Chapter 8: Integration Techniques

Illya Starikov

January 31, 2017

Contents

8.1	Basic Approaches	2
8.2	Integration By Parts	3
8.3	Trigonometric Integrals	4
8.4	Trigonometric Substitutions	6
8.5	Partial Fractions	7
8.8	Improper Integrals	9

8.1 Basic Approaches

$$\int k \, dx = kx + C \tag{1}$$

$$\int k^p \, dx = \frac{k^{p+1}}{p+1} + C, p \in \mathbf{R} \, \land \neq -1$$
 (2)

$$\int \cos ax \, dx = \frac{1}{a} \sin ax + C \tag{3}$$

$$\int \sin ax \, dx = -\frac{1}{a} \cos ax + C \tag{4}$$

$$\int \sec^2 ax \, dx = \frac{1}{a} \tan ax + C \tag{5}$$

$$\int \csc^2 ax \, dx = -\frac{1}{a} \cot ax + C \tag{6}$$

$$\int \sec ax \tan ax \, dx = \frac{1}{a} \sec ax + C \tag{7}$$

$$\int \csc ax \cot ax \, dx = -\frac{1}{a} \csc ax \cot ax + C \tag{8}$$

$$\int e^{ax} dx = \frac{1}{a}e^{ax} + C \tag{9}$$

$$\int \frac{dx}{x} = \ln|x| + C \tag{10}$$

$$\int \frac{dx}{\sqrt{a^2 - x^2}} = \sin^{-1} \frac{x}{a} + C \tag{11}$$

$$\int \frac{dx}{a^2 + x^2} = \frac{1}{a} \tan^{-1} \frac{x}{a} + C \tag{12}$$

$$\int \frac{dx}{x\sqrt{x^2 - a^2}} = \frac{1}{a}\sec^{-1}\left|\frac{x}{a}\right| + C \tag{13}$$

8.2 Integration By Parts

Suppose that u and v are differentiable functions. Then

$$\int u \, dv = uv - \int v \, du \tag{14}$$

Integration by Parts for Definite Integrals

Let u and v be differentiable. Then

$$\int_{a}^{b} u(x)v'(x) dx = u(x)v(x) \Big|_{a}^{b} - \int_{a}^{b} v(x)u'(x) dx$$
 (15)

Integral of $\ln x$

$$\int \ln x \, dx = x \ln x - x + C \tag{16}$$

8.3 Trigonometric Integrals

 $\int \sin^m x \cos^n x \ dx$ Strategy

- m is odd, n real Split off $\sin x$, rewrite the resulting even power of $\sin x$ in terms of $\cos x$, and then use $u = \cos x$
- n odd, m real Split off $\cos x$, rewrite the resulting even power of $\cos x$ in terms of $\sin x$, and then use $u = \sin x$.
- m and n both even, nonnegative Use half-angle identities to transform the integrand into a polynomial in $\cos 2x$, and apply the preceding strategies once again to powers of $\cos 2x$ greater than 1.

Reduction Formulas

Assume n is a positive integer.

$$\int \sin^n x \, dx = -\frac{\sin^{n-1} x \cos x}{n} + \frac{n-1}{n} \int \sin^{n-2} x \, dx \tag{17}$$

$$\int \cos^n x \, dx = \frac{\cos^{n-1} x \sin x}{n} + \frac{n-1}{n} \int \cos^{n-2} x \, dx \tag{18}$$

$$\int \tan^n x \, dx = \frac{\tan^{n-1} x}{n-1} - \int \tan^{n-2} x \, dx, n \neq 1$$
 (19)

$$\int \sec^n x \, dx = \frac{\sec^{n-2} x \tan x}{n-1} + \frac{n-2}{n-1} \int \sec^{n-2} x \, dx, n \neq 1$$
 (20)

Integrals of $\tan x$, $\cot x$, $\sec x$, and $\csc x$

$$\int \tan x \, dx = -\ln|\cos x| + C = \ln|\sec x| + C \tag{21}$$

$$\int \cot x \, dx = \ln|\sin x| + C \tag{22}$$

$$\int \sec x \, dx = \ln|\sec x + \tan x| + C \tag{23}$$

$$\int \csc x \, dx = -\ln|\csc x + \cot x| + C \tag{24}$$

$\int \tan^m x \sec^n x \, dx \, \mathbf{Strategy}$

- n even Split off $\sec^2 x$, rewrite the remaining even power of $\sec x$ in terms of $\tan x$, and use $u = \tan x$.
- m odd Split off $\sec x \tan x$, rewrite the remaining even power of $\tan x$ in terms of $\sec x$, and use $u = \sec x$.
- m even and n odd Rewrite the even power of $\tan x$ in terms of $\sec x$ to produce a polynomial in $\sec x$; apply reduction formula 4 to each term.

8.4 Trigonometric Substitutions

The In- Corresponding Substitution Useful Identity tegral

Contains...

$$\begin{array}{lll} a^2 - x^2 & x = a \sin \theta, -\frac{\pi}{2} \leq \theta \leq \frac{\pi}{2}, \forall |x| \leq a & a^2 - a^2 \sin^2 \theta = a^2 \cos^2 \theta \\ a^2 + x^2 & x = a \tan \theta, -\frac{\pi}{2} < \theta < \frac{\pi}{2} & a^2 + a^2 \tan^2 \theta = a^2 \sec^2 \theta \\ x^2 - a^2 & x = a \sec \theta, & a^2 \sec^2 \theta - a^2 = a^2 \tan^2 \theta \end{array}$$

$$\begin{cases} 0 \leq \theta < \frac{\pi}{2}, \forall x \geq a \\ \frac{\pi}{2} < \theta \leq \pi, \forall x \leq -a \end{cases}$$

8.5 Partial Fractions

Partial Fractions with Simple Linear Factors

Suppose f(x) = p(x) > q(x), where p and q are polynomials with no common factors and with the degree of p less than the degree of q. Assume that q is the product of simple linear factors. The partial fraction decomposition is obtained as follows.

