

MATH 138  
Honours Calculus 2

Sachin Kumar\*  
University of Waterloo

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\* *skmuthuk@uwaterloo.ca*

<sup>†</sup>Last updated: February 26, 2023

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# 1 Integration

## 1.1 Introduction

Consider the interval  $[a, b]$ , If we sub-divide it into  $n$  sub-intervals we get (for example) something called an increasing sequence  $P = \{t_0, t_1, t_2, \dots, t_n\}$  a partition of the interval  $[a, b]$ .

The length of the  $i^{\text{th}}$  sub-interval is given by

$$\Delta t_i = t_i - t_{i-1}, i \in 1, 2, \dots, n$$

Next let  $c_i \in [t_{i-1}, t_i]$ .

### Definition 1.1.1 (Riemann Sum)

Given a bounded function  $f$  and partition  $P$  over the interval  $[a, b]$  with  $c_i \in [t_{i-1}, t_i]$  a Riemann sum of  $f$  w.r.t  $P$  is

$$S = S(f, P) = \sum_{i=1}^n f(c_i) \Delta t_i$$

Note:

1. Different partitions  $P$  or different choices for the  $c_i$  will yield different values of  $S$ .
2. The value  $n$  can change from one Riemann sum to the next.

Key Ideas:

1. Shrink all  $\Delta t_i$  down to zero thus increasing the “resolution” of the sum. We will end up with an  $\infty \cdot 0$  situation which will hopefully balance out to give a finite value, call it  $I$ .
2. If it turns out that the value of  $I$  is independent of the partition  $P$  and values  $c_i$  then we say  $f$  is integrable.
3. We denote  $\|P\| = \max(\Delta t_1, \Delta t_2, \dots, \Delta t_n)$  so the previous condition can be written as  $\|P\| \rightarrow 0$  as  $n \rightarrow \infty$ .
4. If our bounded function  $f$  is integrable with value  $I$  then we write

$$I = \int_a^b f(t) dt$$

where  $f(t)$  is the integrand,  $dt$  is the variable of integration (aka dummy variable) and  $a, b$  are the limits of integration.

5. The notation  $\int_a^b f(t) dt$  is called the definite integral of  $f$  from  $a$  to  $b$ .
6. Note that  $\int_a^b f(t) dt = \int_a^b f(x) dx = \int_a^b f(u) du$  etc. is to be thought as  $\sum_{i=1}^n f(i) = \sum_{k=1}^n f(k) = \sum_{p=1}^n f(p)$  etc.

### Definition 1.1.2 (Regular $n$ -partition)

The regular  $n$ -partition for an interval  $[a, b]$  is where  $\Delta t_i = \frac{b-a}{n}$  for each  $i$ . i.e., we divide  $[a, b]$  into  $n$  intervals of equal width.

Eg: If we knew that  $f(x) = e^x$  was integrable the one way to calculate its integral over  $[1, 4]$  would be:

$$\int_1^4 e^x dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n e^{c_i} \Delta t_i$$

where  $c_i \in [t_{i-1}, t_i]$ .

Assuming the regular  $n$ -partition we get,

$$\Delta t_i = \frac{b-a}{n} = \frac{4-1}{n} = \frac{3}{n} = \Delta t$$

We can choose  $c_i$  any way we like. One common way is to built a right-hand Riemann sum ( $R$ ) by letting,

$$\begin{aligned} c_i &= a + i\Delta t \\ &= 1 + \frac{3i}{n} \end{aligned}$$

We could also make a left-hand Riemann sum ( $L$ ) by choosing,

$$\begin{aligned} c_i &= a + (i-1)\Delta t \\ &= 1 + \frac{3(i-1)}{n} \end{aligned}$$

