Chapter 8

Techniques of Integration

Section 8.1

Using Basic Integration Formulas

TABLE 8.1 Basic integration formulas

1. $\int k\,dx = kx + C \quad$ (any number k)	12. $\int \tan x\,dx = \ln\lvert\sec x\rvert + C$
2. $\int x^n\,dx = \dfrac{x^{n+1}}{n+1} + C \quad (n \neq -1)$	13. $\int \cot x\,dx = \ln\lvert\sin x\rvert + C$
3. $\int \dfrac{dx}{x} = \ln\lvert x\rvert + C$	14. $\int \sec x\,dx = \ln\lvert\sec x + \tan x\rvert + C$
4. $\int e^x\,dx = e^x + C$	15. $\int \csc x\,dx = -\ln\lvert\csc x + \cot x\rvert + C$
5. $\int a^x\,dx = \dfrac{a^x}{\ln a} + C \quad (a > 0, a \neq 1)$	16. $\int \sinh x\,dx = \cosh x + C$
6. $\int \sin x\,dx = -\cos x + C$	17. $\int \cosh x\,dx = \sinh x + C$
7. $\int \cos x\,dx = \sin x + C$	18. $\int \dfrac{dx}{\sqrt{a^2 - x^2}} = \sin^{-1}\left(\dfrac{x}{a}\right) + C$
8. $\int \sec^2 x\,dx = \tan x + C$	19. $\int \dfrac{dx}{a^2 + x^2} = \dfrac{1}{a}\tan^{-1}\left(\dfrac{x}{a}\right) + C$
9. $\int \csc^2 x\,dx = -\cot x + C$	20. $\int \dfrac{dx}{x\sqrt{x^2 - a^2}} = \dfrac{1}{a}\sec^{-1}\left\lvert\dfrac{x}{a}\right\rvert + C$
10. $\int \sec x \tan x\,dx = \sec x + C$	21. $\int \dfrac{dx}{\sqrt{a^2 + x^2}} = \sinh^{-1}\left(\dfrac{x}{a}\right) + C \quad (a > 0)$
11. $\int \csc x \cot x\,dx = -\csc x + C$	22. $\int \dfrac{dx}{\sqrt{x^2 - a^2}} = \cosh^{-1}\left(\dfrac{x}{a}\right) + C \quad (x > a > 0)$

Section 8.2

Integration by Parts

Integration by Parts Formula

$$\int u(x)\,v'(x)\,dx = u(x)\,v(x) - \int v(x)\,u'(x)\,dx \qquad (1)$$

Integration by Parts Formula—Differential Version

$$\int u\,dv = uv - \int v\,du \qquad (2)$$

Integration by Parts Formula for Definite Integrals

$$\int_a^b u(x)\,v'(x)\,dx = u(x)\,v(x)\Big]_a^b - \int_a^b v(x)\,u'(x)\,dx \qquad (3)$$

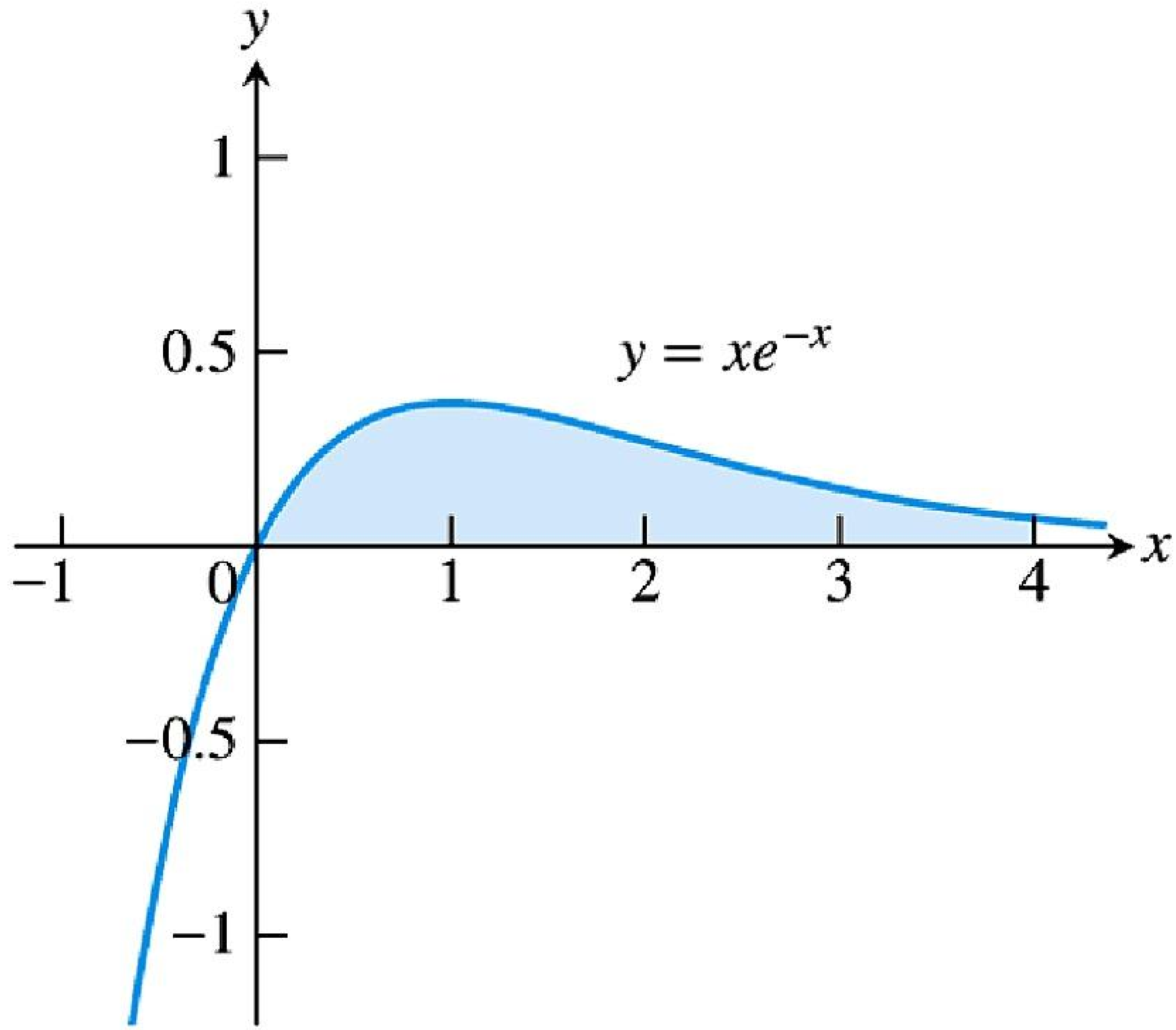


FIGURE 8.1 The region in Example 6.

