}{3} - 4(x+2)^{\frac{1}{2}} \right]_{x=0}^{x=T} \\
&= \lim_{T \rightarrow \infty} \left[ \frac{2(T+2)^{\frac{3}{2}}}{3} - 4(T+2)^{\frac{1}{2}} \right] - \left[ \frac{2(2)^{\frac{3}{2}}}{3} - 4(2)^{\frac{1}{2}} \right] \\
&= \lim_{T \rightarrow \infty} (T+2)^{\frac{1}{2}} \left[ \frac{2}{3}(T+2) - 4 \right] - \left[ \frac{2(2)^{\frac{1}{2}}}{3} - 4(2)^{\frac{1}{2}} \right] \\
&= \infty(\infty - 4) - \left[ \frac{2(2)^{\frac{1}{2}}}{3} - 4(2)^{\frac{1}{2}} \right] \\
&= \infty \quad \therefore \text{diverges}
\end{aligned}$$

Eg)  $\int_0^{\infty} \frac{1}{2e^{2x}} dx$

$$\begin{aligned}
\int_0^{\infty} \frac{1}{2e^{2x}} dx &= \frac{1}{2} \lim_{T \rightarrow \infty} \int_0^T e^{-2x} dx \\
&= \frac{1}{2} \lim_{T \rightarrow \infty} -\frac{1}{2} e^{-2x} \Big|_0^T \\
&= -\frac{1}{4} \lim_{T \rightarrow \infty} [e^{-2T} - 1] \\
&= -\frac{1}{4}(0 - 1) \\
&= \frac{1}{4}
\end{aligned}$$

Eg) The rate at which you learn is  $\frac{dC}{dt} = 50t^2 e^{-t}$ . How much will you learn if you study forever?

$$C_{\infty} = \int_0^{\infty} 50t^2 e^{-t} dt$$

Try taking the constant out - this does not simplify.

Try substitution - nothing cancels.

Try integration by parts:

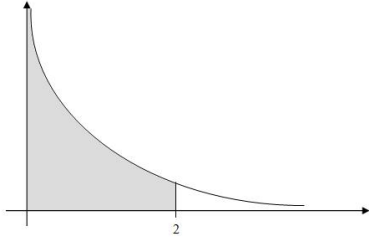
$$\begin{aligned}
u &= 50t^2 & v' &= e^{-t} \\
u' &= 100t & v &= -e^{-t} \\
C_{\infty} &= -50t^2 e^{-t} + 100 \int_0^{\infty} t e^{-t} dt \\
&\text{Use integration by parts again} \\
u &= t & v' &= e^{-t} \\
u' &= 1 & v &= -e^{-t} \\
C_{\infty} &= -50t^2 e^{-t} + 100 \left[ -te^{-t} + \int_0^{\infty} e^{-t} dt \right] \\
&= [-50t^2 e^{-t} - 100te^{-t} - 100e^{-t}]_0^{\infty} \\
&= \lim_{T \rightarrow \infty} [(-50T^2 e^{-T} - 100T e^{-T} - 100e^{-T}) - (0 - 0 - 100)] \\
&= \lim_{T \rightarrow \infty} \left[ -\frac{50T^2}{e^T} - \frac{100T}{e^T} - \frac{100}{e^T} + 100 \right] \\
&= \frac{\infty}{\infty} - \frac{\infty}{\infty} - 0 + 100 \therefore \text{use l'H\^opital's rule on the first two terms} \\
&= \lim_{T \rightarrow \infty} \left[ -\frac{100T}{e^T} - \frac{100}{e^T} - \frac{100}{e^T} \right] + 100 \\
&= \frac{\infty}{\infty} - 0 - 0 + 100 \therefore \text{use l'H\^opital's rule again} \\
&= \lim_{T \rightarrow \infty} \left[ -\frac{100}{e^T} - \frac{100}{e^T} - \frac{100}{e^T} \right] + 100 \\
&= -0 - 0 - 0 + 100 \\
&= 100\%
\end{aligned}$$

Therefore if you study forever you will learn 100 percent.