Using  $R$ , we would get

$$\begin{aligned} \int_1^4 e^x dx &= \lim_{n \rightarrow \infty} \sum_{i=1}^n f(c_i) \Delta t \\ &= \lim_{n \rightarrow \infty} \sum_{i=1}^n e^{1 + \frac{3i}{n}} \left( \frac{3}{n} \right) \\ &= \lim_{n \rightarrow \infty} \frac{3e}{n} \sum_{i=1}^n \left( e^{\frac{3}{n}} \right)^i \quad \left[ \text{recall } \sum_{i=1}^n r^i = \frac{r^{n+1} - r}{r - 1} \right] \\ &= \lim_{n \rightarrow \infty} \frac{3e}{n} \left( \frac{e^{\frac{3}{n}+3} - e^{\frac{3}{n}}}{e^{\frac{3}{n}} - 1} \right) \\ &= \frac{3e(e^3 - 1)}{3} \\ &= e(e^3 - 1) \end{aligned}$$

But is  $f(x) = e^x$  integrable?

**Theorem 1.1.1 (Integrability Condition)**

If  $f$  is continuous on  $[a, b]$  then  $f$  is integrable on  $[a, b]$ .

Note: If  $f$  is bounded with finitely many jump discontinuities then it is also integrable.

## 1.2 Properties of Integration

### Theorem 1.2.1 (Properties of Integrals)

If  $f$  and  $g$  are integrable over  $[a, b]$  then

a.  $\int_a^b cf(t)dt = c \int_a^b f(t)dt$ , for any  $c \in \mathbb{R}$

b.  $\int_a^b [f(t) + g(t)]dt = \int_a^b f(t)dt + \int_a^b g(t)dt$

c. If  $m \leq f(t) \leq M$  then,

$$m(b-a) \leq \int_a^b f(t)dt \leq M(b-a)$$

d.  $|f|$  is integrable on  $[a, b]$ , then

$$\left| \int_a^b f(t)dt \right| \leq \int_a^b |f(t)|dt$$

### Proof

Given any partition  $P$  of  $[a, b]$ , note that

$$\sum_{i=1}^n \Delta t_i = b - a$$

Since  $m \leq f(t) \leq M$  we get that

$$\begin{aligned} \sum_{i=1}^n m \Delta t_i &\leq \sum_{i=1}^n f(t) \Delta t_i \leq \sum_{i=1}^n M \Delta t_i \\ m \sum_{i=1}^n \Delta t_i &\leq \sum_{i=1}^n f(t) \Delta t_i \leq M \sum_{i=1}^n \Delta t_i \end{aligned}$$

This is true for every partition  $P$  and so we end up with

$$m(b-a) \leq \int_a^b f(t)dt \leq M(b-a)$$

### Corollary 1.2.1.1

Properties of Integration

e. Set  $m = 0$  in (c.) to get, if  $f(t) \geq 0$  then

$$\int_a^b f(t)dt \geq 0$$

f. If  $f(t) \geq g(t)$  then use (e.), (b.) and (a.) to get

$$\int_a^b f(t)dt \geq \int_a^b g(t)dt$$

it can be proved by making a new function  $h(t) = f(t) - g(t)$  (hint...)

g. We define  $\int_a^b f(t)dt = 0$ . Our integration interval would be  $[a, a]$  and so any Riemann sum we create would be of the form

$$\sum_{i=1}^n f(a)\Delta t_i = f(a) \cdot 0 = 0$$

f. For  $a < b$  we have

$$\int_a^b f(t)dt = - \int_b^a f(t)dt$$

The idea here is that writing  $\int_a^b$  suggests moving from  $a$  to  $b$  where  $t_{1-i}$  and  $t_i$  are points on line  $a$  to  $b$  and  $\Delta t_i > 0$ .

Whereas  $\int_a^b$  suggests moving from  $b$  to  $a$  where  $\Delta t_i < 0$ .