Section 8.3

Trigonometric Integrals

Products of Powers of Sines and Cosines

We begin with integrals of the form:

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

where m and n are nonnegative integers (positive or zero). We can divide the appropriate substitution into three cases according to m and n being odd or even.

Case 1 If **m is odd**, we write m as $2k + 1$ and use the identity $\sin^2 x = 1 - \cos^2 x$ to obtain

$$\sin^m x = \sin^{2k+1} x = (\sin^2 x)^k \sin x = (1 - \cos^2 x)^k \sin x. \qquad (1)$$

Then we combine the single $\sin x$ with dx in the integral and set $\sin x \, dx$ equal to $-d(\cos x)$.

Case 2 If **m is even and n is odd** in $\int \sin^m x \cos^n x \, dx$, we write n as $2k + 1$ and use the identity $\cos^2 x = 1 - \sin^2 x$ to obtain

$$\cos^n x = \cos^{2k+1} x = (\cos^2 x)^k \cos x = (1 - \sin^2 x)^k \cos x.$$

We then combine the single $\cos x$ with dx and set $\cos x \, dx$ equal to $d(\sin x)$.

Case 3 If **both m and n are even** in $\int \sin^m x \cos^n x \, dx$, we substitute

$$\sin^2 x = \frac{1 - \cos 2x}{2}, \qquad \cos^2 x = \frac{1 + \cos 2x}{2} \qquad (2)$$

to reduce the integrand to one in lower powers of $\cos 2x$.

Section 8.4

Trigonometric Substitutions

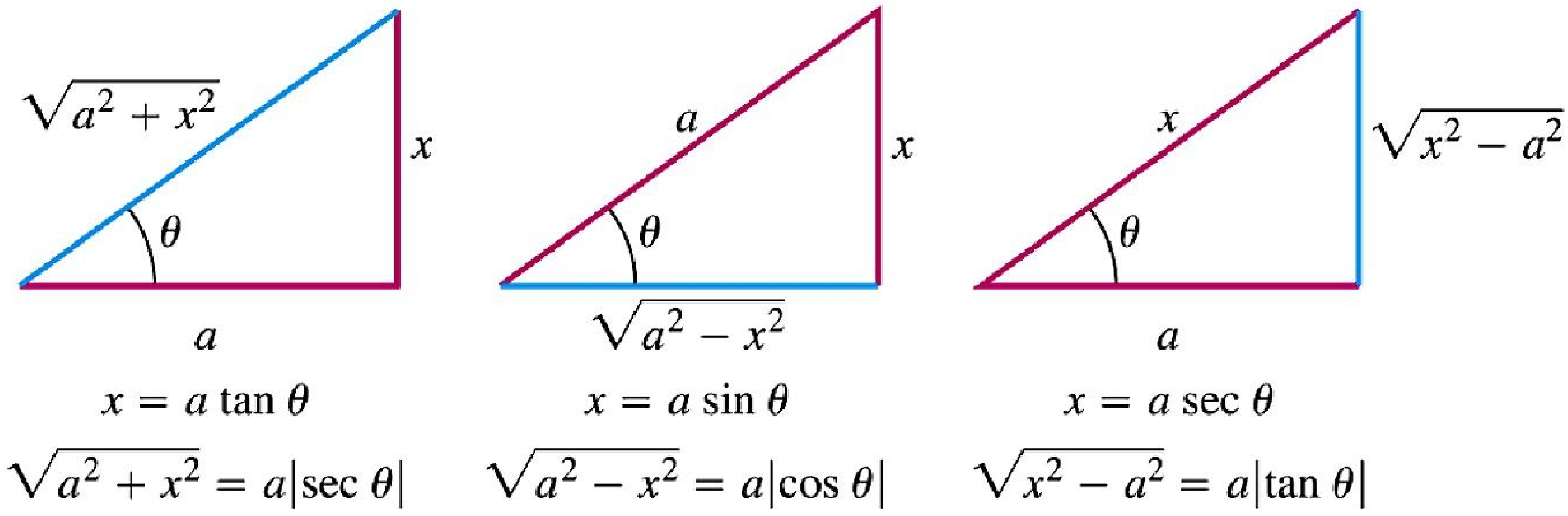


FIGURE 8.2 Reference triangles for the three basic substitutions identifying the sides labeled x and a for each substitution.

