

Change of Variables (Substitution)

Differentials

Let $y = f(x)$. Then we *define* the **differential** dy by

$$dy = f'(x) dx = \frac{dy}{dx} dx.$$

<u>$y = f(x)$</u>	<u>derivative</u>	<u>differential</u>
$y = x^3$	$\frac{dy}{dx} = 3x^2$	$dy = 3x^2 dx$
$u = \cos t$	$\frac{du}{dt} = -\sin t$	$du = -\sin t dt$
$x = \tan \theta$	$\frac{dx}{d\theta} = \sec^2 \theta$	$dx = \sec^2 \theta d\theta$
$w = \sqrt{x^2 + 1}$	$\frac{dw}{dx} = \frac{x}{\sqrt{x^2 + 1}}$	$dw = \frac{x}{\sqrt{x^2 + 1}} dx$

Old Formulas in Terms of Differentials

Linearity

$$d(u + v) = du + dv$$

$$d(cu) = c \, du$$

Product rule

$$d(uv) = u \, dv + v \, du$$

Quotient rule

$$d\left(\frac{u}{v}\right) = \frac{v \, du - u \, dv}{v^2}$$

Chain rule

$$d f(u) = f'(u) \, du$$

Antidifferentiation

$$\int \underbrace{F'(x) \, dx}_{\substack{\uparrow \\ dy \text{ where } y = F(x)}} = F(x) + C$$

$$\int dy = y + C$$

Change of Variables (“ u -Substitution”)

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

Reverse
Chain Rule

Example

$$\begin{aligned}\int \underbrace{(x^2 + 1)^3}_{u^3} \underbrace{2x dx}_{du} &= \int u^3 du = \frac{1}{4} u^4 + C \\ &= \frac{1}{4} (x^2 + 1)^4 + C\end{aligned}$$

Example

$$\begin{aligned}\int \underbrace{(x^2 + 1)^3}_{u^3} \underbrace{x dx}_{\frac{1}{2} du} &= \frac{1}{2} \int u^3 du = \frac{1}{8} u^4 + C \\ &= \frac{1}{8} (x^2 + 1)^4 + C\end{aligned}$$

$$u = x^2 + 1$$

$$du = 2x dx$$

$$x dx = \frac{1}{2} du$$

Example

$$\begin{aligned}\int \sqrt{3x+2} dx &= \int \sqrt{u} \frac{1}{3} du = \frac{1}{3} \int \sqrt{u} du \\ u &= 3x + 2 & &= \frac{1}{3} \frac{2}{3} u^{3/2} + C \\ du &= 3 dx & &= \frac{2}{9} (3x+2)^{3/2} + C \\ dx &= \frac{1}{3} du\end{aligned}$$

Example

$$\begin{aligned}\int x \sqrt{x^2 + 1} dx &= \int \sqrt{x^2 + 1} \underline{x dx} = \int \sqrt{u} \frac{1}{2} du \\ u &= x^2 + 1 & &= \frac{1}{2} \int \sqrt{u} du = \frac{1}{2} \frac{2}{3} u^{3/2} + C \\ du &= 2x dx & &= \frac{1}{3} (x^2 + 1)^{3/2} + C \\ x dx &= \frac{1}{2} du\end{aligned}$$

Example

$$\int \sqrt{1 + \sin x} \cos x \, dx = \int \sqrt{u} \, du = \frac{2}{3} u^{3/2} + C$$
$$= \frac{2}{3} (1 + \sin x)^{3/2} + C$$

$$u = 1 + \sin x$$

$$du = \cos x \, dx$$

Example

$$\int \frac{x^2}{\sqrt{x^3 + 1}} \, dx = \int \frac{x^2 \, dx}{\sqrt{x^3 + 1}} = \frac{1}{3} \int \frac{1}{\sqrt{u}} \, du$$
$$= \frac{1}{3} 2\sqrt{u} + C$$
$$= \frac{2}{3} \sqrt{x^3 + 1} + C$$

$$u = x^3 + 1$$

$$du = 3x^2 \, dx$$

$$x^2 \, dx = \frac{1}{3} du$$

Example $\int x^2 \sin(x^3 + 1) dx = \int \sin(x^3 + 1) \underline{x^2 dx}$

$$\begin{aligned} u &= x^3 + 1 \\ du &= 3x^2 dx \\ x^2 dx &= \frac{1}{3} du \end{aligned}$$

$$\begin{aligned} &= \frac{1}{3} \int \sin u du = -\frac{1}{3} \cos u + C \\ &= -\frac{1}{3} \cos(x^3 + 1) + C \end{aligned}$$

Example $\int \sin^3 x \underline{\cos x dx} = \int u^3 du = \frac{1}{4} u^4 + C = \frac{1}{4} \sin^4 x + C$

$$\begin{aligned} u &= \sin x \\ du &= \cos x dx \end{aligned}$$

Example $\int \tan^2 x \underline{\sec^2 x dx} = \int u^2 du = \frac{1}{3} u^3 + C = \frac{1}{3} \tan^3 x + C$

$$\begin{aligned} u &= \tan x \\ du &= \sec^2 x dx \end{aligned}$$

A Different Kind of Example

$$\begin{aligned}\int \frac{x}{(x-1)^3} dx &= \int \frac{u+1}{u^3} du = \int (u^{-2} + u^{-3}) du \\ u = x - 1 \\ du = dx \\ x = u + 1\end{aligned}\begin{aligned}&= -u^{-1} - \frac{1}{2}u^{-2} + C \\ &= \frac{-2u-1}{2u^2} + C \\ &= \frac{-2(x-1)-1}{2(x-1)^2} + C\end{aligned}$$

Definite Integrals

$$\int_a^b f(u(x)) u'(x) dx = \int_{u(a)}^{u(b)} f(u) du$$

Example $\int_0^2 \frac{x^2}{\sqrt{x^3 + 1}} dx = \frac{1}{3} \int_{u(0)}^{u(2)} \frac{1}{\sqrt{u}} du = \frac{1}{3} \int_1^9 \frac{1}{\sqrt{u}} du$

$$\begin{aligned}u &= x^3 + 1 \\du &= 3x^2 dx \\x^2 dx &= \frac{1}{3} du\end{aligned}$$

$$= \frac{2}{3} \sqrt{u} \Big|_1^9 = \frac{2}{3} (3 - 1) = \frac{4}{3}$$

Example $\int_0^{\pi/2} \sin^3 x \cos x dx = \int_{u(0)}^{u(\pi/2)} u^3 du = \int_0^1 u^3 du = \frac{1}{4} u^4 \Big|_0^1$

$$\begin{aligned}u &= \sin x \\du &= \cos x dx\end{aligned}$$

$$= \frac{1}{4} (1 - 0) = \frac{1}{4}$$

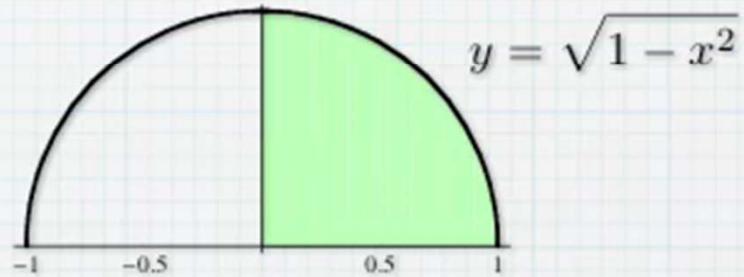
Example

$$\begin{aligned}\int_0^1 (x+1)\sqrt{1-x^2} dx &= \int_0^1 x\sqrt{1-x^2} dx + \int_0^1 \sqrt{1-x^2} dx \\ &= \frac{1}{3} + \frac{\pi}{4} = \frac{4+3\pi}{12}\end{aligned}$$

