Integration

Integrals $\rightarrow \int f'(x) dx = f(x) + c$

$$(1)\int K dx = K x + c$$

Examples

$$\rightarrow$$
 $\int 4 dx = 4x + c$

(2)
$$\int x^n dn = \frac{x^{n+1}}{n+1} + c$$

Examples:

$$x^2 dx = \frac{x^3}{3} + c$$

$$\oint \int_{x^2}^{1} dx = \int x^{-2} dx = \frac{x^{-1}}{-1} + c$$

$$4 \int \sqrt[3]{x} \, dx = \int x^{\frac{1}{3}} \, dx = \frac{3}{4} x^{\frac{4}{3}} + c$$

$$4\int \frac{1}{\sqrt[3]{x}} dx = \int x^{\frac{-3}{2}} dx = \frac{x^{\frac{-1}{2}}}{\frac{-1}{2}} + c$$

(3)
$$\int (ax + b)^n dx = \frac{(ax+b)^{n+1}}{(n+1)*a}$$

Examples:

$$> \int (1 - 2x)^3 dx = \frac{(1-2x)^4}{-8} + c$$

Solution:

$$\int (1 - 2x)^3 dx = \frac{(1 - 2x)^4}{-8} + c$$

Solution:

$$\int \frac{1}{\sqrt[3]{x-1}} dx = \int (x-1)^{\frac{-1}{3}} dx = \frac{3}{2} (x-1)^{\frac{2}{3}} + c$$

(4) $\int k \cdot f(x) dx = k \int f(x) dx$ where k is const

• Ex

$$\int 2x^3 dx = 2 \int x^3 dx = 2 \frac{x^4}{4} + c$$

Examples

$$> \int x^2 + 6x - 3 dx$$

Solution:

$$= \frac{x^3}{3} + 3x^2 - 3x + c$$

$$> \int x^6 + \frac{1}{x^3} - \sqrt[5]{x^2} dx$$

Solution

$$= \frac{x^7}{7} - \frac{x^{-2}}{-3} - \frac{x^{\frac{7}{5}}}{\frac{7}{5}} + \mathbf{C}$$

$$> \int x^2 \sqrt{x}$$

Solution

$$\int x^2 x^{\frac{1}{2}} dx = \int x^{\frac{5}{2}} dx = \frac{2}{7} x^{\frac{7}{2}} + c$$

$$> \int (1+x) \sqrt{x}$$

Solution:

$$\int x^{\frac{1}{2}} (1+x) dx = \int x^{\frac{1}{2}} - x^{\frac{3}{2}} dx$$
$$= \frac{2}{3} x^{\frac{3}{2}} - \frac{2}{5} x^{\frac{5}{2}} + c$$

• Solution:

$$\int \frac{x^3 + 5x^2 - 4}{x^2} dx = \int x + 5 - \frac{4}{x^2} dx = \frac{1}{2} x^2 + 5x + \frac{4}{x} + c$$

Solution

$$=\frac{1}{2}x^2 + 2x + c$$

$(5) \int f(x) + g(x) dx = \int f(x) dx + \int g(x) dx$

•
$$\int (x^2 + x + 1)dx = \int x^2 + \int x + \int 1 dx = \frac{x^3}{3} + \frac{x^2}{2} + x + c$$

•
$$\int (6x - 8)dx = \int 6x - \int 8 dx = 6\frac{x^2}{2} - 8x + c$$

•
$$\int \left(3x^2 - \frac{4}{x^5} + 6\right) dx = \int (3x^2 - 4x^{-5} + 6) dx$$

= $\frac{3x^3}{3} + x^{-4} + 6x + c$

Integration by Substitution

(1)
$$\int (x^2 + 1)^3$$
 (2x) dx

Solution:

Let
$$u = x^2 + 1$$
 du = $2x dx$

$$\int (x^2 + 1)^3$$
 (2x) dx = $\int u^3 du = \frac{u^4}{4} + C$

$$= \frac{(x^2+1)^4}{4} + C$$

(2) $\int Sin^3 x \cos x \, dx$

• Let $u = \sin x$ $du = \cos x$ $\int Sin^3 x \cos x \, dx = \int u^3 \, du = \frac{u^4}{4} + C$ $= \frac{Sin^4 x}{4} + C$

