

Integration by Substitution

Motivation and Background

Currently, we do *not* have a technique for integrating most products, quotients, and compositions. Here are a couple that we can integrate:

$$\int \frac{x^2 + x}{\sqrt{x}} dx, \quad \int \sec(x) \tan(x) dx$$

And here are some that we cannot currently integrate (unless you happen to see what the appropriate antiderivative is):

$$\int x\sqrt{x^2 + 1} dx, \quad \int \sin(x) \cos(x) dx, \quad \int \frac{x}{x^2 + 1} dx$$

To integrate functions like above, we will utilize a technique called *substitution*, which involves the use of dummy variable.

Important Note 1. Substitution is a technique that only works in special circumstances, which should become apparent after a little practice.

Important Note 2. If confronted with an integral of a product, quotient, or composition and you cannot integrate it straight away, then substitution may work. In most (but definitely not all) situations, you will pick u to be the inside of the more complicated part.

Examples

Example 3. Compute each of the following integrals.

1. $\int (3x - 1)^{99} dx$

2. $\int 5x^2 \sqrt{x^3 - 2} dx$

3. $\int x e^{x^2} dx$

4. $\int \sin^2(x) \cos(x) dx$

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

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

7. $\int x^2 \sec^2(x^3) dx$

8. $\int \frac{x}{x^4 + 1} dx$

9. $\int x\sqrt{x-1} dx$

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

11. $\int \frac{\arcsin(x)}{\sqrt{1-x^2}} dx$

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