## 7 Infinite Integrands

We want to find  $\int_0^2 \frac{1}{\sqrt{x}} dx$ . Why is this a problem? Because  $\frac{1}{\sqrt{x}}$  is not defined at 0. But let's try to do what we did with improper integrals:

$$\begin{aligned}
\int_0^2 \frac{1}{\sqrt{x}} dx &= \lim_{\epsilon \rightarrow 0^+} \int_{\epsilon}^2 \frac{1}{\sqrt{x}} dx \\
&= \lim_{\epsilon \rightarrow 0^+} \int_{\epsilon}^2 x^{-\frac{1}{2}} dx \\
&= \lim_{\epsilon \rightarrow 0^+} \left[ 2x^{\frac{1}{2}} \right]_{\epsilon}^2 \\
&= \lim_{\epsilon \rightarrow 0^+} (2\sqrt{2} - 2\sqrt{\epsilon}) \\
&= 2\sqrt{2} - 0 \\
&= 2\sqrt{2} = 2.828 \text{ where } 0^+ \text{ means the limit from the right.}
\end{aligned}$$



Therefore, even though the function goes to  $\infty$  at 0, the area is well-defined. (It's like the improper integral, only turned sideways.)

Eg)  $\int_0^3 (-4x^{-2} - 3x^{-1} + 1) dx$

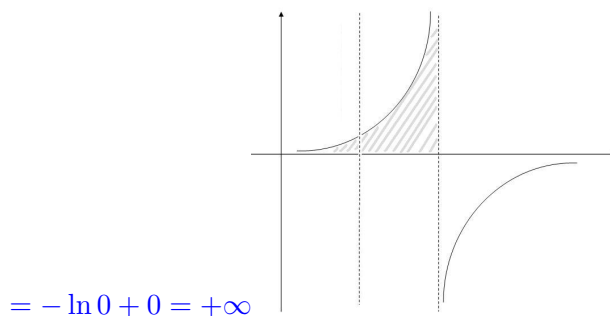
$$\begin{aligned}
\int_0^3 (-4x^{-2} - 3x^{-1} + 1) dx &= \lim_{\epsilon \rightarrow 0^+} \left[ 4x^{-1} - 3 \ln x + x \right]_{\epsilon}^3 \\
&= \lim_{\epsilon \rightarrow 0^+} \left[ \frac{4}{3} - 3 \ln 3 + 3 \right] - \left[ \frac{4}{\epsilon} - 3 \ln \epsilon + \epsilon \right] \\
&= \lim_{\epsilon \rightarrow 0^+} \left[ \frac{13}{3} - 3 \ln 3 - \frac{4}{\epsilon} + 3 \ln \epsilon - \epsilon \right] \\
&= \frac{13}{3} - 3 \ln 3 - \infty + 3(-\infty) - 0 \\
&= -\infty
\end{aligned}$$

Eg)  $\int_0^1 \frac{1}{1-x} dx$

$$\int_0^1 \frac{1}{1-x} dx = \lim_{\epsilon \rightarrow 1^-} \int_0^\epsilon \frac{1}{1-x} dx$$

Substitute  $u = 1 - x$

$$\begin{aligned} \frac{du}{dx} &= -1 \\ &= \lim_{\epsilon \rightarrow 1^-} \int_{x=0}^{x=\epsilon} -\frac{1}{u} du \\ &= \lim_{\epsilon \rightarrow 1^-} (-\ln u) \Big|_{x=0}^{x=\epsilon} \\ &= \lim_{\epsilon \rightarrow 1^-} -\ln(1-x) \Big|_0^\epsilon \\ &= \lim_{\epsilon \rightarrow 1^-} (-\ln(1-\epsilon) + \ln(1)) \end{aligned}$$



## 8 Partial Fractions

### First introductory example

We don't know how to integrate the fraction  $\int \frac{x}{x+2} dx$ , but we can write the fraction in a simpler way and use known rules to find the integral as follows:

$$\int \frac{x}{x+2} dx = \int \frac{(x+2) - 2}{x+2} dx = \int \left[ 1 - \frac{2}{x+2} \right] dx = x - 2 \ln|x+2| + C.$$

