

Solution of series $N^{\circ}2$

Exercise 1:

Reminder 1:

If the function f is Riemann integrable on $[a, b]$ then the number $\int_a^b f(x) dx$ is the common limit of the two sequences:

$$u_n = \frac{b-a}{n} \sum_{k=0}^{n-1} f\left(a + \frac{b-a}{n}k\right), \quad v_n = \frac{b-a}{n} \sum_{k=1}^n f\left(a + \frac{b-a}{n}k\right)$$

1. $\int_0^1 x^2 dx$. We have

$$\begin{aligned} \int_0^1 x^2 dx &= \lim_{n \rightarrow +\infty} \frac{1}{n} \sum_{k=1}^n \frac{k^2}{n^2} \\ &= \lim_{n \rightarrow +\infty} \frac{1}{n^3} \sum_{k=1}^n k^2 \\ &= \lim_{n \rightarrow +\infty} \frac{1}{n^3} \frac{n(n+1)(2n+1)}{6} = \frac{1}{3}. \end{aligned}$$

2. $\int_0^1 e^x dx$. So

$$\begin{aligned} \int_0^1 e^x dx &= \lim_{n \rightarrow +\infty} \frac{1}{n} \sum_{k=1}^n (e^{\frac{1}{n}})^k \quad (\text{sum of the geometric sequence}) \\ &= e - 1. \end{aligned}$$

Exercise 2:

1. $u_n = n \sum_{k=0}^{n-1} \frac{1}{k^2 + n^2}$. We have

$$\lim_{n \rightarrow +\infty} n \sum_{k=0}^{n-1} \frac{1}{k^2 + n^2} = \lim_{n \rightarrow +\infty} \frac{1}{n} \sum_{k=0}^{n-1} \frac{1}{\frac{k^2}{n^2} + 1}$$

Suppose that $f(x) = \frac{1}{x^2 + 1}$, $a = 0$, $b = 1$, so

$$\lim_{n \rightarrow +\infty} \frac{1}{n} \sum_{k=0}^{n-1} \frac{1}{\frac{k^2}{n^2} + 1} = \int_0^1 \frac{1}{x^2 + 1} dx = \arctan x \Big|_0^1 = \frac{\pi}{4}$$

2. $u_n = \sum_{k=0}^n \frac{n}{(n+k)^2}$. We have

$$\lim_{n \rightarrow +\infty} \sum_{k=0}^n \frac{n}{(n+k)^2} = \lim_{n \rightarrow +\infty} \frac{1}{n} \sum_{k=0}^n \frac{1}{(1 + \frac{k}{n})^2}$$

Suppose taht $f(x) = \frac{1}{x^2}$, $a = 1$, $b = 2$, then

$$\lim_{n \rightarrow +\infty} \frac{1}{n} \sum_{k=0}^n \frac{1}{(1 + \frac{k}{n})^2} = \int_1^2 \frac{1}{x^2} dx = -\frac{1}{x} \Big|_1^2 = \frac{1}{2}.$$

3. $u_n = \prod_{k=1}^n \left(1 + \frac{k^2}{n^2}\right)^{\frac{1}{n}}$. We have

$$\prod_{k=1}^n \left(1 + \frac{k^2}{n^2}\right)^{\frac{1}{n}} = \exp \left[\frac{1}{n} \sum_{k=1}^n \ln \left(1 + \frac{k^2}{n^2}\right) \right]$$

so

$$\lim_{n \rightarrow \infty} u_n = \exp \left[\lim_{n \rightarrow \infty} \left(\frac{1}{n} \sum_{k=1}^n \ln \left(1 + \frac{k^2}{n^2}\right) \right) \right]$$

hence, $\lim_{n \rightarrow \infty} \left(\frac{1}{n} \sum_{k=1}^n \ln \left(1 + \frac{k^2}{n^2}\right) \right) = \int_0^1 \ln(1+x^2) dx$ ($f(x) = \ln(1+x^2)$, $a = 0$, $b = 1$).

