

TECHNIQUES OF INTEGRATION

Integration by Parts (Section 3.1; Book 2)

Recall: So far, we have learned how to integrate some basic functions.

e.g. $\int x(x+1)dx \rightarrow \text{Expand}$

e.g. $\int xe^{x^2}dx \rightarrow \text{U-Sub } (x^2)$

Now we will continue to investigate more advanced integration techniques where our previous methods won't work.

e.g. $\int x \sin x dx$?

Recall: You may remember that u -substitution came about based on undoing the chain rule. Similarly, we can use the product rule for differentiation to derive a useful rule for integration.

$$\frac{d}{dx} (x \sin x) = \text{product rule} \quad x \cos x + \sin x \cdot 1 \quad \{\text{can't diff each}\}$$

The product rule states that, for f, g differentiable,

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

Int. both sides: $f(x)g(x) = \int \boxed{f(x)g'(x)dx} + \int g(x)f'(x)dx$
divide just cancel

Integration by Parts Formula:

$$\int f(x)g'(x)dx = f(x)g(x) - \int f'(x)g(x)dx \quad \begin{matrix} u=f(x) \\ v=g(x) \end{matrix}$$

or, alternatively

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

Should be easier



Example:

$$\int x \sin x dx$$

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

let $u=x$
 $\frac{du}{dx}=1 \rightarrow du=dx$

$$= x(-\cos x) - \int (-\cos x)dx$$

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

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

Anti-deriv.
 $dv = \sin x dx$
 $v = -\cos x$

Integrate

Question: What if we had chosen u and dv differently in the above example?

let $u = \sin x$ $dv = x dx$
 $\hookrightarrow du = \cos x dx$ $v = \frac{1}{2} x^2$
 $\rightarrow u v - \int v du$
 $\int x \sin x dx = (\sin x)(\frac{1}{2} x^2) - \int \frac{1}{2} x^2 \cos x dx$

now it is harder than the original question \times

Question: How do we choose u and dv ?

- The new integral $\int v du$ should be easier than the original
- You have to be able to integrate dv to obtain v

L I A T E tells you, from left to right, what function get priority for being u

log \swarrow Inverse trig \swarrow Algebraic {root function, polys, ...} \swarrow Trig \swarrow Exp

Examples: $\int x \sec^2 x dx$
 A T

$u = \underline{x}$

$dv = \underline{\sec^2 x dx}$

$\int x 3^x dx$
 A E

$u = \underline{x}$

$dv = \underline{3^x dx}$

$\int \frac{\ln x}{\sqrt{x}} dx$
 L A

$u = \underline{\ln x}$

$dv = \underline{\frac{1}{\sqrt{x}} dx}$

Example: $\int x^7 \ln x dx$
 E L

$u = \ln x$ $dv = x^7 dx$
 $du = \frac{1}{x} dx$ $v = \frac{1}{8} x^8$

$= (\ln x)(\frac{1}{8} x^8) - \int \frac{1}{8} x^8 \cdot \frac{1}{x} dx$

$= \frac{1}{8} x^8 \ln x - \frac{1}{8} \int x^7 dx$

$= \frac{1}{8} x^8 \ln x - \frac{1}{64} x^8 + C$

$\frac{d}{dx} \ln x = \frac{1}{x}$

Question: What about definite integrals?

Integration by Parts for Definite Integrals:

$$\int_a^b u dv = uv \Big|_a^b - \int_a^b v du$$

Example: If the previous question had been $\int_2^5 x^7 \ln x dx$, in the 1st step we'd get:

$$\ln x \cdot \frac{1}{8} x^8 \Big|_2^5 - \int_2^5 \frac{1}{8} x^8 \cdot \frac{1}{x} dx$$

Now let's go on to study some more complicated examples of applying integration by parts:

Sometimes, you have to apply integration by parts more than once.

Application: If the rate of change of medication in the bloodstream is $\frac{dA}{dt} = t^2 \cdot e^{-t}$, what is the net change in the amount of medication from time $t=0$ to $t=1$?

example
then $t^2 e^{-t}$ times

$$\begin{aligned} & \int_0^1 t^2 e^{-t} dt \\ &= t^2 \cdot (-e^{-t}) \Big|_0^1 - \int_0^1 -e^{-t} \cdot 2t dt \end{aligned}$$

just simplify it

$$\begin{aligned} &= -t^2 e^{-t} \Big|_0^1 + 2 \int_0^1 t e^{-t} dt \\ &= -t^2 e^{-t} \Big|_0^1 + 2 t (-e^{-t}) \Big|_0^1 - \int_0^1 -e^{-t} dt \\ &= -t^2 e^{-t} \Big|_0^1 - 2 t e^{-t} \Big|_0^1 + 2 \int_0^1 e^{-t} dt \\ &= -t^2 e^{-t} \Big|_0^1 - 2 t e^{-t} \Big|_0^1 - 2 e^{-t} \Big|_0^1 \end{aligned}$$

$$= 0.16$$

\therefore net change of 0.16

$$\begin{aligned} S &= u dv = uv - \int v du \\ u &= t^2 & dv &= e^{-t} dt \\ du &= 2t dt & v &= -e^{-t} \end{aligned}$$

undo chain

$$\begin{aligned} u &= t & dv &= e^{-t} dt \\ du &= dt & v &= -e^{-t} \end{aligned}$$

Sometimes, you can apply integration by parts even though you're only integrating a single function.

Example: $\int \ln x \, dx$

$$\begin{aligned} &= \ln x \cdot x - \int x \cdot \frac{1}{x} dx \\ &= x \ln x - \int dx \\ &= x \ln x - x + C \end{aligned}$$

$$\begin{aligned} \int u dv &= uv - \int v du \\ u &= \ln x & dv &= dx \\ du &= \frac{1}{x} dx & v &= x \end{aligned}$$

Occasionally, you have to "go in circles".

Example: $\int e^x \sin x \, dx$

$$= \sin x \cdot e^x - \int e^x \cos x \, dx$$

not easier nor harder

$$\begin{aligned} \int u dv &= uv - \int v du \\ u &= \sin x & dv &= e^x dx \\ du &= \cos x \, dx & v &= e^x \end{aligned}$$

$$\begin{aligned} &= \sin x \cdot e^x - \left[\cos x \cdot e^x - \int e^x \sin x \, dx \right] \\ &= e^x \sin x - e^x \cos x - \int e^x \sin x \, dx \end{aligned}$$

$$\begin{aligned} u &= \cos x & dv &= e^x dx \\ du &= -\sin x \, dx & v &= e^x \end{aligned}$$

$$= \int e^x \sin x \, dx = e^x \sin x - e^x \cos x - \int e^x \sin x \, dx$$

divide
by 1/2

$$2 \int e^x \sin x \, dx = e^x \sin x - e^x \cos x + C$$

$$\int e^x \sin x \, dx = \frac{1}{2} e^x \sin x - \frac{1}{2} e^x \cos x + C$$