- Step 1. Factor the denominator q in the form $(x-r_1)(x-r_2)\cdots(x-r_n)$, where r_1,\ldots,r_n are real numbers.
- Step 2. Partial fraction decomposition Form the partial fraction decomposition by writing

$$\frac{p(x)}{q(x)} = \frac{A_1}{x - r_1} + \frac{A_2}{x - r_2} + \dots + \frac{A_n}{x - r_n}$$
 (25)

- Step 3. Clear denominators Multiply both sides of the equation in Step 2 by $q(x) = (x r_1)(x r_2) \cdots (x r_n)$, which produces conditions for A_1, \ldots, A_n .
- Step 4. Solve for coefficients Equate like powers of x in Step 3 to solve for the undertmined coefficients A_1, \ldots, A_n

Partial Fractions For Repeated Linear Factors

Suppose the repeated linear factor $(x-r)^m$ appears in the denominator of a proper rational function in reduced form. The partial fraction decomposition has a partial fraction for each power of (x-r) up to and including the mth power; that is, the partial fraction decomposition contains the sum

$$\frac{A_1}{(x-r)} + \frac{A_2}{(x-r)^2} + \frac{A_3}{(x-r)^3} + \dots + \frac{A_m}{(x-r)^m}$$
 (26)

where A_1, \ldots, A_m are constants to be determined.

Partial Fractions with Simple Irreducible Quadratic Factors

Suppose a simple irreducible factor $ax^2 + bx + c$ appears in the denominator of a proper rational function in reduced form. The partial fraction decomposition contains a term of the form

$$\frac{Ax+B}{ax^2+bx+c} \tag{27}$$

where A and B are unknown coefficients to be determined.

Partial Fraction Decomposition

Let f(x) = p(x)/q(x) be a proper rational function in reduced form. Assume the denominator q has been factored completely over the real numbers and m is a positive integer.

Simple linear factor A factor x-r in the denominator requires the partial fraction $\frac{A}{x-r}$.

Repeated linear factor A factor $(x-r)^m$ with m>1 in the denominator requires the partial fractions.

$$\frac{A_1}{(x-r)} + \frac{A_2}{(x-r)^2} + \frac{A_3}{(x-r)^3} + \dots + \frac{A_m}{(x-r)^m}$$
 (28)

Simple irreducible quadratic factor An irreducible factor $ax^2 + bx + c$ in the denominator requires the partial fraction

$$\frac{Ax+B}{ax^2+bx+c} \tag{29}$$

Repeated irreducible quadratic factor An irreducible factor $(ax^2 + bx + c)^m$ with m > 1 in the denominator requires the partial fractions

$$\frac{A_1x + B_1}{ax^2 + bx + c} + \frac{A_2x + B_2}{(ax^2 + bx + c)^2} + \dots + \frac{A_mx + B_m}{(ax^2 + bx + c)^m}$$
(30)

8.8 Improper Integrals

Improper Integrals over Infinite Intervals

1. If f is continuous on $[a, \infty)$, then

$$\int_{a}^{\infty} f(x) dx = \lim_{b \to \infty} \int_{a}^{b} f(x) dx$$
 (31)

provided the limit exists.

2. If f is continuous on $(-\infty, b]$, then

$$\int_{-\infty}^{b} f(x) dx = \lim_{a \to -\infty} \int_{a}^{b} f(x) dx$$
 (32)

provided the limit exists.

3. If f is continuous on $(-\infty, \infty)$, then

$$\int_{-\infty}^{\infty} f(x) dx = \lim_{a \to -\infty} \int_{a}^{c} f(x) dx + \lim_{b \to \infty} \int_{c}^{b} f(x) dx$$
 (33)

provided both limits exist, where c is any real number.

In each case, if the limit exists, the improper integral is said to **converge**, if it does not exist, the improper integral is said to **diverge**.

Improper Integrals with an Unbounded Integrand

1. Suppose f is continuous on (a, b] with $\lim_{x\to a^+} f(x) = \pm \infty$. Then

$$\int_{a}^{b} f(x) \, dx = \lim_{c \to a^{+}} \int_{c}^{b} f(x) \, dx \tag{34}$$

provided the limit exists.

2. Suppose f is continuous on [a,b) with $\lim_{x\to b^-} f(x) = \pm \infty$. Then

$$\int_{a}^{b} f(x) \, dx = \lim_{c \to b^{-}} \int_{a}^{c} f(x) \, dx \tag{35}$$

provided the limit exists.

3. Suppose f is continuous on [a,b] except at the interior point p where f is unbounded. Then

$$\int_{a}^{b} f(x) dx = \int_{a}^{p} f(x) dx + \int_{p}^{b} f(x) dx,$$
 (36)

provided the improper integrals on the right side exist.

In each case, if the limit exists, the improper integrals is said to **converge**, if it does not exists, the improper integral is said to **diverge**.