\blacksquare 3) $\int \sin 3x \, dx$

Let u = 3x du = 3dx $dx = \frac{1}{3} du$ $\int \sin 3x \, dx = \int \sin u \, du \cdot \frac{1}{3} \, du$ $= \frac{1}{3} \int \sin u \, du = \frac{1}{3} \left(-\cos u + C \right)$ $= \frac{-1}{3} \cos 3x + C$

$$\int [f(x)]^n f'(x) dx = \frac{[f(x)]^{n+1}}{n+1} + C$$

•
$$\int \frac{\sin x}{\sqrt{\cos x}} dx = -\int (\cos x)^{\frac{-1}{2}} * -\sin x dx = -\frac{(\cos x)^{\frac{-1}{2}}}{\frac{1}{2}} + C$$

•
$$\int (x^3 + 2)^5 x^2 dx = \int (x^3 + 2)^5 3x^2 dx = \frac{1}{3} \frac{(x^3 + 2)^6}{6} + C$$

•
$$\int \frac{\ln x}{x} dx = \int \ln x \frac{1}{x} dx = \frac{(\ln x)^2}{2} + C$$

$$\int \frac{f'(x)}{f(x)} = \ln(f(x)) + c$$

•
$$\int \frac{1}{x} dx = \ln(x) + c$$

•
$$\int \frac{dx}{4x-1} = \frac{1}{4} \ln(4x-1) + C$$

Integration by partial fractions

• Case (1)

$$g(x)=(x-x_1)(x-x_2)....(x-x_n)$$

$$\frac{f(x)}{g(x)} = \frac{A}{(x-x_1)} + \frac{B}{(x-x_2)} + \frac{C}{(x-x_3)} + \dots + \frac{D}{(x-x_n)}$$

Case (2)

$$g(x)=(ax+b)^n$$

$$\frac{f(x)}{g(x)} = \frac{A}{((ax+b)^{1})} + \frac{B}{((ax+b)^{2})} + \frac{C}{((ax+b)^{2})} + \dots \frac{A_{n}}{((ax+b)^{2})}$$

• Case (3)

If
$$g(x) = (ax^2 + bx + c)(x - x_1)(x - x_2)$$

$$\oint \frac{dx}{x^2 + x - 2} \, dx$$

$$= \frac{1}{x^2 + x - 2} = \frac{1}{(x+2)(x-1)} = \frac{A}{(x+2)} + \frac{B}{(x-1)}$$
$$= \frac{A(x-1) + B(x+2)}{(x+2)(x-1)}$$

$$1 = A(x - 1) + B(x + 2)$$
 at x=1 A= $\frac{-1}{3}$
= $\frac{1}{x^2 + x - 2}$ = $\frac{-1}{3} \cdot \frac{1}{(x+2)} + \frac{1}{3} \cdot \frac{1}{(x-1)}$ at x=-2 B= $\frac{1}{3}$

$$\int \frac{1}{x^2 + x - 2} dx = \frac{-1}{3} \int \frac{1}{(x + 2)} dx + \frac{1}{3} \int \frac{1}{(x - 1)} dx$$
$$= \frac{-1}{3} \ln(x + 2) + \frac{1}{3} \ln(x + 1) + c$$

$$\oint \frac{x^2 + 1}{x^3 + 2x^2 + x} \, \mathrm{d}x$$

at
$$x=0,1,-1$$

A=1, B=
$$\frac{-3}{4}$$
, C= $\frac{-1}{2}$

$$\int \frac{x^2+1}{x^3+2x^2+x} dx = \int \frac{1}{x} dx - \int \frac{3}{4} \frac{1}{(x+1)} dx - \int \frac{1}{2} \frac{1}{(x+1)^2}$$

$$= \ln(x) - \frac{3}{4} \ln(x+1) + \frac{1}{2} \ln(x+1)^{-1} + C$$

Integration by parts

$$\int u \, dv = uv - \int v \, du$$

Ex) Evaluate $\int x \sin x \, dx$

$$\Leftrightarrow \int \ln x \, dx$$

Let
$$u = \ln x$$
 $dv = dx$

$$du = \frac{1}{x} dx \qquad v = x$$

$$\int \ln x \, dx = x \ln x - \int x \cdot \frac{1}{x} \, dx$$
$$= x \ln x - x + C$$