

Lecture 6.3: Inverse substitutions

\Rightarrow **Direct substitution**

$$\int \underbrace{f(g(x))}_{u=g(x)} \cdot \underbrace{g'(x)dx}_{du=g'(x)dx} = \int f(u)du$$

\Rightarrow **Inverse substitution**

$$\int \underbrace{f(x)}_{x=h(u)} \underbrace{dx}_{dx=h'(u)du} = \int f(h(u)) \cdot h'(u)du$$

- (1) Inverse sin substitution (assume $a > 0$):

$$x = a \sin \theta, \quad \theta = \sin^{-1} \frac{x}{a}, \quad dx = a \cos \theta d\theta$$

is useful to compute integrals containing expressions

$$(a^2 - x^2), \quad \sqrt{a^2 - x^2}$$

Note, in

$$\sqrt{a^2 - x^2} : \quad -a \leq x \leq a \quad \Rightarrow \quad \theta = \sin^{-1} \frac{x}{a} \in \left[-\frac{\pi}{2}, \frac{\pi}{2}\right]$$

\Rightarrow

$$\sqrt{a^2 - x^2} = \sqrt{a^2(1 - \sin^2 \theta)} = a|\cos \theta| = a \cos \theta, \quad \text{since } \cos \theta \geq 0 \text{ for } -\frac{\pi}{2} \leq \theta \leq \frac{\pi}{2}$$

Example:

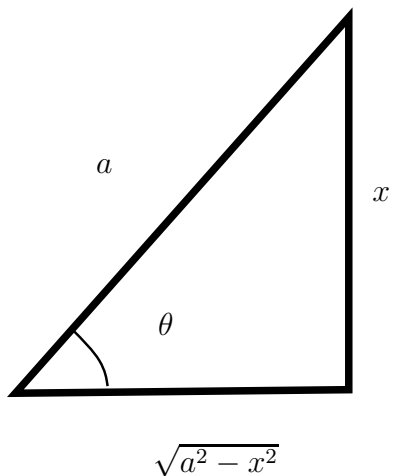
$$I = \int \underbrace{\frac{1}{(3 - x^2)^{3/2}} dx}_{a=\sqrt{3}, \ x=\sqrt{3} \sin \theta, \ \theta=\sin^{-1} \frac{x}{\sqrt{3}}, \ dx=\sqrt{3} \cos \theta d\theta}$$

\Rightarrow

$$(3 - x^2)^{3/2} = (3 - 3 \sin^2 \theta)^{3/2} = 3^{3/2} (\cos^2 \theta)^{3/2} = 3^{3/2} \cos^3 \theta$$

$$I = \int \frac{3^{1/2} \cos \theta}{3^{3/2} \cos^3 \theta} d\theta = \frac{1}{3} \int \frac{d\theta}{\cos^2 \theta} = \frac{1}{3} \tan \theta + C \quad (\equiv)$$

- How do we evaluate $\cos \theta$ and $\tan \theta$ (and other trig functions) if we know $\sin \theta = \frac{x}{a}$?



$$\sin \theta = \frac{x}{a} \quad \implies \quad \cos \theta = \frac{\sqrt{a^2 - x^2}}{a}$$

\implies

$$\tan \theta = \frac{\sin \theta}{\cos \theta} = \frac{\frac{x}{a}}{\frac{\sqrt{a^2 - x^2}}{a}} = \frac{x}{\sqrt{a^2 - x^2}}$$

\implies

$$\sin(2\theta) = 2 \sin \theta \cos \theta = 2 \frac{x}{a} \frac{\sqrt{a^2 - x^2}}{a} = \frac{2x\sqrt{a^2 - x^2}}{a^2}$$

\implies

$$\cos(2\theta) = \cos^2 \theta - \sin^2 \theta = \frac{a^2 - x^2}{a^2} - \frac{x^2}{a^2} = \frac{a^2 - 2x^2}{a^2}$$

