Using the property:

$$\frac{d}{dt}\left(\sum_{n=1}^{\infty}f_n(t)\right) = \sum_{n=1}^{\infty}f_n'(t)$$

Leibniz's Rule.

So,

$$\frac{d}{dx}\left(\sum_{n=1}^{\infty}\frac{\sin(nx)}{2^nn}\right) = \sum_{n=1}^{\infty}\frac{n\cos(nx)}{2^nn} = \sum_{n=1}^{\infty}\frac{\cos(nx)}{2^n} = \frac{d}{dx}S(x)$$

So that,

$$\sum_{n=1}^{\infty} \frac{\cos(nx)}{2^n} = \left(\sum_{n=0}^{\infty} \frac{\cos(nx)}{2^n}\right) - \frac{\cos(0*x)}{2^0} = \left(\sum_{n=0}^{\infty} \frac{\cos(nx)}{2^n}\right) - 1$$

So therefore:

$$\sum_{n=0}^{\infty} \frac{\cos(nx)}{2^n} = \sum_{n=0}^{\infty} \frac{\left[\frac{e^{inx} + e^{-inx}}{2}\right]}{2^n} = \sum_{n=0}^{\infty} \frac{\left[\frac{e^{inx} + e^{-inx}}{2}\right]}{2^n} = \sum_{n=0}^{\infty} \left[\frac{e^{inx} + e^{-inx}}{2 * 2^n}\right]$$
$$= \frac{1}{2} \left\{ \sum_{n=0}^{\infty} \left[\frac{e^{ix}}{2}\right]^n + \sum_{n=0}^{\infty} \left[\frac{e^{-ix}}{2}\right]^n \right\} = \frac{1}{2} \left\{ \frac{1}{1 - \frac{e^{ix}}{2}} + \frac{1}{1 - \frac{e^{-ix}}{2}} \right\} = \frac{1}{2} \left\{ \frac{2}{2 - e^{ix}} + \frac{2}{2 - e^{-ix}} \right\}$$
$$= \frac{1}{2} \left\{ \frac{2}{2 - \cos(x) - i\sin(x)} + \frac{2}{2 - \cos(x) + i\sin(x)} \right\}$$
$$= \frac{1}{2} \left\{ \frac{2(2 - \cos(x) + i\sin(x)) + 2(2 - \cos(x) - i\sin(x))}{[2 - \cos(x)]^2 + \sin^2(x)} \right\} = \frac{1}{2} \left\{ \frac{8 - 4\cos(x)}{5 - 4\cos(x)} \right\}$$

So that,

$$S'(x) = \left(\sum_{n=0}^{\infty} \frac{\cos(nx)}{2^n}\right) - 1 = \frac{4 - 2\cos(x)}{5 - 4\cos(x)} - 1 = \frac{4 - 2\cos(x) - 5 + 4\cos(x)}{5 - 4\cos(x)} = \frac{2\cos(x) - 1}{5 - 4\cos(x)}$$

Therefore,

$$S(x) = \int \frac{2\cos(x) - 1}{5 - 4\cos(x)} dx = \tan^{-1}\left(3\tan\left(\frac{x}{2}\right)\right) - \frac{x}{2}$$

I solved this using mathematica but it seems a complex integral to be solved analytically by hand; though I suspect the professor will ask for an analytical solution.