

CELEN037

Foundation Calculus and Mathematical Techniques

Lecture 5



Main content

- Antiderivatives and indefinite integrals
- Integrals of standard functions
- Integration by substitution
- Integration of a function of a linear polynomial
- Trigonometric substitution



Indefinite integration: Motivation

Suppose that an object is moving and we know $f(t)$ such that $x'(t) = f(t)$ where $x(t)$ is the position of the object at time t . Can we determine $x(t)$?

Suppose that water is leaking from a tank and we know $g(t)$ such that $V'(t) = g(t)$ where $V(t)$ is the volume of water in the tank at time t . Can we determine $V(t)$?

Indefinite integration (also called antidifferentiation) can be used to obtain solutions to such problems.



Definite integration: Motivation

Definite integration (taught in future lectures) can be used to compute areas and volumes.

The definite integral

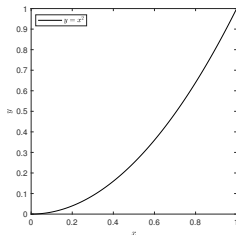
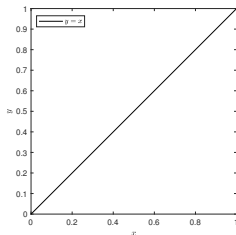
$$\int_0^1 x \, dx = \frac{1}{2},$$

which is the area bounded by the line $y = x$, the line $x = 1$ and the x -axis.

The definite integral

$$\int_0^1 x^2 \, dx = \frac{1}{3},$$

which is the area bounded by the line $y = x^2$, the line $x = 1$ and the x -axis.



Antiderivatives: Definition

An antiderivative of a function f is a function F which is such that

$$F'(x) = f(x)$$

for all x in the domain of f .



Antiderivatives: Result

Result

If F is an antiderivative of f and C is a constant then G given by

$$G(x) = F(x) + C$$

is also an antiderivative of f .



Indefinite integrals

An integral of the form

$$\int f(x) dx$$

is an indefinite integral.



Indefinite integration

Result

If F is an antiderivative of f then

$$\int f(x) dx = F(x) + C.$$

In the above line:

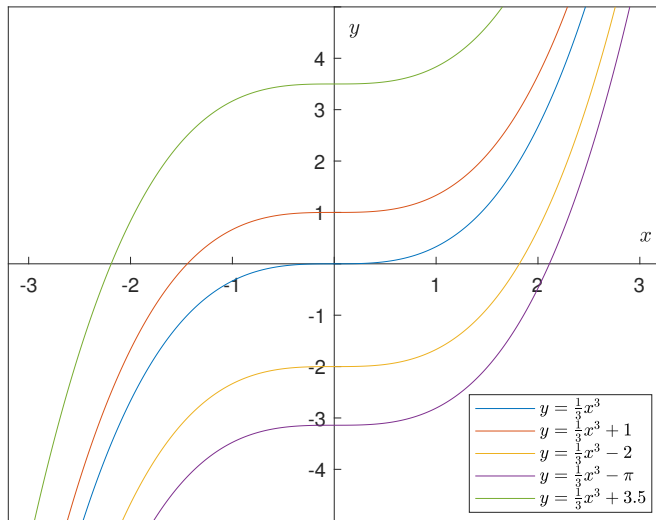
- \int is the integral symbol.
- $f(x)$ is the integrand.
- x in the dx is the variable of integration.
- F is an antiderivative of f .
- C is the constant of integration.

The result of indefinite integration defines a family of functions. The form in which we have written this family is such that it consists of all of the antiderivatives of f if the domain of f is connected.



Indefinite integration: Example

$$\int x^2 dx = \frac{1}{3}x^3 + C$$



Property

If F is an antiderivative of f and G is an antiderivative of g then

$$\int (f(x) + g(x)) dx = \int f(x) dx + \int g(x) dx = F(x) + G(x) + C$$

and

$$\int (f(x) - g(x)) dx = \int f(x) dx - \int g(x) dx = F(x) - G(x) + C.$$

Property

If F is an antiderivative of f and a is a constant then

$$\int af(x) dx = a \int f(x) dx = aF(x) + C.$$



Integrals of standard functions I

For $n \neq -1$,

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

Note that

$$\int 1 dx = x + C \quad \left(\text{since } \frac{d}{dx}(x) = 1 \right).$$



Problem 1

Evaluate $\int (x^2 + x) dx$.