Using the integration by part, we get

$$\begin{cases} u' = 1 \\ v = \ln(1+x^2) \end{cases} \implies \begin{cases} u = x \\ v' = \frac{2x}{1+x^2} \end{cases}$$

therefore, $\int_0^1 \ln(1+x^2) dx = \ln 2 - 2 + \frac{\pi}{2}$. Then

$$\lim_{n \rightarrow \infty} u_n = \exp \left(\ln 2 - 2 + \frac{\pi}{2} \right) = 2 \exp \left(\frac{\pi}{2} - 2 \right).$$

4. $u_n = \frac{1}{n} \sum_{k=0}^{n-1} \cos \left(\frac{k\pi}{2n} \right)$. We have

$$\begin{aligned} \lim_{n \rightarrow +\infty} \frac{1}{n} \sum_{k=0}^{n-1} \cos \left(\frac{k\pi}{2n} \right) &= \frac{2}{\pi} \lim_{n \rightarrow +\infty} \frac{\pi}{2n} \sum_{k=0}^{n-1} \cos \left(0 + \frac{k\pi}{n} \right) \\ &= \frac{2}{\pi} \int_0^{\frac{\pi}{2}} \cos x dx \end{aligned}$$

and $\int_0^{\frac{\pi}{2}} \cos x \, dx = [\sin x]_0^{\frac{\pi}{2}} = 1$. So

$$\lim_{n \rightarrow +\infty} \frac{1}{n} \sum_{k=0}^{n-1} \cos\left(\frac{k\pi}{2n}\right) = \frac{2}{\pi}.$$

Exercise 3:

1. It is clear that

$$u_n = \sum_{k=1}^n \frac{n+k}{n^2+k^2} = \sum_{k=1}^n \frac{1}{n} \frac{1+k/n}{1+(k/n)^2}$$

is a Riemann sum of the function $f(x) = \frac{1+x}{1+x^2}$, on the interval $[0, 1]$. In consequence,

$$\lim_{n \rightarrow +\infty} u_n = \int_0^1 \frac{1+x}{1+x^2} \, dx = \left[\arctan(x) + \frac{\ln(1+x^2)}{2} \right]_0^1 = \frac{\pi + \ln(4)}{4}.$$

2. It is clear that

$$s_n = \sum_{k=n+1}^{2n} \frac{1}{k} = \sum_{k=1}^n \frac{1}{k+n} = \sum_{k=1}^n \frac{1}{n} \frac{1}{1+k/n}$$

is a Riemann sum of the function $f(x) = \frac{1}{x}$, on the interval $[1, 2]$. In consequence,

$$\lim_{n \rightarrow +\infty} s_n = \int_1^2 \frac{1}{x} \, dx = [\ln(x)]_1^2 = \ln(2).$$

3. It is clear that

$$v_n = \frac{1}{n^2} \sum_{k=1}^n k^\alpha \sin(k/n) = n^{\alpha-1} \sum_{k=1}^n \frac{1}{n} \left(\frac{k}{n}\right)^\alpha \sin(k/n)$$

is the product of $n^{\alpha-1}$ by a Riemann sum of the function $f(x) = x^\alpha \sin(x)$ on the interval $[0, 1]$. In consequence,

$$\lim_{n \rightarrow +\infty} v_n \cdot n^{\alpha-1} = \int_0^1 x^\alpha \sin(x) \, dx.$$

- If $\alpha > 1$, we thus conclude that v_n goes to $+\infty$.
- If $\alpha = 1$, then

$$\lim_{n \rightarrow +\infty} v_n = \int_0^1 x \sin(x) dx = [\sin(x) - x \cos(x)]_0^1 = \sin(1) - \cos(1).$$

- If $\alpha < 1$, then the integral $\int_0^1 x^\alpha \sin(x) dx$ is finite and we thus conclude that v_n goes to 0 as n goes to $+\infty$.

