Continuation of integration by substitution

Examples:

a) $\int \tan x \ dx$

$$=\int \frac{\sin x}{\cos x} dx$$

Let $u = \cos x$ so that $du = -\sin x \, dx$ $\Rightarrow \sin x \, dx = -du$

b) Evaluate $\int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \frac{1}{2} \cot^2 2\theta \ d\theta$

since
$$\cot^2 2\theta = \csc^2 \theta - 1$$

$$\Rightarrow \cot^2 2\theta = \csc^2 2\theta - 1$$

$$\therefore \int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \frac{1}{2} \cot^2 2\theta \ d\theta = \int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \frac{1}{2} (\csc^2 2\theta - 1) \ d\theta$$
$$= \frac{1}{2} \left[-\frac{\cot 2\theta}{2} - \theta \right]_{\frac{\pi}{6}}^{\frac{\pi}{3}}$$
$$= 0.0269$$

Remarks:

When a power of a cosine is multiplied by a sine of power 1, or vise versa, the following holds;

1

1)
$$\int \cos^n \theta \sin \theta \, d\theta = -\cos^{n+1} \frac{\theta}{n+1} + c$$

2)
$$\int \sin^n \theta \cos \theta \ d\theta = \sin^{n+1} \frac{\theta}{n+1} + c$$

Example

Evaluate $\int_0^{\frac{\pi}{2}} \sin^2 x \cos^3 x \, dx$

$$= \int_0^{\frac{\pi}{2}} \sin^2 x \cdot \cos^2 \cos x \, dx$$

$$= \int_0^{\frac{\pi}{2}} \sin^2 x (1 - \sin^2 x) \cos x \, dx$$

$$= \int_0^{\frac{\pi}{2}} (\sin^2 x - \sin^4 x) \cos x \, dx$$

$$= \int_0^{\frac{\pi}{2}} \sin^2 x \cos x \, dx - \int_0^{\frac{\pi}{2}} \sin^4 x \cos x \, dx$$

$$= \left[\frac{\sin^3 x}{3} - \frac{\sin^5 x}{5} \right]_0^{\frac{\pi}{2}}$$

$$= \frac{2}{15} \text{ or } 0.1333$$

Find the integral of the following

a)
$$\int \frac{1}{\sqrt{a^2 - x^2}} dx$$

Let $x = a \sin \theta$, so that $dx = a \cos \theta \ d\theta$

$$\therefore \int \frac{1}{\sqrt{a^2 - x^2}} dx = \int \frac{1}{\sqrt{a^2 - (a\sin\theta)^2}} \cdot a\cos\theta d\theta$$

$$= \int \frac{1}{\sqrt{a^2(1 - \sin^2\theta)}} \cdot a\cos\theta d\theta$$

$$= \int \frac{1}{a\cos\theta} \cdot a\cos\theta d\theta$$

$$= \int 1\theta d\theta = \theta$$
But $x = a\sin\theta$

But
$$x = a \sin \theta$$

$$\Rightarrow \sin \theta = \frac{x}{a} \qquad \theta = \sin^{-1} \left(\frac{x}{a}\right)$$

$$\therefore \int \frac{1}{\sqrt{a^2 - x^2}} dx = \sin^{-1} \left(\frac{x}{a}\right) + c$$

b) Find
$$\int \frac{1}{x^2 \sqrt{x^2+4}} dx$$

Let
$$x=2\tan\theta$$
, so that $dx=2\sec^2\theta\ d\theta$ and
$$\sqrt{x^2+4}=\sqrt{4(\tan^2\theta+1)}=\sqrt{4\sec^2\theta}=2|\sec\theta|=2\sec\theta$$

Thus we have:

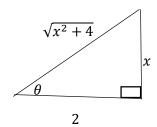
$$\begin{split} \int \frac{1}{x^2 \sqrt{x^2 + 1}} & dx = \frac{\int 2 \sec^2 \theta \ d\theta}{4 \tan^2 \theta \cdot 2 \sec \theta} = \frac{1}{4} \int \frac{\sec^2 \theta}{\tan^2 \theta} \ d\theta \\ & \Longrightarrow \frac{1}{4} \int \frac{\sec^2 \theta}{\tan^2 \theta} \ d\theta = \frac{1}{4} \int \frac{1}{\cos \theta} \cdot d\theta \\ & = \frac{1}{4} \int \frac{\cos \theta}{\sin^2 \theta} \ d\theta \qquad , \text{ let } u = \sin \theta \text{ , so that } \ du = \cos \theta \ d\theta \end{split}$$

$$\text{Then } \frac{1}{4} \int \frac{\cos \theta}{\sin^2 \theta} \ d\theta = \frac{1}{4} \frac{du}{u^2}$$

$$= \frac{1}{4} \left(-\frac{1}{u} \right) + c = \frac{1}{4} \left(-\frac{1}{\sin \theta} \right) + c$$

