

# Opérations sur les intégrales

## Exercice 01:

Rappel

Si  $f$  est intégrable au sens de Riemann alors

$$\int_a^b f(x) dx = \lim_{n \rightarrow +\infty} \frac{b-a}{n} \sum_{k=1}^n f\left(a+k \frac{b-a}{n}\right)$$

$$= \lim_{n \rightarrow +\infty} \frac{b-a}{n} \sum_{k=0}^{n-1} f\left(a+k \frac{b-a}{n}\right)$$

en particulier  $\int_0^1 f(x) dx = \lim_{n \rightarrow +\infty} \frac{1}{n} \sum_{k=1}^n f\left(\frac{k}{n}\right)$

\* Calculons  $\int_0^1 x dx$ . On a la fct définie par  $f(x) = x$  est intégrable au sens de Riemann car elle est continue

Donc  $\int_0^1 x dx = \lim_{n \rightarrow +\infty} \frac{1}{n} \sum_{k=0}^{n-1} \frac{k}{n} = \lim_{n \rightarrow +\infty} \frac{1}{n^2} \sum_{k=0}^{n-1} k$

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

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

\*  $\int_0^1 x^2 dx$ . On pose  $f(x) = x^2$ , on a  $f$  est cont

Donc  $\int_0^1 x^2 dx = \lim_{n \rightarrow +\infty} \frac{1}{n} \sum_{k=1}^n \frac{k^2}{n^2} = \lim_{n \rightarrow +\infty} \frac{1}{n^3} \sum_{k=1}^n k^2$

$$= \lim_{n \rightarrow +\infty} \frac{1}{n^3} (1^2 + 2^2 + \dots + n^2)$$

$$= \lim_{n \rightarrow +\infty} \frac{2}{n^3} (\dots) = \frac{1}{3}$$

\*  $\int_0^1 e^x dx$ . On pose  $f(x) = e^x$ . On a  $f$  est continue donc

$$\int_0^1 e^x dx = \lim_{n \rightarrow +\infty} \frac{1}{n} \sum_{k=0}^{n-1} e^{\frac{k}{n}} = \lim_{n \rightarrow +\infty} \frac{1}{n} \sum_{k=0}^{n-1} \left(e^{\frac{1}{n}}\right)^k$$

02)

$$= \lim_{n \rightarrow \infty} \frac{1}{n} \frac{1 - (e^{1/n})^n}{1 - e^{1/n}}$$

$$\lim_{x \rightarrow 0} \frac{e^x - 1}{x} = 1$$

$$= \lim_{n \rightarrow \infty} (1 - e) \times \frac{1/n}{1 - e^{1/n}} = \boxed{e - 1}$$

Exercice 02 =

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

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

$$= \int_0^1 \frac{1}{1+x} dx = [\ln(1+x)]_0^1 = \boxed{\ln 2}$$

$$* \lim_{n \rightarrow \infty} \frac{1}{\sqrt{n}} \sum_{k=0}^n \frac{1}{\sqrt{n+k}} = \lim_{n \rightarrow \infty} \left( \frac{1}{\sqrt{n}} + \frac{1}{\sqrt{n}} \sum_{k=1}^n \frac{1}{\sqrt{n+k}} \right)$$

$$= \lim_{n \rightarrow \infty} \left( \frac{1}{\sqrt{n}} + \frac{1}{\sqrt{n}} \sum_{k=1}^n \frac{1}{\sqrt{1 + \frac{k}{n}}} \right)$$

$$= 0 + \int_0^1 \frac{1}{\sqrt{1+x}} dx = [2\sqrt{1+x}]_0^1 = \boxed{2\sqrt{2} - 2}$$

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

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

$$= \int_0^1 x \sin(\pi x) dx = \int_0^1 x \left( -\frac{1}{\pi} \cos \pi x \right) dx$$

Properties  $\int_0^1 x \cos(\pi x) dx = \frac{1}{\pi} \int_0^1 \cos(\pi x) dx$

$$= \frac{1}{\pi} - 0 + \frac{1}{\pi} \left[ \frac{\sin \pi x}{\pi} \right]_0^1 = \boxed{\frac{1}{\pi}}$$

Exercice 03: (Par parties  $\int f'(x)g(x)dx = f(x)g(x) - \int f(x)g'(x)dx$ )

\*  $I_1 = \int x \ln x dx$  on choisit  $f'(x) = x$  et  $g(x) = \ln x$ .