### Second introductory example

We don't know integrate the fraction  $\int \frac{3x-2}{x(x-2)} dx$ . But if we simplify the fraction as

$$\frac{3x-2}{x(x-2)} = \frac{1}{x} + \frac{2}{x-2}$$

(check this!) then we can integrate as follows:

$$\int \frac{3x-2}{x(x-2)} dx = \int \left( \frac{1}{x} + \frac{2}{x-2} \right) dx = \ln|x| + 2 \ln|x-2| + C.$$

### General Idea

Rational functions are fractions of polynomials, i.e., if  $P(x)$  and  $Q(x)$  are polynomials, then  $P(x)/Q(x)$  is called a rational function. We already know how to integrate some of them, namely the following building

blocks (you need to know these!)

$$\begin{aligned}\int \frac{1}{x+a} dx &= \ln|x+a| + C, \\ \int \frac{1}{x^2+1} dx &= \arctan(x) + C = \tan^{-1}(x) + C, \\ \int \frac{x}{x^2+1} dx &= \frac{1}{2} \ln(x^2+1) + C.\end{aligned}$$

(You don't have to memorize the last one; you could use substitution to solve it.)

If we can split a rational function into sums of these building blocks, then we can integrate easily. The goal of this section is to find a technique to integrate (find antiderivatives of) all rational functions. We only consider cases where  $\deg(Q) \leq 2$ , i.e., the highest power of  $x$  in the denominator is no more than 2. The idea is to decompose a rational function into a sum of simpler rational functions, namely the three examples above, which we know how to integrate.

### Recipe for partial fractions

To find the integral of a rational function  $P(x)/Q(x)$ , follow these steps.

1. If  $\deg(P) \geq \deg(Q)$  then use long division to split the rational function into several parts. Now assume that  $\deg(P) < \deg(Q)$ .
2. If  $Q(x) = ax^2 + bx + c = a(x - x_1)(x - x_2)$  has two distinct real roots, the one can find numbers  $A, B$  such that

$$\frac{P(x)}{Q(x)} = \frac{1}{a} \left[ \frac{A}{x - x_1} + \frac{B}{x - x_2} \right].$$

Then use the natural logarithm to integrate the two terms.

3. If  $Q(x) = ax^2 + bx + c = a(x - x_1)^2$  has only one real root, the one can find numbers  $A, B$  such that

$$\frac{P(x)}{Q(x)} = \frac{1}{a} \left[ \frac{A}{x - x_1} + \frac{B}{(x - x_1)^2} \right].$$

Then one can integrate using substitution, the logarithm, and direct integration.

4. If  $Q(x) = ax^2 + bx + c$  has no real roots, then complete the square to get

$$Q(x) = a \left[ \left( x - \frac{b}{2a} \right)^2 + \frac{c}{a} - \left( \frac{b}{2a} \right)^2 \right] = a[(x - A)^2 + B].$$

Then use the natural logarithm and the arctan to integrate the two terms (potentially substitute first).

We illustrate each of these cases with examples.

Eg)  $P(x) = x^2 + 1, Q(x) = x - 1$ .

We have  $\deg(P) = 2 > 1 = \deg(Q)$ , so we need to do long division. We find

$$x^2 + 1 = (x - 1)(x + 1) + 2.$$

Therefore

$$\int \frac{x^2 + 1}{x - 1} dx = \int \left[ x + 1 + \frac{2}{x - 1} \right] dx = \frac{x^2}{2} + x + 2 \ln|x - 1| + C.$$

Eg)  $P(x) = 2x^3 + 3x^2 + 2x + 4, Q(x) = x^2 + 1$ .

Again, since  $\deg(P) = 3 > 2 = \deg(Q)$ , we need to do long division. We find

$$2x^3 + 3x^2 + 2x + 4 = (x^2 + 1)(2x + 3) + 1.$$

Therefore

$$\int \frac{2x^3 + 3x^2 + 2x + 4}{x^2 + 1} dx = \int \left[ 2x + 3 + \frac{1}{x^2 + 1} \right] dx = x^2 + 3x + \arctan(x) + C.$$

Eg)  $P(x) = 2x + 1, Q(x) = x^2 + x - 2$ .

