# Differential and Integral Calculus 120

Substitution Rule!

## Substitution Rule

It often arises that we need to integrate a function which does not follow one of our basic integral formulas therefore other techniques are necessary.

One such technique is called <u>Substitution</u> that involves a change of variable, which permits us to rewrite an integrand in a form to which we can apply a basic integration rule.

Substitution Rule for Indefinite Integrals

If 
$$u = g(x)$$
 , then  $\int f(g(x))g'(x)dx = \int f(u)du$ 

Substitution Rule for Integration corresponds...

Let's do an example... to the Chain Rule for Differentiation.

Find 
$$\int (x^2 - 5)^8 2x dx$$

In using the substitution rule, the idea is to replace a complicated integral by a simpler integral by changing to a new variable u.

In thinking of the appropriate substitution, we try to choose u to be some function in the integrand whose differential du also occurs. (ignoring any constants)

So using the above example we have...

Let:  

$$u = x^{2} - 5$$

$$du = 2xdx$$

$$\int (u)^{8} du$$

$$= \frac{u}{9} + C$$

$$= \frac{(x^{2} - 5)^{9} + C}{9}$$

$$\int \frac{x^{2}}{\sqrt{1-x^{3}}} dx \qquad \int \sin 4x dx$$

$$u = 1-x^{3} = \int \frac{x^{3}}{(1-x^{3})^{3}} dx \qquad u = 4x = \int \sin u \cdot (\frac{1}{4} du)$$

$$du = -3x^{3} dx = \int (\frac{1}{1-x^{3}})^{3} dx \qquad du = 4dx = \frac{1}{4} \int \sin(u) du$$

$$-\frac{1}{3} du = x^{3} dx = \int (\frac{1}{3} du) \frac{1}{4} du = dx = \frac{1}{4} \int \sin(u) du$$

$$= -\frac{1}{3} \int (\frac{1}{3} du) \frac{1}{3} du = \frac{1}{4} \int \cos(u) du = \frac{1}{4} \int \cos(u)$$

$$\int \frac{\ln x}{x} dx = \int \ln x \cdot \frac{1}{x} dx$$

$$U = \ln x$$

$$U = \ln x$$

$$U = \int u du$$

$$U = \frac{1}{x} dx$$

$$U$$

$$\int 2x\sqrt{1+x^2} dx$$

$$\int x^3 \cos(x^4+2) dx$$

$$u = 1+x^3$$

$$= \int u^3 dx$$

$$= \int x^3 dx$$

$$= \int x$$

$$\int \sqrt{2x+1} \, dx$$

$$\frac{1}{\sqrt{1-4x^2}} \, dx$$

$$= \int \sqrt{3} \, dx$$

$$= \frac{1}{\sqrt{3}} \int \sqrt{3} \, dx$$

$$= -\frac{1}{\sqrt{3}} \int \sqrt{3} \, dx$$

## Evaluate the following:

$$\int e^{5x} dx$$

$$= \int e^{u} (5du)$$

$$du = 5dx$$

$$= \int e^{u} du$$

$$= \int e^{u} du$$

$$= \int e^{x} + C$$

$$= \int e^{5x} + C$$

Evaluate:

$$\int \sqrt{1+x^2} x^5 dx$$

appropriate substitution becomes more obvious if we factor  $x^5$  as  $x^4$  x

$$\frac{u = 1 + x^{3}}{du = 2x dx}$$

$$= \int u^{1/3} \cdot (u - 1)^{3} \cdot (\frac{1}{2} du)$$

$$= \frac{1}{3} \int u^{1/3} \cdot (u - 1)^{3} du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

$$= \frac{1}{3} \int u^{1/3} \cdot (\frac{1}{2} - 2u + 1) du$$

<u>Homework</u> - Exercise 11.3 - pp. 511-512 - Q. 1 - 3 **RED BOOK** 

Let's do one where the higher degree is not under the radical, but outside... how do we handle this????