### Theorem 1.2.2

Given  $a, b, c \in I$  over which  $f$  is integrable then

$$\int_a^b f(t)dt = \int_a^c f(t)dt + \int_c^b f(t)dt$$

Note: It is not required that  $a < c < b$ . If  $a < b < c$ , we get

$$\begin{aligned} \underbrace{\int_a^b f(t)dt}_{\text{Area b/w } [a,b]} &= \int_a^c f(t)dt + \int_c^b f(t)dt \\ &= \underbrace{\int_a^c f(t)dt}_{\text{Area b/w } [a,c]} - \underbrace{\int_b^c f(t)dt}_{\text{Area b/w } [b,c]} \end{aligned}$$

## 1.3 Areas and Integrals

Note that  $\int_a^b f(t)dt$  will only return the "expected" area when  $f \geq 0$ . Generally  $\int_a^b f(t)dt$  returns the "signed" area.

That is if  $f < 0$  over some interval  $[c, d]$  then  $\int_c^d f(t)dt$  will return the negative area between  $f$  and the  $x$ -axis.

Let the interval from  $[a, b]$  have 2-regular partitions,  $c$  and  $d$ , where  $a < c < d < b$ . Assume  $A_1, A_2, A_3 > 0$  (i.e., the normal area), where  $A_1$  be the positive area from  $[a, c]$ ,  $A_2$  be the positive area from  $[d, b]$  and  $A_3$  be the negative area from  $[c, d]$ . then

$$\int_a^b f(t)dt = A_1 + A_2 - A_3$$

**Example:**  $\int_0^{2\pi} \sin(t)dt = 0$ , since  $A_1$  and  $A_2$  have equal areas, where  $A_1$  is the positive area from  $[0, \pi]$  and  $A_2$  is the negative area from  $[\pi, 2\pi]$ .

## 1.4 Average Value

Recall the average of a discrete set  $\{x_1, x_2, \dots, x_n\}$  is given by

$$\frac{\sum_{i=1}^n x_i}{n}$$

We can define a similar concept for functions as follows:

**Definition 1.4.1 (Average Value)**

The average value of a continuous function over the interval  $[a, b]$  is given by

$$f_{ave} = \frac{1}{b-a} \int_a^b f(t) dt$$

sometimes written as  $\bar{f}$ .

**Example:** Geometrically compute  $f_{ave}$  over  $[0, 4]$  if  $f(x) = 3x$ .

Geometrically, we have

$$\int_0^4 3x dx = \frac{\text{base} \times \text{height}}{2} = \frac{4 \cdot 12}{2} = 24$$

so that  $f_{ave} = \bar{f} = \frac{1}{4} \int_0^4 3x dx = \frac{24}{4} = 6$ .

In this case,  $f_{ave}$  occurs halfway between 0 and 12.

However, in all cases,  $f_{ave}$  will split  $f(x)$  into 2 parts of equal areas. That is the area above  $f_{ave}$  and below  $f(x)$  will equal the area of both  $f(x)$  and below  $f_{ave}$ .

This can be proven by shifting the  $x$ -axis to instead be  $f_{ave}$ . Let  $g(x) = f(x) - f_{ave}$ .

If the area above  $y = f_{ave}$  is equal to the below  $f_{ave}$  then we should get  $\int_a^b g(x) dx = 0$ .

Indeed,

$$\begin{aligned} \int_a^b g(x) dx &= \int_a^b f(x) - f_{ave} dx \\ &= \int_a^b f(x) - \int_a^b f_{ave} dx \quad [\text{Recall } f_{ave} = \frac{1}{b-a} \int_a^b f(x) dx] \\ &= (b-a)f_{ave} - (b-a)f_{ave} \\ &= 0 \end{aligned}$$

It is always the case that for an integrable function, there is a  $c \in [a, b]$  such that  $f(c) = f_{ave}$ ? In general "no".

**Theorem 1.4.1 (Average Value Theorem (AVT))**

If  $f$  is a continuous function on  $[a, b]$  then there is a  $c \in [a, b]$  such that

$$f(c) = \frac{1}{b-a} \int_a^b f(x) dx$$

**Proof**

By Extreme Value Theorem (EVT), there are  $p$  (min) and  $q$  (max), where  $p, q \in [a, b]$  such that

$$f(p) \leq f(x) \leq f(q)$$

By integral properties,

$$(b-a)f(p) \leq \int_a^b f(x)dx \leq (b-a)f(q)$$

$$f(p) \leq \frac{1}{b-a} \int_a^b f(x)dx \leq f(q)$$

By the Intermediate value theorem, there is a  $c \in [a, b]$  where  $f(c)$  is the above equation.

