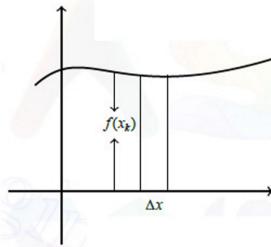
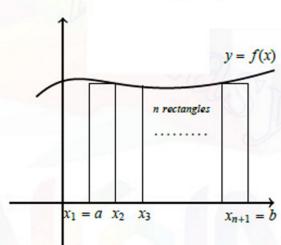


Integration

Friday, 27 November, 2020 10:55 AM

The definite integral

Integration as the limit of a sum



Consider the graph of the positive function $y = f(x)$. Let us find the area under the curve $y = f(x)$, between the x -axis and the ordinates $x = a$ and $x = b$. Divide this area into n rectangles of equal width $\Delta x = \frac{b-a}{n}$. Let the x -ordinates at the left hand side of the rectangles be $x_1 = a, x_2, x_3, \dots, x_{n+1} = b$. Consider a typical rectangle, the k^{th} one with height $f(x_k)$. The area of this rectangle is $f(x_k)\Delta x$. The sum of all the areas of the n rectangles is

$$f(x_1)\Delta x + f(x_2)\Delta x + \dots + f(x_n)\Delta x.$$

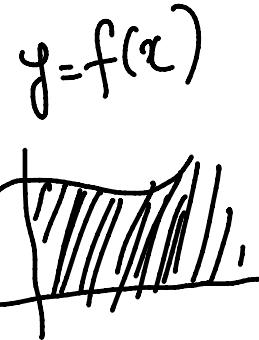
In summation convention form, this can be written as $\sum_{k=1}^n f(x_k)\Delta x$. This gives an estimate of the area under the curve but it is not exact. To improve the estimate we must take a large number of very thin rectangles. This can be achieved by allowing $n \rightarrow \infty$ and making $\Delta x \rightarrow 0$.

$$\therefore \text{Area under the curve} = \lim_{n \rightarrow \infty} \sum_{k=1}^n f(x_k)\Delta x.$$

The lower and upper limits on the sum correspond to the first and the last rectangle where $x = a$ and $x = b$ respectively. Hence the above limit can be written as $\lim_{\Delta x \rightarrow 0} \sum_{x=a}^b f(x)\Delta x$. Since the number of rectangles increase without bound, we drop the subscript k from x_k and write $f(x)$ which is the value of f at a typical value of x . If this can actually be found, it is called the definite integral of $f(x)$ from $x = a$ and $x = b$ and it is written as $\int_a^b f(x)dx$.

$$\therefore \int_a^b f(x)dx = \lim_{n \rightarrow \infty} \sum_{k=1}^n f(x_k)\Delta x = \lim_{\Delta x \rightarrow 0} \sum_{x=a}^b f(x)\Delta x.$$

Note. If we approximate each strip by a rectangle that has the same base as the strip and whose height is the same as the right edge of the strip; (i.e., x_k is taken at the right end points of the k^{th} rectangle and $f(x_k)$ as the height) then also the above result will be achieved.



Definite
Indefinite

Properties of definite integrals.

$$(i) \int_a^b f(x)dx = - \int_a^b f(x)dx.$$

$$(ii) \int_a^a f(x)dx = 0.$$

$$(iii) \int_a^b cdx = c(b-a), \text{ where } c \text{ is any constant.}$$

$$(iv) \int_a^b [f(x) + g(x)]dx = \int_a^b f(x)dx + \int_a^b g(x)dx.$$

$$(v) \int_a^b cf(x)dx = c \int_a^b f(x)dx, \text{ where } c \text{ is any constant.}$$

$$(vi) \int_a^b [f(x) - g(x)]dx = \int_a^b f(x)dx - \int_a^b g(x)dx.$$

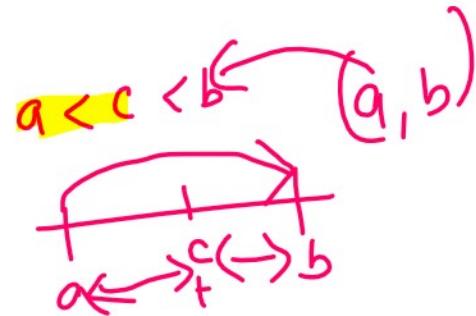
$$(vii) \text{ If } a < c < b \text{ then } \int_a^b f(x)dx = \int_a^c f(x)dx + \int_c^b f(x)dx.$$