This time,  $\deg(P) = 1 < 2 = \deg(Q)$ , so no long division is necessary. Instead, we factor  $Q$  as  $Q(x) = (x - 1)(x + 2)$ , so that

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

On the other hand, for two numbers,  $A, B$ , we find

$$\frac{A}{x - 1} + \frac{B}{x + 2} = \frac{(A + B)x + 2A - B}{(x - 1)(x + 2)}.$$

Comparing with the expression above, we find that  $A + B = 2$  and  $2A - B = 1$ . Hence,  $A = B = 1$ . Then we integrate

$$\int \left[ \frac{2x + 1}{x^2 + x - 2} \right] dx = \int \left[ \frac{1}{x - 1} + \frac{1}{x + 2} \right] dx = \ln|x - 1| + \ln|x + 2| + C.$$

Eg)  $P(x) = x + 5, Q(x) = x^2 - 4x + 4$ .

Again,  $\deg(P) = 1 < 2 = \deg(Q)$ , so no long division is necessary. But  $Q(x) = (x - 2)^2$ , has only a single root, i.e.,

$$\frac{x + 5}{x^2 - 4x + 4} = \frac{x + 5}{(x - 2)^2}.$$

On the other hand, for two numbers,  $A, B$ , we find

$$\frac{A}{x - 2} + \frac{B}{(x - 2)^2} = \frac{Ax - 2A + B}{(x - 2)^2}.$$

Comparing with the expression above, we find that  $A = 1$  and  $-2A + B = 5$ . Hence,  $A = 1, B = 7$ . Then we integrate

$$\int \left[ \frac{x + 5}{x^2 - 4x + 4} \right] dx = \int \left[ \frac{1}{x - 2} + \frac{7}{(x - 2)^2} \right] dx = \ln|x - 2| - \frac{7}{x - 2} + C.$$

Eg)  $P(x) = 3x + 2, Q(x) = x^2 - 2x + 5$ .

No long division necessary. However,  $Q$  has no real roots. We complete the square

$$Q(x) = x^2 - 2x + 5 = x^2 - 2x + 1 - 1 + 5 = (x - 1)^2 + 4.$$

Now we write

$$\int \frac{3x + 2}{x^2 - 2x + 5} dx = \int \frac{3x + 2}{(x - 1)^2 + 4} dx = \frac{1}{4} \int \frac{3x + 2}{\left(\frac{x-1}{2}\right)^2 + 1} dx.$$

This is a case for substitution. We choose  $u = \frac{x-1}{2}$  so that  $x = 2u + 1$  and  $dx = 2du$ . Then we get

$$\frac{1}{4} \int \frac{3x + 2}{\left(\frac{x-1}{2}\right)^2 + 1} dx = \frac{1}{2} \int \frac{6u}{u^2 + 1} du + \frac{1}{2} \int \frac{5}{u^2 + 1} du.$$

The first of these integrals requires another substitution,  $w = u^2 + 1$ , the second is again an arctan. With this we find

$$\frac{1}{2} \int \frac{6u}{u^2 + 1} du + \frac{1}{2} \int \frac{5}{u^2 + 1} du = \frac{1}{2} \int \frac{3}{w} dw + \frac{1}{2} \int \frac{5}{u^2 + 1} du = \frac{3}{2} \ln|w| + \frac{5}{2} \arctan(u) + C.$$

After back-substituting, we find that the integral with respect to  $x$  is given by

$$\frac{3}{2} \ln \left| \frac{x^2}{4} - \frac{x}{2} + \frac{5}{4} \right| + \frac{5}{2} \arctan \left( \frac{x - 1}{2} \right) + C.$$

Eg)  $P(x) = x^2 - 2, Q(x) = x^2 - 3x + 2$ .