## 1.5 Fundamental Theorem of Calculus (FTC)

Up until now to compute  $\int_a^b f(t)dt$  we had to rely on geometry or, if using the definition, we need formulas to convert  $\sum_{i=1}^n f(c_i)\Delta t_i$  to an explicit expression like

$$\sum_{i=1}^n i^2 = \frac{n(n+1)(2n+1)}{6}$$

In many cases, this is not possible.

Let us investigate how an integral behaves on a function on  $x$ . That is, Let  $A(x) = \int_a^x f(t)dt$  for a continuous function  $f$ . Now consider  $x+h$

$$A(x+h) = \int_a^{x+h} f(t)dt$$

The incremental area is given by

$$A(x+h) - A(x) = \int_a^{x+h} f(t)dt - \int_a^x f(t)dt = \int_x^{x+h} f(t)dt$$

Divide both sides by  $h$  to get

$$\frac{A(x+h) - A(x)}{h} = \frac{1}{h} \int_x^{x+h} f(t)dt$$

since  $f$  is continuous, by AVT,  $\exists c \in [x, x+h]$  such that

$$\frac{A(x+h) - A(x)}{h} = f(c)$$

Also since  $f$  is continuous and  $c$  depends on  $h$ ,

$$\lim_{h \rightarrow 0} f(c) = f(x)$$

Finally by definition

$$\lim_{h \rightarrow 0} \frac{A(x+h) - A(x)}{h} = A'(x)$$

Thus  $A'(x) = f(x)$ , i.e.,

$$\frac{d}{dx} \int_a^x f(t)dt = f(x)$$

### Theorem 1.5.1 (Fundamental Theorem of Calculus I (FTC I))

If  $f$  is continuous on an open interval containing  $x$  and  $a$ , then

$$\frac{d}{dx} \left[ \int_a^x f(t)dt \right] = f(x)$$



That is, the derivative **cancels** the integral.

How does this help us compute  $\int_a^b f(t)dt$ ? If we let  $g(x) = \int_a^x f(t)dt$  then by FTC I, we know that  $g'(x) = f(x)$  so we begin a search for a function  $g(x)$  which after we take a derivative gives  $f(x)$ .

**Example:** Compute

$$\int_3^5 2t dt$$

We need a function  $g(x)$  such that  $g'(x) = 2x$ . That is we seek an antiderivative of  $2x$  (Recall from MATH 137 that given a function, any 2 antiderivatives of that function can differ by at most a constant.) Let us denote  $G(x) = x^2 + c$  as the family of antiderivatives of  $2x$ . By FTC I we have that

$$G(x) = x^2 + c = \int_3^x 2t dt$$

since  $G'(x) = 2x$

But what is  $c$ ? We know that  $G(3) = 9 + c = \int_3^3 2t dt = 0$ , so  $c = -9$ . Thus

$$G(5) = \int_3^5 2t dt = 25 - 9 = 16$$

Notice that if we instead let  $g(x) = x^2 + 4$  and evaluated  $g(5) - g(3)$  we should still get 16.

This leads us to:

**Theorem 1.5.2 (Fundamental Theorem of Calculus II (FTC II))**

Let  $F$  be any antiderivative of a continuous function  $f$ . Then,

$$\int_a^b f(t)dt = F(b) - F(a)$$

**Example:** Compute

$$\int_1^4 \cos(x) dx$$

Using a Riemann sum would require a formula for

$$\sum_{i=1}^n \cos\left(1 + \frac{3i}{n}\right)$$

and then a limit as  $n \rightarrow \infty$

Using FTC however we know that since  $\frac{d}{dx} \sin(x) = \cos(x)$ , we get

$$\int_1^4 \cos(x) dx = \sin(4) - \sin(1)$$

Notation: The expression  $g(x)\big|_a^b = g(b) - g(a)$

**Example:**

$$\begin{aligned}
 \int_{-1}^1 |x| dx &= \int_{-1}^0 (-x) dx + \int_0^1 (x) dx \\
 &= - \int_{-1}^0 (x) dx + \int_0^1 (x) dx \\
 &= \left. \frac{-x^2}{2} \right|_{-1}^0 + \left. \frac{x^2}{2} \right|_0^1 \\
 &= \frac{1}{2} + \frac{1}{2} \\
 &= 1
 \end{aligned}$$