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

Problem 2

Evaluate $\int (3x^6 - 2x^2 + 7x + 1) dx$.

$$\begin{aligned}\int (3x^6 - 2x^2 + 7x + 1) dx &= 3 \int x^6 dx - 2 \int x^2 dx + 7 \int x dx + \int 1 dx \\ &= \frac{3x^7}{7} - \frac{2x^3}{3} + \frac{7x^2}{2} + x + C\end{aligned}$$



Problem 3

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

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

Problem 4

Evaluate $\int \frac{t^2 - 2t^4}{t^4} dt$.

$$\int \frac{t^2 - 2t^4}{t^4} dt = \int \left(\frac{1}{t^2} - 2 \right) dt = \int t^{-2} dt - 2 \int 1 dt = -\frac{1}{t} - 2t + C$$



Integrals of standard functions II

$$\int \cos(x) dx = \sin(x) + C \quad \left(\text{since } \frac{d}{dx}(\sin(x)) = \cos(x) \right),$$

$$\int \sin(x) dx = -\cos(x) + C \quad \left(\text{since } \frac{d}{dx}(-\cos(x)) = \sin(x) \right),$$

$$\int \sec^2(x) dx = \tan(x) + C \quad \left(\text{since } \frac{d}{dx}(\tan(x)) = \sec^2(x) \right),$$

$$\int \operatorname{cosec}^2(x) dx = -\cot(x) + C \quad \left(\text{since } \frac{d}{dx}(-\cot(x)) = \operatorname{cosec}^2(x) \right),$$

$$\int \sec(x) \tan(x) dx = \sec(x) + C \quad \left(\text{since } \frac{d}{dx}(\sec(x)) = \sec(x) \tan(x) \right),$$

$$\int \operatorname{cosec}(x) \cot(x) dx = -\operatorname{cosec}(x) + C \quad \left(\text{since } \frac{d}{dx}(-\operatorname{cosec}(x)) = \operatorname{cosec}(x) \cot(x) \right)$$



Problem 5

Evaluate $\int 4 \cos(x) dx$.

$$\int 4 \cos(x) dx = 4 \int \cos(x) dx = 4 \sin(x) + C$$

Problem 6

Evaluate $\int \frac{\cos(x)}{\sin^2(x)} dx$.

$$\int \frac{\cos(x)}{\sin^2(x)} dx = \int \operatorname{cosec}(x) \cot(x) dx = -\operatorname{cosec}(x) + C$$



Integrals of standard functions III

For $a > 0$ but $a \neq 1$,

$$\int a^x dx = \frac{a^x}{\ln(a)} + C \quad \left(\text{since } \frac{d}{dx} \left(\frac{a^x}{\ln(a)} \right) = a^x \right).$$

Note that

$$\int e^x dx = e^x + C \quad \left(\text{since } \frac{d}{dx}(e^x) = e^x \right).$$



Problem 7

Evaluate $\int \left(\frac{2^x}{3} + x^2 + e^x + x^e \right) dx$.

$$\begin{aligned} & \int \left(\frac{2^x}{3} + x^2 + e^x + x^e \right) dx \\ &= \frac{1}{3} \int 2^x dx + \int x^2 dx + \int e^x dx + \int x^e dx \\ &= \frac{2^x}{3 \ln(2)} + \frac{x^3}{3} + e^x + \frac{x^{e+1}}{e+1} + C \end{aligned}$$



Integrals of standard functions IV

$$\int \frac{1}{\sqrt{1-x^2}} dx = \sin^{-1}(x) + C \quad \left(\text{since } \frac{d}{dx}(\sin^{-1}(x)) = \frac{1}{\sqrt{1-x^2}} \right),$$

$$\int \frac{1}{x^2+1} dx = \tan^{-1}(x) + C \quad \left(\text{since } \frac{d}{dx}(\tan^{-1}(x)) = \frac{1}{1+x^2} \right).$$