1st term $\int_0^1 x\sqrt{1-x^2} dx = -\frac{1}{2} \int_1^0 \sqrt{u} du = \frac{1}{2} \int_0^1 \sqrt{u} du = \frac{1}{2} \frac{2}{3} u^{3/2} \Big|_0^1 = \frac{1}{3}$

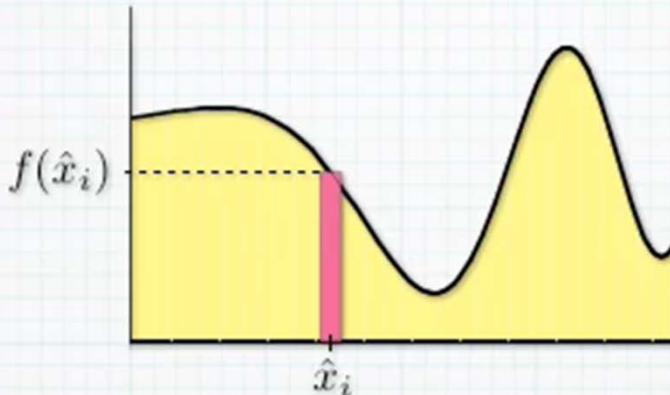
$$\begin{aligned}u &= 1 - x^2 \\ du &= -2x dx \\ x dx &= -\frac{1}{2} du\end{aligned}$$

2nd term $\int_0^1 \sqrt{1-x^2} dx = \frac{\pi}{4}$



Areas Between Curves

Area of a Region Defined by $0 \leq y \leq f(x)$ and $a \leq x \leq b$



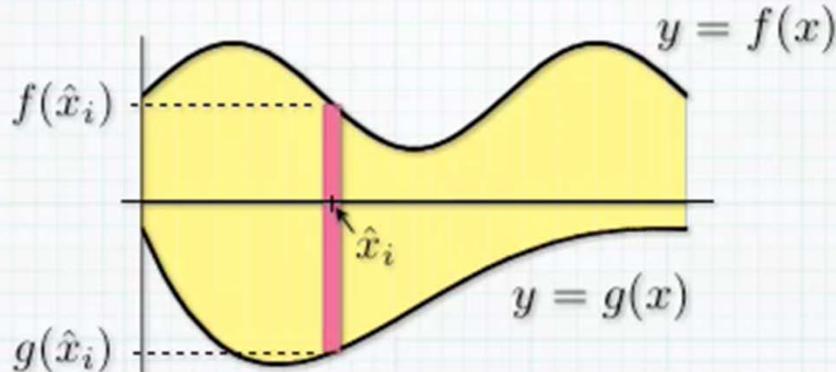
Area of a typical rectangle $\Delta A_i = f(\hat{x}_i)\Delta x$

Riemann sum $A \approx \sum \Delta A_i = \sum f(\hat{x}_i)\Delta x$

Area of a typical thin slice $dA = f(x) dx$ **The area differential**

Definite integral $A = \int_{x=a}^{x=b} dA = \int_a^b f(x) dx$

Area of a Region Defined by $g(x) \leq y \leq f(x)$ and $a \leq x \leq b$



Area of a typical rectangle $\Delta A_i = (f(\hat{x}_i) - g(\hat{x}_i))\Delta x$

Riemann sum $A \approx \sum \Delta A_i = \sum (f(\hat{x}_i) - g(\hat{x}_i))\Delta x$

Area of a typical thin slice $dA = (f(x) - g(x)) dx$ **The area differential**

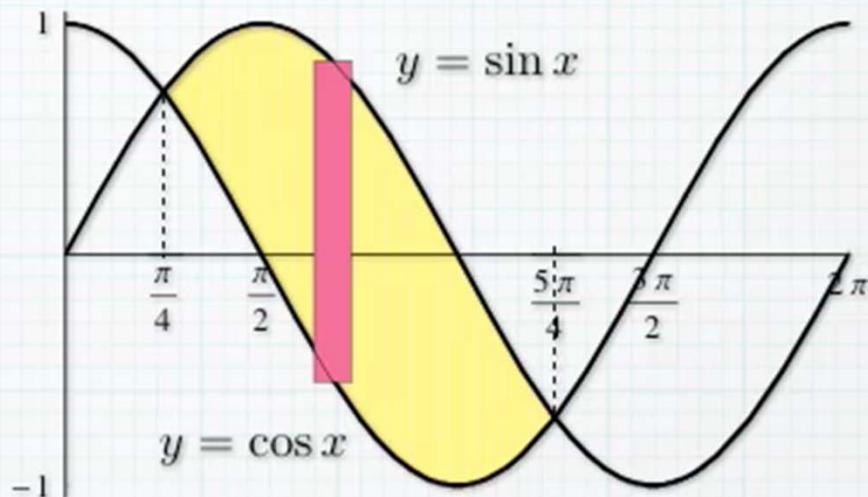
Definite integral $A = \int_{x=a}^{x=b} dA = \int_a^b (f(x) - g(x)) dx$

↑
top
curve ↑
bottom
curve

Example Find the area of the region bounded by the graphs of $y = \sin x$ and $y = \cos x$ between $x = \pi/4$ and $x = 5\pi/4$.

$$\Delta A_i = (\sin \hat{x}_i - \cos \hat{x}_i) \Delta x$$

$$dA = (\sin x - \cos x) dx$$



$$\begin{aligned} A &= \int_{\pi/4}^{5\pi/4} (\sin x - \cos x) dx = (-\cos x - \sin x) \Big|_{\pi/4}^{5\pi/4} \\ &= \left(\frac{\sqrt{2}}{2} + \frac{\sqrt{2}}{2} \right) - \left(-\frac{\sqrt{2}}{2} - \frac{\sqrt{2}}{2} \right) = 2\sqrt{2} \end{aligned}$$

Example Find the area of the region bounded by the graphs of $y = x^2$ and $y = x + 2$.