Comparison properties of the integral.

$$(i) \text{ If } f(x) \geq 0 \text{ for } a \leq x \leq b, \text{ then } \int_a^b f(x)dx \geq 0.$$

$$(ii) \text{ If } f(x) \geq g(x) \text{ for } a \leq x \leq b, \text{ then } \int_a^b f(x)dx \geq \int_a^b g(x)dx.$$

$$\begin{aligned} & \int_a^b c dx \\ & \left[cx \right]_a^b = c[b-a] \\ & = c[b-a] \end{aligned}$$



Basic results.

$$1. \text{ We have } \frac{d}{dx}(x^n) = nx^{n-1}.$$

$$\text{(or)} \quad \frac{d}{dx} \left(\frac{x^{n+1}}{n+1} \right) = x^n.$$

$$\therefore \int x^n dx = \frac{x^{n+1}}{n+1} + c.$$

$$2. \frac{d}{dx}(\log x) = \frac{1}{x} \Rightarrow \int \frac{1}{x} dx = \log x + c.$$

$$3. \frac{d}{dx}(e^x) = e^x \Rightarrow \int e^x dx = e^x + c.$$

$$4. \int b^x dx = \frac{b^x}{\log b} + c. \rightarrow \int a^x dx = \frac{a^x}{\log a} + c$$

$$5. \int \sin x dx = -\cos x + c.$$

$$6. \int \cos x dx = \sin x + c.$$

$$6. \int \cos x dx = \sin x + c.$$

$$7. \int \sec^2 x dx = \tan x + c.$$

$$8. \int \operatorname{cosec}^2 x dx = -\cot x + c.$$

$$9. \int \sec x \tan x dx = \sec x + c.$$

$$10. \int \operatorname{cosec} x \cot x dx = -\operatorname{cosec} x + c.$$

$$11. \int \frac{1}{\sqrt{1-x^2}} dx = \sin^{-1} x + c.$$

$$12. \int \frac{1}{1+x^2} dx = \tan^{-1} x + c.$$

$$13. \int \frac{1}{x \sqrt{x^2-1}} dx = \sec^{-1} x + c.$$

$$14. \int \sinh x dx = \cos h x + c.$$

$$\begin{aligned}\frac{d}{dx} (\sec x) \\ = \sec x \tan x\end{aligned}$$

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

$$15. \int \cosh x dx = \sinhx + c.$$

$$16. \int \frac{1}{\sqrt{x^2 - 1}} dx = \cos^{-1}x + c \text{ or } \underline{\log(x + \sqrt{x^2 - 1})} + c. \quad \checkmark$$

$$17. \int \frac{1}{\sqrt{x^2 + 1}} dx = \sin^{-1}x + c \text{ or } \underline{\log(x + \sqrt{x^2 + 1})} + c. \quad \checkmark$$

Basic properties of indefinite integrals.

If $f(x)$ and $g(x)$ are functions of x and k is a constant, then the following properties are true.

$$(i) \int [f(x) + g(x)] dx = \int f(x) dx + \int g(x) dx + c.$$

$$(ii) \int [f(x) - g(x)] dx = \int f(x) dx - \int g(x) dx + c.$$

$$(iii) \int kf(x) dx = k \int f(x) dx + c.$$

Example Evaluate $\int (10x^4 - 2 \sec^2 x) dx$.

$$\text{Solution. } \int (10x^4 - 2 \sec^2 x) dx = 10 \int x^4 dx - 2 \int \sec^2 x dx + c$$

$$\text{Example} \quad \text{Evaluate } \int_1^2 \left(x^2 - 3 \sqrt{x} + \frac{1}{x^2} \right) dx = 10 \cdot \frac{x^5}{5} - 2 \tan x + c = 2x^5 - 2 \tan x + c.$$

