

$$\int_0^{\frac{\pi}{4}} \frac{1}{1+\tan x} dx$$

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$$I = \int_0^{\frac{\pi}{4}} \frac{1}{1+\tan x} dx. \text{ Let } t = \tan \frac{x}{2}, \text{ then } dt = \frac{1}{2} \sec^2 \frac{x}{2} dx = \frac{1}{2} \left(1 + \tan^2 \frac{x}{2}\right) dx \Rightarrow dx = \frac{2dt}{1+t^2}$$

$$\text{When } x = 0, t = 0; \text{ when } x = \frac{\pi}{4}, t = \tan \frac{\pi}{8} = -1 + \sqrt{2}$$

$$\tan x = \frac{2 \tan \frac{x}{2}}{1 - \tan^2 \frac{x}{2}} = \frac{2t}{1-t^2}$$

$$I = \int_0^{-1+\sqrt{2}} \frac{1}{1 + \frac{2t}{1-t^2}} \cdot \frac{2dt}{(1+t^2)}$$

$$= 2 \int_0^{-1+\sqrt{2}} \frac{1-t^2}{1-t^2+2t} \cdot \frac{dt}{(1+t^2)}$$

$$\text{Let } \frac{1-t^2}{1-t^2+2t} \cdot \frac{1}{(1+t^2)} = \frac{At+B}{1-t^2+2t} + \frac{Ct+D}{1+t^2}$$

$$1-t^2 \equiv (At+B)(1+t^2) + (Ct+D)(1-t^2+2t) \dots\dots (*)$$

$$\text{Put } t = i = \sqrt{-1}: 1+1=0+(Ci+D)(1+1+2i)$$

$$2=(Ci+D)(2+2i)$$

$$1=(D-C)+(C+D)i$$

$$\text{Compare the real parts: } D-C=1 \dots\dots (1)$$

$$\text{Compare imaginary parts: } C+D=0 \Rightarrow D=-C \dots\dots (2)$$

$$\text{Sub. (2) into (1): } -2C=1 \Rightarrow C=-\frac{1}{2}, D=\frac{1}{2}$$

$$\text{Compare coefficients of } x^3 \text{ int } (*): 0=A-C \Rightarrow A=C=-\frac{1}{2}$$

$$\text{Compare the constant term in } (*): 1=B+D \Rightarrow B=1-\frac{1}{2}=\frac{1}{2}$$

$$\begin{aligned} I &= 2 \int_0^{-1+\sqrt{2}} \left(\frac{-\frac{1}{2}t + \frac{1}{2}}{1-t^2+2t} + \frac{-\frac{1}{2}t + \frac{1}{2}}{1+t^2} \right) dt = \int_0^{-1+\sqrt{2}} \left(\frac{t-1}{t^2-2t-1} - \frac{t-1}{t^2+1} \right) dt \\ &= \int_0^{-1+\sqrt{2}} \frac{t-1}{t^2-2t-1} dt - \int_0^{-1+\sqrt{2}} \frac{t-1}{t^2+1} dt = \int_0^{-1+\sqrt{2}} \frac{2t-2}{2(t^2-2t-1)} dt - \int_0^{-1+\sqrt{2}} \frac{2t-2}{2(t^2+1)} dt \\ &= \frac{1}{2} \int_0^{-1+\sqrt{2}} \frac{d(t^2-2t-1)}{(t^2-2t-1)} - \frac{1}{2} \int_0^{-1+\sqrt{2}} \frac{d(t^2+1)}{(t^2+1)} + \frac{2}{2} \int_0^{-1+\sqrt{2}} \frac{dt}{t^2+1} \\ &= \left(\frac{1}{2} \ln |t^2-2t-1| - \frac{1}{2} \ln |t^2+1| + \tan^{-1} t \right) \Big|_0^{-1+\sqrt{2}} \\ &= \frac{1}{2} \left(\ln \left| (-1+\sqrt{2})^2 - 2(-1+\sqrt{2}) - 1 \right| - \ln \left| (-1+\sqrt{2})^2 + 1 \right| \right) + \tan^{-1}(-1+\sqrt{2}) \\ &= \frac{1}{2} \left(\ln |3-2\sqrt{2}+2-2\sqrt{2}-1| - \ln |4-2\sqrt{2}| \right) + \frac{\pi}{8} = \frac{1}{2} \left(\ln |4-4\sqrt{2}| - \ln |4-2\sqrt{2}| \right) + \frac{\pi}{8} \\ &= \frac{1}{2} \ln \frac{4(\sqrt{2}-1)}{2(2-\sqrt{2})} + \frac{\pi}{8} = \frac{1}{2} \ln \frac{4(\sqrt{2}-1)}{2\sqrt{2}(\sqrt{2}-1)} + \frac{\pi}{8} = \frac{1}{2} \ln \frac{2}{\sqrt{2}} + \frac{\pi}{8} = \frac{1}{2} \ln \sqrt{2} + \frac{\pi}{8} = \frac{1}{4} \ln 2 + \frac{\pi}{8} \end{aligned}$$

Method 2

$$\begin{aligned}
 I &= \int_0^{\frac{\pi}{4}} \frac{1}{1 + \tan x} dx = \int_0^{\frac{\pi}{4}} \frac{\cos x}{\sin x + \cos x} dx \\
 &= \int_0^{\frac{\pi}{4}} \frac{\cos x}{\sin x + \cos x} \cdot \frac{\cos x - \sin x}{\cos x - \sin x} dx \\
 &= \int_0^{\frac{\pi}{4}} \frac{\cos^2 x - \sin x \cos x}{\cos^2 x - \sin^2 x} dx \\
 &= \frac{1}{2} \int_0^{\frac{\pi}{4}} \frac{(1 + \cos 2x) - \frac{1}{2} \sin 2x}{\cos 2x} d(2x) \\
 &= \frac{1}{4} \int_0^{\frac{\pi}{2}} \frac{1 + \cos u - \sin u}{\cos u} du, u = 2x, \text{ when } x = 0, u = 0; \text{ when } x = \frac{\pi}{4}, u = \frac{\pi}{2} \\
 &= \frac{1}{4} \int_0^{\frac{\pi}{2}} \left(\sec u + 1 - \frac{\sin u}{\cos u} \right) du \\
 &= \frac{1}{4} \left(\ln |\sec u + \tan u| + u + \ln |\cos u| \right)_0^{\frac{\pi}{2}} \\
 &= \frac{1}{4} \left(\ln |1 + \sin u| + u \right)_0^{\frac{\pi}{2}} \\
 &= \frac{1}{4} \left(\ln |1 + 1| + \frac{\pi}{2} \right) = \frac{1}{4} \ln 2 + \frac{\pi}{8}
 \end{aligned}$$