Points of intersection

$$x^2 = x + 2$$

$$x^2 - x - 2 = 0$$

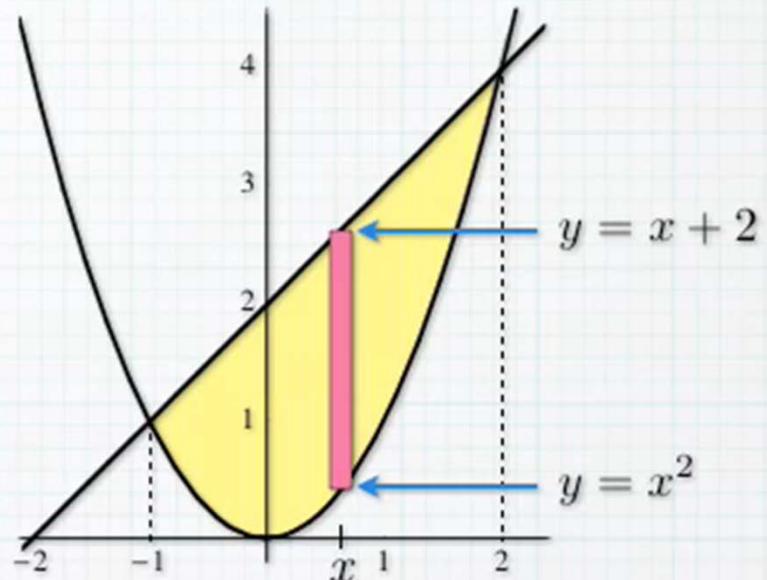
$$(x + 1)(x - 2) = 0$$

$$x = -1, 2$$

$$A = \int_{-1}^2 (x + 2 - x^2) dx$$

$$= \left(\frac{1}{2} x^2 + 2x - \frac{1}{3} x^3 \right) \Big|_{-1}^2$$

$$= \left(2 + 4 - \frac{8}{3} \right) - \left(\frac{1}{2} - 2 + \frac{1}{3} \right) = 8 - \frac{9}{3} - \frac{1}{2} = \frac{9}{2}$$

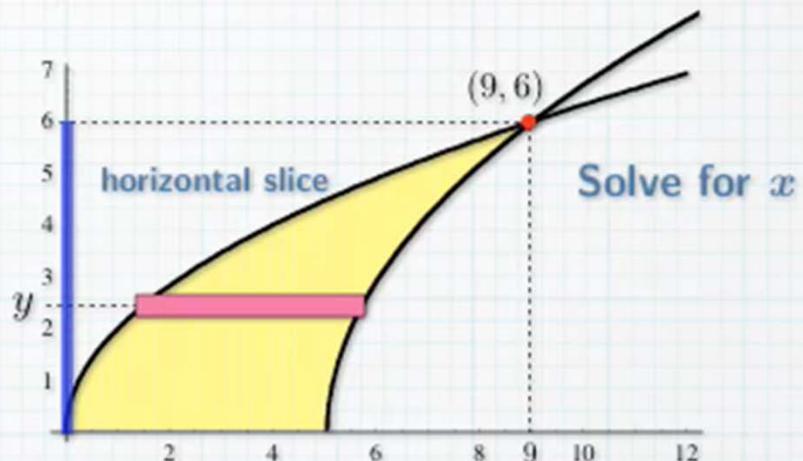


$$dA = (x + 2 - x^2) dx$$

Example Find the area of the region bounded by the graphs of

$$y = 2\sqrt{x}, \quad y = 0, \quad \text{and} \quad y = 3\sqrt{x - 5}.$$

$$\begin{aligned} dA &= \left(\frac{1}{9} y^2 + 5 - \frac{1}{4} y^2 \right) dy \\ &= \left(5 - \frac{5}{36} y^2 \right) dy \\ &= \frac{5}{36} (36 - y^2) dy \end{aligned}$$



$$\begin{aligned} A &= \frac{5}{36} \int_0^6 (36 - y^2) dy = \frac{5}{36} \left(36y - \frac{1}{3} y^3 \right) \Big|_0^6 \\ &= \frac{5}{36} \left(216 - \frac{1}{3} 216 - 0 \right) = \frac{5}{36} (144) \end{aligned}$$

Example Find the area of the region bounded by the graphs of $y = x^2$ and $y = x^5$ two ways.

Vertical slices:
Integration with respect to x

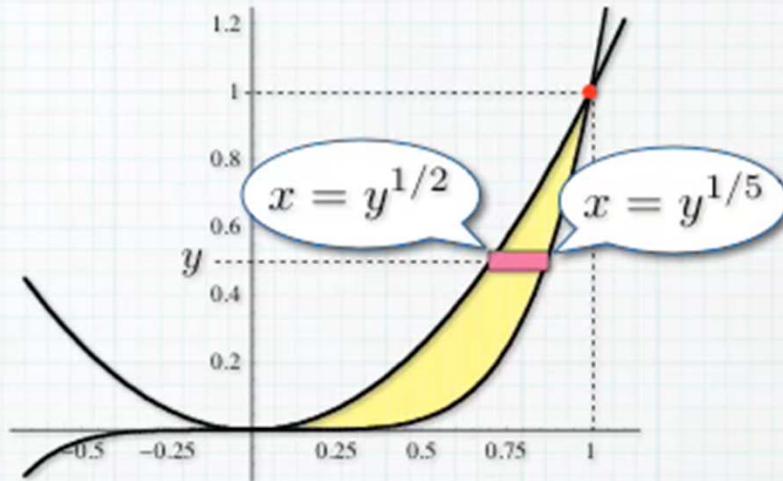
$$dA = (x^2 - x^5) dx$$

$$A = \int_0^1 (x^2 - x^5) dx = \left(\frac{1}{3} x^3 - \frac{1}{6} x^6 \right) \Big|_0^1 = \frac{1}{3} - \frac{1}{6} = \frac{1}{6}$$

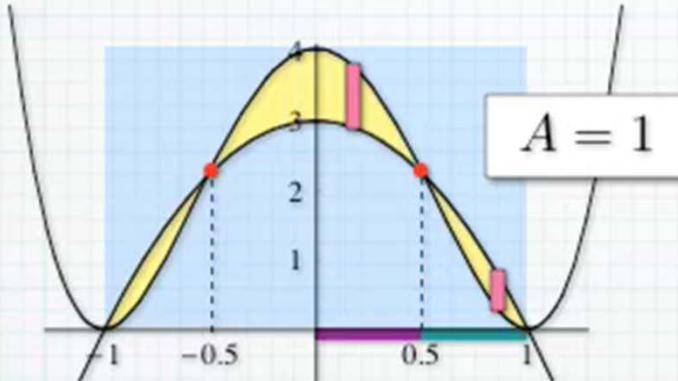
Horizontal slices: Integration with respect to y

$$dA = (y^{1/5} - y^{1/2}) dy$$

$$A = \int_0^1 (y^{1/5} - y^{1/2}) dy = \left(\frac{5}{6} y^{6/5} - \frac{2}{3} y^{3/2} \right) \Big|_0^1 = \frac{5}{6} - \frac{2}{3}$$



Example Find the area of the region bounded by the graphs of $y = 3(1 - x^2)$ and $y = 4(1 - x^2)^2$.



