Algebra with Integrals April 22, 2021

1 | general trends

1.1 | split fractions

Always consider splitting sums of fractions

$$\int \frac{a+b}{c} dx = \int \frac{a}{c} dx + \int \frac{b}{c} dx$$

1.2 | pull out constant factors

$$\int af(x)dx = a \int f(x)dx$$

2 | additive

$$\int f(x) + g(x)dx = \int f(x)dx + \int g(x)dx$$

3 | change of lower bound

$$\int_{a}^{b} f(x)dx + \int_{b}^{c} f(x)dx = \int_{a}^{c} f(x)dx$$

$$\implies \int_{a}^{x} f(t)dt = \int_{b}^{x} f(t)dt - \int_{a}^{b} f(t)dt$$

4 | fundamental theorem of calculus

$$\int f'(x)dx = f(x) + C$$
$$\frac{d}{dx} \int f(x)dx = f(x)$$
$$\frac{d}{dx} \int_{a}^{x} f(t)dt = f(x)$$

(second one doesn't have a +C because the derivative sends that to zero)

5 | net change theorem

$$\int_{a}^{b} f'(x)dx = f(b) - f(a)$$
$$\frac{d}{dx} \int_{a}^{x} f(x)dx = f(x)$$
$$\int_{a}^{x} f'(x)dx = f(x) - f(a)$$

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6 | variable bounds

$$\frac{d}{dx} \int_{a}^{p(x)} f(x)dx = f(p(x))p'(x)$$
$$\int_{p(x)}^{q(x)} f(t)dt = \int_{0}^{q(x)} f(t)dt - \int_{0}^{p(x)} f(t)dt$$

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An example

$$k(x) = \int_{x^2}^{e^x} \sqrt{\sin t} dt = \int_0^{e^x} \sqrt{\sin t} dt - \int_0^{x^2} \sqrt{\sin t} dt$$
$$k'(x) = \sqrt{\sin e^x} e^x - 2x\sqrt{\sin x^2}$$

7 | mean value theorem (for integrals)

There exists some point c over an integrable interval [a,b] s.t.

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

8 | integration rules

8.1 | power rule for integrals

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

8.2 | k-angle formulas for sinusoids

$$\int \sin kx dx = -\frac{\cos kx}{k}$$
$$\int \cos kx dx = \frac{\sin kx}{k}$$

8.2.1 | for
$$\sin^2 x$$
 or $\cos^2 x$,

Try to get a double angle using the $\cos 2x$ identities.

8.2.2 | for a product of $\sin x \cos x$ or similar,

Use the double angle identity for $\sin 2x = 2 \sin x \cos x$.

8.2.3 | for $\sec x$ and $\tan x$,

We know their derivatives contain themselves, so we can look for something cyclic. For example,

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$$\int \sec x dx = \int \sec x \frac{\sec x + \tan x}{\sec x + \tan x} dx$$
$$= \int \frac{\sec^2 x + \sec x \tan x}{\sec x + \tan x} dx$$

Let $u = \sec x + \tan x$, $du = \sec x \tan x + \sec^2 x$

$$\int \sec x dx = \int \frac{du}{u} dx$$

$$= \int \frac{1}{u} du$$

$$= \ln |u|$$

$$= \ln |\sec x + \tan x|$$

8.3 | u-substitution (on products, chain rule)

if it happens to work:

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

an example:

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

Let $u = x^2$ and du = fracdudxdx = 2xdx

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

8.4 | integration by parts (on products, product rule)

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

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

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

$$\implies \int f'(x)g(x)dx = f(x)g(x) - \int g'(x)f(x)dx + C$$

8.4.1 | tips

1. can use 1 as the other part of the product

8.4.2 | a graphical representation

Imagine graphing fg(x) as a function of f(x) and g(x).

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