Math 141: Section 5.5 Indefinite Integrals and the Substitution Method - Notes

The Indefinite Integral In Section 4.8, we defined the indefinite integral of the function f with respect to x as the set of all antiderivatives of f, symbolized by $\int f(x)dx$. Since any two antiderivatives of f differ by a constant, the indefinite integral \int notation means that for any antiderivative F of f,

$$\int f(x)dx = F(x) + C,$$

where C is any constant.

Be careful with the difference between definite integrals and indefinite integrals:

A definite integral $\int_a^b f(x)dx$ is a _____

An indefinite integral $\int f(x)dx$ is a _____ + ____

Our First Technique of Integration We have seen a list of general rules for antiderivatives but a lot of functions are not easily recognizable. For instance, after applying the quotient rule and simplifying, it would be hard for someone to figure out which function you started with. Our first technique of integration is a way to run the Chain Rule backwards.

u-Substitution If u is a differentiable function of x and n is any number different from -1, the Chain Rule tells us that

$$\frac{d}{dx}\left(\frac{u^{n+1}}{n+1}\right) = u^n \frac{du}{dx}.$$

Thus,

Example 1 Find the integral $\int (x^3 + x)^5 (3x^2 + 1) dx$.

The Substitution Method

- 1) Identify a piece of the integrand that looks like it could be the derivative of another piece of the integrand, and let u be that function. In the previous example, $u = x^3 + x$.
- 2) Use the differential $du=\frac{du}{dx}dx$ to change variables from x to u. In Example 1, $du=(3x^2+1)dx$.
- 3) Finally, since these expressions are equal, we can evaluate the simpler integral. Previously, $\int (x^3 + x)^5 (3x^2 + 1) dx = \int u^5 du$.

Example 2 Find
$$\int \sqrt{2x+1}dx$$
.

Example 3 Find
$$\int 5 \sec^2(5x+1) dx$$
..

Example 4 Evaluate $\int x\sqrt{2x+1}dx$.

Substitution for Definite Integrals If g' is continuous on the interval [a,b] and f is continuous on the range of g(x)=u, then

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

Example 5 Evaluate $\int_{-1}^{1} 3x^2 \sqrt{x^3 + 1} dx$.