Exercise 4:

Reminder 2:

1.Integration by parts:

Suppose that $u, v : [a, b] \rightarrow \mathbb{R}$ are continuous on $[a, b]$ and differentiable in $]a, b[$, and u', v' are integrable on $[a, b]$. Then

$$\int_a^b uv' dx = [uv]_a^b - \int_a^b u'v dx.$$

2. Integration by parts in indefinite integrals:

Let I be a interval for $\mathbb{R}$ and u, v are functions of class C^1 on the interval I then

$$\int uv' dx = [uv] - \int u'v dx + c.$$

1. $\int x^2 \ln\left(\frac{x-1}{x}\right) dx$. Suppose that:

$$\begin{cases} v' = x^2 \\ u = \ln\left(\frac{x-1}{x}\right) \end{cases} \implies \begin{cases} v = \frac{1}{3}x^3 \\ u' = \frac{1}{x(x-1)} \end{cases}$$

So

$$\begin{aligned} I &= \frac{x^3}{3} \ln\left(\frac{x-1}{x}\right) - \int \frac{x^3}{3x(x-1)} dx \\ &= \frac{x^3}{3} \ln\left(\frac{x-1}{x}\right) - \frac{1}{3} \int \frac{x^2}{x-1} dx \end{aligned}$$

By Euclidean division we get:

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

So

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

2. $\int_0^1 x \arctan x \, dx$. Assume that:

$$\begin{cases} v' = x \\ u = \arctan x \end{cases} \implies \begin{cases} v = \frac{x^2}{2} \\ u' = \frac{1}{1+x^2} \end{cases}$$

So

$$\begin{aligned} I &= \left[\frac{x^2}{2} \arctan x \right]_0^1 - \frac{1}{2} \int_0^1 \frac{x^2}{1+x^2} dx \\ &= \frac{\pi}{8} - \frac{1}{2} \int_0^1 1 - \frac{1}{x^2+1} dx = \frac{\pi}{8} - \frac{1}{2} [x - \arctan x]_0^1 \\ &= \frac{\pi}{4} - \frac{1}{2}. \end{aligned}$$

3. $\int \cos x e^x \, dx$. Using the integration by parts twice, we get

$$I = \frac{1}{2} e^x (\sin x + \cos x) + C.$$

Exercise 5:***Reminder 3:*****1.Change of variable:**

Let $\phi : [a, b] \rightarrow \mathbb{R}$ be a continuously differentiable function, let f be continuous over $\phi([a, b])$, then

$$\int_a^b f(x) dx = \int_\alpha^\beta f(\phi(t))\phi'(t) dt,$$

where $b = \phi(\beta)$, $a = \phi(\alpha)$, and $x = \phi(t)$, $dx = \phi'(t) dt$.

2. Change the variable in indefinite integrals:

Let $h : I \rightarrow J$ of class C^1 . We put $x = h(t)$ and $dx = h'(t) dt$ then

$$\int f(x) dx = (h(t))h'(t) dt,$$

where $t = h^{-1}(x)$.

1. $\int \frac{1}{3\sqrt[3]{x+1} - x + 1} dx$. We put $t = (x+1)^{\frac{1}{3}}$, then $x+1 = t^3 \implies dx = 3t^2 dt$,

so

$$I = \int \frac{3t^2}{-t^3 + 3t + 2} dt = \int \frac{1}{3t - t^3 + 2} \cdot 3t^2 dt.$$

We have $-t^3 + 3t + 2 = (2-t)(t+1)^2$. We put

$$\begin{aligned} \frac{3t^2}{3t - t^3 + 2} &= \frac{3t^2}{(2-t)(t+1)^2} = \frac{a}{2-t} + \frac{b}{t+1} + \frac{c}{(t+1)^2} \\ &= \frac{a(t+1)^2 + b(2-t)(t+1) + c(2-1)}{(2-t)(t+1)^2} \end{aligned}$$

and we get $a = \frac{4}{3}$, $b = \frac{-5}{4}$, $c = 1$. so

$$\begin{aligned} I &= \frac{4}{3} \int \frac{1}{t-2} dt - \frac{5}{3} \int \frac{1}{t+1} dt + \int \frac{1}{(t+1)^2} dt \\ &= \frac{4}{3} \ln|t-2| - \frac{5}{3} \ln|t+1| - \frac{1}{t+1} + C \end{aligned}$$