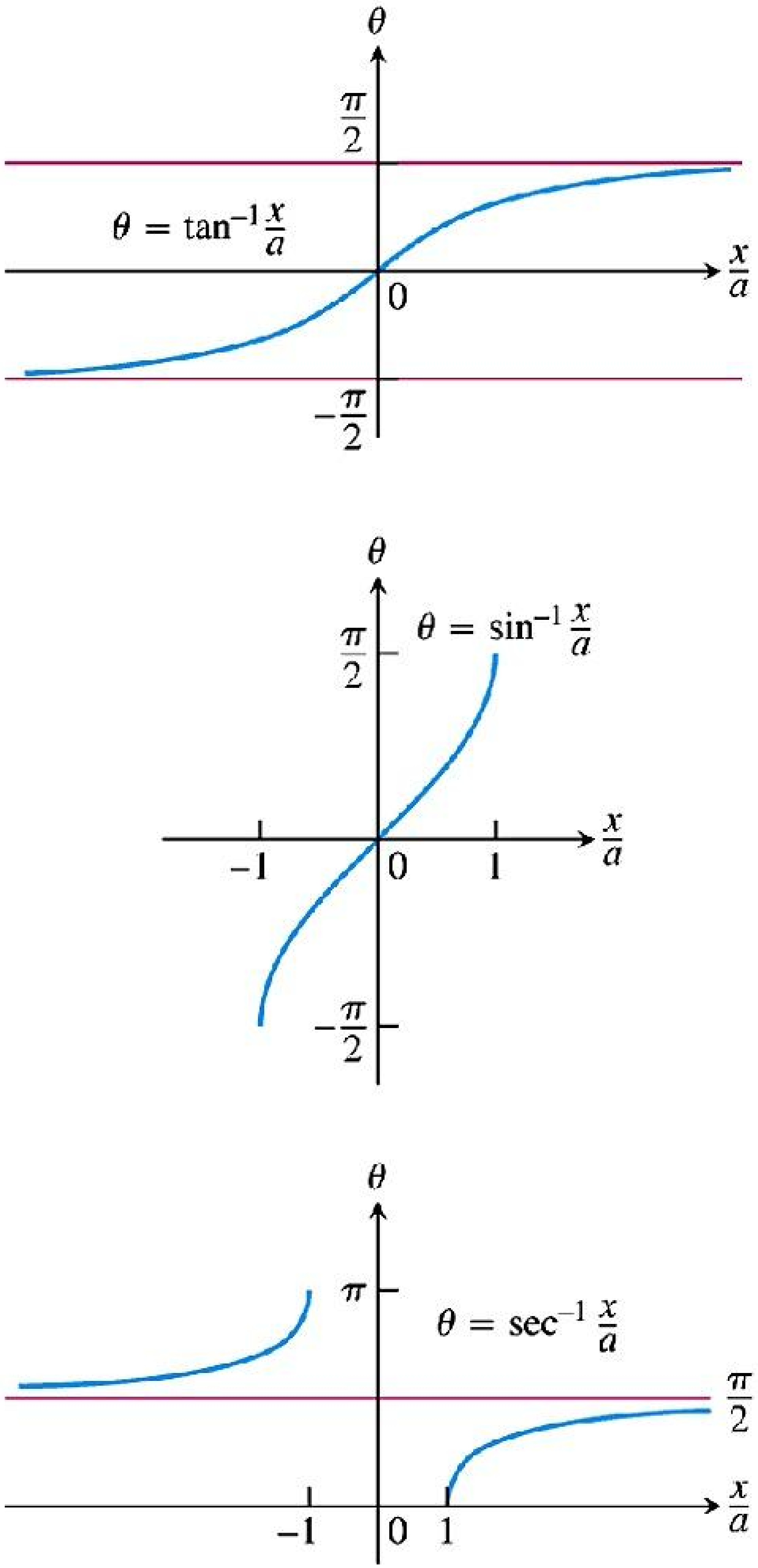


FIGURE 8.3 The arctangent, arcsine, and arcsecant of x/a, graphed as functions of x/a.

Procedure For a Trigonometric Substitution

1. Write down the substitution for x, calculate the differential dx, and specify the selected values of θ for the substitution.
2. Substitute the trigonometric expression and the calculated differential into the integrand, and then simplify the results algebraically.
3. Integrate the trigonometric integral, keeping in mind the restrictions on the angle θ for reversibility.
4. Draw an appropriate reference triangle to reverse the substitution in the integration result and convert it back to the original variable x.

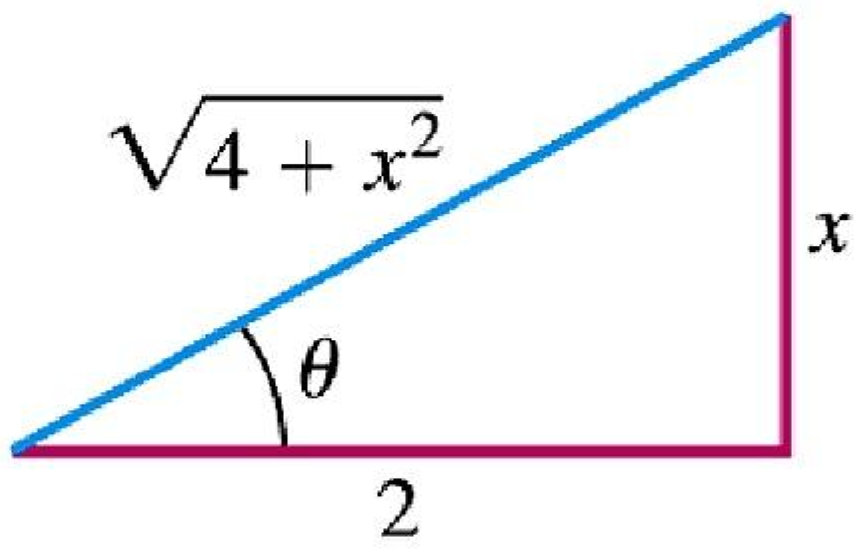


FIGURE 8.4 Reference triangle for $x = 2\tan\theta$ (Example 1):

$$\tan\theta = \frac{x}{2}$$

and

$$\sec\theta = \frac{\sqrt{4 + x^2}}{2}.$$

$$\boxed{\sinh^{-1}\frac{x}{a} = \ln\left(\frac{\sqrt{a^2 + x^2}}{a} + \frac{x}{a}\right)}$$

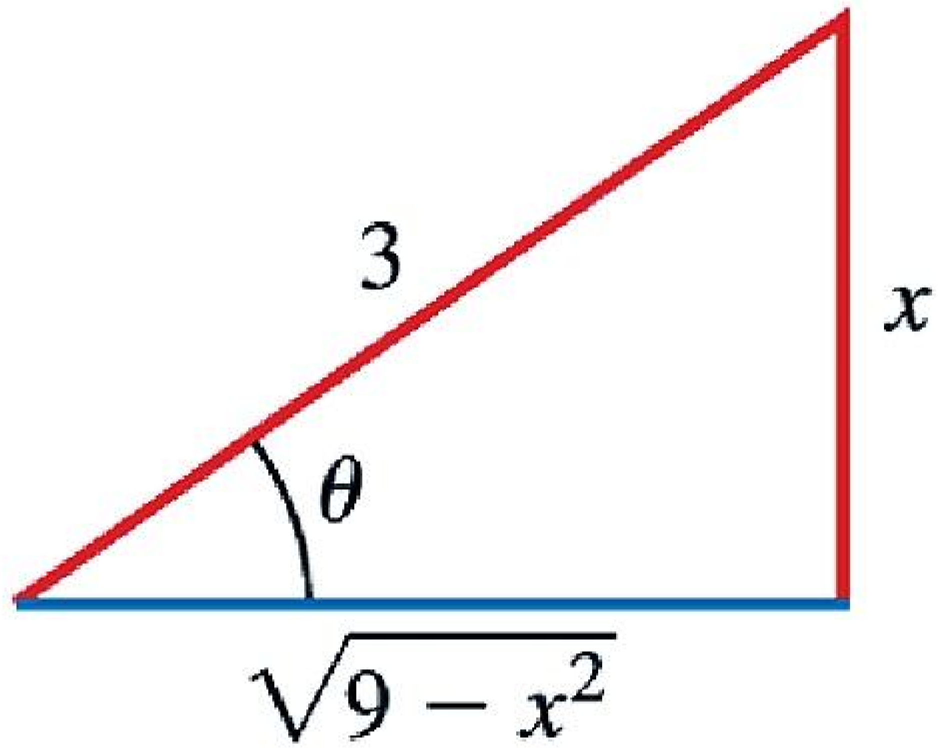


FIGURE 8.5 Reference triangle for $x = 3 \sin \theta$ (Example 3):