$$\int x^2 \sqrt{8x + 5} dx$$

$$= \frac{(8x+5)^{\frac{3}{2}}}{672} \left[ 24x^2 - 12x + 5 \right] + C$$

so, 
$$\int x^2 \sqrt{8x+5} dx$$
 well let  $u = \sqrt{8x+5}$  therefore  $u^2 = 8x+5$  and  $\frac{u^2-5}{8} = x$ 

$$2udu = 8dx$$

$$\frac{1}{4}udu = dx$$

$$= \int x^2 \sqrt{8x + 5} dx$$

$$= \int \left(\frac{u^2 - 5}{8}\right)^2 u \left(\frac{1}{4}u du\right)$$

$$= \int \left(\frac{u^4 - 10u^2 + 25}{64}\right) \left(\frac{u^2}{4} du\right)$$

$$= \int \frac{u^6 - 10u^4 + 25u^2}{256} du$$

$$= \frac{1}{256} \int u^6 - 10u^4 + 25u^2 du$$

$$=\frac{1}{256}\left(\frac{u^7}{7}-2u^5+\frac{25u^3}{3}\right)_{+c}$$

So, now fill in for u and simplify.....

$$=\frac{1}{256}\left(\frac{(8x+5)^{\frac{7}{2}}}{7}-2(8x+5)^{\frac{5}{2}}+\frac{25(8x+5)^{\frac{3}{2}}}{3}\right)+C$$

a 1/21 as well as (8x+5)^3/2

$$= \frac{(8x+5)^{\frac{3}{2}}}{5376} \left[ 3(8x+5)^2 - 42(8x+5) + 175 \right] + C$$

mulply this out

maybe now factor out

$$= \frac{(8x+5)^{\frac{3}{2}}}{5376} \left[ 192x^2 - 96x + 40 \right] + C$$
reduce

and then you can

$$=\frac{(8x+5)^{\frac{3}{2}}}{672} \left[24x^2-12x+5\right]+C$$

amazing!

### Questions From Homework

$$= \frac{2}{1} \ln |\alpha| + C$$

$$= \frac{2}{1} \cdot (\frac{2}{1} + \frac{2}{1})$$

When performing a definite integration using substitution, we have to change the limits of integration so that they are the appropriate values of u.

#### Substitution Rule for Definite Integrals

If 
$$u = g(x)$$
, then  $\int_a^b f(g(x))g'(x)dx = \int_{g(a)}^{g(b)} f(u)du$ 

Example...

$$\int_{1}^{9} \frac{e^{\sqrt{x}}}{\sqrt{x}} dx = \int_{1}^{3} e^{x} dx$$

$$= 2 \int_{1}^{3} e$$

Find the area under the curve....

$$A = \int_0^1 \frac{1}{2x+1} dx = \int_0^3 \frac{1}{u} \cdot (\frac{1}{2} du)$$

$$u = 2x+1$$

$$du = 2dx$$

$$= \frac{1}{2} \int_0^3 \frac{1}{u} du$$

$$= \frac{1}{2} \ln |u| \int_0^3 \frac{1}{u} du$$

Evaluate:
$$= \frac{26}{3}$$

$$\int_{0}^{4} \sqrt{2x+1} dx$$

$$u = 3x+1 = \int_{0}^{4} u^{3} \cdot (\frac{1}{3}du)$$

$$du = 3dx$$

$$\frac{1}{3}du = dx = \frac{1}{3} \cdot \frac{3}{3}u^{3} \cdot \frac{9}{3}$$

$$= \frac{1}{3}u^{3} \cdot \frac{9}{3}u^{3} \cdot \frac{9}{3}u^{3}$$

$$\int_{1}^{2} \frac{1}{(3-5x)^{2}} dx$$

$$u=3-5x = \int_{1}^{2} u^{-3} \cdot (\frac{1}{5}du)$$

$$du=-5dx = -\frac{1}{5} \int_{-3}^{-7} u^{-3} du$$

$$= -\frac{1}{70} \int_{-3}^{-7} u^{-3} du$$

$$= -\frac{1}{70} \int_{-3}^{-7} u^{-3} du$$

$$= -\frac{1}{70} \int_{-3}^{-7} u^{-3} du$$

$$= -\frac{1}{14} \int_{-3}^{-7} u^{-3} du$$

### Evaluate:

$$\int_{1}^{e} \frac{\ln x}{x} dx = \int_{0}^{1} u du = \frac{u^{3}}{3} \int_{0}^{1} u du = \frac$$

Homework - Exercise 11.3 - pp. 511-512 - Q. 4 and 6 RED BOOK

## Warm Up

Find: 
$$\int 5x^2 \sin(4x^3 + 1) dx$$

$$= -\frac{5}{12}\cos(4x^3 - 1) + C$$

$$\int x\sqrt{2x^2-5}\,dx$$

$$=\frac{(2x^2-5)^{3/2}}{6}+C$$

$$\int \cot x dx$$

$$= \ln \left| \sin x \right| + C$$

# Differential and Integral Calculus 120

Integration by Parts

As we have discussed before, every differentiation rule has a corresponding integration rule.