\*  $I_2 = \int \sin^2 x dx$  " "  $f'(x) = \sin x$  et  $g(x) = \sin x$

(on peut intégrer directement en utilisant:  $\sin^2 x = \frac{1 - \cos 2x}{2}$ )

\*  $I_3(x) = \int e^{-2x} \sin x dx$ , on choisit  $f'(x) = \sin x$  et  $g(x) = e^{-2x}$   
et on intègre deux fois par parties

Ex04:  $F(x) = \int x^2 e^{-\frac{x}{3}} dx$

\* 1<sup>er</sup> méthode: par parties (deux fois) on choisit  $u' = e^{-\frac{x}{3}}$ ,  $v = x^2$

\* 2<sup>ème</sup> méthode: on sait que  $\int P_n(x) e^{ax} dx = Q_n(x) e^{ax} + c$   
où  $Q_n$  est un polynôme de  $\deg \leq \deg P_n$

D'où  $F(x) = (ax^2 + bx + c) e^{-\frac{x}{3}} + c$

On a donc  $F'(x) = x^2 e^{-\frac{x}{3}}$ . Pour déterminer  $a, b$  etc on identifie les coefficients

En effet: on a  $F(x) = (2ax + b) e^{-\frac{x}{3}} - \frac{1}{3} (ax^2 + bx + c) e^{-\frac{x}{3}}$   
 $= \left( -\frac{1}{3} ax^2 + (2a - \frac{b}{3})x + b - \frac{c}{3} \right) e^{-\frac{x}{3}} = x^2 e^{-\frac{x}{3}}$

Donc 
$$\begin{cases} -\frac{1}{3}a = 1 \\ 2a - \frac{b}{3} = 0 \\ b - \frac{c}{3} = 0 \end{cases}$$

Exercice 05:  $F(x) = \int_1^x \cos(\ln t) dt$ ,  $G(x) = \int_1^x \sin(\ln t) dt$

1) Par parties

\*  $F(x) = \int_1^x \underbrace{(t)'}_f \underbrace{\cos(\ln t)}_g dt = \left[ t \cos(\ln t) \right]_1^x - \int_1^x t \left( \frac{1}{t} \right) (-\sin(\ln t)) dt$   
 $= \boxed{x \cos \ln x - 1 + G(x)}$

\*  $G(x) = \int_1^x \underbrace{(t)'}_f \underbrace{\sin(\ln t)}_g dt = \left[ t \sin(\ln t) \right]_1^x - \int_1^x t \left( \frac{1}{t} \right) (\cos(\ln t)) dt$   
 $= \boxed{x \sin \ln x - F(x)}$

2)  $F(x) = x \cos \ln x - 1 + (x \sin \ln x - F(x))$ . D'où  $F(x) = \frac{x}{2} (\cos \ln x + \sin \ln x)$

$G(x) = x \sin \ln x - \frac{x}{2} (\cos \ln x + \sin \ln x) + 1 = \frac{x}{2} (\sin \ln x - \cos \ln x) + 1$

### Exercice 06 =

$$\int f'(x) [f(x)]^\alpha dx = \frac{f(x)^{\alpha+1}}{\alpha+1} + C \quad (\alpha \neq -1)$$

$$\int f'(x) G(f(x)) dx = G(f(x)) + C, \quad \int \frac{f'(x)}{f(x)} dx = \ln |f(x)| + C$$

$$* \int x (2x^2+1)^n dx = \frac{1}{4} \int \frac{4x}{f'} \left( \frac{2x^2+1}{f} \right)^n dx = \frac{1}{4(n+1)} (2x^2+1)^{n+1} + C \quad (n \in \mathbb{N})$$

$$* \int \frac{1}{x(\ln x)^2} dx = \int (\ln x)' (\ln x)^{-2} dx = \frac{(\ln x)^{-1}}{-1} = -\frac{1}{\ln x} + C$$

$$\left( \text{ou } \int \frac{1}{x \ln^2 x} dx = -\int \frac{-(\ln x)'}{(\ln x)^2} dx = -\frac{1}{\ln x} + C \right)$$

$$* \int \sin x \cos^2 x dx = -\int (\cos x)' (\cos x)^2 dx = -\frac{\cos^3 x}{3} + C$$

$$* \int x (x^2+1)^{2022} \sqrt{x^2+1} dx = \frac{1}{2} \int 2x (x^2+1)^{2022+\frac{1}{2}} dx$$

$$= \frac{1}{2} \frac{(x^2+1)^{2023+\frac{1}{2}}}{2023+\frac{1}{2}} + C = \frac{(x^2+1)^{\frac{4047}{2}}}{4047} + C$$

