

$$\int [x^m] dx = \frac{x^{m+1}}{m+1} + C$$

$$\int \left[ \frac{x^m}{a} \right] dx = \frac{1}{a} \cdot \frac{x^{m+1}}{m+1} + C$$

$$\int [a] dx = ax + C$$

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

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

$$\int_a^b f(x) dx = F(b) - F(a)$$

$$\int e^u du = \frac{e^u}{u'} + C$$

u' has to be constant

$$\int \csc^2 x dx = -\cot x$$

$$\int \sec^2 x dx = \tan x + C$$

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

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

u substitution:

$$\int 4x e^{x^2} dx =$$

$$= \int \cancel{4}^2 \cancel{x} e^u \frac{du}{\cancel{2x}} =$$

$$= \int 2e^u du = 2e^u + C = \underline{\underline{2e^{x^2} + C}}$$

$$\begin{aligned} u &= x^2 \\ du &= 2x dx \quad (\text{that's } u' dx) \\ dx &= \frac{du}{2x} \end{aligned}$$

Improper Integrals

$$\int_{-2}^3 \frac{1}{x^2} dx \quad \leftarrow \text{improper integral, but we should evaluate it on the interval } (-2; 3) \text{ but } x \neq 0$$



$$\int_{-2}^3 \frac{1}{x^2} dx = \lim_{a \rightarrow 0^-} \int_{-2}^a \frac{1}{x^2} dx + \lim_{b \rightarrow 0^+} \int_b^3 \frac{1}{x^2} dx =$$

$$\left( -\frac{1}{x} \right) \Big|_{-2}^a$$

$$\left( -\frac{1}{x} \right) \Big|_b^3$$

$$= \lim_{a \rightarrow 0^-} \left[ -\frac{1}{x} \right]_{-2}^{-a} + \lim_{b \rightarrow 0^+} \left[ -\frac{1}{x} \right]_{b^{-}}^{-a^{+}}$$

$$= \lim_{a \rightarrow 0^-} \left[ -\frac{1}{a} - \frac{1}{2} \right] + \lim_{b \rightarrow 0^+} \left[ -\frac{1}{3} - \left( -\frac{1}{b} \right) \right] =$$

$$= \left( \infty - \frac{1}{2} \right) + \left( -\frac{1}{3} + \infty \right) = \underline{\underline{\infty}}$$

$$\int_a^b f(x) dx = - \int_b^a f(x) dx$$

$$\int_a^b f(x) dx + \int_b^c f(x) dx = \int_a^c f(x) dx$$

$$\int |x| dx = \begin{cases} \int x dx & x \geq 0 \\ \int -x dx & x < 0 \end{cases}$$

u-substitution hard:

$$\int 2x \sqrt{4x-5} dx$$

$$\begin{aligned} u &= 4x-5 & \longrightarrow u+5 &= 4x \\ du &= 4 & x &= \frac{1}{4}(u+5) \\ dx &= \frac{du}{4} \end{aligned}$$

$$\int 2 \cdot \frac{1}{4} (u+5) u^{1/2} \frac{du}{4} =$$

$$= \frac{1}{8} \int u^{1/2} (u+5) du = \frac{1}{8} \int (u^{3/2} + 5u^{1/2}) du =$$

$$= \frac{1}{8} \left( u^{5/2} \cdot \frac{2}{5} + 5u^{3/2} \cdot \frac{2}{3} \right) + C = \frac{1}{20} u^{5/2} + \frac{5}{12} u^{3/2} + C =$$

$$= \underline{\underline{\frac{1}{20} (4x-5)^{5/2} + \frac{5}{12} (4x-5)^{3/2} + C}}$$

u-substitution definite integrals:

$$\int_0^8 2x(x^2+4)^2 dx$$

$$\int \cancel{2x} (u^2) \frac{du}{\cancel{2x}} = \int_4^8 u^2 du =$$

$$\begin{aligned} u &= 0^2+4=4 \\ u &= 2^2+4=8 \end{aligned}$$

$$\begin{aligned} u &= x^2+4 \\ du &= 2x dx \\ dx &= \frac{du}{2x} \end{aligned}$$

$$= \frac{u^3}{3} \Big|_4^8 = \frac{8^3}{3} - \frac{4^3}{3} = \underline{\underline{\frac{448}{3}}}$$

Integration by parts:

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

$$\begin{aligned}\int x e^x dx &= \\ &= x e^x - \int e^x dx \\ &= \underline{x e^x - e^x + C}\end{aligned}$$

$u = x$   
 $du = 1 dx$   
 $v = e^x$  (integral of  $dv$ )  
 $dv = e^x dx$

$$\begin{aligned}\int x \sin x dx &= \\ &= uv - \int v du = \\ &= x(-\cos x) - \int (-\cos x) dx = \\ &= \underline{-x \cos x + \sin x + C}\end{aligned}$$