The rule that corresponds to the Product Rule for differentiation is called the rule for <u>integration by parts</u>.

The product rule stated that if f and g are differentiable functions, then

$$\frac{d}{dx}[f(x)g(x)] = f(x)g'(x) + g(x)f'(x)$$

In the notation for indefinite integrals this equation becomes... [f(x)g'(x)dx + g(x)f'(x)dx] = f(x)g(x)

or  $\int f(x)g'(x)dx + \int g(x)f'(x)dx = f(x)g(x)$ 

which can be rearranged as:

$$\int f(x)g'(x)dx = f(x)g(x) - \int g(x)f'(x)dx$$

this formulas above is called

the <u>formula for integration by parts</u>

It is perhaps easier to remember in the following notation.... Let u = f(x) and v = g(x)

then the differentials are: du = f'(x)dx

$$v = g(x)$$
$$dv = g'(x)dx$$

And by the Substitution Rule, the formulas becomes...

$$\int f(x)g'(x)dx = f(x)g(x) - \int g(x)f'(x)dx$$

Integration By Parts
$$\int u dv = uv - \int v du$$

Let's do an example.... Find:  $\int x \sin x dx$ 

It helps when you stick to this pattern:

we need to make an appropriate choice for u and dv

 $u = \underline{\qquad} dv = \underline{\qquad}$   $du = \underline{\qquad} v = \underline{\qquad}$ 

Again, the goal in using integration by parts is to obtain a simpler integral than the one we started with... so we must decide on what u and dv are very carefully!

\* In general, when deciding on a choice for u and dv, we usually try to choose u = f(x) to be a function that becomes simpler when differentiated...

(or at least <u>NOT</u> more complicated) as long as dv = g'(x)dx can be readily integrated to give v.

 $=-x\cos x+\sin x+C$ 

Find:

$$\int_{\mathcal{X}} e^{x} dx$$

It helps when you stick to this pattern:

$$u = \underbrace{\times}_{dv} \quad dv = \underbrace{e^{\times}_{dx}}_{v = \underbrace{e^{\times}_{$$

$$= \times e^{\times} - \int e^{\times} dx$$

$$= Xe^{X} - \underline{e^{X} + C}$$

$$=e^{x}(x-1)+C$$

Find:

$$\int_{\mathbf{v}} \cos(3x) dx$$

It helps when you stick to this pattern:

$$u = \underbrace{\times}_{du} \quad dv = \underbrace{\cos(3x)}_{dx}$$

$$du = \underbrace{1}_{dx} \quad v = \underbrace{1}_{dx} \underbrace{\sin(3x)}_{dx}$$

$$= \times \left(\frac{1}{3}\sin(3x)\right) - \int \frac{1}{3}\sin(3x) dx$$

$$=\frac{1}{3}\times\sin(3x)-\frac{1}{3}\int\frac{\sin(3x)\,dx}{1}$$

= 
$$\frac{1}{3} \times \sin(3x) - \frac{1}{3} \cdot \frac{1}{3} \cos(3x) + C$$

= 
$$\frac{1}{3}$$
  $\frac{1}{9}$   $\frac{1}{9}$   $\frac{1}{9}$   $\frac{1}{9}$   $\frac{1}{9}$   $\frac{1}{9}$ 

