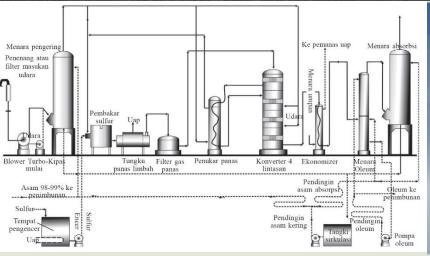


After This Lecture You **Should**:

- Understand basic integration rules
- Understand integration by parts
- Understand some trigonometric integrals

Why do we care?









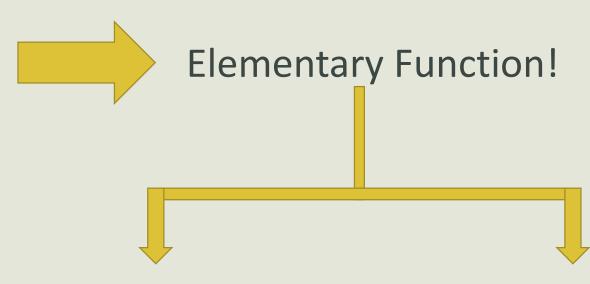


7.1 Basic Integration Rules

$$f(x) = \frac{e^x + e^{-x}}{2} = \cosh x$$

$$g(x) = (1 + \cos^4 x)^{1/2}$$

$$h(x) = \frac{3^{x^2 - 2x}}{\ln(x^2 + 1)} - \sin[\cos(\cosh x)]$$



Differentiation

- -Straightforward
- -Easy
- -Result is always elementary function

<u>Integration</u>

- -Does not always elementary function
- -Two principle techniques: substitution and integration by parts

7.1 Standard Integral Form

Note:

This table will be provided on the exam

Constants, Powers 1.
$$\int k \, du = ku + C$$

$$2. \int u^r \, du = \begin{cases} \frac{u^{r+1}}{r+1} + C & r \neq -1 \\ \ln|u| + C & r = -1 \end{cases}$$
Exponentials 3.
$$\int e^u \, du = e^u + C$$
4.
$$\int a^u \, du = \frac{a^u}{\ln a} + C, \, a \neq 1, \, a > 0$$
Trigonometric Functions 5.
$$\int \sin u \, du = -\cos u + C$$
6.
$$\int \cos u \, du = \sin u + C$$
7.
$$\int \sec^2 u \, du = \tan u + C$$
8.
$$\int \csc^2 u \, du = -\cot u + C$$
9.
$$\int \sec u \tan u \, du = \sec u + C$$
10.
$$\int \csc u \cot u \, du = -\csc u + C$$
11.
$$\int \tan u \, du = -\ln|\cos u| + C$$
12.
$$\int \cot u \, du = \ln|\sin u| + C$$
Algebraic Functions 13.
$$\int \frac{du}{\sqrt{a^2 - u^2}} = \sin^{-1}\left(\frac{u}{a}\right) + C$$
14.
$$\int \frac{du}{a^2 + u^2} = \frac{1}{a} \tan^{-1}\left(\frac{u}{a}\right) + C$$
15.
$$\int \frac{du}{u\sqrt{u^2 - a^2}} = \frac{1}{a} \sec^{-1}\left(\frac{|u|}{a}\right) + C = \frac{1}{a} \cos^{-1}\left(\frac{a}{|u|}\right) + C$$
Hyperbolic Functions 16.
$$\int \sinh u \, du = \cosh u + C$$
17.
$$\int \cosh u \, du = \sinh u + C$$

7.1 Substitution in Indefinite Integrals

Theorem A Substitution in Indefinite Integrals

Let g be a differentiable function and suppose that F is an antiderivative of f. Then, if u = g(x),

$$\int f(g(x))g'(x) \, dx = \int f(u) \, du = F(u) + C = F(g(x)) + C$$

$$\int \frac{x}{\cos^2(x^2)} dx.$$

Let:
$$u = x^2$$
 $du = 2x dx$ $x dx = \frac{1}{2} du$

Substitute then we get:

$$\int \frac{x}{\cos^2(x^2)} dx = \frac{1}{2} \int \frac{du}{\cos^2(u)} = \frac{1}{2} \int \sec^2(u)$$