We can now continue with our example

$$\ominus \frac{1}{3} \frac{x}{\sqrt{3 - x^2}} + C$$

A warning: leaving the answer as

$$\frac{1}{3} \tan \theta + C \quad - - - \quad \text{a mark reduction 50\%}$$

$$\frac{1}{3} \tan \left(\sin^{-1} \frac{x}{\sqrt{3}} \right) + C \quad - - - \quad \text{a mark reduction 25\%}$$

- (2) Inverse tan substitution

$$x = a \tan \theta, \quad \theta = \tan^{-1} \frac{x}{a} \in \left[-\frac{\pi}{2}, \frac{\pi}{2}\right], \quad dx = a \sec^2 \theta \, d\theta = \frac{a}{\cos^2 \theta} \, d\theta$$

is useful in evaluating integrals containing expression

$$(x^2 + a^2), \quad \sqrt{a^2 + x^2}$$

Note,

$$\sqrt{a^2 + x^2} = \sqrt{a^2(1 + \tan^2 \theta)} = a |\sec \theta| = \frac{a}{|\cos \theta|} = \frac{a}{\cos \theta}, \quad \text{since } \cos \theta \geq 0 \text{ for } -\frac{\pi}{2} \leq \theta \leq \frac{\pi}{2}$$

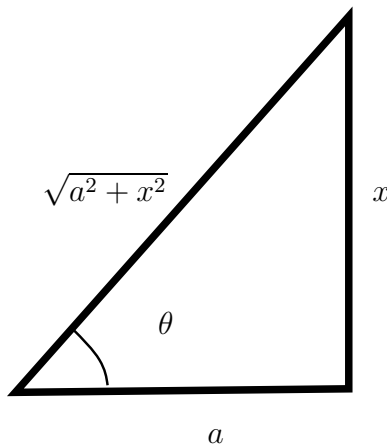
Example:

$$I = \int \underbrace{\frac{1}{(1 + 9x^2)^2} dx}_{3x = \tan \theta, \theta = \tan^{-1}(3x), dx = \frac{1}{3} \sec^2 \theta d\theta}$$

\Rightarrow

$$\begin{aligned} (1 + 9x^2)^2 &= (1 + \tan^2 \theta)^2 = (\sec^2 \theta)^2 = \sec^4 \theta \\ I &= \int \frac{\frac{1}{3} \sec^2 \theta}{\sec^4 \theta} d\theta = \frac{1}{3} \int \frac{d\theta}{\sec^2 \theta} = \frac{1}{3} \int \cos^2 \theta \, d\theta = \frac{1}{3} \int \left(\frac{1}{2} + \frac{1}{2} \cos(2\theta) \right) d\theta \\ &= \frac{1}{6} \theta + \frac{1}{12} \sin(2\theta) + C \quad (\ominus) \end{aligned}$$

- How do we evaluate $\sin \theta$ and $\cos \theta$ (and other trig functions) if we know $\tan \theta = \frac{x}{a}$?



$$\sin \theta = \frac{x}{\sqrt{a^2 + x^2}}, \quad \cos \theta = \frac{a}{\sqrt{a^2 + x^2}}, \quad \sin(2\theta) = \frac{2xa}{(x^2 + a^2)}, \quad \cos(2\theta) = \frac{a^2 - x^2}{a^2 + x^2}$$

We can now continue with our example noting that

$$\begin{aligned} \tan \theta = \frac{x}{\frac{1}{3}} \quad \implies \quad \sin \theta = \frac{3x}{\sqrt{1+9x^2}}, \quad \cos \theta = \frac{1}{\sqrt{1+9x^2}}, \quad \sin(2\theta) = \frac{6x}{1+9x^2} \\ \ominus \frac{1}{6} \tan^{-1}(3x) + \frac{x}{2(1+9x^2)} + C \end{aligned}$$

