

Exercise 01: Calculate the following integrals by using the integration by part:

$$I_1 = \int \sin(ax) e^{3x} dx, \quad I_2 = \int (x^2 + 1) \cos(2x) dx,$$

$$I_3 = \int \ln(x + \sqrt{1 + x^2}) dx, \quad I_4 = \int (\arcsin x)^2 dx.$$

Exercise 02 : Calculate the following integrals by using the change of variable.

$$I_1 = \int \cos(\sqrt{x}) dx, I_2 = \int \sqrt{4 - x^2} dx, I_3 = \int \sqrt{x^2 - 1} dx, I_4 = \int x\sqrt{x - 1} dx$$

$$I_5 = \int \frac{e^x}{(1 + e^x)\sqrt{e^x - 1}} dx, I_6 = \int \frac{2x}{\sqrt{2x + 1}} dx, I_7 = \int \frac{dx}{\sqrt{x^2 + 1}},$$

$$I_8 = \int \frac{x^7 dx}{1 + x^{16}}, I_9 = \int \frac{\sin x dx}{\sin^2 x + 1}, I_{10} = \int \frac{dx}{\operatorname{ch} x}, I_{11} = \int \frac{dx}{x\sqrt{x + 1}},$$

$$I_{12} = \int \frac{dx}{\sqrt{x^2 - 1}}, I_{13} = \int \frac{e^x dx}{1 + e^x}, I_{14} = \int \frac{dx}{(\operatorname{ch} x + \operatorname{sh} x)^n}, I_{15} = \int \frac{dx}{\cos^4 x},$$

$$I_{16} = \int \frac{\operatorname{ch} x - 1}{\operatorname{ch} x + 1} dx, I_{17} = \int \frac{dx}{\sin x + 2}, I_{18} = \int \frac{dx}{\sin x - \cos x - 1},$$

$$I_{19} = \int \sin(2x) \cos(3x) dx, I_{20} = \int \cos^3 x \sin^3 x dx, I_{21} = \int \cos^4 x \sin^2 x dx,$$

$$I_{22} = \int \frac{\cos^3 x}{\sin^4 x} dx, I_{23} = \int \frac{dx}{\sqrt{1 - x^2}}, I_{24} = \int \frac{\sqrt{x} dx}{1 + \sqrt[3]{x}}.$$

Exercise 03 : We consider the integral : $\forall n \in \mathbb{N}: I_n = \int \frac{dx}{(x^2 + 1)^n}$,

- 1- Compute I_0 , I_1 and I_2 .
- 2- Find a recurrence relation between I_n and I_{n+1} .
- 3- Deduce the value of the integral I_3 .