$$\begin{aligned} \text{Solution. } \int_1^2 \left(x^2 - 3 \sqrt{x} + \frac{1}{x^2} \right) dx &= \int_1^2 x^2 dx - 3 \int_1^2 x^{\frac{1}{2}} dx + \int_1^2 x^{-2} dx \\ &= \left(\frac{x^3}{3} \right)_1^2 - 3 \left(\frac{x^{\frac{3}{2}}}{\frac{3}{2}} \right)_1^2 + \left(\frac{x^{-1}}{-1} \right)_1^2 \\ &= \frac{1}{3}[2^3 - 1^3] - 3 \times \frac{2}{3}[2^{\frac{3}{2}} - 1] - \left(\frac{1}{x} \right)_1^2 \\ &= \frac{1}{3}[8 - 1] - 2[2\sqrt{2} - 1] - [\frac{1}{2} - 1] \\ &= \frac{7}{3} - 4\sqrt{2} + 2 + \frac{1}{2} \\ &= \frac{21 + 12 + 3}{6} - 4\sqrt{2} = \frac{36}{6} - 4\sqrt{2} = 6 - 4\sqrt{2}. \end{aligned}$$

Example Evaluate $\int_0^3 (x^3 - 6x)dx$.

$$\begin{aligned}\textbf{Solution. } \int_0^3 (x^3 - 6x)dx &= \int_0^3 x^3 dx - 6 \int_0^3 x dx = \left(\frac{x^4}{4}\right)_0^3 - 6 \left(\frac{x^2}{2}\right)_0^3 \\ &= \frac{1}{4}[3^4 - 0] - 3[3^2 - 0] \\ &= \frac{1}{4} \times 81 - 27 = \frac{81}{4} - 27 = \frac{81 - 108}{4} = -\frac{27}{4}.\end{aligned}$$

Example Evaluate $\int_0^2 \left(2x^3 - 6x + \frac{3}{x^2 + 1}\right)dx$.

$$\begin{aligned}\textbf{Solution. } \int_0^2 \left(2x^3 - 6x + \frac{3}{x^2 + 1}\right)dx &= 2 \int_0^2 x^3 dx - 6 \int_0^2 x dx + 3 \int_0^2 \frac{1}{x^2 + 1} dx \\ &= 2 \cdot \left(\frac{x^4}{4}\right)_0^2 - 6 \left(\frac{x^2}{2}\right)_0^2 + 3 (\tan^{-1} x)_0^2 \\ &= \frac{1}{2}[2^4 - 0] - 3[2^2 - 0] + 3 (\tan^{-1} 2 - \tan^{-1} 0) \\ &= 8 - 12 + 3 \tan^{-1} 2 = 3 \tan^{-1} 2 - 4.\end{aligned}$$

Example Evaluate $\int_0^{\pi/6} \cos^2 \left(\frac{x}{2}\right)dx$.

$$\begin{aligned}\textbf{Solution. } \int_0^{\pi/6} \cos^2 \left(\frac{x}{2}\right)dx &= \frac{1}{2} \int_0^{\pi/6} (1 + \cos x)dx \\ &= \frac{1}{2} \left[\int_0^{\pi/6} dx + \int_0^{\pi/6} \cos x dx \right] \\ &= \frac{1}{2} \left[(x)_0^{\pi/6} + (\sin x)_0^{\pi/6} \right] \\ &= \frac{1}{2} \left[\frac{\pi}{6} - 0 + \sin \frac{\pi}{6} - \sin 0 \right] = \frac{1}{2} \left[\frac{\pi}{6} + \frac{1}{2} \right] = \frac{\pi}{12} + \frac{1}{4}.\end{aligned}$$

Example Evaluate $\int_1^9 \frac{2x^2 + x^2\sqrt{x} - 1}{x^2} dx$.

$$\begin{aligned}\text{Solution. } \int_1^9 \frac{2x^2 + x^2\sqrt{x} - 1}{x^2} dx &= \int_1^9 \left(\frac{2x^2}{x^2} + \frac{x^2\sqrt{x}}{x^2} - \frac{1}{x^2} \right) dx \\&= \int_1^9 \left(2 + x^{\frac{1}{2}} - x^{-2} \right) dx \\&= 2 \int_1^9 dx + \int_1^9 x^{\frac{1}{2}} dx - \int_1^9 x^{-2} dx \\&= 2(x)_1^9 + \left(\frac{x^{\frac{3}{2}}}{\frac{3}{2}} \right)_1^9 - \left(\frac{x^{-1}}{-1} \right)_1^9 \\&= 2[9 - 1] + \frac{2}{3} \left(9^{\frac{3}{2}} - 1 \right) + \left(\frac{1}{9} - 1 \right) \\&= 16 + \frac{2}{3} \times 26 - \frac{8}{9} \\&= 16 + \frac{52}{3} - \frac{8}{9} = \frac{144 + 156 - 8}{9} = \frac{292}{9}.\end{aligned}$$