Intersections

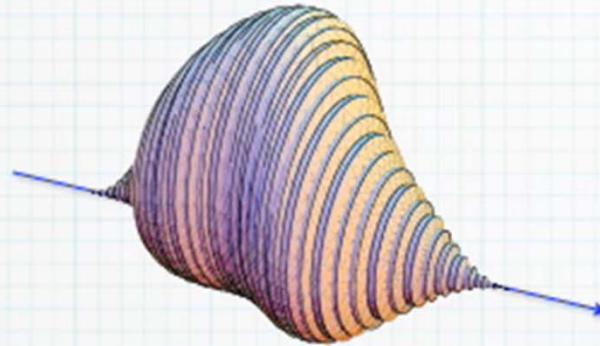
$$\begin{aligned} 3(1 - x^2) &= 4(1 - x^2)^2 \\ 3 &= 4(1 - x^2) \\ 3 &= 4 - 4x^2 \\ 4x^2 &= 1 \\ x &= \pm \frac{1}{2} \end{aligned}$$

$$\begin{aligned} \frac{1}{2} A &= \int_0^{1/2} (4(1 - x^2)^2 - 3(1 - x^2)) dx + \int_{1/2}^1 (3(1 - x^2) - 4(1 - x^2)^2) dx \\ &= \int_0^{1/2} (4x^4 - 5x^2 + 1) dx + \int_{1/2}^1 (-4x^4 + 5x^2 - 1) dx \\ &= \left(\frac{4}{5}x^5 - \frac{5}{3}x^3 + x\right) \Big|_0^{1/2} + \left(-\frac{4}{5}x^5 + \frac{5}{3}x^3 - x\right) \Big|_{1/2}^1 \\ &= \left(\frac{4}{5}\frac{1}{32} - \frac{5}{3}\frac{1}{8} + \cancel{\frac{1}{2}}\right) - 0 + \left(-\frac{4}{5} + \frac{5}{3} - \cancel{1}\right) - \left(-\frac{4}{5}\frac{1}{32} + \frac{5}{3}\frac{1}{8} - \cancel{\frac{1}{2}}\right) \\ &= \frac{8}{160} - \frac{10}{24} - \frac{4}{5} + \frac{5}{3} = \frac{1}{20} - \frac{5}{12} - \frac{4}{5} + \frac{5}{3} = \frac{3 - 25 - 48 + 100}{60} = \frac{30}{60} = \frac{1}{2} \end{aligned}$$

Volume Calculations 1

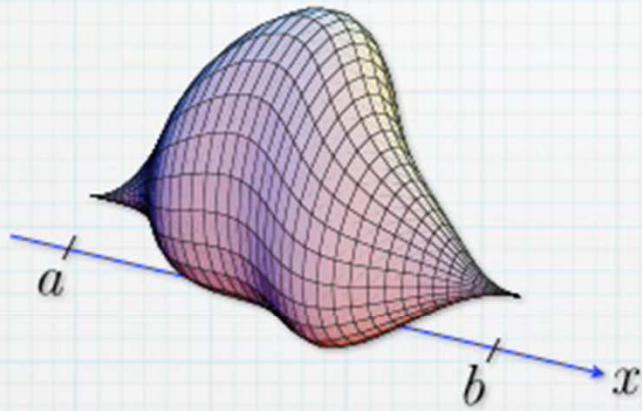
**Integration of
Cross-sectional Area**

Solids with cross-sectional area $A(x)$



$$V \approx \sum A(x_i) \Delta x$$

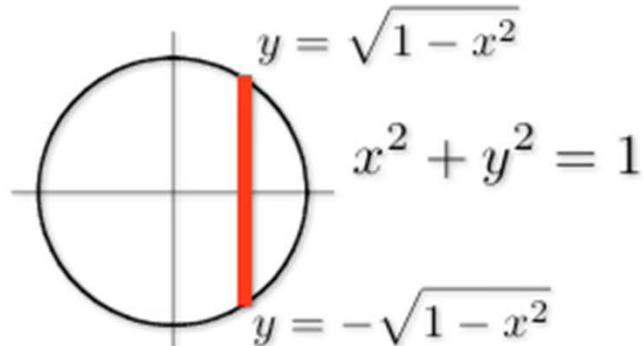
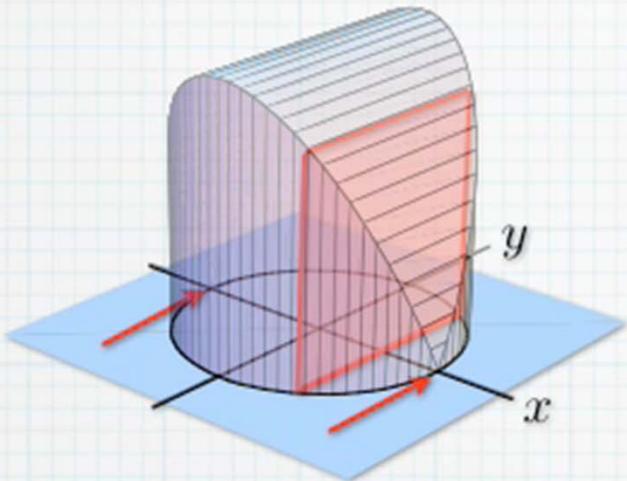
slice volume = $A(x_i) \Delta x$ where $A(x)$ = cross-sectional area
perpendicular to the x -axis



$$\begin{aligned} V &= \lim_{\Delta x \rightarrow 0} \sum A(x_i) \Delta x \\ &= \int_a^b A(x) dx \end{aligned}$$

Volume is the integral of cross-sectional area.