Long division first, or the simpler way

$$\frac{x^2 - 2}{x^2 - 3x + 2} = \frac{x^2 - 3x + 2 + 3x - 4}{x^2 - 3x + 2} = 1 + \frac{3x - 4}{x^2 - 3x + 2}.$$

Now, the denominator is  $Q(x) = (x - 1)(x - 2)$ , hence we set the partial fractions as

$$\frac{A}{x - 1} + \frac{B}{x - 2} = \frac{(A + B)x - (2A + B)}{x^2 - 3x + 2}.$$

Hence, we need  $A + B = 3$  and  $2A + B = 4$ , which is given by  $A = 1, B = 2$ . Now we can integrate

$$\int \frac{x^2 - 2}{x^2 - 3x + 2} dx = \int \left( 1 + \frac{1}{x - 1} + \frac{2}{x - 2} \right) dx = x + \ln|x - 1| + 2 \ln|x - 2| + C.$$

## 9 Differential Equations

Your town is suffering an epidemic. Your chances of catching the disease are proportional to the probability you meet a carrier of the disease. That is: (probability that you are in a place at a given time)  $\times$  (probability that a carrier is also in given place at given time).

Outline of the process:

- Word problem
- Translate into equations
- Sharpen up equations
- Initial conditions
- One-variable problem
- Separation of variables
- Solve
- Find constant of integration
- Sketch solution
- Biological interpretation

S - susceptible individuals

I - infected individuals

$$\begin{aligned} \frac{dS}{dt} &\propto -SI \\ \frac{dI}{dt} &\propto SI \end{aligned}$$

I increases due to encounters (more people get sick).

S decreases by the same amount (susceptible people become infected).

Sharper: replace “ $\alpha$ ” with “ $= \beta$ ”. Let’s suppose that 10% of people are infected initially.

$$S' = -\beta SI$$

$$I' = \beta SI$$

$$S' + I' = 0$$

$$S + I = N \text{ (constant)}$$

$$\therefore S = N - I$$

$$I' = \beta(N - I)I \quad \text{which is a single autonomous differential equation.}$$

How do we solve this? Using separation of variables.

Steps:

1. Put state variable on one side and time variable (including  $dt$ ) on the other.
2. Integrate both sides.
3. Set integrals equal to each other.
4. Combine two integrating constants into one.
5. Solve for the state variable (may rewrite the constant in a more convenient form.)
6. Solve for the constant using the initial condition.

$$\frac{dI}{dt} = \beta(N - I)I$$

$$\frac{dI}{(N - I)I} = \beta dt$$

$$\int \frac{dI}{(N - I)I} = \beta \int dt$$

$$\frac{1}{(N - I)I} = \frac{A}{N - I} + \frac{B}{I}$$

$$1 = AI + B(N - I)$$

$$I = 0 \quad 1 = BN \quad B = \frac{1}{N}$$

$$I = N \quad 1 = AN \quad A = \frac{1}{N}$$

$$\int \left( \frac{1}{N} \frac{1}{N - I} + \frac{1}{N} \frac{1}{I} \right) dI = \beta \int dt$$

$$\frac{1}{N} (-\ln|N - I|) + \frac{1}{N} \ln|I| = \beta t + c \leftarrow \text{only one constant.}$$

$$\frac{1}{N} \ln \frac{I}{N - I} = \beta t + c$$

$$\ln \frac{I}{N - I} = \beta N t + cN$$

$$\frac{I}{N - I} = e^{\beta N t} e^{cN} = k e^{\beta N t}$$

$$I = (N - I) k e^{\beta N t}$$

$$I = N k e^{\beta N t} - I k e^{\beta N t}$$

$$I(1 + k e^{\beta N t}) = N k e^{\beta N t}$$

$$I = \frac{N k e^{\beta N t}}{1 + k e^{\beta N t}}$$

$$I(0) = \frac{Nk}{1 + k} = \frac{N}{10}$$

(10% of population infected)

$$10k = 1 + k$$

$$9k = 1$$

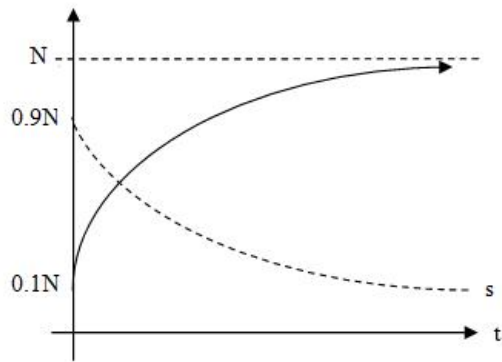
$$k = \frac{1}{9}$$

$$I = \frac{\frac{N}{9} e^{\beta N t}}{1 + \frac{e^{\beta N t}}{9}} = \frac{N e^{\beta N t}}{9 + e^{\beta N t}}$$

$$\lim_{t \rightarrow \infty} I(t) = \lim_{t \rightarrow \infty} \frac{N e^{\beta N t}}{9 + e^{\beta N t}}$$

$$= \lim_{t \rightarrow \infty} \frac{\beta N^2 e^{\beta N t}}{\beta N e^{\beta N t}} \text{ using l'Hopital's rule}$$

$$= N$$



Therefore, eventually everyone gets infected.