Example Evaluate $\int \frac{1}{\sin^2 x \cos^2 x} dx$

$$\begin{aligned}\text{Solution. } \int \frac{1}{\sin^2 x \cos^2 x} dx &= \int \frac{\sin^2 x + \cos^2 x}{\sin^2 x \cos^2 x} dx \\&= \int \frac{\sin^2 x}{\sin^2 x \cos^2 x} dx + \int \frac{\cos^2 x}{\sin^2 x \cos^2 x} dx \\&= \int \sec^2 x dx + \int \operatorname{cosec}^2 x dx \\&= \tan x - \cot x + c.\end{aligned}$$

Example Evaluate $\int \sin^2 3x dx$.

$$\begin{aligned}\text{Solution. } \int \sin^2 3x dx &= \int \frac{1}{2}(1 - \cos 6x) dx \\&= \frac{1}{2} \left[\int dx - \int \cos 6x dx \right] \\&= \frac{1}{2} \left[x - \frac{\sin 6x}{6} \right] + c \\&= \frac{x}{2} - \frac{\sin 6x}{12} + c.\end{aligned}$$

Example Evaluate $\int \cos^3 2x dx$.

$$\begin{aligned}\text{Solution. } \int \cos^3 2x dx &= \int \left(\frac{1}{4} \cos 6x + \frac{3}{4} \cos 2x \right) dx \\&= \frac{1}{4} \int \cos 6x dx + \frac{3}{4} \int \cos 2x dx \\&= \frac{1}{4} \cdot \frac{\sin 6x}{6} + \frac{3}{4} \cdot \frac{\sin 2x}{2} + c \\&= \frac{\sin 6x}{24} + \frac{3 \sin 2x}{8} + c.\end{aligned}$$

$$\begin{aligned}\cos 3\theta &= 4 \cos^3 \theta - 3 \cos \theta \\ \cos^3 \theta &= \frac{1}{4} \cos 3\theta + \frac{3}{4} \cos \theta \\ \cos^3 2x &= \frac{1}{4} \cos 6x + \frac{3}{4} \cos 2x.\end{aligned}$$

Example Evaluate $\int \sin^4 x dx$.

$$\begin{aligned}\text{Solution. } \int \sin^4 x dx &= \int (\sin^2 x)^2 dx \\&= \int \left(\frac{1 - \cos 2x}{2} \right)^2 dx. \\&= \frac{1}{4} \int (1 + \cos^2 2x - 2 \cos 2x) dx \\&= \frac{1}{4} \int \left(1 + \frac{1 + \cos 4x}{2} - 2 \cos 2x \right) dx \\&= \frac{1}{4} \int (1 + \frac{1}{2} + \frac{1}{2} \cos 4x - 2 \cos 2x) dx \\&= \frac{1}{4} \int \left(\frac{3}{2} + \frac{1}{2} \cos 4x - 2 \cos 2x \right) dx \\&= \frac{1}{4} \left[\frac{3}{2} x + \frac{1}{2} \int \cos 4x dx - 2 \int \cos 2x dx \right] \\&= \frac{1}{4} \left[\frac{3}{2} x + \frac{1}{2} \frac{\sin 4x}{4} - 2 \frac{\sin 2x}{2} \right] + c = \frac{3}{8} x + \frac{\sin 4x}{32} - \frac{\sin 2x}{4} + c.\end{aligned}$$

$$\begin{aligned}\cos^2 \theta &= \frac{1 + \cos 2\theta}{2} \\ \cos^2 2x &= \frac{1 + \cos 4x}{2}.\end{aligned}$$

Example Evaluate $\int \sin^2 4x dx$.

$$\begin{aligned}\text{Solution. } \int \sin^2 4x dx &= \int \left(\frac{1 - \cos 8x}{2} \right) dx. \\&= \int \left(\frac{1}{2} - \frac{1}{2} \cos 8x \right) dx \\&= \frac{1}{2} \left[\int dx - \int \cos 8x dx \right] \\&= \frac{1}{2} \left[x - \frac{\sin 8x}{8} \right] + c = \frac{x}{2} - \frac{\sin 8x}{16} + c.\end{aligned}$$

$$\begin{aligned}2 \sin^2 x &= 1 - \cos 2x \\ 2 \sin^2 4x &= 1 - \cos 8x \\ \sin^2 4x &= \frac{1 - \cos 8x}{2}\end{aligned}$$

The Substitution Rule

Integrals of functions of the form $\int f(ax + b)dx$.