### 1.5.1 Extended Fundamental Theorem of Calculus I

We learned that

$$\frac{d}{dx} \int_a^x f(t) dt = f(x)$$

What about  $\frac{d}{dx} \int_x^a f(t) dt$  or  $\frac{d}{dx} \int_{g(x)}^{h(x)} f(t) dt$ ? we solve these using the **chain rule**.

**Example:** Compute

$$\frac{d}{dx} \int_2^{\ln(x)} \sin(t^2) dt$$

Let  $u = \ln(x)$  and let  $g(u) = \int_2^u \sin(t^2) dt$ .

We seek  $\frac{d}{dx}[g(u)]$ , by chain rule  $\frac{d}{dx}[g(u)] = \frac{d}{du}[g(u)] \cdot \frac{du}{dx}$ . [We can end up with  $\frac{d}{dx}$  by multiplying various derivatives, i.e.  $\frac{du}{dt} \cdot \frac{dt}{dp} \cdot \frac{dp}{dx}$ ]

Now,  $\frac{du}{dx} = \frac{1}{x}$  and by FTC,

$$\frac{d}{du}[g(u)] = \frac{d}{du} \int_2^u \sin(t^2) dt = \sin(u^2)$$

so we get

$$\frac{d}{dx}[g(u)] = \sin(u^2) \left( \frac{1}{x} \right)$$

i.e.

$$\frac{d}{dx} \int_2^{\ln(x)} \sin(t^2) dt = \frac{\sin([\ln x]^2)}{x}$$

**General rule:** For a continuous  $f$  and differentiable at  $a(x)$  and  $b(x)$ , we get

$$\frac{d}{dx} \int_{a(x)}^{b(x)} f(t) dt = f(b(x)) \cdot b'(x) - f(a(x)) \cdot a'(x)$$

**Tip:** Even if you can't find an explicit  $F$  such that  $F' = f$  you can "imagine" one exists. Then by FTC II,

$$\begin{aligned}
 \int_{a(x)}^{b(x)} f(t) dt &= F(b(x)) - F(a(x)) \\
 \frac{d}{dx} \int_{a(x)}^{b(x)} f(t) dt &= F'(b(x)) \cdot b'(x) - F'(a(x)) \cdot a'(x) \\
 &= f(b(x)) \cdot b'(x) - f(a(x)) \cdot a'(x)
 \end{aligned}$$

## 1.6 Indefinite Integrals

So far we have defined  $\int_a^b f(t)dt$  as the definite integral of  $f$  over  $[a, b]$ . It evaluates to a number. We call  $\int f(x)dx$  the indefinite integral of  $f(x)$ . It is a function.

Due to FTC,  $\int f(x)dx$  represents the family of antiderivatives of  $f(x)$ . eg:  $\int 4x + 3dx = 2x^2 + 3x + C$

### 1.6.1 Basic antiderivatives

To help calculate  $\int_a^b f(t)dt$ , it will be handy to know the following

- $\int x^n dx = \frac{x^{n+1}}{n+1} + C, \quad n \neq -1$
- $\int \frac{1}{x} dx = \ln|x| + C$
- $\int e^x dx = e^x + C$
- $\int a^x dx = \frac{a^x}{\ln(a)} + C, \quad a > 0 \text{ and } a \neq 1$
- $\int \sin(x) dx = -\cos(x) + C$
- $\int \cos(x) dx = \sin(x) + C$
- $\int \sec^2(x) dx = \tan(x) + C$
- $\int \frac{1}{1+x^2} dx = \arctan(x) + C$
- $\int \frac{1}{\sqrt{1-x^2}} dx = \arcsin(x) + C$

**Example:** Find

$$\int 2x + \sin(x) - 1 dx$$

By linearity of integration we get

$$\int 2x dx + \int \sin(x) dx - \int 1 dx = x^2 - \cos(x) - x + C$$

Generally, finding antiderivatives is quite hard and sometimes impossible, eg:  $e^{x^2}$ ,  $\sqrt{1+x^3}$ ,  $\ln(\ln(x))$ ,  $\sin(x^2)$ .