Substituting $t = (x + 1)^{\frac{1}{3}}$ we get:

$$\frac{4}{3} \ln |^3\sqrt{x+1} - 2| - \frac{5}{3} \ln |^3\sqrt{x+1} + 1| - \frac{1}{^3\sqrt{x+1} + 1} + C.$$

2. $\int_{-1}^{\frac{1}{2}} \sqrt{x^2 + 2x + 5} dx$. We have $x^2 + 2x + 5 = (x+1)^2 + 2^2$, we put $x+1 = 2sh(t)$,
so $dx = 2ch(t) dt$. And

$$x = \frac{1}{2} \implies (-1 + 2sh(t) = -1) \iff t = sh^{-1}\left(\frac{3}{4}\right) = \ln(2)$$

$$x = -1 \implies (-1 + 2sh(t) = -1) \iff t = 0$$

Remark:

$$\begin{aligned} sh^{-1}(x) &= \ln(x + \sqrt{x^2 + 1}) \\ sh^{-1}\left(\frac{3}{4}\right) &= \ln\left(\frac{3}{4} + \sqrt{\left(\frac{3}{4}\right)^2 + 1}\right) \\ &= \ln\left(\frac{3}{4} + \frac{5}{4}\right) = \ln\left(\frac{8}{4}\right) = \ln(2). \end{aligned}$$

So

$$\begin{aligned} I &= \int_{-1}^{\frac{1}{2}} \sqrt{x^2 + 2x + 5} dx = \int_0^{\ln(2)} \sqrt{4sh^2(t) + 4} \cdot (2ch(t)) dt = \\ &= 4 \int_0^{\ln(2)} \sqrt{ch^2(t)} \cdot ch(t) dt \end{aligned}$$

Since $t \in [0, \ln(2)]$, $ch(t) > 0$, then:

$$\begin{aligned} I &= 4 \int_0^{\ln(2)} ch^2(t) dt = 4 \int_0^{\ln(2)} \frac{ch(2t) + 1}{2} dt = [sh(2t) + 2t]_0^{\ln(2)} = \\ &= sh(2\ln(2)) + 2\ln(2) \end{aligned}$$

Hence

$$I = 2\ln(2) + \frac{15}{8}.$$

3. $\int \frac{\sin x}{1 + \sin x} dx$. We put $t = \tan\left(\frac{x}{2}\right)$, where $\cos(x) = \frac{1-t^2}{1+t^2}$, $\sin(x) = \frac{2t}{1+t^2}$, $dx = \frac{1}{1+t^2} dt$. Then

$$I = \int \frac{\sin x}{1 + \sin x} dx = \int \frac{\frac{2t}{1+t^2}}{1 + \frac{2t}{1+t^2}} \cdot \frac{2}{1+t^2} dt = \int \frac{4t}{(t^2+1)(1+t)^2} dt$$

and we put

$$\frac{4t}{(t+1)(t+1)^2} = \frac{at+b}{t^2+1} + \frac{c}{t+1} + \frac{d}{(t+1)^2}$$

we get $a = 0$, $b = 2$, $c = 0$, $d = -2$. So

$$I = 2 \int \frac{1}{t^2+1} dt - 2 \int \frac{1}{(t+1)^2} dt = 2 \arctan(t) + \frac{2}{t+1} + C$$

Substituting $t = \tan\left(\frac{x}{2}\right)$ we get:

$$I = x + \frac{2}{\tan\left(\frac{x}{2}\right) + 1} + C.$$

4. $\int \frac{x}{\sqrt{x+1}} dx$. We put $t = x+1 \Rightarrow dt = dx$, then

$$\begin{aligned} \int \frac{x}{\sqrt{x+1}} dx &= \int \frac{t-1}{\sqrt{t}} dt \\ &= \int \frac{t}{\sqrt{t}} - \frac{1}{\sqrt{t}} dt \\ &= \frac{2}{3} t^{\frac{3}{2}} - 2\sqrt{t} + C \end{aligned}$$