$$\sin \theta = \frac{x}{3}$$

and

$$\cos \theta = \frac{\sqrt{9 - x^2}}{3}.$$

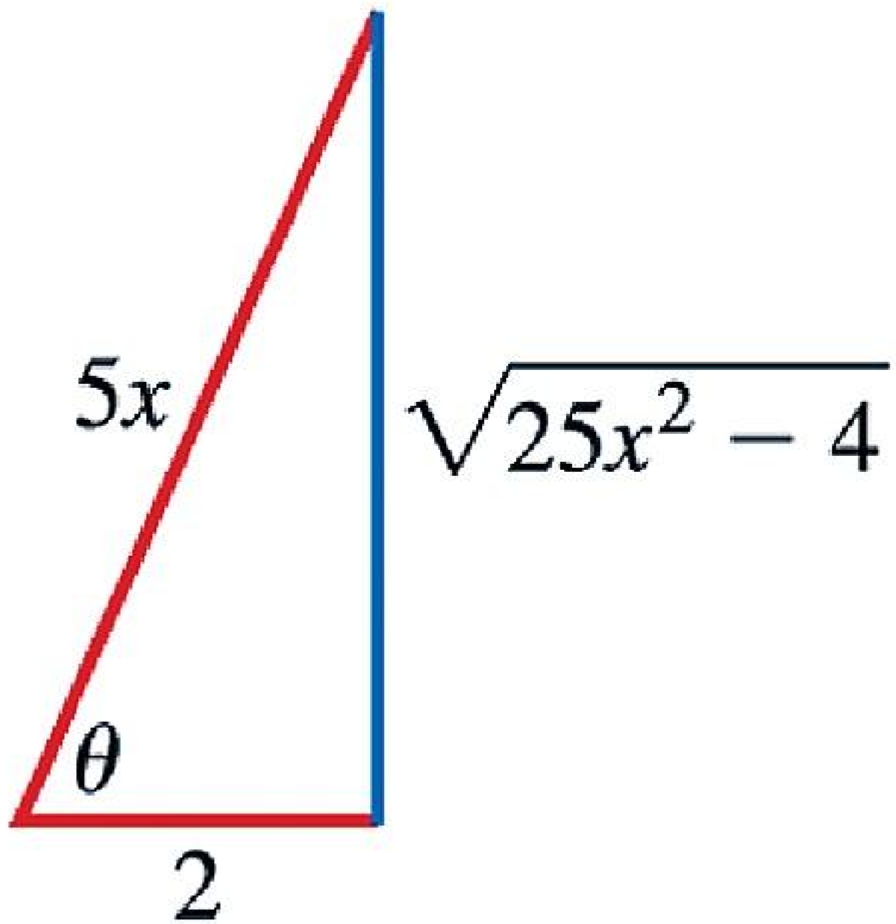


FIGURE 8.6 If $x = (2/5)\sec\theta$, $0 < \theta < \pi/2$, then $\theta = \sec^{-1}(5x/2)$, and we can read the values of the other trigonometric functions of θ from this right triangle (Example 4).

8.4

Integration of Rational Functions by Partial Fractions

Method of Partial Fractions ($f(x)/g(x)$ Proper)

1. Let $x - r$ be a linear factor of $g(x)$. Suppose that $(x - r)^m$ is the highest power of $x - r$ that divides $g(x)$. Then, to this factor, assign the sum of the m partial fractions:

$$\frac{A_1}{(x-r)} + \frac{A_2}{(x-r)^2} + \cdots + \frac{A_m}{(x-r)^m}.$$

   Do this for each distinct linear factor of $g(x)$.

2. Let $x^2 + px + q$ be an irreducible quadratic factor of $g(x)$ so that $x^2 + px + q$ has no real roots. Suppose that $(x^2 + px + q)^n$ is the highest power of this factor that divides $g(x)$. Then, to this factor, assign the sum of the n partial fractions:

$$\frac{B_1x + C_1}{(x^2+px+q)} + \frac{B_2x + C_2}{(x^2+px+q)^2} + \cdots + \frac{B_nx + C_n}{(x^2+px+q)^n}.$$

   Do this for each distinct quadratic factor of $g(x)$.

3. Set the original fraction $f(x)/g(x)$ equal to the sum of all these partial fractions. Clear the resulting equation of fractions and arrange the terms in decreasing powers of x.

4. Equate the coefficients of corresponding powers of x and solve the resulting equations for the undetermined coefficients.

Section 8.6

Integral Tables and Computer Algebra Systems

Reduction Formulas

The time required for repeated integrations by parts can sometimes be shortened by applying reduction formulas like

$$\int \tan^n x\,dx = \frac{1}{n-1}\tan^{n-1} x - \int \tan^{n-2} x\,dx \tag{1}$$

$$\int (\ln x)^n\,dx = x(\ln x)^n - n\int (\ln x)^{n-1}\,dx \tag{2}$$

$$\int \sin^n x \cos^m x\,dx = -\frac{\sin^{n-1} x \cos^{m+1} x}{m+n} + \frac{n-1}{m+n}\int \sin^{n-2} x \cos^m x\,dx \qquad (n \neq -m). \tag{3}$$

By applying such a formula repeatedly, we can eventually express the original integral in terms of a power low enough to be evaluated directly. The next example illustrates this procedure.

EXAMPLE 5 Suppose that you want to evaluate the indefinite integral of the function

$$f(x) = x^2\sqrt{a^2 + x^2}.$$

Using Maple, you first define or name the function:

$$> f := x\char`^2 * \text{sqrt}\,(a\char`^2 + x\char`^2);$$

Then you use the integrate command on f, identifying the variable of integration:

$$> \text{int}(f, x);$$

Maple returns the answer

$$\frac{1}{4}x(a^2 + x^2)^{3/2} - \frac{1}{8}a^2x\sqrt{a^2 + x^2} - \frac{1}{8}a^4 \ln\left(x + \sqrt{a^2 + x^2}\right).$$

If you want to see if the answer can be simplified, enter

$$> \text{simplify}(\%);$$

Maple returns

$$\frac{1}{8}a^2x\sqrt{a^2 + x^2} + \frac{1}{4}x^3\sqrt{a^2 + x^2} - \frac{1}{8}a^4 \ln\left(x + \sqrt{a^2 + x^2}\right).$$

If you want the definite integral for $0 \le x \le \pi/2$, you can use the format

$$> \text{int}(f, x = 0..\text{Pi}/2);$$

Maple will return the expression

$$\frac{1}{64}\pi(4a^2 + \pi^2)^{(3/2)} - \frac{1}{32}a^2\pi\sqrt{4a^2 + \pi^2} + \frac{1}{8}a^4 \ln(2)$$
$$- \frac{1}{8}a^4 \ln\left(\pi + \sqrt{4a^2 + \pi^2}\right) + \frac{1}{16}a^4 \ln(a^2).$$