Problem 8

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

$$\begin{aligned}\int \frac{x^2}{x^2 + 1} dx &= \int \frac{x^2 + 1 - 1}{x^2 + 1} dx \\&= \int \left(1 - \frac{1}{x^2 + 1} \right) dx \\&= \int 1 dx - \int \frac{1}{x^2 + 1} dx \\&= x - \tan^{-1}(x) + C\end{aligned}$$



Problem 9

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

$$\begin{aligned}\int \frac{1 - x^2 - x^4}{1 + x^2} dx &= \int \frac{1 - x^2(1 + x^2)}{1 + x^2} dx \\&= \int \left(\frac{1}{1 + x^2} - x^2 \right) dx \\&= \int \frac{1}{1 + x^2} dx - \int x^2 dx \\&= \tan^{-1}(x) - \frac{x^3}{3} + C\end{aligned}$$



Integrals of standard functions V

If $x > 0$,

$$\frac{d}{dx}(\ln |x|) = \frac{d}{dx}(\ln(x)) = \frac{1}{x}.$$

If $x < 0$,

$$\frac{d}{dx}(\ln |x|) = \frac{d}{dx}(\ln(-x)) = \frac{\frac{d}{dx}(-x)}{-x} = \frac{-1}{-x} = \frac{1}{x}.$$

Hence,

$$\int \frac{1}{x} dx = \ln |x| + C.$$

However, while the above line is sufficient for this module, we note that

$$F(x) = \begin{cases} \ln |x| + C_1 & \text{if } x < 0, \\ \ln |x| + C_2 & \text{if } x > 0, \end{cases}$$

where C_1 and C_2 are arbitrary constants, is such that

$$F'(x) = \frac{1}{x}$$

for all $x \in \mathbb{R} \setminus \{0\}$.



Problem 10

Evaluate $\int \frac{(x+1)^2}{x^2} dx$.

$$\begin{aligned}\int \frac{(x+1)^2}{x^2} dx &= \int \frac{x^2 + 2x + 1}{x^2} dx \\&= \int \left(1 + \frac{2}{x} + \frac{1}{x^2}\right) dx \\&= \int 1 dx + 2 \int \frac{1}{x} dx + \int x^{-2} dx \\&= x + 2 \ln |x| - \frac{1}{x} + C\end{aligned}$$



Integration by substitution: Justification

Suppose that F is an antiderivative of f . Then, for x for which $g(x)$ is in the domain of f and $g'(x)$ exists,

$$\frac{d}{dx}(F(g(x))) = f(g(x))g'(x)$$

by the chain rule, and hence,

$$\int f(g(x))g'(x) dx = F(g(x)) + C.$$

Also, since F is an antiderivative of f ,

$$\int f(t) dt = F(t) + C.$$

Therefore, with $t = g(x)$,

$$\int f(g(x))g'(x) dx = \int f(t) dt.$$



Integration by substitution: Procedure

Suppose that we want to evaluate an integral of the form

$$\int f(g(x))g'(x) dx.$$

A procedure for doing this using substitution is:

- ① Identify $g(x)$.
- ② Let $t = g(x)$.
- ③ Obtain a relationship between dx and dt , for example $dt = g'(x) dx$.
- ④ Perform substitutions to convert the integral to one where the integrand is in terms of t (x should not appear) and the variable of integration is t (there should be a dt and not a dx).
- ⑤ Perform the integration with respect to t .
- ⑥ Convert the result of the integration to be in terms of the original variable, x .



Integration by substitution: Table of example substitutions

Integrand	Substitution to try
$f(x^n)x^{n-1}$	$t = x^n$
$f(\sin(x))\cos(x)$	$t = \sin(x)$
$f(\tan(x))\sec^2(x)$	$t = \tan(x)$
$\frac{f(\ln(x))}{x}$	$t = \ln(x)$
$\frac{f(\sqrt{x})}{\sqrt{x}}$	$t = \sqrt{x}$
$\frac{f(\tan^{-1}(x))}{1+x^2}$	$t = \tan^{-1}(x)$



Problem 11

Evaluate $\int \cos(e^x) e^x dx$.

Let $t = e^x$.