Example A solid's base is the unit disk in the xy -plane, and its vertical cross-sections parallel to the y -axis are squares. Find the volume of the solid.



$$A(x) = (2\sqrt{1 - x^2})^2 = 4(1 - x^2)$$

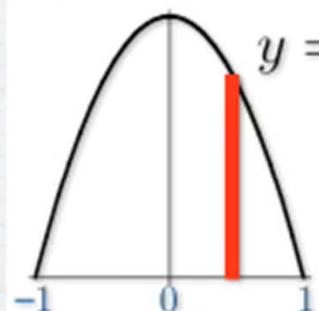
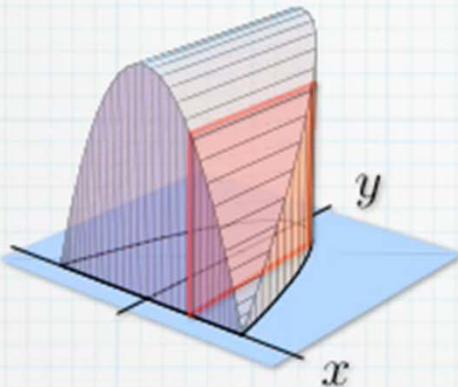
$$V \approx \sum A(x_i)\Delta x$$

$$\begin{aligned} V &= \int_{-1}^1 A(x) dx = \int_{-1}^1 4(1 - x^2) dx \\ &= 2 \int_0^1 4(1 - x^2) dx \\ &= 8 \left(x - \frac{1}{3}x^3 \right) \Big|_0^1 \\ &= 8 \left(\frac{2}{3} - 0 \right) = \frac{16}{3} \end{aligned}$$

Example A solid whose base is the planar region in which

$$0 \leq y \leq 2(1 - x^2)$$

has square vertical cross-sections parallel to the y -axis. Find the volume of the solid.



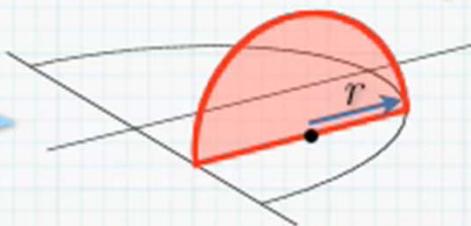
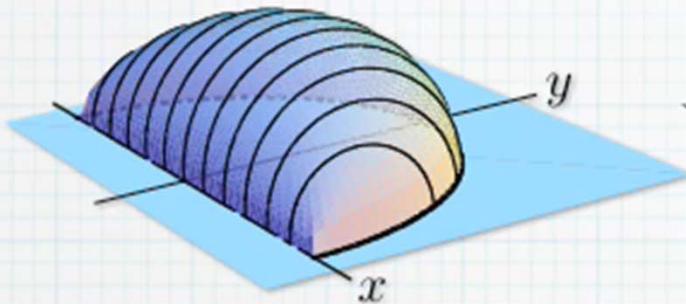
$$\begin{aligned}y &= 2(1 - x^2) \\A(x) &= (2(1 - x^2))^2 \\&= 4(1 - x^2)^2\end{aligned}$$

$$\begin{aligned}V &= \int_{-1}^1 A(x) dx = \int_{-1}^1 4(1 - x^2)^2 dx \\&= 8 \int_0^1 (1 - x^2)^2 dx \\&= 8 \int_0^1 (1 - 2x^2 + x^4) dx \\&= 8 \left(x - \frac{2}{3}x^3 + \frac{1}{5}x^5 \right) \Big|_0^1 \\&= 8 \left(1 - \frac{2}{3} + \frac{1}{5} \right) = \frac{64}{15}\end{aligned}$$

Example A solid's base is the planar region in which

$$0 \leq y \leq \sqrt{1 - x^2}$$

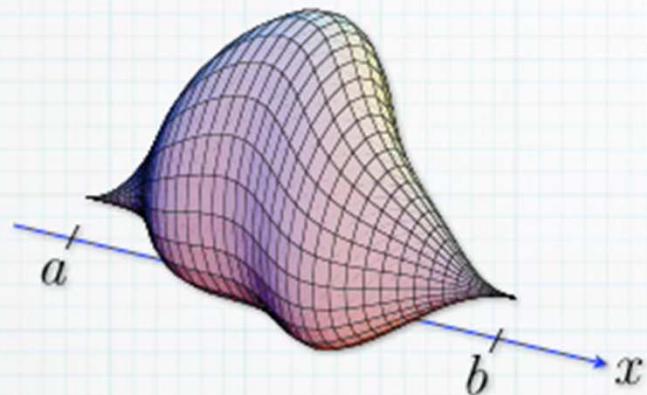
and its vertical cross-sections parallel to the y -axis are semi-circles. Find the volume of the solid.



$$\begin{aligned} A(x) &= \frac{1}{2} \pi r^2 \\ &= \frac{1}{2} \pi \left(\frac{1}{2} \sqrt{1 - x^2} \right)^2 \\ &= \frac{\pi}{8} (1 - x^2) \end{aligned}$$

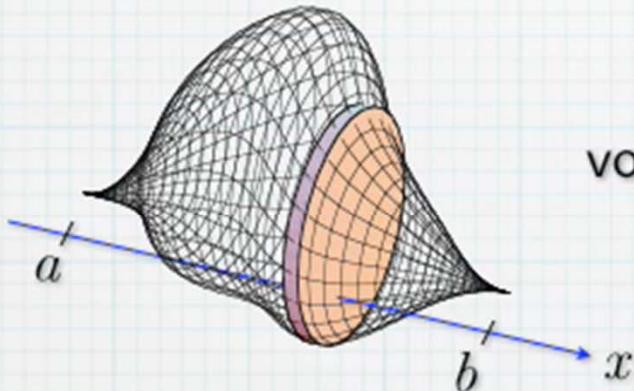
$$\begin{aligned} V &= \int_{-1}^1 A(x) dx = \frac{\pi}{8} \int_{-1}^1 (1 - x^2) dx = \frac{\pi}{4} \int_0^1 (1 - x^2) dx \\ &= \frac{\pi}{4} \left(x - \frac{1}{3} x^3 \right) \Big|_0^1 \\ &= \frac{\pi}{4} \left(1 - \frac{1}{3} - 0 \right) = \frac{\pi}{6} \end{aligned}$$

The Volume Differential



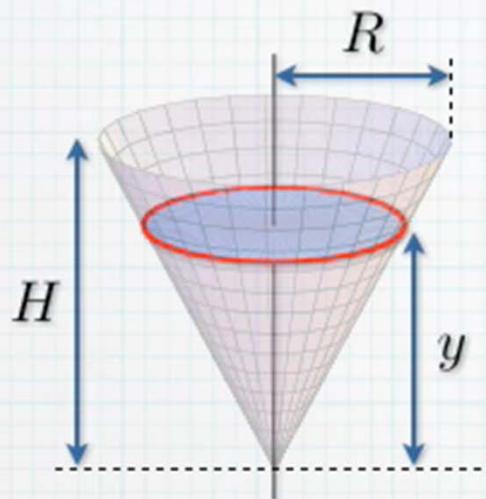
$$V = \int_a^b \underbrace{A(x) dx}_{dV}$$

The volume differential: $dV = A(x) dx$

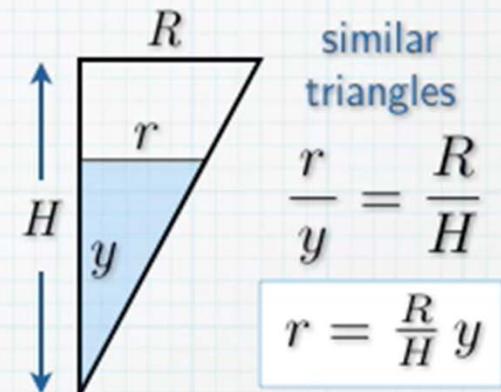


Think of this as the
volume of a typical “slice”
with thickness dx .