But $x = 2 \tan \theta$

$$\Rightarrow \tan \theta = \frac{x}{2}$$



$$sin\theta = \frac{x}{\sqrt{x^2+4}} \implies \frac{1}{sin\theta} = cosec \ \theta = \frac{\sqrt{x^2+4}}{x}$$

Therefore:

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

c)
$$\int \frac{x}{\sqrt{x^2+4}} dx$$
 (can use $x = 2tan\theta$)

But direct substitution $u = x^2 + 4$ is simpler, because du = 2xdx

and
$$\int \frac{x}{\sqrt{x^2+4}} dx = \int \frac{x}{\sqrt{u}} \cdot \frac{du}{2x}$$
$$= \frac{1}{2} \int \frac{1}{\sqrt{u}} du = \sqrt{u} + c$$
$$= \sqrt{x^2+4} + c$$

Note: even when trig substitutions are possible, they may not give the easiest solution. We should look for a simpler method first.

Exercise

Evaluate

a)
$$\int \frac{dx}{\sqrt{x^2 - a^2}}$$
, where $a > 0$ (let $x = a \sec \theta$) Ans: $\ln \left| x + \sqrt{x^2 - a^2} \right| + c$ (or $x = a \cosh t$) or $\cosh^{-1} \left(\frac{x}{a} \right) + c$

b)
$$\int_0^{\frac{13\sqrt{3}}{2}} \frac{x^3}{(4x^2+9)^{\frac{3}{2}}} dx$$
 let $u = 2x$ and $x = \frac{3}{2}tan\theta$ Ans: $\frac{3}{32}$

c)
$$\int \frac{x}{\sqrt{3-2x-x^2}} dx$$
 (compare the square under the root sign to have $4-(x+1)^2$)
Then let $u=x+1$

d)
$$\int \frac{x^2}{(x^2+a^2)^{\frac{3}{2}}} dx$$
 Ans: $-\sqrt{3-2x-x^2} - \sin^{-1}\left(\frac{x+1}{2}\right) + c$

- a) By trig substitution
- b) By hyperbolic substitution $x = a \sinh t$

Integration by partial fractions

To illustrate, we have;

$$\frac{2}{x-1} - \frac{1}{x+2} = 2(x+2) - \frac{1(x-1)}{(x-1)\cdot(X+2)} = \frac{x+5}{x^2+x-2}$$

Reversing the procedure, we have;

$$\int \frac{x+5}{x^2+x-2} \, dx = \int \left(\frac{2}{x-1} - \frac{1}{x+2} \right) \, dx$$

$$= 2\ln|x - 1| - \ln|x + 2| + c$$

Recall the following forms of partial fractions below

Form of rational fraction

form of the partial fraction

1.
$$\frac{px+q}{(x-a)(x-b)}, a \neq b$$

$$\frac{A}{x-a} + \frac{B}{x-b}$$

2.
$$\frac{px+q}{(x-b)^2}$$

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

3.
$$\frac{px^2+qx+r}{(x-a)(x-b)(x-c)}$$

$$\frac{A}{x-a} + \frac{B}{x-b} + \frac{C}{x-c}$$

$$4. \quad \frac{px^2+qx+r}{(x-a)^2(x-b)}$$

$$\frac{A}{x-a} + \frac{B}{(x-a)^2} + \frac{C}{x-b}$$

$$5. \ \frac{px+q}{ax^2+bx+c}$$

$$\frac{Ax+B}{ax^2+bx+c}$$

$$6. \quad \frac{px^2 + qx + r}{(ax^2 + bx + c)^2}$$

$$\frac{Ax+B}{(ax^2+bx+c)} + \frac{Cx+D}{(ax^2+bx+c)^2}$$

Example

Evaluate the following

a)
$$\int \frac{x^3 + x}{x - 1} dx$$

Since the degree of the numerator is greater than that of the denominator, we first perform long division.

$$x^{2} + x + 2$$

$$x^{3} + x$$

$$-x^{3} - x^{2}$$

$$x^{2} + x$$

$$-x^{2} - x$$

$$2x$$

$$-2x - 2$$

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

b)
$$\int \frac{x^2+2x-1}{2x^3+3x^2-2x} dx$$
 (no need to divide)

We factor the denominator as;

$$2x^3 + 3x^2 - 2x = x(2x^2 + 3x - 2) = x(2x - 1)(x + 2)$$

Thus the partial fraction decomposition of the integral has the form;