Then $\frac{dt}{dx} = e^x$ and $dt = e^x dx$.

$$\therefore \int \cos(e^x) e^x dx = \int \cos(t) dt = \sin(t) + C = \sin(e^x) + C$$



Problem 12

Evaluate $\int e^{\sin(x)} \cos(x) dx$.

Let $t = \sin(x)$.

Then $\frac{dt}{dx} = \cos(x)$ and $dt = \cos(x) dx$.

$$\therefore \int e^{\sin(x)} \cos(x) dx = \int e^t dt = e^t + C = e^{\sin(x)} + C$$



Problem 13

Evaluate $\int \frac{\sec^2(x)}{\sqrt{\tan(x)}} dx$.

Let $t = \tan(x)$.

Then $\frac{dt}{dx} = \sec^2(x)$ and $dt = \sec^2(x) dx$.

$$\therefore \int \frac{\sec^2(x)}{\sqrt{\tan(x)}} dx = \int \frac{1}{\sqrt{t}} dt = \int t^{-1/2} dt = 2t^{1/2} + C = 2\sqrt{\tan(x)} + C$$



Problem 14

Evaluate $\int \frac{1}{x \ln(x)} dx$.

Let $t = \ln(x)$.

Then $\frac{dt}{dx} = \frac{1}{x}$ and $dt = \frac{1}{x} dx$.

$$\therefore \int \frac{1}{x \ln(x)} dx = \int \frac{1}{t} dt = \ln |t| + C = \ln |\ln(x)| + C$$



Problem 15

Evaluate $\int \frac{(\tan^{-1}(x))^2}{1+x^2} dx$.

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

Then $\frac{du}{dx} = \frac{1}{1+x^2}$ and $du = \frac{1}{1+x^2} dx$.

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



Problem 16

Evaluate $\int x \sec^2(x^2) dx$.

Let $t = x^2$.

Then $\frac{dt}{dx} = 2x$ and $dt = 2x dx$.

$$\begin{aligned}\therefore \int x \sec^2(x^2) dx &= \frac{1}{2} \int 2x \sec^2(x^2) dx \\ &= \frac{1}{2} \int \sec^2(t) dt \\ &= \frac{1}{2} \tan(t) + C \\ &= \frac{1}{2} \tan(x^2) + C\end{aligned}$$



Problem 17

Evaluate $\int \frac{e^{\sqrt{x}}}{\sqrt{x}} dx$.

Let $t = \sqrt{x}$.

Then $\frac{dt}{dx} = \frac{1}{2\sqrt{x}}$ and $2dt = \frac{1}{\sqrt{x}} dx$.

$$\therefore \int \frac{e^{\sqrt{x}}}{\sqrt{x}} dx = \int 2e^t dt = 2 \int e^t dt = 2e^t + C = 2e^{\sqrt{x}} + C$$



Problem 18

Use the substitution $t = (x - 1)^{3/2}$ to evaluate $\int x^2 \sqrt{x - 1} \, dx$.

Let $t = (x - 1)^{3/2}$. Then $\frac{dt}{dx} = \frac{3}{2}\sqrt{x - 1}$ and $\frac{2}{3}dt = \sqrt{x - 1} \, dx$.

Moreover, $x^2 = (t^{2/3} + 1)^2 = t^{4/3} + 2t^{2/3} + 1$.

$$\begin{aligned}\therefore \int x^2 \sqrt{x - 1} \, dx &= \int \frac{2}{3} (t^{4/3} + 2t^{2/3} + 1) \, dt \\ &= \frac{2}{3} \int t^{4/3} \, dt + \frac{4}{3} \int t^{2/3} \, dt + \frac{2}{3} \int 1 \, dt \\ &= \frac{2t^{7/3}}{7} + \frac{4t^{5/3}}{5} + \frac{2}{3}t + C \\ &= \frac{2(x - 1)^{7/2}}{7} + \frac{4(x - 1)^{5/2}}{5} + \frac{2(x - 1)^{3/2}}{3} + C\end{aligned}$$



Problem 19

Use the substitution $t = \sqrt{x-1}$ to evaluate $\int x^2 \sqrt{x-1} \, dx$.