Example Derive the formula for the volume of a right circular cone with height H and radius R .



$$\begin{aligned} dV &= \pi r^2 dy \\ &= \pi \left(\frac{R}{H} y \right)^2 dy \\ &= \frac{\pi R^2}{H^2} y^2 dy \end{aligned}$$



$$V = \int_{y=0}^{y=H} dV = \frac{\pi R^2}{H^2} \int_0^H y^2 dy = \frac{\pi R^2}{H^2} \frac{1}{3} H^3 = \frac{1}{3} \pi R^2 H$$

Volume Calculations 2

Solids of Revolution

Consider, for example, the planar region in which

$$0 \leq y \leq \sqrt{x}, \quad 0 \leq x \leq 4.$$

By revolving the region about the x -axis we obtain a **solid of revolution**.

Cross-sections perpendicular to the axis of rotation are circular; so a typical slice may be viewed as a thin *disk*.

So we compute the volume of the solid as follows:

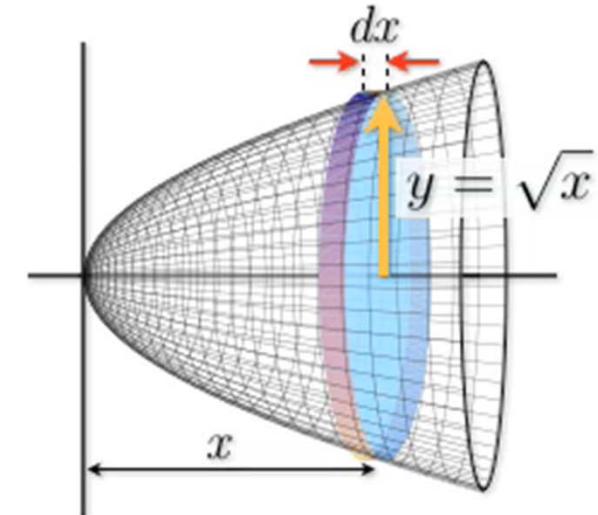
disk radius $r = y = \sqrt{x}$

disk volume $dV = \pi r^2 dx = \pi (\sqrt{x})^2 dx = \pi x dx$

total volume $V = \int_0^4 \pi x dx = \frac{\pi}{2} x^2 \Big|_0^4 = \frac{\pi}{2} (4^2 - 0^2)$

$$= 8\pi$$

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Example Let \mathcal{R} be the region bounded by the graphs of

$$y = 2\sqrt{x}, \quad y = 2, \quad \text{and} \quad x = 0.$$

Find the volume of the solid obtained by revolving \mathcal{R} about the y -axis.

disk radius

$$r = x = y^2/4$$

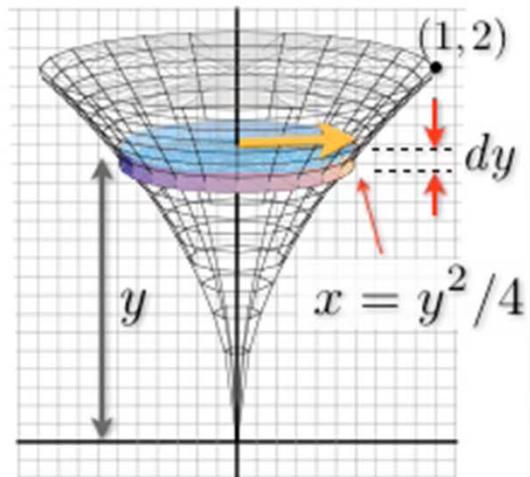
disk volume

$$dV = \pi x^2 dy = \pi \frac{y^4}{16} dy$$

total volume

$$V = \frac{\pi}{16} \int_0^2 y^4 dy = \frac{\pi}{16} \frac{1}{5} y^5 \Big|_0^2$$

$$= \frac{\pi}{16} \frac{1}{5} (32 - 0) = \frac{2\pi}{5}$$



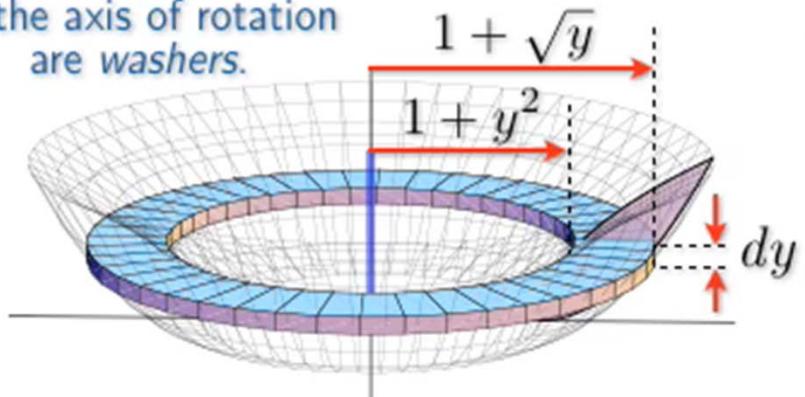
Example

Find the volume of the solid obtained by revolving the region bounded by the graphs of

$$y = (x - 1)^2 \text{ and } y = \sqrt{x - 1}$$

about the y -axis.

