

STEP 2016, Paper 3, Q1 – Solution (2 pages; 6/5/19)

$$(i) \quad x + a = \sqrt{b - a^2} \tan u \Rightarrow dx = \sqrt{b - a^2} \sec^2 u \, du$$

$$\begin{aligned} \text{and } x^2 + 2ax + b &= (x + a)^2 + b - a^2 = (b - a^2) \tan^2 u + b - a^2 \\ &= (b - a^2) \sec^2 u \end{aligned}$$

$$\text{Also, } x = \pm\infty \Rightarrow u = \pm \frac{\pi}{2}$$

$$\text{So } I_1 = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \frac{\sqrt{b-a^2} \sec^2 u \, du}{(b-a^2) \sec^2 u} = \frac{1}{\sqrt{b-a^2}} [u]_{-\frac{\pi}{2}}^{\frac{\pi}{2}} = \frac{\pi}{\sqrt{b-a^2}}$$

$$(ii) \quad \text{With the same substitution, } I_n = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \frac{\sqrt{b-a^2} \sec^2 u \, du}{(b-a^2)^n \sec^{2n} u}$$

$$= (b - a^2)^{\frac{1}{2}-n} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos^{2n-2} u \, du$$

$$\text{and } I_{n+1} = (b - a^2)^{\frac{1}{2}-(n+1)} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos^{2(n+1)-2} u \, du$$

$$\text{Result to prove: } 2n(b - a^2)I_{n+1} - (2n - 1)I_n = 0 \quad (*)$$

$$\text{Writing } J_n = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos^{2n} u \, du,$$

$$\text{LHS of } (*) = 2n(b - a^2)^{\frac{1}{2}-n} J_n - (2n - 1)(b - a^2)^{\frac{1}{2}-n} J_{n-1} \quad (A)$$

$$\text{Then } J_n = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos^{2n} u \, du = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos^{2n-1} u \cos u \, du$$

$$= [\cos^{2n-1} \sin u]_{-\frac{\pi}{2}}^{\frac{\pi}{2}} - \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} (2n - 1) \cos^{2n-2} u (-\sin u) \sin u \, du,$$

by Parts

$$= 0 + (2n - 1) \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos^{2n-2} u (1 - \cos^2 u) du$$

$$= (2n - 1)(J_{n-1} - J_n),$$

$$\text{so that } 2nJ_n = (2n - 1)J_{n-1}$$

$$\text{Then (A) } = (b - a^2)^{\frac{1}{2}-n} [2nJ_n - (2n - 1)J_{n-1}] = 0, \text{ as required.}$$

$$\text{(iii) } I_1 = \frac{\pi}{2^0(b-a^2)^{\frac{1}{2}}} \binom{0}{0} = \frac{\pi}{\sqrt{b-a^2}}, \text{ so that the result is true for } n = 1$$

Assume that the result is true for $n = k$, so that

$$I_k = \frac{\pi}{2^{2k-2}(b-a^2)^{k-\frac{1}{2}}} \binom{2k-2}{k-1}$$

$$\text{Result to prove: } I_{k+1} = \frac{\pi}{2^{2k}(b-a^2)^{k+\frac{1}{2}}} \binom{2k}{k}$$

$$\text{From (ii), } I_{k+1} = \frac{(2k-1)I_k}{2k(b-a^2)} = \frac{(2k-1)}{2k(b-a^2)} \frac{\pi}{2^{2k-2}(b-a^2)^{k-\frac{1}{2}}} \binom{2k-2}{k-1}$$

$$= \frac{\pi}{2^{2k}(b-a^2)^{k+\frac{1}{2}}} \left\{ \frac{(2k-1)2^2}{2k} \binom{2k-2}{k-1} \right\} \quad \text{(B)}$$

$$\text{And } \frac{(2k-1)2^2}{2k} \binom{2k-2}{k-1} = \frac{2(2k-1)}{k} \frac{(2k-2)!}{(k-1)!(k-1)!} = \frac{(2k)!}{k^2(k-1)!(k-1)!}$$

$$= \frac{(2k)!}{k!k!} = \binom{2k}{k}, \text{ so that (B) } = \frac{\pi}{2^{2k}(b-a^2)^{k+\frac{1}{2}}} \binom{2k}{k}, \text{ as required.}$$

Thus, if the result is true for $n = k$, then it is true for $n = k + 1$. As it is true for $n = 1$, it is therefore true for $n = 2, 3, \dots$, and so for all positive integers, by the principle of induction.