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

$$\Rightarrow x^2 + 2x - 1 = A(2x - 1)(x + 2) + Bx(x + 2) + Cx(2x - 1)$$

Solving we have;

$$A = \frac{1}{2}$$
 , $B = \frac{1}{5}$, $C = -\frac{1}{10}$ and so

$$\int \frac{x^2 + 2x - 1}{2x^3 + 3x^2 - 2x} dx = \int \left(\frac{1}{2} \cdot \frac{1}{x} + \frac{1}{5} \cdot \frac{1}{2x - 1} - \frac{1}{10} \cdot \frac{1}{x + 2}\right) dx$$

$$\frac{1}{2}\ln|x| + \frac{1}{10}\ln|2x - 1| - \frac{1}{10}\ln|x + 2| + c$$

c)
$$\int \frac{dx}{x^2-a^2} dx$$
, when $a \neq 0$.

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

$$A(x + a) + B(x - a) = 1 \Longrightarrow A = \frac{1}{2a}, B = -\frac{1}{2a}$$

Thus;

$$\int \frac{dx}{x^2 - a^2} dx = \frac{1}{2a} \int \left(\frac{1}{x - a} - \frac{1}{x + a}\right) dx$$

$$= \frac{1}{2a} [\ln|x - a| - \ln|x + a|] + c = \frac{1}{2a} \ln\left|\frac{x - a}{x + a}\right| + c$$

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

The first step is to divide: the result of long division is:

$$\frac{x^4 - 2x^2 + 4x + 1}{x^3 - x^2 - x + 1} = x + 1 + \frac{4x}{x^3 - x^2 - x + 1}$$

Then factoring the denominator we have:

$$x^{3} - x^{2} - x + 1 = (x - 1)(x^{2} - 1) = (x - 1)(x - 1)(x + 1)$$
$$= (x - 1)^{2}(x + 1)$$

Thus the partial fraction decomposition is:

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

This gives

$$A = 1$$
 , $B = 2$, $C = -1$, so

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

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

$$= \frac{x^2}{2} + x - \frac{2}{x - 1} + \ln\left|\frac{x - 1}{x + 1}\right| + c$$

e)
$$\int \frac{2x^2 - x + 4}{x^3 + 4x} dx$$

Since $x^3 + 4x = x(x^2 + 4)$ cant be factored further, We write

$$\frac{2x^2 - x + 4}{x^3 + 4x} = \frac{A}{x} + \frac{Bx + C}{x^2 + 4}$$

$$\Rightarrow 2x^2 - x + 4 = A(x^2 + 4) + (Bx + C)$$

Which gives

A=1 , B=1 and c=-1 and so

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

$$\int \frac{1}{x} dx + \int \frac{x}{x^2 + 4} dx - \int \frac{1}{x^2 + 4} dx$$

$$= \ln|x| + \frac{1}{2} \ln|x^2 + 4| - \frac{1}{2} \tan^{-1} \left(\frac{x}{2}\right) + c$$

f)
$$\int \frac{4x^2-3x+2}{4x^2-4x+3} dx$$

We first divide to get:

$$\frac{4x^2 - 3x + 2}{4x^2 - 4x + 3} = 1 + \frac{x - 1}{4x^2 - 4x + 3}$$

Notice that $4x^2 - 4x + 3$ is irreducible because $b^2 - 4ac = -32 < 0$

Thus it cant be factored. But completing the square we have:

$$4x^2 - 4x + 3 = (2x - 1)^2 + 2$$

Now let u = 2x - 1, so that du = 2dx and $x = \frac{1}{2}(u + 1)$,

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

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

$$= x + \frac{1}{4} \int \frac{u - 1}{u^2 + 2} du$$

$$= x + \frac{1}{4} \int \frac{u}{u^2 + 2} du - \frac{1}{4} \int \frac{1}{u^2 + 2} du$$

$$= x + \frac{1}{8} \ln(u^2 + 2) - \frac{1}{4} \cdot \frac{1}{\sqrt{2}} \tan^{-1}\left(\frac{u}{\sqrt{2}}\right) + c$$

$$= x + \frac{1}{8} \ln(4x^2 - 4x + 3 - \frac{1}{4\sqrt{2}} \tan^{-1}\left(\frac{2x - 1}{\sqrt{2}}\right) + c$$

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

$$\frac{1 - x + 2x^2 - x^3}{x(x^2 + 1)^2} = \frac{A}{x} + \frac{Bx + C}{x^2 + 1} + \frac{Dx + E}{(x^2 + 1)^2}$$

$$\Rightarrow$$
 $A=1$, $B=-1$, $C=-1$, $D=1$ and $E=0$

Thus

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