Slices perpendicular to the axis of rotation are washers.



$$\begin{aligned}\text{washer volume: } dV &= \pi \left((1 + \sqrt{y})^2 - (1 + y^2)^2 \right) dy \\ &= \pi (2\sqrt{y} + y - 2y^2 - y^4) dy\end{aligned}$$

$$\begin{aligned}\text{volume of the solid: } V &= \pi \int_0^1 (2\sqrt{y} + y - 2y^2 - y^4) dy \\ &= \pi \left(\frac{4}{3} y^{3/2} + \frac{1}{2} y^2 - \frac{2}{3} y^3 - \frac{1}{5} y^5 \right) \Big|_0^1 \\ &= \pi \left(\frac{4}{3} + \frac{1}{2} - \frac{2}{3} - \frac{1}{5} \right) = \frac{29}{30} \pi\end{aligned}$$

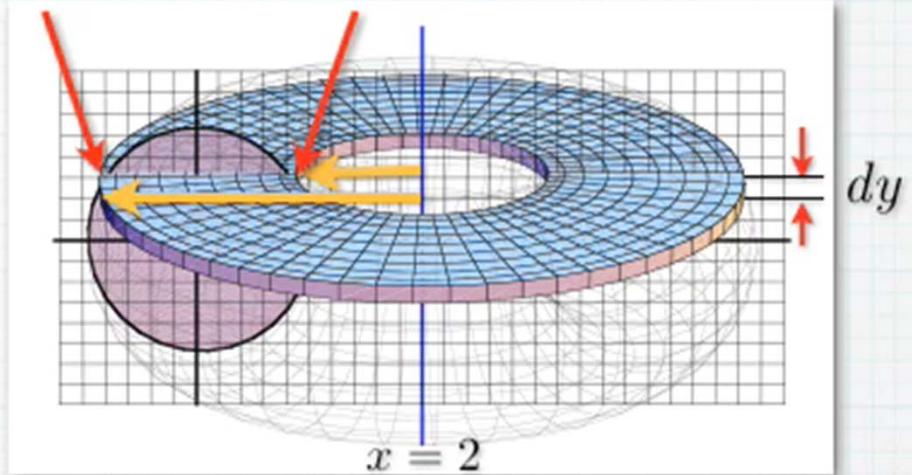
Example

$$x = -\sqrt{1 - y^2} \quad x = \sqrt{1 - y^2}$$

Find the volume of the *torus* obtained by revolving the unit disk

$$x^2 + y^2 \leq 1$$

about the line $x=2$.



$$\text{inner radius} = 2 - \sqrt{1 - y^2}$$

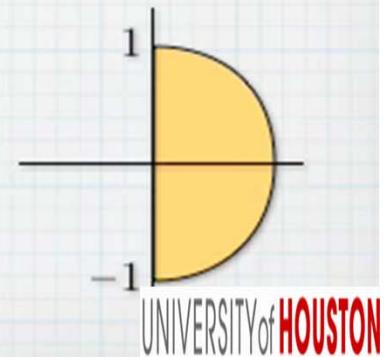
$$\text{outer radius} = 2 + \sqrt{1 - y^2}$$

washer volume:

$$\begin{aligned} dV &= \pi \left(\left(2 + \sqrt{1 - y^2}\right)^2 - \left(2 - \sqrt{1 - y^2}\right)^2 \right) dy \\ &= 8\pi \sqrt{1 - y^2} dy \end{aligned}$$

volume of the torus:

$$V = 8\pi \int_{-1}^1 \sqrt{1 - y^2} dy = 8\pi \cdot \frac{\pi}{2} = 4\pi^2$$

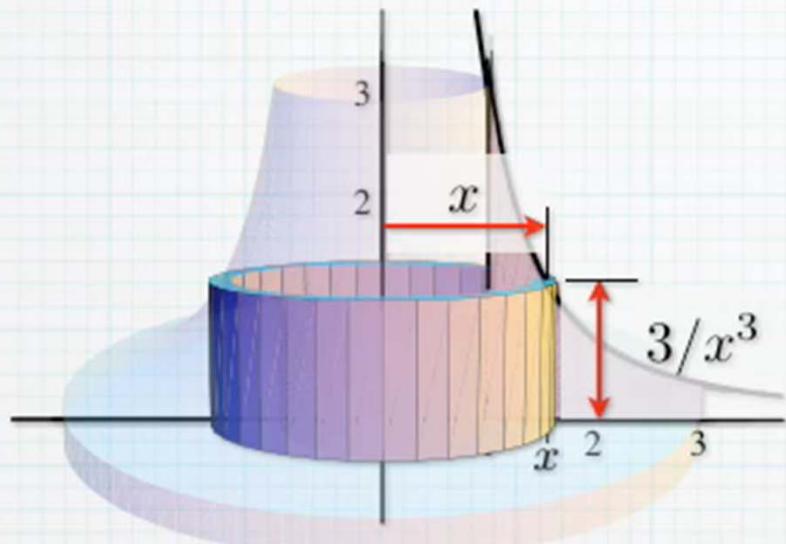


Volume Calculations 3

The Cylindrical Shell Method

Example Find the volume of the solid generated by revolving about the y -axis the region defined by

$$0 \leq y \leq 3/x^3 \text{ and } 1 \leq x \leq 3.$$



typical shell volume

$$\Delta V \approx \frac{\text{circumference}}{\text{height}} \cdot \frac{\text{thickness}}{\text{height}} \Delta x$$

volume differential

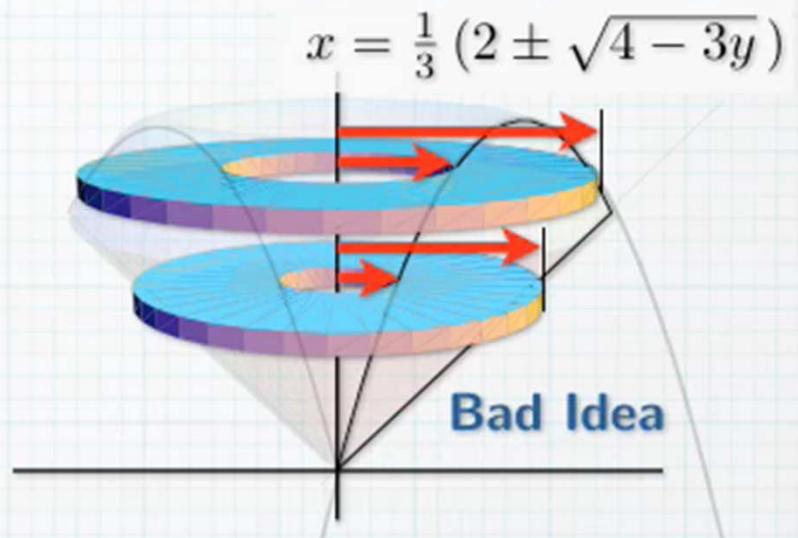
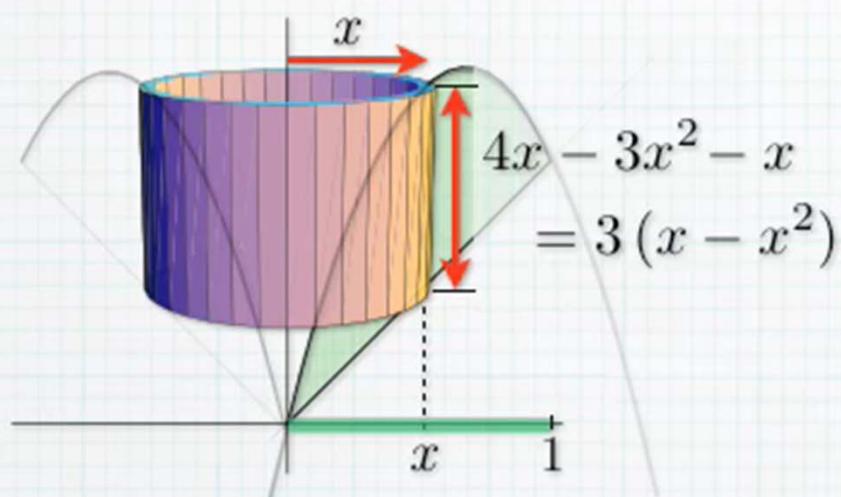
$$dV = 2\pi x (3/x^3) dx = 6\pi/x^2 dx$$

