

1. (5 pts) Find the definite integral

$$I = \int_0^{\frac{\pi}{2}} e^x \cos x dx$$

Solution 1. Do integration by parts twice, both with $u = e^x$.

$$\begin{aligned} I &= \int_0^{\frac{\pi}{2}} e^x \cos x dx \\ &\quad (u = e^x, dv = \cos x dx \\ &\quad \text{then } du = e^x dx, v = \sin x) \\ &= (e^x \sin x) \Big|_0^{\frac{\pi}{2}} - \int_0^{\frac{\pi}{2}} \sin x e^x dx \\ &= e^{\frac{\pi}{2}} \cdot 1 - e^0 \cdot 0 - \int_0^{\frac{\pi}{2}} \sin x e^x dx \\ &= e^{\frac{\pi}{2}} - \int_0^{\frac{\pi}{2}} \sin x e^x dx \\ &\quad (u = e^x, dv = \sin x dx \\ &\quad \text{then } du = e^x dx, v = -\cos x) \\ &\quad (\text{Here use } u = \sin x \text{ will give} \\ &\quad \text{you the same integral you start with.)} \\ &= e^{\frac{\pi}{2}} - \left((e^x (-\cos x)) \Big|_0^{\frac{\pi}{2}} - \int_0^{\frac{\pi}{2}} (-\cos x) e^x dx \right) \\ &= e^{\frac{\pi}{2}} - \left((e^{\frac{\pi}{2}} 0 - e^0 (-1)) + \int_0^{\frac{\pi}{2}} \cos x e^x dx \right) \\ &= e^{\frac{\pi}{2}} - \left(1 + \int_0^{\frac{\pi}{2}} \cos x e^x dx \right) \\ &= e^{\frac{\pi}{2}} - 1 - I \end{aligned}$$

Therefore $2I = e^{\frac{\pi}{2}} - 1$, $I = \frac{e^{\frac{\pi}{2}} - 1}{2}$.

Solution 2. Another way to do integration by parts: with $dv = e^x dx$ twice. We do an 'indefinite integral' version below. The antiderivative you get is the same as in Solution 1.

$$\begin{aligned} I &= \int e^x \cos x dx \\ &\quad (u = \cos x, dv = e^x dx \\ &\quad \text{then } du = -\sin x dx, v = e^x) \\ &= \cos x e^x - \int e^x (-\sin x) dx \end{aligned}$$

$$\begin{aligned}
&= \cos x e^x + \int e^x \sin x dx \\
&\quad (u = \sin x, dv = e^x dx \\
&\quad \text{then } du = \cos x dx, v = e^x) \\
&\quad (\text{Here use } u = e^x \text{ will give} \\
&\quad \text{you the same integral you start with.}) \\
&= \cos x e^x + \sin x e^x - \int e^x \cos x dx \\
&= \cos x e^x + \sin x e^x - I
\end{aligned}$$

Therefore $2I = \cos x e^x + \sin x e^x$, $I = \frac{\cos x e^x + \sin x e^x}{2} \Big|_0^{\frac{\pi}{2}}$.

2. (5 pts) Find the integral

$$I = \int \frac{1 + \sin x}{\cos^2 x} dx$$

Solution.

$$\begin{aligned}
I &= \int \frac{1 + \sin x}{\cos^2 x} dx \\
&= \int \frac{1}{\cos^2 x} dx + \int \frac{\sin x}{\cos^2 x} dx \\
&= \int \sec^2 x dx + \int \frac{-1}{u^2} du \quad (\text{set } u = \cos x) \\
&= \tan x + \frac{1}{u} + C \\
&= \tan x + \frac{1}{\cos x} + C \\
&= \tan x + \sec x + C
\end{aligned}$$