When they do exist, finding them is much more of an art form compared to finding derivatives. We will introduce a few techniques that will help.

## 1.7 Substitution Rule

First note that by FTC,

$$\int g'(x) dx = \int \frac{d}{dx}[g(x)] dx = g(x) + C$$

Sometimes you will see this written as

$$\int d[g(x)] = g(x) + C$$

Consider  $\int \sin^3 x \cdot \cos x dx$ . Notice that  $\cos x$  is the derivative of  $\sin(x)$ . In fact if we let  $u = \sin(x)$ , then  $\frac{du}{dx} = \cos(x)$ , and our integrals becomes

$$\int \sin^3 x \cdot \cos x dx = \int u^3 \frac{du}{dx} dx$$

Note that the derivative is NOT on the full integrand.

Recall however that from the chain rule

$$\frac{d}{dx}[u(x)^4] = 4u^3 \cdot \frac{du}{dx}$$

This suggests that

$$u^3 \cdot \frac{du}{dx} = \frac{d}{dx} \left[ \frac{u(x)^4}{4} \right]$$

so our integral becomes,

$$\begin{aligned} \int u^3 \cdot \frac{du}{dx} dx &= \int \frac{d}{dx} \left[ \frac{u(x)^4}{4} \right] dx \\ &= \frac{u(x)^4}{4} + C \quad (\text{by FTC}) \end{aligned}$$

Notice that if we take the above integral and "cancel" the  $dx$ . We get  $\int u^3 du$  which also yields  $\frac{u^4}{4} + C$ .

When we identify  $\int f(g(x)) \cdot g'(x) dx$ , we can let  $u = g(x)$  to get

$$\int f(u) \cdot \frac{du}{dx} dx = \int f(u) du$$

In practice this lets us manipulate  $du$  and  $dx$ .

For example in  $\int \sin^3 x \cdot \cos x dx$ , let  $u = \sin x$  so that  $\frac{du}{dx} = \cos x$  or  $dx = \frac{du}{\cos x}$  which gives

$$\int u^3 \cdot \cos x \frac{du}{\cos x} = \int u^3 du = \frac{u^4}{4} + C = \frac{\sin^4 x}{4} + C$$

check that the derivative of  $\frac{\sin^4 x}{4} + C$  yields to  $\sin^3 x \cdot \cos x$ . **Example:**

$$\int 5xe^{x^2} dx$$

let  $u = x^2$ , then  $du = 2x dx \implies dx = \frac{du}{2x}$  which gives

$$\begin{aligned} \int 5xe^u \frac{du}{2x} &= \int \frac{5}{2} e^u du \\ &= \frac{5}{2} e^u + C \\ &= \frac{5}{2} e^{x^2} + C \end{aligned}$$

### 1.7.1 How to choose $u$ ?

There is no set rule for this. Often times you want to look for a function and its derivative appearing in the integrand.

eg:

- $\sin^3 x \cdot \cos x \rightarrow u = \sin x, u' = \cos x$
- $5xe^{x^2} \rightarrow u = x^2, u' = 2x$
- $\frac{\ln x}{x} \rightarrow u = \ln x, u' = \frac{1}{x}$

but this will not always work.