volume of the solid

$$V = \int_1^3 6\pi x^{-2} dx = -6\pi x^{-1} \Big|_1^3 = -6\pi(1/3 - 1) = 4\pi$$

A graph of the function $y = 3/x^3$ for $x \geq 1$. The curve starts at $(1, 3)$ and decreases rapidly, approaching the x -axis as x increases. The area under the curve from $x = 1$ to $x = 3$ is shaded purple, representing the region being revolved around the y -axis.

Example Let \mathcal{R} be the region in which $x \leq y \leq 4x - 3x^2$.
 Find the volume of the solid obtained by revolving \mathcal{R} about the y -axis.



$$dV = 2\pi x \cdot 3(x - x^2) dx = 6\pi(x^2 - x^3) dx$$

circumference · height · thickness

$$V = 6\pi \int_0^1 (x^2 - x^3) dx = 6\pi \left(\frac{1}{3}x^3 - \frac{1}{4}x^4 \right) \Big|_0^1 = 6\pi \left(\frac{1}{3} - \frac{1}{4} - 0 \right)$$

$$= 6\pi \cdot \frac{1}{12} = \frac{\pi}{2}$$

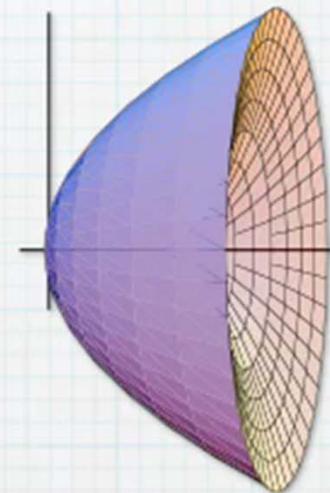
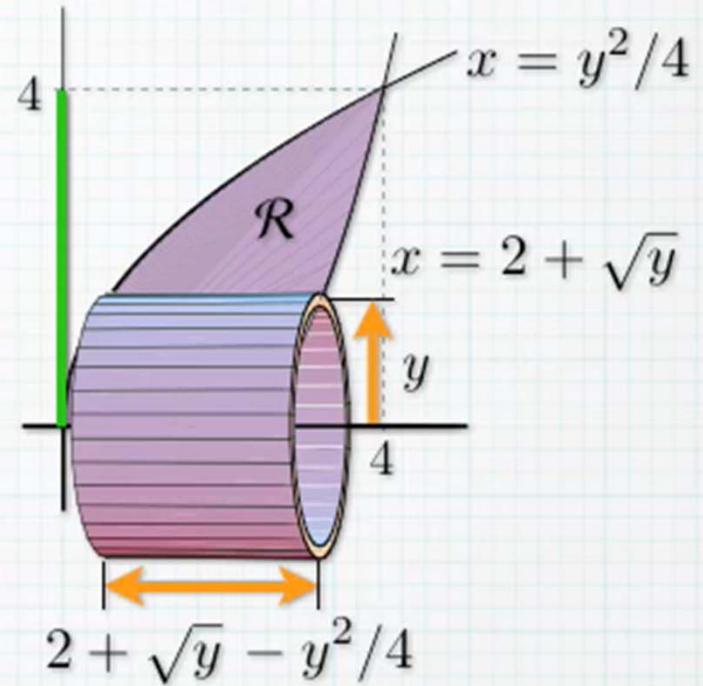
Example Let \mathcal{R} be the region in which

$$y^2/4 \leq x \leq 2 + \sqrt{y}.$$

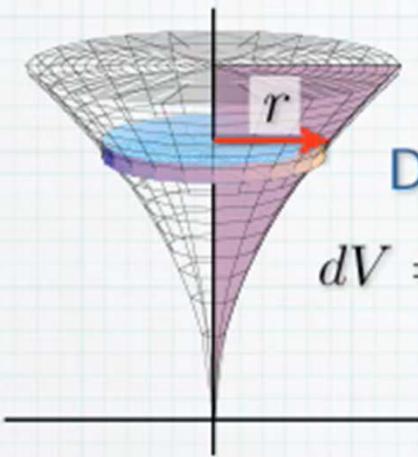
Find the volume of the solid obtained by revolving \mathcal{R} about the x -axis.

$$\begin{aligned} dV &= 2\pi y (2 + \sqrt{y} - y^2/4) dy \\ &\quad \text{circumference} \cdot \text{height} \cdot \text{thickness} \\ &= 2\pi (2y + y^{3/2} - y^3/4) dy \end{aligned}$$

$$\begin{aligned} V &= 2\pi \int_0^4 (2y + y^{3/2} - y^3/4) dy \\ &= 2\pi \left(y^2 + \frac{2}{5} y^{5/2} - \frac{1}{16} y^4 \right) \Big|_0^4 \\ &= 2\pi \left(16 + \frac{2}{5} 32 - \frac{1}{16} 256 - 0 \right) = \frac{128}{5} \pi \end{aligned}$$

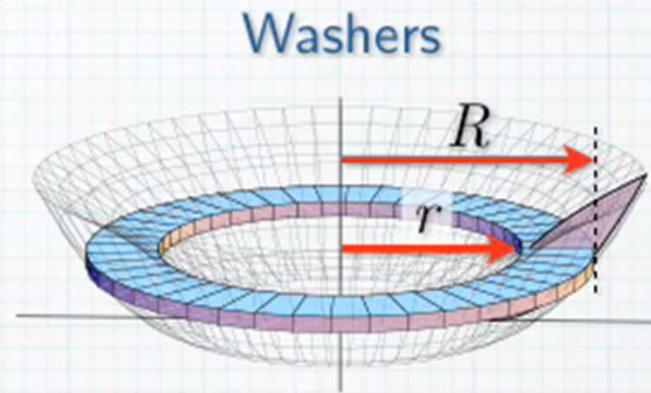


Summary Volumes of solids of revolution



Disks

$$dV = \pi r^2 dy$$



Washers

$$dV = \pi (R^2 - r^2) dy$$

Cylindrical shells

$$dV = 2\pi rh dx$$