Substituting $t = x+1$, we get

$$\frac{2}{3}(x+1)^{\frac{3}{2}} - 2\sqrt{x+1} + C.$$

5. $\int \frac{1}{\sin x} dx$. We put $t = \tan\left(\frac{x}{2}\right) \Rightarrow \sin x = \frac{2t}{t^2+1}$, and $\cos x = \frac{1-t^2}{t^2+1}$, $dx = \frac{2dt}{t^2+1}$, so

$$I = \int \frac{1+t^2}{2t} \cdot \frac{2}{1+t^2} dt = \int \frac{1}{t} dt = \ln|t| + C$$

Substituting $t = \tan\left(\frac{x}{2}\right)$, we get

$$I = \ln \left| \tan \left(\frac{x}{2} \right) \right| + C.$$

Exercise 6:

1. Observe that

$$\begin{aligned} I - J &= \int_0^{\frac{\pi}{2}} \frac{\cos^2(x) - \sin^2(x)}{\cos(x) + \sin(x)} dx = \int_0^{\frac{\pi}{2}} (\cos(x) - \sin(x)) dx \\ &= [\sin(x) + \cos(x)]_0^{\frac{\pi}{2}} = \left(\sin \left(\frac{\pi}{2} \right) + \cos \left(\frac{\pi}{2} \right) \right) - (\sin(0) + \cos(0)) \\ &= 0. \end{aligned}$$

So $I = J$.

2. We have

$$\begin{aligned} \sqrt{2} \cos \left(x - \frac{\pi}{4} \right) &= \sqrt{2} \left(\cos(x) \cos \left(\frac{\pi}{4} \right) + \sin(x) \sin \left(\frac{\pi}{4} \right) \right) \\ &= \sqrt{2} \left(\frac{\sqrt{2}}{2} \cos(x) + \frac{\sqrt{2}}{2} \sin(x) \right) \\ &= \cos(x) + \sin(x). \end{aligned}$$

3. We note that

$$\begin{aligned} I + J &= \int_0^{\frac{\pi}{2}} \frac{\cos^2(x) + \sin^2(x)}{\cos(x) + \sin(x)} dx \\ &= \int_0^{\frac{\pi}{2}} \frac{dx}{\cos(x) + \sin(x)} \\ &= \int_0^{\frac{\pi}{2}} \frac{dx}{\sqrt{2} \cos \left(x - \frac{\pi}{4} \right)} \end{aligned}$$

We put $u = x - \frac{\pi}{4} \implies dx = du$. Also

$$\begin{aligned} x = 0 &\implies u = -\frac{\pi}{4} \\ x = \frac{\pi}{2} &\implies u = \frac{\pi}{4} \end{aligned}$$

So

$$I + J = \frac{1}{\sqrt{2}} \int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \frac{du}{\cos(u)} = \frac{\sqrt{2}}{2} \int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \frac{du}{\cos(u)}.$$

4. For calculate $I + J$, we put $u = \tan\left(\frac{x}{2}\right)$, then we have

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

now, if $x = -\frac{\pi}{4} \Rightarrow u = \tan\left(-\frac{\pi}{8}\right)$, and if $x = \frac{\pi}{4} \Rightarrow u = \tan\left(\frac{\pi}{8}\right)$. Since

$$\cos\left(\frac{\theta}{2}\right) = \sqrt{\frac{1+\cos(\theta)}{2}}, \quad \sin\left(\frac{\theta}{2}\right) = \sqrt{\frac{1-\cos(\theta)}{2}}$$

then

$$\sin\left(\frac{\pi}{8}\right) = \sqrt{\frac{1}{2}\left(1 - \frac{1}{\sqrt{2}}\right)}, \quad \text{and} \quad \cos\left(\frac{\pi}{8}\right) = \sqrt{\frac{1}{2}\left(1 + \frac{1}{\sqrt{2}}\right)}$$

so

$$\tan\left(\frac{\pi}{8}\right) = \frac{\sin(\pi/8)}{\cos(\pi/8)} = \sqrt{2} - 1, \quad \text{and} \quad \tan\left(-\frac{\pi}{8}\right) = -\sqrt{2} + 1$$