Look at the table, we will get:

$$\frac{1}{2} \int sec^2(u) = \frac{1}{2} \tan(u) + C = \frac{1}{2} \tan(x^2) + C$$

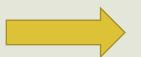
7.1 More Examples

$$\int \frac{3}{\sqrt{5-9x^2}} dx.$$

$$= \sin^{-1}\left(\frac{3x}{\sqrt{5}}\right) + C$$

Hint: let u = 3x

$$\int \frac{6e^{1/x}}{x^2} dx.$$



$$= -6e^u + C = -6e^{1/x} + C$$

Hint: let u = 1/x

$$\int \frac{e^x}{4 + 9e^{2x}} \, dx.$$

$$= \frac{1}{3} \cdot \frac{1}{2} \tan^{-1} \left(\frac{u}{2} \right) + C = \frac{1}{6} \tan^{-1} \left(\frac{3e^x}{2} \right) + C$$

Hint: let $u = 3e^x$

Note: The derivation is presented manually at whiteboard

Task 1 [Deadline Submission: 12 Feb 2018]

Find:

1.
$$\int (x-2)^2 dx$$

$$2. \int \frac{dx}{x^2+4}$$

$$3. \int 6z\sqrt{4+z^2} dz$$

$$4. \int \frac{\sin(\ln 4x^2)}{x} \ dx$$

$$5. \int \frac{(6t-1)\sin\sqrt{3t^2-t-1}}{\sqrt{3t^2-t-1}} dt$$

7.2 Integration by Parts

If integration by substitution fails, it maybe possible to use double substitution (integration by parts)

$$\int u \, dv = uv - \int v \, du$$

Let
$$u = x$$
 and $dv = \cos x \, dx$
$$\int x \cos x \, dx = x \sin x - \int \sin x \, dx$$
$$\int u \cos x \, dx = x \sin x + \cos x + C$$

7.2 More Examples

$$\int_{1}^{2} \ln x \, dx.$$
= $2 \ln 2 - 1 \approx 0.386$

$$= x \arcsin x \, dx.$$

$$\int_{1}^{2} t^{6} \ln t \ dt.$$

$$= \frac{128}{7} \ln 2 - \frac{127}{49} \approx 10.083$$

Note: The derivation is presented manually at whiteboard

Task 2 [Deadline Submission: 12 Feb 2018]

Find:

$$1. \qquad \int xe^{3x} \, dx$$

$$2. \qquad \int \frac{\ln x}{x^2} \, dx$$

$$3. \qquad \int x^5 \sqrt{x^3 + 4} \, dx$$

4.
$$\int \arctan 5x \, dx$$

7.3 Trigonometric Integrals

1.
$$\int \sin^n x \, dx$$
 and $\int \cos^n x \, dx$

2.
$$\int \sin^m x \cos^n x \, dx$$

3.
$$\int \sin mx \cos nx \, dx, \int \sin mx \sin nx \, dx, \int \cos mx \cos nx \, dx$$

4.
$$\int \tan^n x \, dx, \int \cot^n x \, dx$$

5.
$$\int \tan^m x \sec^n x \, dx, \int \cot^m x \csc^n x \, dx$$

Useful Identities

Some trigonometric identities needed in this section are the following.