You can also find the definite integral for a particular value of the constant a:

$$> a := 1;$$
$$> \text{int}(f, x = 0..1);$$

Maple returns the numerical answer

$$\frac{3}{8}\sqrt{2} + \frac{1}{8}\ln\left(\sqrt{2} - 1\right).$$

Section 8.7

Numerical Integration

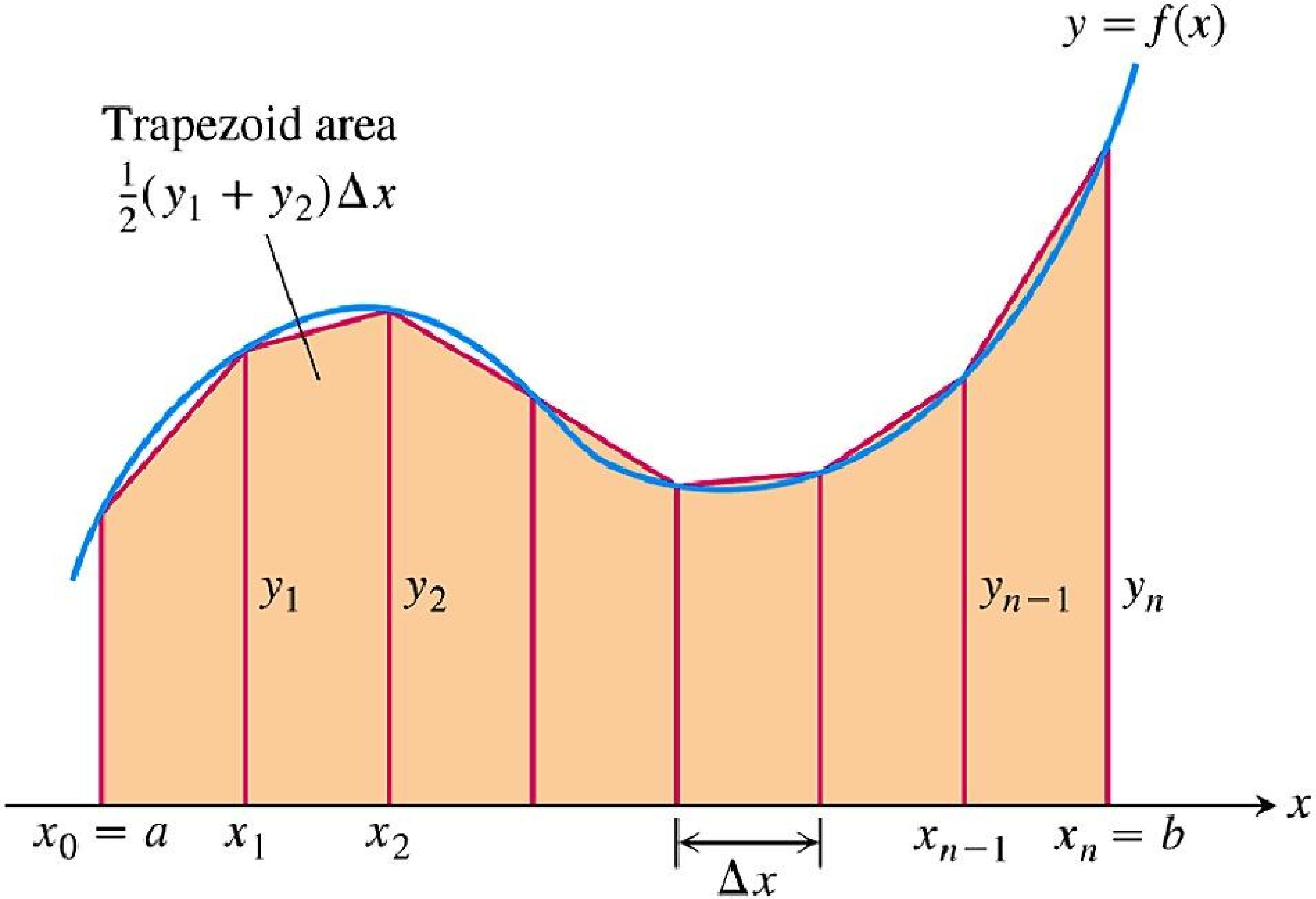


FIGURE 8.7 The Trapezoidal Rule approximates short stretches of the curve $y = f(x)$ with line segments. To approximate the integral of f from a to b, we add the areas of the trapezoids made by joining the ends of the segments to the x-axis.

The Trapezoidal Rule

To approximate $\int_a^b f(x)\,dx$, use

$$T = \frac{\Delta x}{2}\left(y_0 + 2y_1 + 2y_2 + \cdots + 2y_{n-1} + y_n\right).$$

The y's are the values of f at the partition points

$$x_0 = a, x_1 = a + \Delta x, x_2 = a + 2\Delta x, \ldots, x_{n-1} = a + (n-1)\Delta x, x_n = b,$$

where $\Delta x = (b - a)/n$.