$u = x$   
 $du = dx$   
 $v = -\cos x$   
 $dv = \sin x dx$

$$\begin{aligned}\int x^2 \ln x dx &= \\ &= uv - \int v du = \\ &= \frac{\ln x \cdot x^3}{3} - \int \frac{x^3}{3} \cdot \frac{1}{x} dx \\ &= \frac{x^3 \cdot \ln x}{3} - \frac{1}{3} \cdot \frac{x^3}{3} + C = \underline{\underline{\frac{x^3 \ln x}{3} - \frac{x^3}{9} + C}}\end{aligned}$$

$u = \ln x$   
 $du = \frac{1}{x} dx$   
 $v = \frac{x^3}{3}$   
 $dv = x^2 dx$

$$\begin{aligned}\int x^2 \sin x dx &= \\ &= x^2(-\cos x) - \int (-\cos x) 2x dx \\ &= -x^2 \cos x + 2 \int x \cos x dx\end{aligned}$$

$u = x^2$   
 $du = 2x dx$   
 $v = -\cos x$   
 $dv = \sin x dx$

$$= \underline{\underline{-x^2 \cos x + 2x \sin x + 2 \cos x + C}}$$

$$\rightarrow \int x \cos x dx$$

$$= x \sin x - \int \sin x dx$$

$$= \underline{\underline{-x \sin x + \cos x + C}}$$

$u = x$   
 $du = 1 dx$   
 $v = \sin x$   
 $dv = \cos x dx$

$$\int (\ln x)^2 dx$$

$$u = (\ln(x))^2$$

$$du = 2 \ln(x) \cdot \frac{1}{x}$$

$$dv = dx$$

$$v = x$$

$$= x(\ln x)^2 - \int \cancel{x} \cdot 2(\ln x) \cdot \frac{1}{\cancel{x}} \cdot dx$$

$$= x(\ln x)^2 - 2 \int \ln(x) dx$$

$$= x(\ln x)^2 - 2(x \ln x - x) = \underline{\underline{x(\ln x)^2 - 2x \ln x + 2x + C}}$$

$$\int e^x \sin x dx$$

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

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

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

$$\underline{\int e^x \sin x dx = e^x \sin x - e^x \cos x - \int e^x \sin x dx} \quad | + \int e^x \sin x dx$$

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

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

Integration by partial fractions:

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

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

$$\frac{(x-1)(x-2)^2}{(x-1)(x-2)^2} = \frac{1}{x-1} + \frac{1}{x-2} + \frac{1}{(x-2)^2} \quad \int \frac{1}{(x-1)(x-2)^2}$$

$$x = A(x-2)^2 + B(x-1)(x-2) + C(x-1)$$

$$x=2 \quad \boxed{C=2}$$

$$2 = A(0) + B(1)(0) + C(1)$$

$$x=1 \quad \boxed{A=1}$$

$$\underline{\underline{2=C}}$$

$$1 = A(1-2)^2 + B(0) + C(0)$$

$$x=3 \quad \boxed{B=-1}$$

$$\underline{\underline{1=A}}$$

$$3 = A(1) + B(2)(1) + C(2)$$

$$3 = 1 + 2B + 4$$

$$\underline{\underline{B=-1}}$$

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

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

$$u = x-2$$

$$du = dx$$

$$= \ln|x-1| - \ln|x-2| + 2 \int u^{-2} du =$$

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

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

## Improper Integrals (convergence/Divergence)

$$\int_1^{\infty} \frac{1}{x} dx = L \rightarrow \text{converges}$$

$$= \infty \rightarrow \text{diverges}$$

$$= \lim_{t \rightarrow \infty} \int_1^t \frac{1}{x} dx = \lim_{t \rightarrow \infty} \ln x \Big|_1^t = \lim_{t \rightarrow \infty} [\ln t - \ln 1] = \lim_{t \rightarrow \infty} \ln t = \underline{\underline{\infty}}$$

↓  
diverges

$$\int_1^{\infty} \frac{1}{x^2} dx = \lim_{t \rightarrow \infty} \int_1^t \frac{1}{x^2} dx = \lim_{t \rightarrow \infty} \left[ -\frac{1}{x} \right]_1^t = \lim_{t \rightarrow \infty} \left[ -\frac{1}{t} + \frac{1}{1} \right] = 1$$

$$\int_1^t \frac{1}{x^2} dx = \int_1^t x^{-2} dx = \lim_{t \rightarrow \infty} \left. \frac{-1}{x} \right|_1 = \lim_{t \rightarrow \infty} \left( \frac{-1}{t} - \frac{-1}{1} \right) =$$

$$= \lim_{t \rightarrow \infty} \left( \underbrace{-\frac{1}{t}}_0 + \underbrace{1}_1 \right) = 0 + 1 = \underline{1} \rightarrow \text{converges}$$

Integral of log

$$\int \log_a u \, du = \frac{u \cdot \log_a \left( \frac{u}{e} \right)}{u'} + C$$

(u has to be linear)

$$\int \log_5 (x+7) \, dx = \frac{(x+7) \cdot \log_5 \left( \frac{x+7}{e} \right)}{1} + C$$