Pythagorean Identities

$$\sin^2 x + \cos^2 x = 1$$
$$1 + \tan^2 x = \sec^2 x$$
$$1 + \cot^2 x = \csc^2 x$$

Half-Angle Identities

$$\sin^2 x = \frac{1 - \cos 2x}{2}$$

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

7.3 Type 1: $(\int sin^n x \, dx, \int cos^n x \, dx)$

(*n* Odd) Find
$$\int \sin^5 x \, dx$$
.

$$\int \sin^5 x \, dx = \int \sin^4 x \sin x \, dx$$

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

$$= \int (1 - 2\cos^2 x + \cos^4 x) \sin x \, dx$$

$$= -\int (1 - 2\cos^2 x + \cos^4 x)(-\sin x \, dx)$$

$$= -\cos x + \frac{2}{3}\cos^3 x - \frac{1}{5}\cos^5 x + C$$

(*n* Even) Find
$$\int \sin^2 x \, dx$$

$$\int \sin^2 x \, dx = \int \frac{1 - \cos 2x}{2} \, dx$$
$$= \frac{1}{2} \int dx - \frac{1}{4} \int (\cos 2x)(2 \, dx)$$
$$= \frac{1}{2} x - \frac{1}{4} \sin 2x + C$$

7.3 Type 2: $(\int sin^m x cos^n x dx)$

(*m* or *n* Odd) Find $\int \sin^3 x \cos^{-4} x \, dx$.

$$\int \sin^3 x \cos^{-4} x \, dx = \int (1 - \cos^2 x)(\cos^{-4} x)(\sin x) \, dx$$

$$= -\int (\cos^{-4} x - \cos^{-2} x)(-\sin x \, dx)$$

$$= -\left[\frac{(\cos x)^{-3}}{-3} - \frac{(\cos x)^{-1}}{-1}\right] + C$$

$$= \frac{1}{3} \sec^3 x - \sec x + C$$

(Both m and n Even) Find $\int \sin^2 x \cos^4 x \, dx$.

$$\int \sin^2 x \cos^4 x \, dx$$

$$= \int \left(\frac{1 - \cos 2x}{2}\right) \left(\frac{1 + \cos 2x}{2}\right)^2 dx$$

$$= \frac{1}{8} \int (1 + \cos 2x - \cos^2 2x - \cos^3 2x) \, dx$$

$$= \frac{1}{8} \int \left[1 + \cos 2x - \frac{1}{2}(1 + \cos 4x) - (1 - \sin^2 2x)\cos 2x\right] dx$$

$$= \frac{1}{8} \int \left[\frac{1}{2} - \frac{1}{2}\cos 4x + \sin^2 2x\cos 2x\right] dx$$

$$= \frac{1}{8} \left[\int \frac{1}{2} dx - \frac{1}{8} \int \cos 4x(4 \, dx) + \frac{1}{2} \int \sin^2 2x(2\cos 2x \, dx)\right]$$

$$= \frac{1}{8} \left[\frac{1}{2}x - \frac{1}{8}\sin 4x + \frac{1}{6}\sin^3 2x\right] + C$$

7.3 Type 3: $(\int \sin mx \cos nx \, dx, \int \sin mx \sin nx \, dx, \int \cos mx \cos nx \, dx)$

Trigonometric Identity

1.
$$\sin mx \cos nx = \frac{1}{2} [\sin(m+n)x + \sin(m-n)x]$$

2.
$$\sin mx \sin nx = -\frac{1}{2}[\cos(m+n)x - \cos(m-n)x]$$

3.
$$\cos mx \cos nx = \frac{1}{2} [\cos(m+n)x + \cos(m-n)x]$$

$$\int \sin 2x \cos 3x \, dx.$$

$$= \frac{1}{2} \int [\sin 5x + \sin(-x)] dx$$

$$= \frac{1}{10} \int \sin 5x (5 dx) - \frac{1}{2} \int \sin x dx$$

$$= -\frac{1}{10} \cos 5x + \frac{1}{2} \cos x + C$$

Task 3 [Deadline Submission: 12 Feb 2018]

Find:

1.
$$\int \sin^4\left(\frac{w}{2}\right) \cos^2\left(\frac{w}{2}\right) dw$$

$$\int \cot^3 2t \ dt$$

$$\int \tan^3 x \sec^2 x \, dx$$