Example:

$$I = \int \frac{dx}{(4x - x^2)^{3/2}}$$

Complete the square first:

$$4x - x^2 = 4 - (4 - 4x + x^2) = 4 - (2 - x)^2 \quad \implies \quad x - 2 = 2 \sin \theta, \quad dx = 2 \cos \theta \, d\theta$$

\implies

$$(4x - x^2)^{3/2} = (4 - 4 \sin^2 \theta)^{3/2} = 4^{3/2} (\cos^2 \theta)^{3/2} = 8 \cos^3 \theta$$

$$I = \int \frac{2 \cos \theta}{8 \cos^3 \theta} d\theta = \frac{1}{4} \int \frac{d\theta}{\cos^2 \theta} = \frac{1}{4} \tan \theta + C \ominus$$

Since

$$\sin \theta = \frac{x-2}{2}, \quad \cos \theta = \sqrt{1 - \frac{(x-2)^2}{4}} = \frac{1}{2} \sqrt{4x - x^2}, \quad \tan \theta = \frac{x-2}{\sqrt{4x - x^2}}$$

thus, we continue

$$\ominus \frac{1}{4} \frac{x-2}{\sqrt{4x - x^2}} + C$$

- (3) Other substitutions:

$$\begin{aligned} I = \int \underbrace{\frac{1}{1 + \sqrt{2x}}}_{2x=u^2, \, dx=udu, \, u=\sqrt{2x}} dx &= \int \frac{udu}{1+u} = \int \frac{(u+1)-1}{1+u} du = \int \left(1 - \frac{1}{1+u}\right) du \\ &= u - \ln|1+u| + C = \sqrt{2x} - \ln|1 + \sqrt{2x}| + C \end{aligned}$$

Example:

$$I = \int \frac{1}{x^{1/2}(1+x^{1/3})} dx$$

to remove all fractional powers we set

$$x = u^6 \quad \implies \quad u = x^{1/6}, \quad dx = 6u^5 du$$

\implies

$$I = \int \frac{6u^5}{u^3(1+u^2)} du = 6 \int \frac{u^2}{1+u^2} du = 6 \int \frac{(u^2+1)-1}{1+u^2} du \ominus$$

$$\ominus 6 \int \left(1 - \frac{1}{1+u^2}\right) du = 6 \left(u - \tan^{-1} u\right) + C = 6x^{1/6} - 6 \tan^{-1} (x^{1/6}) + C$$

- (4) Another useful substitution:

$$\begin{aligned} x &= \tan \frac{\theta}{2} & \implies & \theta = 2 \tan^{-1} x \\ \sin \frac{\theta}{2} &= \frac{x}{\sqrt{1+x^2}}, & \cos \frac{\theta}{2} &= \frac{1}{\sqrt{1+x^2}}, & dx &= \frac{1}{2} \sec^2 \frac{\theta}{2} d\theta = \frac{d\theta}{2 \cos^2 \frac{\theta}{2}} \\ \implies & & & & & \\ d\theta &= 2 \cos^2 \frac{\theta}{2} dx = \frac{2dx}{1+x^2}, & \sin \theta &= 2 \sin \frac{\theta}{2} \cos \frac{\theta}{2} = \frac{2x}{1+x^2}, & \cos \theta &= \cos^2 \frac{\theta}{2} - \sin^2 \frac{\theta}{2} = \frac{1-x^2}{1+x^2} \end{aligned}$$

Example:

$$I = \int \frac{d\theta}{2 + \cos \theta} = \int \frac{\frac{1+x^2}{3+x^2}}{1+x^2} \frac{2dx}{1+x^2} = \int \frac{2dx}{3+x^2} = \frac{2}{\sqrt{3}} \tan^{-1} \frac{x}{\sqrt{3}} + C$$

where we used

$$2 + \cos \theta = 2 + \frac{1-x^2}{1+x^2} = \frac{3+x^2}{1+x^2}$$