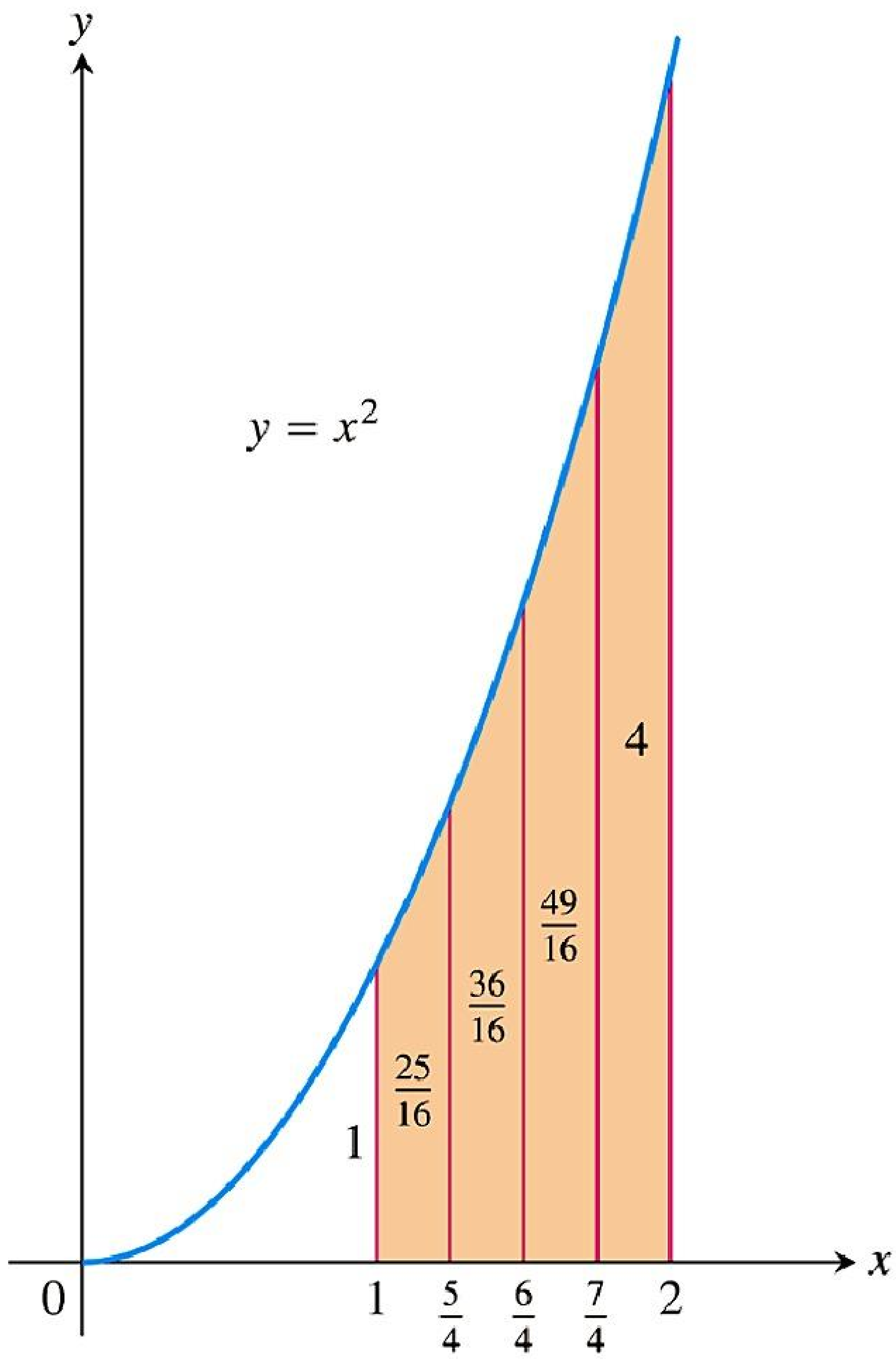


FIGURE 8.8 The trapezoidal approximation of the area under the graph of $y = x^2$ from $x = 1$ to $x = 2$ is a slight overestimate (Example 1).

TABLE 8.2

x	$y = x^2$
1	1
$\frac{5}{4}$	$\frac{25}{16}$
$\frac{6}{4}$	$\frac{36}{16}$
$\frac{7}{4}$	$\frac{49}{16}$
2	4

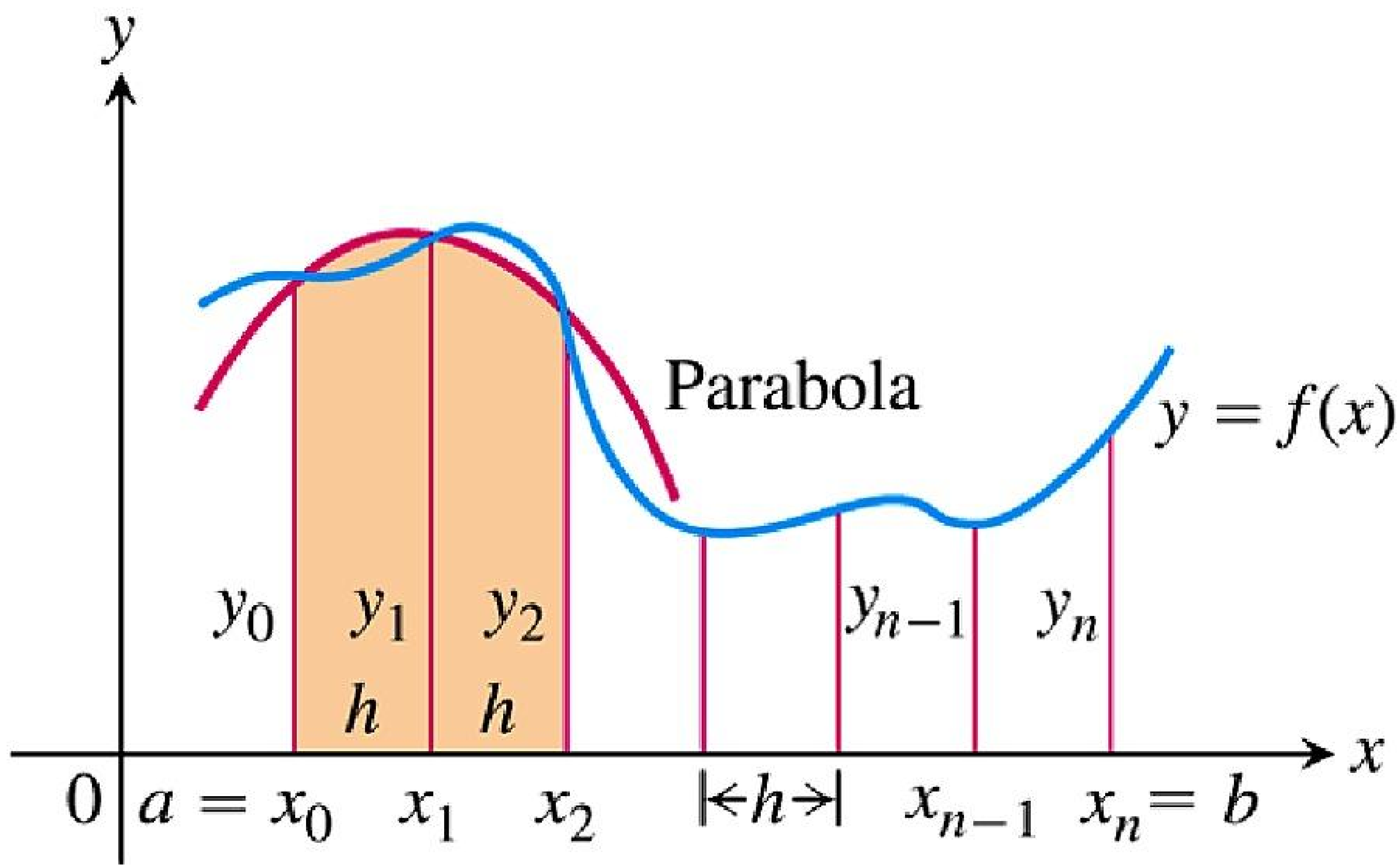


FIGURE 8.9 Simpson's Rule approximates short stretches of the curve with parabolas.