This type of integrals can be evaluated by making a substitution $ax + b = t$.

For example consider $\int(2x + 3)^2dx$.

$$\text{Let } t = 2x + 3$$

$$dt = 2dx$$

$$\therefore dx = \frac{dt}{2}$$

$$\text{Now, } \int(2x + 3)^2dx = \int t^2 \cdot \frac{dt}{2} = \frac{1}{2} \int t^2 dt = \frac{1}{2} \cdot \frac{t^3}{3} + c = \frac{1}{6} \cdot (2x + 3)^3 + c.$$

Standard results.

1. Evaluate $\int(ax + b)^n dx$.

Solution. Let $ax + b = t$.

$$\begin{aligned} adx = dt \Rightarrow dx = \frac{dt}{a}. \\ \int(ax + b)^n dx = \int t^n \frac{dt}{a} = \frac{1}{a} \cdot \frac{t^{n+1}}{n+1} + c = \frac{(ax + b)^{n+1}}{a(n+1)} + c. \end{aligned}$$

In a similar way, the following results can be easily derived.

2. $\int \frac{1}{ax + b} dx = \frac{\log(ax + b)}{a} + c.$
3. $\int e^{ax+b} dx = \frac{e^{ax+b}}{a} + c.$
4. $\int \sin(ax + b) dx = -\frac{\cos(ax + b)}{a} + c.$
5. $\int \cos(ax + b) dx = \frac{\sin(ax + b)}{a} + c.$
6. $\int \sec^2(ax + b) dx = \frac{\tan(ax + b)}{a} + c.$
7. $\int \operatorname{cosec}^2(ax + b) dx = -\frac{\operatorname{cosec}(ax + b)}{a} + c.$
8. $\int \sec(ax + b) \tan(ax + b) dx = \frac{\sec(ax + b)}{a} + c.$
9. $\int \operatorname{cosec}(ax + b) \cot(ax + b) dx = -\frac{\cos(ax + b)}{a} + c.$

Example Evaluate $\int \frac{x^2}{(ax+b)^3} dx$.

Solution. Let $ax+b=t \Rightarrow ax=t-b \Rightarrow x=\frac{t-b}{a}$

$$adx=dt \Rightarrow dx=\frac{dt}{a}.$$

$$\begin{aligned}\int \frac{x^2}{(ax+b)^3} dx &= \int \frac{\left(t-\frac{b}{a}\right)^2}{t^3} \frac{dt}{a} \\&= \frac{1}{a} \int \frac{t^2 + \frac{b^2}{a^2} - \frac{2b}{a}t}{t^3} dt \\&= \frac{1}{a} \int \left(\frac{1}{t} + \frac{b^2}{a^2} \cdot \frac{1}{t^3} - \frac{2b}{a} \cdot \frac{1}{t^2}\right) dt \\&= \frac{1}{a} \left[\int \frac{1}{t} dt + \frac{b^2}{a^2} \int t^{-3} dt - \frac{2b}{a} \int t^{-2} dt \right] \\&= \frac{1}{a} \left[\log t + \frac{b^2}{a^2} \cdot \frac{t^{-2}}{(-2)} - \frac{2b}{a} \times \frac{t^{-1}}{(-1)} \right] + c \\&= \frac{1}{a} \left[\log t - \frac{b^2}{2a^2} \cdot \frac{1}{t^2} + \frac{2b}{a} \cdot \frac{1}{t} \right] + c \\&= \frac{1}{a} \left[\log(ax+b) - \frac{b^2}{a^2} \cdot \frac{1}{(ax+b)^2} + \frac{2b}{a} \cdot \frac{1}{ax+b} \right] + c \\&= \frac{1}{a} \log(ax+b) - \frac{b^2}{2a^3} \cdot \frac{1}{(ax+b)^2} + \frac{2b}{a^2} \cdot \frac{1}{(ax+b)} + c\end{aligned}$$

Evaluation of integrals of the form $\int f(g(x))g'(x)dx$.

