

STEP 2014, P3, Q2 - Solution (2 pages; 28/5/20)

$$(i) \cosh 2x = \cosh^2 x + \sinh^2 x = \cosh^2 x + (\cosh^2 x - 1)$$

$$\text{If } u = \cosh x, du = \sinh x dx,$$

$$\text{and so } \int \frac{\sinh x}{\cosh 2x} dx = \int \frac{1}{2u^2-1} du$$

$$= \frac{1}{2} \int \frac{\frac{1}{\sqrt{2}}}{\left(u - \frac{1}{\sqrt{2}}\right)} - \frac{\frac{1}{\sqrt{2}}}{\left(u + \frac{1}{\sqrt{2}}\right)} dx$$

$$= \frac{1}{2\sqrt{2}} \ln \left| \frac{\cosh x - \frac{1}{\sqrt{2}}}{\cosh x + \frac{1}{\sqrt{2}}} \right| + C = \frac{1}{2\sqrt{2}} \ln \left| \frac{\sqrt{2}\cosh x - 1}{\sqrt{2}\cosh x + 1} \right| + C, \text{ as required.}$$

$$(ii) \cosh 2x = \cosh^2 x + \sinh^2 x = (\sinh^2 x + 1) + \sinh^2 x$$

$$\text{If } u = \sinh x, du = \cosh x dx,$$

$$\text{and so } \int \frac{\cosh x}{\cosh 2x} dx = \int \frac{1}{2u^2+1} du$$

$$= \frac{1}{2} \cdot \frac{1}{\left(\frac{1}{\sqrt{2}}\right)} \arctan \left(\frac{u}{\left(\frac{1}{\sqrt{2}}\right)} \right) + C$$

$$= \frac{\sqrt{2}}{2} \arctan(\sqrt{2}\sinh x) + C$$

$$(iii) I = \int \frac{\sinh x}{\cosh 2x} dx = \int \frac{\frac{1}{2}(e^x - e^{-x})}{\frac{1}{2}(e^{2x} + e^{-2x})} dx$$

$$\text{and } J = \int \frac{\cosh x}{\cosh 2x} dx = \int \frac{\frac{1}{2}(e^x + e^{-x})}{\frac{1}{2}(e^{2x} + e^{-2x})} dx$$

$$K = \int \frac{1}{1+u^4} du = \int \frac{u^{-2}}{u^{-2}+u^2} du$$

$$\text{Let } u = e^x, \text{ so that } du = e^x dx,$$

$$\text{and } K = \int \frac{e^{-2x} \cdot e^x}{e^{-2x} + e^{2x}} dx = \int \frac{e^{-x}}{e^{-2x} + e^{2x}} dx = \frac{1}{2} (J - I)$$

$$\text{So } \int_0^1 \frac{1}{1+u^4} du = \frac{1}{2} \left[\frac{\sqrt{2}}{2} \arctan(\sqrt{2} \sinh x) - \frac{1}{2\sqrt{2}} \ln \left| \frac{\sqrt{2} \cosh x - 1}{\sqrt{2} \cosh x + 1} \right| \right]_{-\infty}^0$$

$$= \left(0 - \frac{1}{4\sqrt{2}} \ln \left(\frac{\sqrt{2}-1}{\sqrt{2}+1} \right) \right) - \left(\frac{\sqrt{2}}{4} \left(-\frac{\pi}{2} \right) - \frac{1}{4\sqrt{2}} \ln(1) \right)$$

$$= \frac{1}{4\sqrt{2}} \ln \left(\frac{\sqrt{2}+1}{\sqrt{2}-1} \right) + \frac{\pi}{4\sqrt{2}}$$

$$= \frac{1}{4\sqrt{2}} \ln \left(\frac{(\sqrt{2}+1)(\sqrt{2}+1)}{2-1} \right) + \frac{\pi}{4\sqrt{2}}$$

$$= \frac{\pi}{4\sqrt{2}} + \frac{2}{4\sqrt{2}} \ln(\sqrt{2} + 1)$$

$$= \frac{\pi + 2 \ln(\sqrt{2} + 1)}{4\sqrt{2}}, \text{ as required.}$$