Find: 
$$\int_{X}^{2} \sin(3x) dx$$

It helps when you stick to this pattern:

$$u = \underbrace{x^3}_{dv} \int dv = \underbrace{\sin(8x)}_{dv} dx$$

$$= \underbrace{-\frac{1}{3}x^3 \cos(3x)}_{dv} + \underbrace{\frac{1}{3}\underbrace{\cos(3x)}_{dv}}_{dv} dx$$

$$= \underbrace{-\frac{1}{3}x^3 \cos(3x)}_{dv} + \underbrace{\frac{1}{3}\underbrace{\cos(3x)}_{dv}}_{dv} dx$$

$$= \underbrace{-\frac{1}{3}x^3 \cos(3x)}_{dv} + \underbrace{\frac{1}{3}\underbrace{\cos(3x)}_{dv}}_{dv} - \underbrace{\frac{1}{3}\sin(3x)}_{dv} - \underbrace{\frac{1}{3}\sin(3x)}_{dv} - \underbrace{\frac{1}{3}\sin(3x)}_{dv} - \underbrace{\frac{1}{3}\sin(3x)}_{dv} - \underbrace{\frac{1}{3}\sin(3x)}_{dv} - \underbrace{\frac{1}{3}\sin(3x)}_{dv} + \underbrace{\frac{1}{3}\cos(3x)}_{dv} +$$

Find: 
$$\int x^{2}e^{x} dx$$
It helps when you stick to this pattern:
$$u = \frac{x^{2}}{du} \int dv = \int \frac{dx}{dx} = x^{2}e^{x} - \int \frac{dx}{dx}$$

We've done this one already, but let's do it again and evaluate:

It helps when you stick to this pattern:
$$u = \frac{\ln x}{dv} \quad dv = \frac{dx}{dv}$$

$$= x \ln x \left[ -\frac{1}{x} dx \right]$$

$$= e \ln e - \ln$$

#### Find:

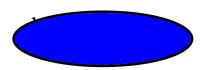
It helps when you stick to this pattern:  $u = e^{x} \int dv = \sin x dx$   $u = e^{x} \int dv = \sin x dx$   $v = -\cos x$   $v = -\cos x$  v =

Find: 
$$\int e^x \cos x dx$$

It helps when you stick to this pattern:

$$u =$$
\_\_\_\_\_  $dv =$ \_\_\_\_\_  
 $du =$ \_\_\_\_  $v =$ \_\_\_\_\_

this one has a little twist, because you cannot get to a simpler integral - rearrange for double the initial integral and divide by two!



Find: 
$$\int \sin^{-1} x dx = x \sin^{-1} x - \int x \left( \frac{1}{\sqrt{1-x^2}} dx \right)$$
It helps when you stick to this pattern:
$$u = \frac{\sin^{-1}x}{dx} \int dv = \int 1 dx$$

$$du = \frac{1}{\sqrt{1-x^2}} dx = \frac{1}{\sqrt{1-x^2}} dx$$

$$= x \sin^{-1}x - \int \frac{1}{\sqrt{1-x^2}} dx$$

$$= x \sin^{-1}x - \int \frac{1}{\sqrt{1-x^2}} dx$$

$$= x \sin^{-1}x - \int \frac{1}{\sqrt{1-x^2}} dx$$

$$= x \sin^{-1}x + \int \frac{1}{\sqrt{1-x^2}} dx$$

$$= x \sin^{-1}x + \sqrt{1-x^2} + C$$

$$= x \sin^{-1}x + \sqrt{1-x^2} + C$$

Find: 
$$\int_{0}^{\pi} \frac{\sin x \ln(\cos x) dx}{\sin x \ln(\cos x) dx} = -\cos x \ln(\cos x) \int_{0}^{\pi} -\cos x \left(\frac{\sin x}{\cos x} dx\right)$$
It helps when you

stick to this pattern:
$$u = \ln(\cos x) dx = \frac{\sin x}{\cos x}$$

$$u = \ln(\cos x) dx = \frac{\sin x}{\cos x}$$

$$= -\cos x \ln(\cos x) - (-\cos x) \int_{0}^{\pi} -\cos x \left(\frac{\sin x}{\cos x} dx\right)$$

$$= -\cos x \ln(\cos x) + \cos x \int_{0}^{\pi} -\cos x \left(\frac{\sin x}{\cos x} dx\right)$$

$$= -\cos x \ln(\cos x) + \cos x \int_{0}^{\pi} -\cos x$$

Homework - Exercise 11.4 - pp. 515 - Q. 1,2,4