**Example:**

$$\int x^3 \sqrt{x^2 - 4} dx$$

It seems like since  $\frac{d}{dx}[x^3] = 3x^2$  we should let  $u = x^3$ . If we try we end up with  $du = 3x^2 dx$ .

$$\begin{aligned} \int x^3 \sqrt{x^2 - 4} dx &= \int u \sqrt{x^2 - 4} dx = \int u \sqrt{x^2 - 4} \frac{du}{3x^2} \\ &= \frac{1}{3} \int \frac{u}{x^2} \sqrt{x^2 - 4} du \end{aligned}$$

Now since  $u = x^3, u^{\frac{2}{3}} = x^2$ , which gives

$$\frac{1}{3} \int \frac{u}{u^{\frac{2}{3}}} \sqrt{u^{\frac{2}{3}} - 4} du = \frac{1}{3} \int \frac{u}{u^{\frac{1}{3}}} \sqrt{u^{\frac{2}{3}} - 4} du \dots$$

Ideally we would end up at one of our basic antiderivative formulas like  $\int x^n dx$  or  $\int \sin(x) dx$ , so we should try something else.

There will be lots of **trial and error**.

### 1.7.2 Trigonometric Substitutions

Recall that

$$1 - \sin^2 \theta = \cos^2 \theta$$

$$\tan^2 \theta + 1 = \sec^2 \theta$$

$$\sec^2 \theta - 1 = \tan^2 \theta$$

When an integrand involves an expression such as  $a^2 - x^2$ ,  $x^2 + a^2$  or  $x^2 - a^2$  then, based on the formulas above we sometimes make the following substitutions.

$$\text{for } a^2 - x^2 \quad \text{try } x = a \sin \theta, \quad \theta \in \left[ -\frac{\pi}{2}, \frac{\pi}{2} \right]$$

$$\text{for } a^2 + x^2 \quad \text{try } x = a \tan \theta, \quad \theta \in \left[ -\frac{\pi}{2}, \frac{\pi}{2} \right]$$

$$\text{for } x^2 - a^2 \quad \text{try } x = a \sec \theta, \quad \theta \in \left[ -\pi, \frac{-\pi}{2} \right) \cup \left[ 0, \frac{\pi}{2} \right)$$

Usually we only need to do this for things like  $(a^2 - x^2)^p$ ,  $(a^2 + x^2)^p$  and  $(x^2 - a^2)^p$  when  $p$  is a fraction.

**Example:** Find

$$\int \frac{x}{\sqrt{9+x^2}} dx \quad (\text{we could do } u = 9+x^2 \text{ but let's say we didn't notice})$$

Let  $x = 3 \tan \theta$  with  $\theta \in \left[-\frac{\pi}{2}, \frac{\pi}{2}\right]$   
 $dx = 3 \sec^2 \theta d\theta$  so we get,

$$\begin{aligned} \int \frac{x}{\sqrt{9+x^2}} dx &= \int \frac{3 \tan \theta}{\sqrt{9+9 \tan^2 \theta}} \cdot 3 \sec^2 \theta d\theta \\ &= 3 \int \frac{\tan \theta \sec^2 \theta}{\sqrt{1+\tan^2 \theta}} d\theta \\ &= 3 \int \frac{\tan \theta \sec^2 \theta}{\sqrt{\sec^2 \theta}} d\theta \\ &= 3 \int \frac{\tan \theta \sec^2 \theta}{|\sec \theta|} d\theta \\ &= 3 \int \frac{\tan \theta \sec^2 \theta}{\sec \theta} d\theta \quad \text{since } \theta \in \left[-\frac{\pi}{2}, \frac{\pi}{2}\right] \\ &= 3 \int \sec \theta \tan \theta d\theta \\ &= 3 \sec \theta + C \end{aligned}$$

### 1.7.3 What is $\sec \theta$ in terms of $x$ ?

Since

$$x = 3 \tan \theta \implies \frac{x}{3} = \tan \theta$$

so,

$$\sec \theta = \frac{\sqrt{x^2+9}}{3}$$

We get a final answer of

$$\begin{aligned} &= 3 \left( \frac{\sqrt{x^2+9}}{3} \right) + C \\ &= \sqrt{x^2+9} + C \end{aligned}$$

**Example:** Find

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

Let  $x = \sin \theta$