Hence,

$$I + J = \frac{\sqrt{2}}{2} \int_{-\sqrt{2}+1}^{\sqrt{2}-1} \frac{2du}{\frac{1+u^2}{1-u^2}} = \sqrt{2} \int_{-\sqrt{2}+1}^{\sqrt{2}-1} \frac{du}{1-u^2}.$$

We have

$$\frac{1}{1-u^2} = \frac{a}{1-u} + \frac{b}{1+u}$$

we get $a = 1/2$, and $b = 1/2$. then

$$\begin{aligned} \sqrt{2} \int_{-\sqrt{2}+1}^{\sqrt{2}-1} \frac{du}{1-u^2} &= \frac{\sqrt{2}}{2} \left[\int_{-\sqrt{2}+1}^{\sqrt{2}-1} \frac{du}{1-u} + \int_{-\sqrt{2}+1}^{\sqrt{2}-1} \frac{du}{1+u} \right] \\ &= \frac{\sqrt{2}}{2} [-\ln(1-u) + \ln(1+u)]_{-\sqrt{2}+1}^{\sqrt{2}-1} \\ &= \frac{\sqrt{2}}{2} [2\ln(\sqrt{2}) - 2\ln(2-\sqrt{2})] \\ &= \sqrt{2} \ln\left(\frac{\sqrt{2}}{2-\sqrt{2}}\right) = \sqrt{2} \ln(\sqrt{2}+1). \end{aligned}$$

5. We have

$$\begin{cases} I - J = 0 \\ I + J = \sqrt{2} \ln(\sqrt{2} + 1) \end{cases}$$

$$\text{so } I = J = \frac{\sqrt{2}}{2} \ln(\sqrt{2} + 1).$$

Exercise 7:

Reminder 3:

1. **Integration of the type** $J = \int \frac{1}{(1+t^2)^k} dt$:

$$\forall k \geq 1 : 2kJ_{k+1} = (2k-1)J_k + \frac{t}{(1+t^2)^k}; \quad J_1 = \arctan(x) + C.$$

2. **Integration of the type** $\int R(\sin(x), \cos(x)) dx$:

using the change in the variable $t = \tan\left(\frac{x}{2}\right)$, where:

$$\cos(x) = \frac{1-t^2}{1+t^2}; \quad \sin(x) = \frac{2t}{1+t^2}; \quad dx = \frac{2}{1+t^2} dt.$$

3. **Integration of the type** $\int R\left(x; \left(\frac{ax+b}{cx+d}\right)^{\frac{m}{n}}; \left(\frac{ax+b}{cx+d}\right)^{\frac{p}{q}}; \dots; \left(\frac{ax+b}{cx+d}\right)^{\frac{r}{s}}\right) dx$:

use a change in the variable $t = \left(\frac{ax+b}{cx+d}\right)^{\frac{1}{k}}$, where k is the Least Common Multiple (LCM) of the numbers $n, q, \dots, s$.

1. $\int_0^1 \frac{1}{(1+x^2)^2} dx$. We use the formula

$$J_{k+1} = \frac{2k-1}{2k} J_k + \frac{x}{2k(1+x^2)^k}$$

where: $J_k = \int \frac{1}{(1+x^2)^k} dx$, and $J_1 = \int \frac{1}{1+x^2} dx = \arctan(x)$. So for

$k = 1$ we obtain:

$$\begin{aligned} J_2 &= \int_0^1 \frac{1}{(1+x^2)^2} dx = \left[\frac{x}{2(1+x^2)} \right]_0^1 + \frac{1}{2} J_1 \Big|_0^1 \\ &= \frac{1}{4} + \frac{1}{2} \arctan(x) \Big|_0^1 \\ &= \frac{1}{4} + \frac{1}{2} \frac{\pi}{4} = \frac{1}{4} + \frac{\pi}{8}. \end{aligned}$$