### Exo 7 =

$$ax^2+bx+c = a \left[ \left(x + \frac{b}{2a}\right)^2 - \frac{b^2}{4a^2} + \frac{c}{a} \right]$$

$$\text{On a } x^2+2x+3 = (x+1)^2 - 1 + 3 = \boxed{(x+1)^2 + 2}$$

$$1) * \int \frac{dx}{x^2+2x+3} dx = \int \frac{dx}{2 \left[ \left(\frac{x+1}{\sqrt{2}}\right)^2 + 1 \right]} \quad \text{On pose } u = \frac{x+1}{\sqrt{2}}, du = \frac{dx}{\sqrt{2}}$$

$$= \frac{1}{2} \int \frac{\sqrt{2} du}{u^2+1} = \frac{\sqrt{2}}{2} \operatorname{Arctg} u + C$$

$$= \frac{1}{\sqrt{2}} \operatorname{Arctg} \left( \frac{x+1}{\sqrt{2}} \right) + C$$

$$* \int \frac{1}{\sqrt{x^2+2x+3}} dx = \int \frac{dx}{\sqrt{2} \sqrt{\left(\frac{x+1}{\sqrt{2}}\right)^2 + 2}} = \frac{1}{\sqrt{2}} \int \frac{\sqrt{2} du}{\sqrt{u^2+2}} = \operatorname{Argsh} u + C$$

$$= \operatorname{Argsh} \frac{x+1}{\sqrt{2}} + C$$

$$* \int \sqrt{x^2+2x+3} dx = \sqrt{2} \int \sqrt{\left(\frac{x+1}{\sqrt{2}}\right)^2 + 2} dx = 2 \int \sqrt{u^2+1} du$$

$$\text{On pose } t = \operatorname{sh} u, \text{ on a } dt = \operatorname{ch} u du, u = \operatorname{ch} t, \text{ donc } du = \operatorname{ch} t dt = \sqrt{\operatorname{sh}^2 t + 1} dt$$

$$\int \sqrt{u^2+1} du = \int u^2 dt = \int (\operatorname{sh}^2 t + 1) dt = \int \frac{\operatorname{ch} 2t + 1}{2} dt = \boxed{\frac{\operatorname{sh} 2t}{4} + \frac{t}{2} + C}$$

## Exercice 07

Forme Canonique d'un polynôme de degré 2 :

$$ax^2 + bx + c = a \left[ \left(x + \frac{b}{2a}\right)^2 - \frac{b^2 - 4ac}{4a^2} \right]$$

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

$$* \frac{I_1}{1} = \int \frac{dx}{x^2 + 2x + 3} = \frac{1}{2} \int \frac{dx}{\left(\frac{x+1}{\sqrt{2}}\right)^2 + 1}$$

On pose  $u = \frac{x+1}{\sqrt{2}}$ . D'où  $du = \frac{dx}{\sqrt{2}}$

$$\frac{I_1}{1} = \frac{1}{2} \int \frac{\sqrt{2} du}{u^2 + 1} = \frac{1}{\sqrt{2}} \operatorname{Arctg} u + C$$

$$= \frac{1}{\sqrt{2}} \operatorname{Arctg} \left(\frac{x+1}{\sqrt{2}}\right) + C$$

$$* \frac{I_2}{2} = \int \frac{dx}{\sqrt{x^2 + 2x + 3}} = \frac{1}{\sqrt{2}} \int \frac{dx}{\sqrt{\left(\frac{x+1}{2}\right)^2 + 1}} = \frac{1}{\sqrt{2}} \int \frac{\sqrt{2} du}{\sqrt{u^2 + 1}}$$

$$= \operatorname{Argsh} u + C = \operatorname{Argsh} \left(\frac{x+1}{\sqrt{2}}\right) + C$$

$$* \frac{I_3}{3} = \int \sqrt{x^2 + 2x + 3} dx = 2 \int \sqrt{u^2 + 1} (\sqrt{2}) du = 2\sqrt{2} \int \sqrt{u^2 + 1} du$$

On pose  $u = \operatorname{sh} t$ . D'où  $du = \operatorname{ch} t dt = \sqrt{\operatorname{sh}^2 t + 1} dt = \sqrt{u^2 + 1} dt$

$$\frac{I_3}{3} = 2\sqrt{2} \int (u^2 + 1) dt = 2\sqrt{2} \int (\operatorname{sh}^2 t + 1) dt = 2\sqrt{2} \int \operatorname{ch}^2 t dt \quad (\operatorname{ch}^2 - \operatorname{sh}^2 = 1)$$