Method. Let $u=g(x)$ $du=g'(x)dx$.

$$\text{Now, } \int f(g(x))g'(x)dx = \int f(u)du.$$

This can be evaluated by earlier methods.

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

Solution. Let $1+x^2=u$.

$$2xdx=du.$$

$$\therefore \int 2x\sqrt{1+x^2}dx = \int \sqrt{u}du = \int u^{\frac{1}{2}}du = \frac{u^{\frac{3}{2}}}{\frac{3}{2}} + c = \frac{2}{3}(1+x^2)^{\frac{3}{2}} + c.$$

Example Evaluate $\int x^2 \sqrt{1 - 4x^3} dx$.

Solution. Let $u = 1 - 4x^3$.

$$\begin{aligned} du &= -4 \times 3x^2 dx \\ x^2 dx &= -\frac{du}{12} \\ \therefore \int x^2 \sqrt{1 - 4x^3} dx &= \int \sqrt{u} \left(-\frac{du}{12} \right) \\ &= -\frac{1}{12} \int u^{\frac{1}{2}} du \\ &= -\frac{1}{12} \cdot \frac{u^{\frac{3}{2}}}{\frac{3}{2}} + c \\ &= -\frac{1}{12} \cdot \frac{2}{3} (1 - 4x^3)^{\frac{3}{2}} + c = -\frac{1}{18} (1 - 4x^3)^{\frac{3}{2}} + c. \end{aligned}$$

Example Evaluate $\int \frac{1}{(1 + e^x)(1 + e^{-x})} dx$.

$$\begin{aligned} \text{Solution. } \int \frac{1}{(1 + e^x)(1 + e^{-x})} dx &= \int \frac{1}{(1 + e^x)(1 + \frac{1}{e^x})} dx \\ &= \int \frac{e^x}{(1 + e^x)(1 + e^x)} dx \\ &= \int \frac{e^x}{(1 + e^x)^2} dx && 1 + e^x = t \\ &= \int \frac{dt}{t^2} && e^x dx = dt \\ &= \int t^{-2} dt = \frac{t^{-1}}{-1} + c = -\frac{1}{t} + c = -\frac{1}{1 + e^x} + c. \end{aligned}$$

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

Solution. Let $x^4 + 2 = t$.

$$\begin{aligned} 4x^3 dx &= dt \\ x^3 dx &= \frac{dt}{4} \\ \therefore \int x^3 \cos(x^4 + 2) dx &= \int \cos t \frac{dt}{4} \\ &= \frac{1}{4} \int \cos t dt = \frac{1}{4} \sin t + c = \frac{\sin(x^4 + 2)}{4} + c. \end{aligned}$$

Example Evaluate $\int \frac{x}{\sqrt{1-4x^2}} dx$.

Solution. Let $1-4x^2 = t$.

$$\begin{aligned} -8xdx &= dt \\ xdx &= -\frac{dt}{8} \\ \therefore \int \frac{x}{\sqrt{1-4x^2}} dx &= \int \frac{1}{\sqrt{t}} \left(-\frac{dt}{8} \right) \\ &= -\frac{1}{8} \int t^{-\frac{1}{2}} dt \\ &= -\frac{1}{8} \cdot \frac{t^{\frac{1}{2}}}{\frac{1}{2}} + c = -\frac{1}{8} \times 2\sqrt{t} + c = -\frac{1}{4}\sqrt{1-4x^2} + c. \end{aligned}$$

Example Evaluate $\int_0^4 \sqrt{2x+1} dx$.

Solution. Let $2x+1 = t$.

$$2dx = dt \Rightarrow dx = \frac{dt}{2}.$$

When $x = 0, t = 1$.