2. $\int_{-1}^1 \frac{1}{x^2 + 4x + 7} dx$. We have

$$\begin{aligned} \int_{-1}^1 \frac{1}{x^2 + 4x + 7} dx &= \int_{-1}^1 \frac{1}{(x+2)^2 + 3} dx \\ &= \frac{1}{3} \int_{-1}^1 \frac{1}{\left(\frac{x+2}{\sqrt{3}}\right)^2 + 1} dx \end{aligned}$$

We use the change of variable $t = \frac{x+2}{\sqrt{3}}$, so

$$\begin{aligned} \int_{-1}^1 \frac{1}{x^2 + 4x + 7} dx &= \int_{-1}^1 \frac{1}{(x+2)^2 + 3} dx \\ &= \frac{\sqrt{3}}{3} \int_{\frac{\sqrt{3}}{3}}^{\sqrt{3}} \frac{dt}{t^2 + 1} = \frac{\sqrt{3}}{3} \arctan(t) \Big|_{\frac{\sqrt{3}}{3}}^{\sqrt{3}} \\ &= \frac{\sqrt{3}}{3} \left[\arctan(\sqrt{3}) - \arctan\left(\frac{\sqrt{3}}{3}\right) \right]. \end{aligned}$$

3. $\int_0^1 \frac{3x+1}{(1+x)^2} dx$. We use the change of variable $t = x+1 \implies x = t-1$, so

$$\begin{aligned} I &= \int_1^2 \frac{3(t-1)+1}{t^2} dt \\ &= \int_1^2 \frac{3t}{t^2} dt - \int_1^2 \frac{2}{t^2} dt \\ &= \left[3 \ln t + \frac{2}{t} \right]_1^2 \\ &= 3 \ln 2 + 2 \left(\frac{1}{2} - 1 \right) = 3 \ln 2 - 1. \end{aligned}$$

4. $\int \frac{dx}{\sin^3 x}$. We pose $t = \tan\left(\frac{x}{2}\right) \implies dx = \frac{2dt}{1+t^2}$, and $\sin x = \frac{2t}{1+t^2}$. So

$$\begin{aligned}
\int \frac{dx}{\sin^3 x} &= \frac{1}{4} \int \frac{(1+t^2)^2}{t^3} dt \\
&= \frac{1}{4} \int \left(\frac{1}{t^3} + \frac{2}{t} + t \right) dt \\
&= \frac{1}{4} \left(-\frac{1}{2t^2} + 2 \ln t + \frac{t^2}{2} \right) \\
&= \frac{1}{4} \left(-\frac{1}{2 \tan^2(\frac{x}{2})} + 2 \ln \left(\tan(\frac{x}{2}) \right) + \frac{\tan^2(\frac{x}{2})}{2} \right).
\end{aligned}$$

5. $\int \frac{\sin 2x}{\sin^2 x - 5 \sin x + 6} dx$. We pose $y = \sin x \implies dy = \cos x dx$, so

$$\begin{aligned}
\int \frac{\sin 2x}{\sin^2 x - 5 \sin x + 6} dx &= \int \frac{2 \sin x \cos x}{\sin^2 x - 5 \sin x + 6} dx \\
&= \int \frac{2y}{y^2 - 5y + 6} dy
\end{aligned}$$

where

$$\frac{2y}{y^2 - 5y + 6} = \frac{2y}{(y-3)(y-2)} = \frac{a}{y-3} + \frac{b}{y-2}$$

After a simple calculation, we find $a = 6$ and $b = 4$. As a result

$$\begin{aligned}
\int \frac{2y}{y^2 - 5y + 6} dy &= \int \left(\frac{6}{y-3} - \frac{4}{y-2} \right) dy \\
&= 6 \ln |y-3| - 4 \ln |y-2| + C \\
&= 6 \ln |\sin x - 3| - 4 \ln |\sin x - 2| + C
\end{aligned}$$