On sait que  $\operatorname{ch}^2 t = \frac{\operatorname{ch} 2t + 1}{2}$

$$\frac{I_3}{3} = 2\sqrt{2} \int \frac{\operatorname{ch} 2t + 1}{2} dt = \sqrt{2} \left( \frac{1}{2} \operatorname{sh} 2t + t \right) + C$$

$$= \frac{\sqrt{2}}{2} \times 2 \operatorname{sh} t \operatorname{ch} t + \sqrt{2} t + C$$

$$= \frac{\sqrt{2}}{2} \times 2 \times u \sqrt{1 + u^2} + \sqrt{2} \operatorname{Argsh} u + C$$

$$= \sqrt{2} \left(\frac{x+1}{\sqrt{2}}\right) \sqrt{1 + \frac{(x+1)^2}{2}} + \sqrt{2} \operatorname{Argsh} \frac{x+1}{\sqrt{2}} + C$$

plus simple à calculer

$$\frac{-c}{x+1} - \frac{d}{2(x+1)^2} + C(x)$$

# Exercice 08

$$* \int \frac{dx}{x(x+1)(x+2)}$$

$$D = \mathbb{R} \setminus \{-2, -1, 0\}$$

$$* \text{ On a } \frac{1}{x(x+1)(x+2)} = \frac{a}{x} + \frac{b}{x+1} + \frac{c}{x+2} \dots (*)$$

Pour trouver a, on multiplie (\*) par x, on obtient

$$\frac{1}{(x+1)(x+2)} = a + x \left( \frac{b}{x+1} + \frac{c}{x+2} \right)$$

$$x=0 \Rightarrow \boxed{\frac{1}{2} = a}$$

Pour trouver b, on multiplie (\*) par x+1:

$$\frac{1}{x(x+2)} = (x+1) \frac{a}{x} + b + \frac{c(x+1)}{x+2}$$

$$x = -1 \Rightarrow \boxed{-1 = b}$$

Pour trouver c, on multiplie par x+2:

$$\frac{1}{x(x+1)} = (x+2) \frac{a}{x} + \frac{b(x+2)}{x+1} + c$$

$$x = -2 \Rightarrow \boxed{+\frac{1}{2} = c}$$

$$\text{Donc } \int \frac{dx}{x(x+1)(x+2)} = \int \left( \frac{1}{2x} + \frac{-1}{x+1} + \frac{1}{2(x+2)} \right) dx$$

$$= \frac{1}{2} \ln|x| - \ln|x+1| + \frac{1}{2} \ln|x+2| + C(x)$$

Donc  $C(x) =$

{	$c_1$	sur $]-\infty, -2[$
	$c_2$	sur $]-2, -1[$
	$c_3$	sur $]-1, 0[$
	$c_4$	sur $]0, +\infty[$

Remarque: Pour calculer a, b et c on peut calculer

$$* \int \frac{1}{x(x+1)^3} dx, \quad D = \mathbb{R} \setminus \{0, -1\}$$

On d'après la règle de décomposition:

$$\frac{1}{x(x+1)^3} = \frac{a}{x} + \frac{b}{x+1} + \frac{c}{(x+1)^2} + \frac{d}{(x+1)^3} \quad (*)$$

• Pour trouver  $a$ , on multiplie par  $x$  et puis on remplace  $x$  par  $0$ :

On obtient  $\boxed{1 = a}$

• Pour trouver  $d$ , on multiplie  $(*)$  par  $(x+1)^3$ :

$$\frac{1}{x} = (x+1)^3 \left( \frac{a}{x} + b(x+1)^2 + c(x+1) + d \right)$$

$$x = -1 \implies \boxed{-1 = d}$$

• Pour trouver  $b$ , on multiplie par  $x+1$ :

$$\frac{1}{x(x+1)} = a \frac{x+1}{x} + b + \frac{c}{x+1} + \frac{d}{(x+1)^2}$$

$$x \rightarrow +\infty \implies 0 = a + b + 0 + 0$$

$$\implies \boxed{b = -a = -1}$$

• Pour trouver  $c$ , on substitue  $x$  par  $-2$  (valeur simple à calculer)

$$+\frac{1}{2} = -\frac{a}{2} - b + c - \frac{d}{2}$$

$$\text{D'où } c = \frac{1}{2} + \frac{a}{2} + b + d = \boxed{-1}$$

$$\text{Alors: } \int \frac{dx}{x(x+1)^3} = a \ln|x| + b \ln|x+1| + \frac{-c}{x+1} - \frac{d}{2(x+1)^2} + C(x)$$