When $x = 4, t = 9$.

$$\begin{aligned} \therefore \int_0^4 \sqrt{2x+1} dx &= \int_1^9 \sqrt{t} \frac{dt}{2} \\ &= \frac{1}{2} \int_1^9 t^{\frac{1}{2}} dt \\ &= \frac{1}{2} \left(\frac{t^{\frac{3}{2}}}{\frac{3}{2}} \right)_1^9 = \frac{1}{2} \times \frac{2}{3} [9^{\frac{3}{2}} - 1] = \frac{1}{3}[27 - 1] = \frac{1}{3} \times 26 = \frac{26}{3}. \end{aligned}$$

Example Evaluate $\int_1^2 \frac{1}{(3 - 5x)^2} dx$.

Solution. Let $3 - 5x = t$.

$$-5dx = dt \Rightarrow dx = -\frac{dt}{5}.$$

When $x = 0, t = -2$.

When $x = 2, t = -7$.

$$\therefore \int_1^2 \frac{1}{(3 - 5x)^2} dx = \int_{-2}^{-7} \frac{1}{t^2} \left(-\frac{dt}{5}\right)$$

$$= -\frac{1}{5} \int_{-2}^{-7} t^{-2} dt$$

$$= -\frac{1}{5} \left(\frac{t^{-1}}{-1}\right)_{-2}^{-7}$$

$$= \frac{1}{5} \left(\frac{1}{t}\right)_{-2}^{-7} = \frac{1}{5} \left(\frac{1}{-7} + \frac{1}{2}\right) = \frac{1}{5} \left[\frac{-2 + 7}{14}\right] = \frac{1}{5} \cdot \frac{5}{14} = \frac{1}{14}.$$

Integrals of symmetric functions

Theorem. Suppose f is continuous on $[-a, a]$

(i) If f is even, then $\int_{-a}^a f(x)dx = 2 \int_0^a f(x)dx$.

(ii) If f is odd, then $\int_{-a}^a f(x)dx = 0$.

Example Evaluate $\int_{-2}^2 (x^6 + 1)dx$.

Solution. Let $f(x) = x^6 + 1$.

$$f(-x) = (-x)^6 + 1 = x^6 + 1.$$

$\therefore f(x)$ is even.

By the properties of definite integrals

$$\begin{aligned}\therefore \int_{-2}^2 f(x)dx &= 2 \int_0^2 f(x)dx \\&= 2 \int_0^2 (x^6 + 1)dx \\&= 2 \left[\int_0^2 x^6 dx + \int_0^2 1 dx \right] \\&= 2 \left[\left(\frac{x^7}{7} \right)_0^2 + (x)_0^2 \right] = 2 \left[\frac{2^7}{7} - 0 + 2 - 0 \right] \\&= 2 \left[\frac{128}{7} + 2 \right] = 2 \left[\frac{128 + 14}{7} \right] = \frac{2 \times 142}{7} = \frac{284}{7}.\end{aligned}$$

Example Evaluate $\int_{-1}^1 \frac{\tan x}{1+x^2+x^4} dx$.

Solution. Let $f(x) = \frac{\tan x}{1+x^2+x^4}$.

$$\begin{aligned}f(-x) &= \frac{\tan(-x)}{1+(-x)^2+(-x)^4} \\&= \frac{-\tan x}{1+x^2+x^4} = -f(x).\end{aligned}$$

$\therefore f(x)$ is odd.

By the properties of definite integrals

$$\int_{-1}^1 f(x) dx = 0$$

$$\text{i.e., } \int_{-1}^1 \frac{\tan x}{1+x^2+x^4} dx = 0.$$

Integration by parts

Every differentiation rule has a corresponding integration rule. The rule that corresponds to the product rule for differentiation is called the integration by parts.

From differential calculus we have

$$\frac{d}{dx}(uv) = u \frac{dv}{dx} + v \frac{du}{dx}$$

Integrating both sides with respect to x

$$\int \frac{d}{dx}(uv) dx = \int u \frac{dv}{dx} dx + \int v \frac{du}{dx} dx$$

$$uv = \int u dv + \int v du$$

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

Example Evaluate $\int x \sin x dx$.

Solution. Let $u = x$

$$dv = \sin x dx$$

$$du = dx \quad \int dv = \int \sin x dx \Rightarrow v = -\cos x.$$

Applying integration by parts

$$\begin{aligned}\int x \sin x dx &= \int u dv = uv - \int v du \\&= -x \cdot \cos x - \int -\cos x dx = -x \cos x + \sin x + c.\end{aligned}$$

Example Evaluate $\int xe^x dx$.