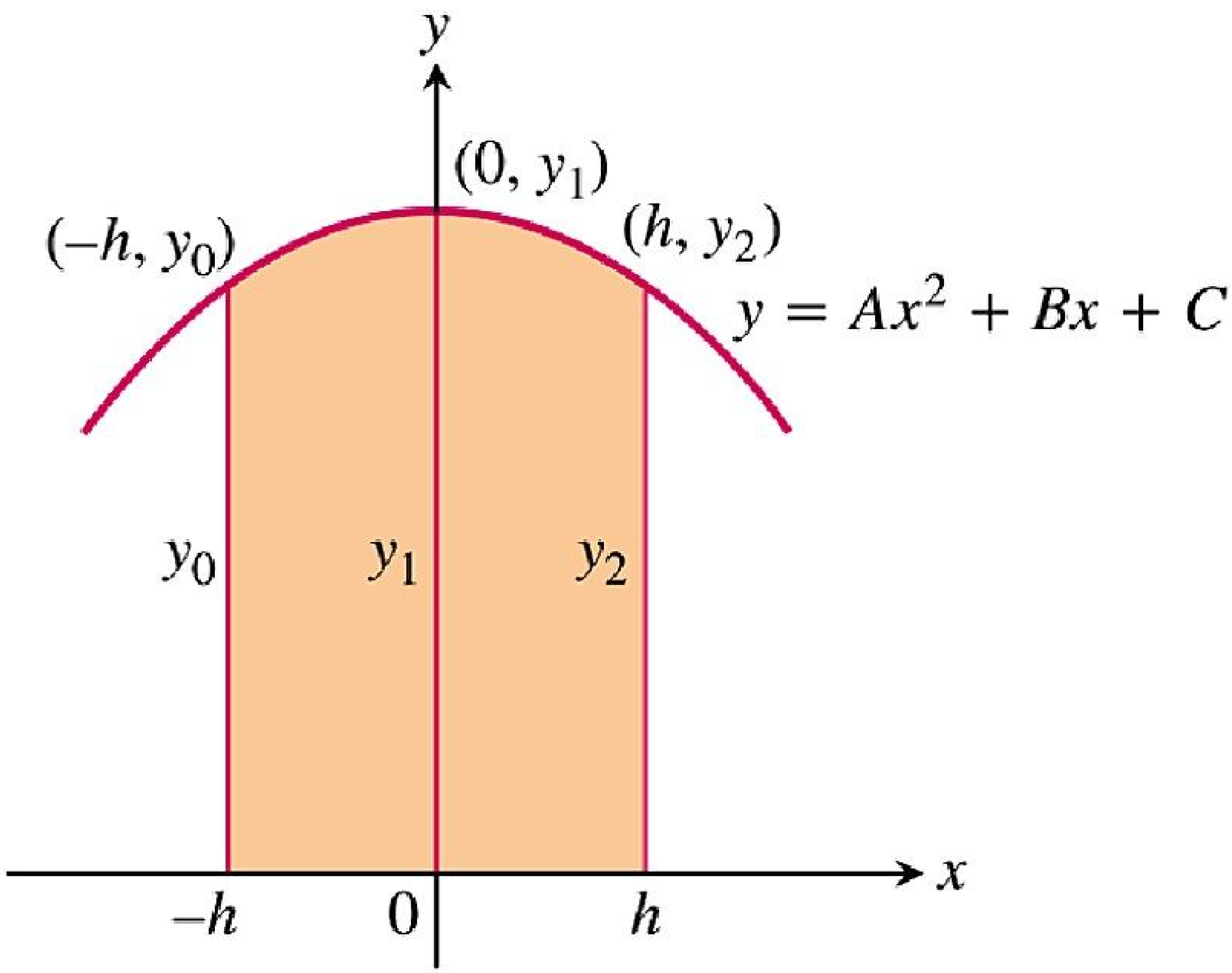


FIGURE 8.10 By integrating from $-h$ to h, we find the shaded area to be

$$\frac{h}{3}(y_0 + 4y_1 + y_2).$$

Simpson's Rule

To approximate $\int_a^b f(x)\,dx$, use

$$S = \frac{\Delta x}{3}\left(y_0 + 4y_1 + 2y_2 + 4y_3 + \cdots + 2y_{n-2} + 4y_{n-1} + y_n\right).$$

The y's are the values of f at the partition points

$$x_0 = a, x_1 = a + \Delta x, x_2 = a + 2\Delta x, \ldots, x_{n-1} = a + (n-1)\Delta x, x_n = b.$$

The number n is even, and $\Delta x = (b - a)/n$.

TABLE 8.3

x	$y = 5x^4$
0	0
$\frac{1}{2}$	$\frac{5}{16}$
1	5
$\frac{3}{2}$	$\frac{405}{16}$
2	80

THEOREM 1—Error Estimates in the Trapezoidal and Simpson's Rules If f'' is continuous and M is any upper bound for the values of $|f''|$ on $[a, b]$, then the error E_T in the trapezoidal approximation of the integral of f from a to b for n steps satisfies the inequality

$$|E_T| \leq \frac{M(b-a)^3}{12n^2}. \qquad \text{Trapezoidal Rule}$$

If $f^{(4)}$ is continuous and M is any upper bound for the values of $|f^{(4)}|$ on $[a, b]$, then the error E_S in the Simpson's Rule approximation of the integral of f from a to b for n steps satisfies the inequality

$$|E_S| \leq \frac{M(b-a)^5}{180n^4}. \qquad \text{Simpson's Rule}$$

TABLE 8.4 Trapezoidal Rule approximations (T_n) and Simpson's Rule approximations (S_n) of $\ln 2 = \int_1^2 (1/x)\,dx$

n	T_n	|Error| less than . . .	S_n	|Error| less than . . .
10	0.6937714032	0.0006242227	0.6931502307	0.0000030502
20	0.6933033818	0.0001562013	0.6931473747	0.0000001942
30	0.6932166154	0.0000694349	0.6931472190	0.0000000385
40	0.6931862400	0.0000390595	0.6931471927	0.0000000122
50	0.6931721793	0.0000249988	0.6931471856	0.0000000050
100	0.6931534305	0.0000062500	0.6931471809	0.0000000004