Let $t = \sqrt{x-1}$. Then $t^2 = x-1$ and $x = t^2 + 1$. Hence,
 $x^2 \sqrt{x-1} = (t^2 + 1)^2 t = t^5 + 2t^3 + t$. Also, $\frac{dx}{dt} = 2t$ and $dx = 2t \, dt$.

$$\begin{aligned}\therefore \int x^2 \sqrt{x-1} \, dx &= \int 2(t^5 + 2t^3 + t) t \, dt \\ &= 2 \int (t^6 + 2t^4 + t^2) \, dt \\ &= \frac{2t^7}{7} + \frac{4t^5}{5} + \frac{2t^3}{3} + C \\ &= \frac{2(x-1)^{7/2}}{7} + \frac{4(x-1)^{5/2}}{5} + \frac{2(x-1)^{3/2}}{3} + C\end{aligned}$$



Class activity

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

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

$$\int \frac{x}{x^2 + 1} dx = \frac{1}{2} \ln\left(\frac{x^2 + 1}{2}\right) + C \quad (3)$$

Which, if any, of the above are correct?



Integration of a function of a linear polynomial: Justification

Suppose that a is a nonzero real number and that b is a real number.

Also, suppose that

$$\int f(x) dx = F(x) + C.$$

Let $t = ax + b$.

Then $\frac{dt}{dx} = a$ and $dx = \frac{1}{a} dt$.

$$\therefore \int f(ax + b) dx = \frac{1}{a} \int f(t) dt = \frac{1}{a} F(t) + C = \frac{1}{a} F(ax + b) + C$$



Integration of a function of a linear polynomial: Result

Result

If a is a nonzero real number, b is a real number and

$$\int f(x) dx = F(x) + C$$

then

$$\int f(ax + b) dx = \frac{1}{a} F(ax + b) + C$$



Problem 20

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

$$\int \cos(2x + 3) dx = \frac{1}{2} \sin(2x + 3) + C$$

Problem 21

Evaluate $\int \frac{1}{5x - 7} dx$.

$$\int \frac{1}{5x - 7} dx = \frac{1}{5} \ln |5x - 7| + C$$



Problem 22

Evaluate $\int e^{4x-9} dx$.

$$\int e^{4x-9} dx = \frac{1}{4}e^{4x-9} + C$$

Problem 23

Evaluate $\int \sec^2(3x + 5) dx$.

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



Extended topic: Trigonometric substitution

Integrand contains	Substitution to try
$\frac{1}{\sqrt{a^2 - x^2}}$	$x = a \sin(t)$ with $-\frac{\pi}{2} < t < \frac{\pi}{2}$
$\frac{1}{x^2 + a^2}$	$x = a \tan(t)$ with $-\frac{\pi}{2} < t < \frac{\pi}{2}$
$\frac{1}{\sqrt{x^2 - a^2}}$	$x = \begin{cases} a \sec(t) \text{ with } 0 < t < \frac{\pi}{2} \text{ if } \frac{x}{a} > 1 \\ a \sec(t) \text{ with } \frac{\pi}{2} < t < \pi \text{ if } \frac{x}{a} < -1 \end{cases}$



Problem 24

Show that, for all positive real numbers a ,

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

Let $x = a \sin(t)$ with $-\frac{\pi}{2} < t < \frac{\pi}{2}$.

Then $t = \sin^{-1}\left(\frac{x}{a}\right)$ since t is in the range of \sin^{-1} .

Moreover, $\frac{dx}{dt} = a \cos(t)$ and $dx = a \cos(t) dt$.



Now,

$$\begin{aligned}\int \frac{1}{\sqrt{a^2 - x^2}} dx &= \int \frac{a \cos(t)}{\sqrt{a^2 - a^2 \sin^2(t)}} dt \\&= \int \frac{a \cos(t)}{\sqrt{a^2(1 - \sin^2(t))}} dt \\&= \int \frac{a \cos(t)}{\sqrt{a^2} \sqrt{\cos^2(t)}} dt \\&= \int \frac{a \cos(t)}{a \cos(t)} dt\end{aligned}$$

since $a > 0$ and $\cos(t) > 0$ as $-\frac{\pi}{2} < t < \frac{\pi}{2}$.