Solution. Let $u = x$ $dv = e^x dx$

$$du = dx \quad \int dv = \int e^x dx \Rightarrow v = e^x.$$

Applying integration by parts

$$\begin{aligned}\int xe^x dx &= \int u dv = uv - \int v du \\ &= x \cdot e^x - \int e^x dx \\ &= xe^x - e^x + c = e^x(x - 1) + c.\end{aligned}$$

Example Evaluate $\int \log x dx$.

Solution. Let $u = \log x$ $dv = dx$

$$du = \frac{1}{x} dx \quad \int dv = \int dx \Rightarrow v = x.$$

Applying integration by parts

$$\begin{aligned}\int \log x dx &= \int u dv = uv - \int v du \\ &= x \cdot \log x - \int x \cdot \frac{1}{x} dx \\ &= x \log x - \int dx + c = x \log x - x + c = x(\log x - 1) + c.\end{aligned}$$

Example Evaluate $\int x^n \log x dx$.

Solution. Let $u = \log x$ $dv = x^n dx$

$$du = \frac{1}{x} dx \quad \int dv = \int x^n dx \Rightarrow v = \frac{x^{n+1}}{n+1}.$$

Applying integration by parts

$$\begin{aligned}\int x^n \log x dx &= \int u dv = uv - \int v du \\ &= \frac{x^{n+1}}{n+1} \cdot \log x - \int \frac{x^{n+1}}{n+1} \cdot \frac{1}{x} dx \\ &= \frac{x^{n+1}}{n+1} \log x - \frac{1}{n+1} \int x^n dx + c \\ &= \frac{x^{n+1}}{n+1} \log x - \frac{1}{n+1} \cdot \frac{x^{n+1}}{n+1} + c \\ &= \frac{x^{n+1}}{n+1} \left(\log x - \frac{1}{n+1} \right) + c.\end{aligned}$$

Example Evaluate $\int x^2 e^x dx$.

Solution. Let $u = x^2$

$$dv = e^x dx$$

$$du = 2x dx \quad \int dv = \int e^x dx \Rightarrow v = e^x.$$

Applying integration by parts

$$\begin{aligned}\int x^2 e^x dx &= \int u dv = uv - \int v du \\&= x^2 \cdot e^x - \int e^x \cdot 2x dx \\&= x^2 e^x - 2 \int x e^x dx \\&= x^2 e^x - 2 [xe^x - e^x] + c \\&= x^2 e^x - 2xe^x + 2e^x + c = e^x(x^2 - 2x + 2) + c\end{aligned}$$

Example Evaluate $\int x^2 \tan^{-1} x dx$.

Solution. Let $u = \tan^{-1} x$

$$dv = x^2 dx$$

$$du = \frac{1}{1+x^2} dx \quad \int dv = \int x^2 dx \Rightarrow v = \frac{x^3}{3}.$$

Applying integration by parts

$$\begin{aligned}\int x^2 \tan^{-1} x dx &= \int u dv = uv - \int v du \\&= \frac{x^3}{3} \tan^{-1} x - \int \frac{x^3}{3} \cdot \frac{1}{1+x^2} dx \\&= \frac{x^3}{3} \tan^{-1} x - \frac{1}{3} \int \frac{x^3}{1+x^2} dx \quad \text{Let } 1+x^2 = t \\&= \frac{x^3}{3} \tan^{-1} x - \frac{1}{3} \int \frac{x^2}{1+x^2} \cdot x dx \quad 2x dx = dt \\&= \frac{x^3}{3} \tan^{-1} x - \frac{1}{3} \int \frac{t-1}{t} \cdot \frac{dt}{2} \quad x dx = \frac{dt}{2}. \\&= \frac{x^3}{3} \tan^{-1} x - \frac{1}{6} \int \left(1 - \frac{1}{t}\right) dt \\&= \frac{x^3}{3} \tan^{-1} x - \frac{1}{6} \int dt + \frac{1}{6} \int \frac{1}{t} dt \\&= \frac{x^3}{3} \tan^{-1} x - \frac{1}{6} \cdot t + \frac{1}{6} \cdot \log t + c = \frac{x^3}{3} \tan^{-1} x - \frac{1+x^2}{6} + \frac{1}{6} \log(1+x^2) + c.\end{aligned}$$