**Exercise:** Check  $I(0) = 0.1N$  and  $I$  satisfies  $I' = \beta(N - I)I$ .

Eg) Suppose  $\frac{dx}{dt} = x + x^2$ .

- Set  $y = \frac{1}{x}$  and find a differential equation for  $y$ .
- Solve for  $x$  if  $x(0)=1$ .

Solution: a)

$$\begin{aligned} \frac{dy}{dx} &= \frac{d}{dx} \left( \frac{1}{x} \right) = -\frac{1}{x^2} \\ \frac{dy}{dt} &= \frac{dy}{dx} \frac{dx}{dt} \\ &= -\frac{1}{x^2}(x + x^2) \\ &= -\frac{1}{x} - 1 \\ &= -y - 1 \end{aligned}$$

Therefore we have transformed a nonlinear equation into a linear equation.

b)

$$\begin{aligned} \frac{dy}{y+1} &= -dt \\ \int \frac{1}{y+1} dy &= - \int dt \\ \ln |y+1| &= -t + c \\ y+1 &= e^{-t+c} = Ae^{-t} \\ y &= Ae^{-t} - 1 \\ \frac{1}{x} &= Ae^{-t} - 1 \\ x &= \frac{1}{Ae^{-t} - 1} \\ x(0) &= \frac{1}{A-1} = 1 \\ A-1 &= 1 \rightarrow A = 2 \\ \therefore x &= \frac{1}{2e^{-t} - 1} \end{aligned}$$

What if we solve directly?

$$\begin{aligned} \frac{dx}{x+x^2} &= dt \\ \int \frac{dx}{x+x^2} &= \int dt \\ \frac{1}{x(1+x)} &= \frac{A}{x} + \frac{B}{1+x} \\ 1 &= A(1+x) + Bx \\ x=0 & \qquad \qquad 1 = A \\ x=-1 & \qquad \qquad 1 = -B \\ \int \left( \frac{1}{x} - \frac{1}{1+x} \right) dx &= \int dt \\ \ln|x| - \ln|1+x| &= t + c \\ \ln \left| \frac{x}{1+x} \right| &= t + c \\ \frac{x}{1+x} &= e^{t+c} = ke^t \\ x &= ke^t(1+x) \\ x(1-ke^t) &= ke^t \\ x &= \frac{ke^t}{1-ke^t} \\ x(0) = \frac{k}{1-k} = 1 &\rightarrow k = 1-k \rightarrow 2k = 1 \rightarrow k = \frac{1}{2} \\ x &= \frac{\frac{1}{2}e^t}{1-\frac{1}{2}e^t} = \frac{e^t}{2-e^t} \end{aligned}$$

Is this the same answer? Yes since  $x = \frac{e^t}{2-e^t} \frac{e^{-t}}{e^{-t}} = \frac{1}{2e^{-t}-1}$ .

Eg)  $\frac{dx}{dt} = \frac{x}{2x-1} \quad x(0) = 1$

$$\begin{aligned} \frac{2x-1}{x} dx &= dt \\ \int \frac{2x-1}{x} dx &= \int dt \\ \int 2 - \frac{1}{x} dx &= t + c \\ 2x - \ln|x| &= t + c \end{aligned}$$

In this case we can't find the solution explicitly, because we can't isolate x. But we can still find c.

$$\begin{aligned} x(0) = 1 &\Rightarrow 2(1) - \ln(1) = 0 + c \Rightarrow 2 = c \\ \therefore 2x - \ln|x| &= t + 2 \text{ is the implicit solution.} \end{aligned}$$

**Exercise:** Solve  $x' = \frac{x^3-3x}{t}$  with  $x(1) = 2$