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



Problem 25

Show that, for all nonzero real numbers a ,

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

Let $x = a \tan(t)$ with $-\frac{\pi}{2} < t < \frac{\pi}{2}$.

Then $t = \tan^{-1}\left(\frac{x}{a}\right)$ since t is in the range of \tan^{-1} .

Moreover, $\frac{dx}{dt} = a \sec^2(t)$ and $dx = a \sec^2(t) dt$.



Now,

$$\begin{aligned}\int \frac{1}{x^2 + a^2} dx &= \int \frac{a \sec^2(t)}{a^2 \tan^2(t) + a^2} dt \\&= \int \frac{a \sec^2(t)}{a^2(\tan^2(t) + 1)} dt \\&= \int \frac{a \sec^2(t)}{a^2 \sec^2(t)} dt \\&= \int \frac{1}{a} dt.\end{aligned}$$

$$\therefore \int \frac{1}{x^2 + a^2} dx = \frac{1}{a} \int 1 dt = \frac{1}{a} t + C = \frac{1}{a} \tan^{-1}\left(\frac{x}{a}\right) + C$$



Problem 26

Show that, for all positive real numbers a ,

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

if $x > a$.

Let $x = a \sec(t)$ with $0 < t < \frac{\pi}{2}$.

Then, since t is in the range of \sec^{-1} , $t = \sec^{-1}\left(\frac{x}{a}\right) = \sec^{-1}\left(\frac{|x|}{a}\right)$.

Moreover, $\frac{dx}{dt} = a \sec(t) \tan(t)$ and $dx = a \sec(t) \tan(t) dt$.



Now,

$$\begin{aligned}\int \frac{1}{x\sqrt{x^2 - a^2}} dx &= \int \frac{a \sec(t) \tan(t)}{a \sec(t) \sqrt{a^2 \sec^2(t) - a^2}} dt \\&= \int \frac{a \sec(t) \tan(t)}{a \sec(t) \sqrt{a^2(\sec^2(t) - 1)}} dt \\&= \int \frac{\tan(t)}{\sqrt{a^2} \sqrt{\tan^2(t)}} dt \\&= \int \frac{\tan(t)}{a \tan(t)} dt\end{aligned}$$

since $a > 0$ and $\tan(t) > 0$ as $0 < t < \frac{\pi}{2}$.

$$\therefore \int \frac{1}{x\sqrt{x^2 - a^2}} dx = \frac{1}{a} \int 1 dt = \frac{1}{a} t + C = \frac{1}{a} \sec^{-1}\left(\frac{|x|}{a}\right) + C$$



Problem 27

Show that, for all positive real numbers a ,

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

if $x < -a$.

Let $x = a \sec(t)$ with $\frac{\pi}{2} < t < \pi$.

Then, since t is in the range of \sec^{-1} , $t = \sec^{-1}\left(\frac{x}{a}\right) = \pi - \sec^{-1}\left(\frac{|x|}{a}\right)$.

Moreover, $\frac{dx}{dt} = a \sec(t) \tan(t)$ and $dx = a \sec(t) \tan(t) dt$.



Now,

$$\begin{aligned}\int \frac{1}{x\sqrt{x^2 - a^2}} dx &= \int \frac{a \sec(t) \tan(t)}{a \sec(t) \sqrt{a^2 \sec^2(t) - a^2}} dt \\&= \int \frac{a \sec(t) \tan(t)}{a \sec(t) \sqrt{a^2(\sec^2(t) - 1)}} dt \\&= \int \frac{\tan(t)}{\sqrt{a^2} \sqrt{\tan^2(t)}} dt \\&= \int \frac{\tan(t)}{-a \tan(t)} dt\end{aligned}$$

since $a > 0$ and $\tan(t) < 0$ as $\frac{\pi}{2} < t < \pi$.

$$\therefore \int \frac{1}{x\sqrt{x^2 - a^2}} dx = -\frac{1}{a} \int 1 dt = -\frac{1}{a} t + c = \frac{1}{a} \sec^{-1}\left(\frac{|x|}{a}\right) + C$$