$$\text{où } C(x) = \begin{cases} C_1 \ln ]-1, -1[ \\ C_2 \ln ]-1, 0[ \\ C_3 \ln ]0, +\infty[ \end{cases}$$

$$\sqrt{x^2 + 1} \ln |x + \sqrt{x^2 + 1}| + C$$

$$* \frac{1}{x(x^2+1)} = \frac{a}{x} + \frac{bx+c}{x^2+1} \dots \textcircled{*}$$

$$\textcircled{*} \Rightarrow \frac{1}{x^2+1} = a + x \left( \frac{bx+c}{x^2+1} \right) = a + \frac{bx^2+cx}{x^2+1}$$

$$\xrightarrow{x=0} \boxed{1 = a}$$

$$\xrightarrow{x \rightarrow +\infty} 0 = a + b \Rightarrow \boxed{b = -a = -1}$$

$$\xrightarrow{x=1} \frac{1}{2} = a + \frac{b+c}{2} \Rightarrow c = 0$$

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

$$= \ln|x| - \frac{1}{2} \ln(x^2+1) + C(x)$$

$$\text{avec } C(x) = \begin{cases} C_1 & \text{sur } ]-\infty, 0[ \\ C_2 & \text{sur } ]0, +\infty[ \end{cases}$$



$$* \int \frac{e^{2x}}{1+e^x} dx = \int \frac{t}{1+t} dt \quad (t=e^x, dt=e^x dx)$$

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

$$= t - \ln|1+t| + C, \quad C \in \mathbb{R}$$

$$= \boxed{e^x - \ln|1+e^x| + C}$$

$$* \int \frac{\sqrt{x}}{\sqrt[3]{x^2+1}} dx = \int \frac{\sqrt[2]{t^6}}{\sqrt[3]{t^6+1}} 6t^5 dt \quad \left( \begin{array}{l} t=t^6, dx=6t^5 dt \\ G=\text{ppcm}(2,3) \end{array} \right)$$

$$= \int \frac{6t^8}{t^2+1} dt, \quad \begin{array}{r} t^8 \\ t^2+1 \\ \hline -t^6 \\ -t^6-t^4 \\ \hline +t^4 \\ t^4+t^2 \\ \hline -t^2 \\ -t^2-1 \\ \hline +1 \end{array} \quad \begin{array}{r} t^2+1 \\ t^6-t^4+t^2 \\ \hline 1 \end{array}$$

$$= 6 \int \left[ (t^6 - t^4 + t^2 - 1) + \frac{1}{t^2+1} \right] dt$$

$$= \frac{6}{7} t^7 - \frac{6}{5} t^5 + \frac{6}{3} t^3 - \frac{6}{1} t + \text{Arctg} t + C$$

$$= \boxed{6\sqrt[6]{x} \left( \frac{6}{7} x - \frac{6}{5} x^{\frac{4}{6}} + 2\sqrt[3]{x} - 6 \right) + \text{Arctg} \sqrt[6]{x} + C}$$

$$* \int \frac{3+\ln x}{(4+\ln x)^2} dx = \int \frac{3+t}{(4+t)^2} e^t dt \quad \left( \begin{array}{l} x=e^t, dx=e^t dt \\ t=\ln x \end{array} \right)$$

$$= \int \left( \frac{e^t}{4+t} \right)' dt = \frac{e^t}{4+t} + C(x)$$

$$= \frac{x}{4+\ln x} + C(x)$$

$$\text{ou } C(x) = \begin{cases} C_1 \sin \left[ -\ln x, e^{-4} \right] \\ C_2 \sin \left[ e^4, +\ln x \right] \end{cases}$$

## Exercice 09

$$I = \int_0^{\frac{\pi}{2}} \frac{\cos x}{\sin x + \cos x} dx, \quad J = \int_0^{\frac{\pi}{2}} \frac{\sin x}{\sin x + \cos x} dx$$

On a  $I + J = \int_0^{\frac{\pi}{2}} 1 dx = \frac{\pi}{2}$

$$I - J = \int_0^{\frac{\pi}{2}} \frac{\cos x - \sin x}{\sin x + \cos x} dx = \int_0^{\frac{\pi}{2}} \frac{(\sin x + \cos x)'}{\sin x + \cos x} dx$$

$$= \left[ \ln(\sin x + \cos x) \right]_0^{\frac{\pi}{2}} = 0$$

$$\begin{cases} I + J = \frac{\pi}{2} \\ I - J = 0 \end{cases} \Rightarrow \begin{cases} I = \frac{\pi}{4} \\ J = \frac{\pi}{4} \end{cases}$$