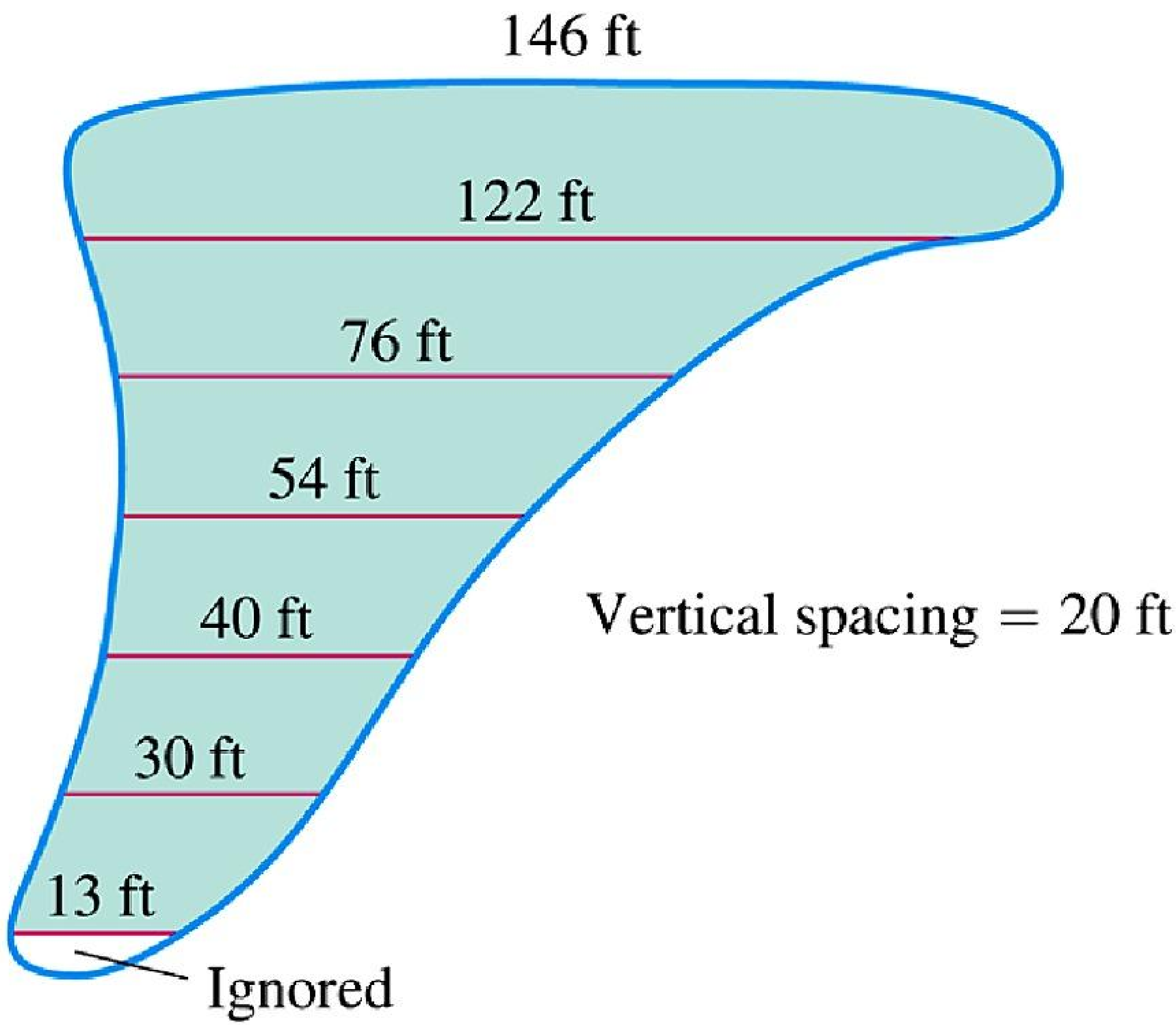
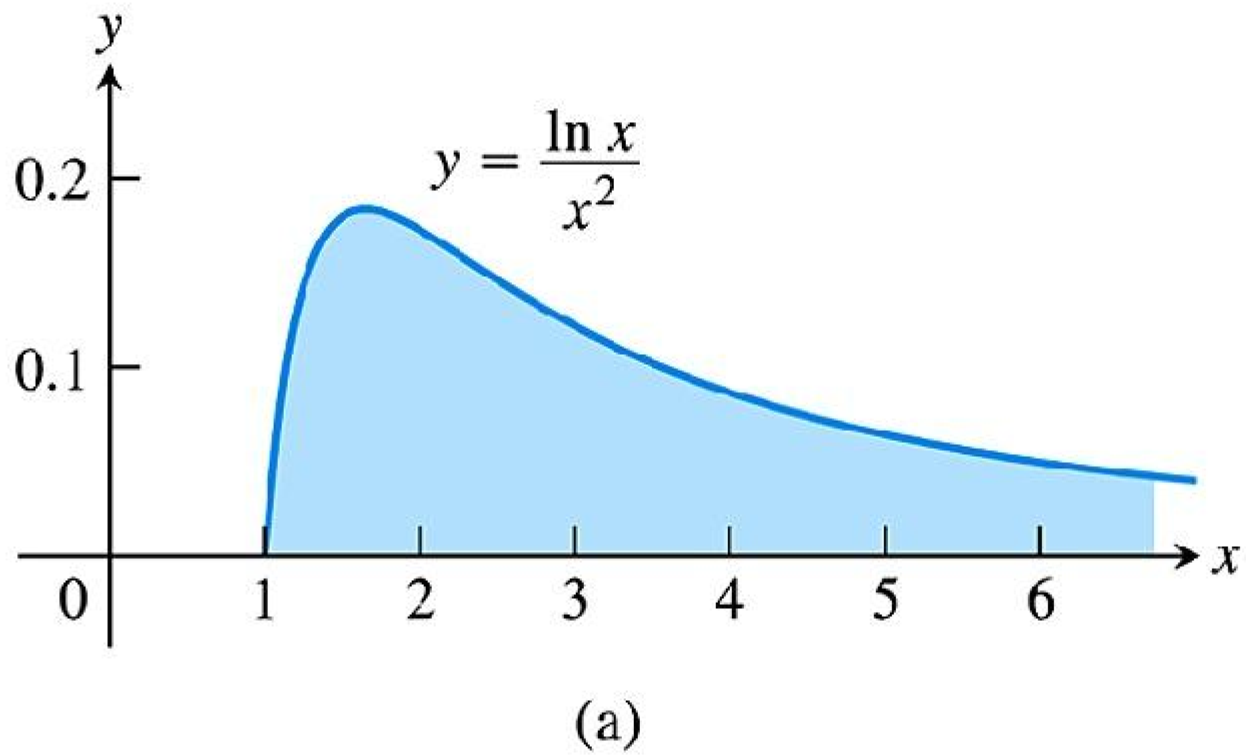


FIGURE 8.11 The dimensions of the swamp in Example 6.

Section 8.8

Improper Integrals



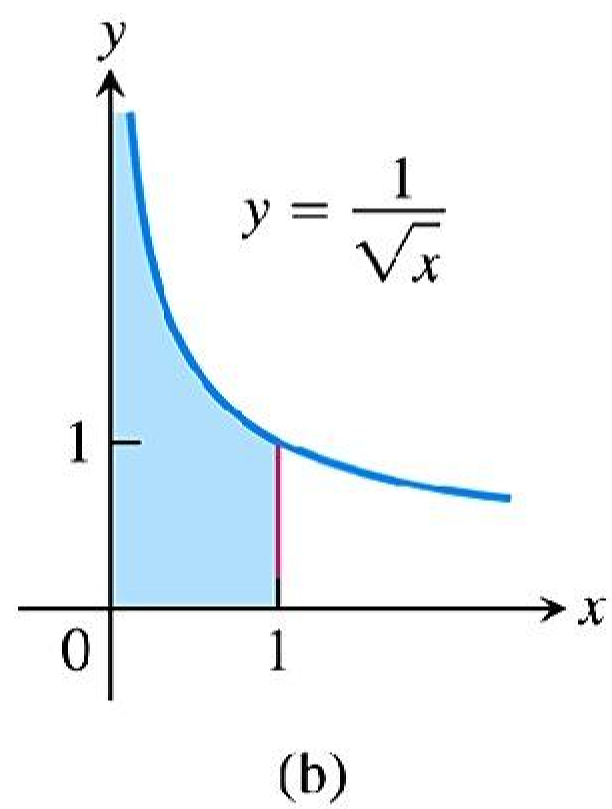


FIGURE 8.12 Are the areas under these infinite curves finite? We will see that the answer is yes for both curves.

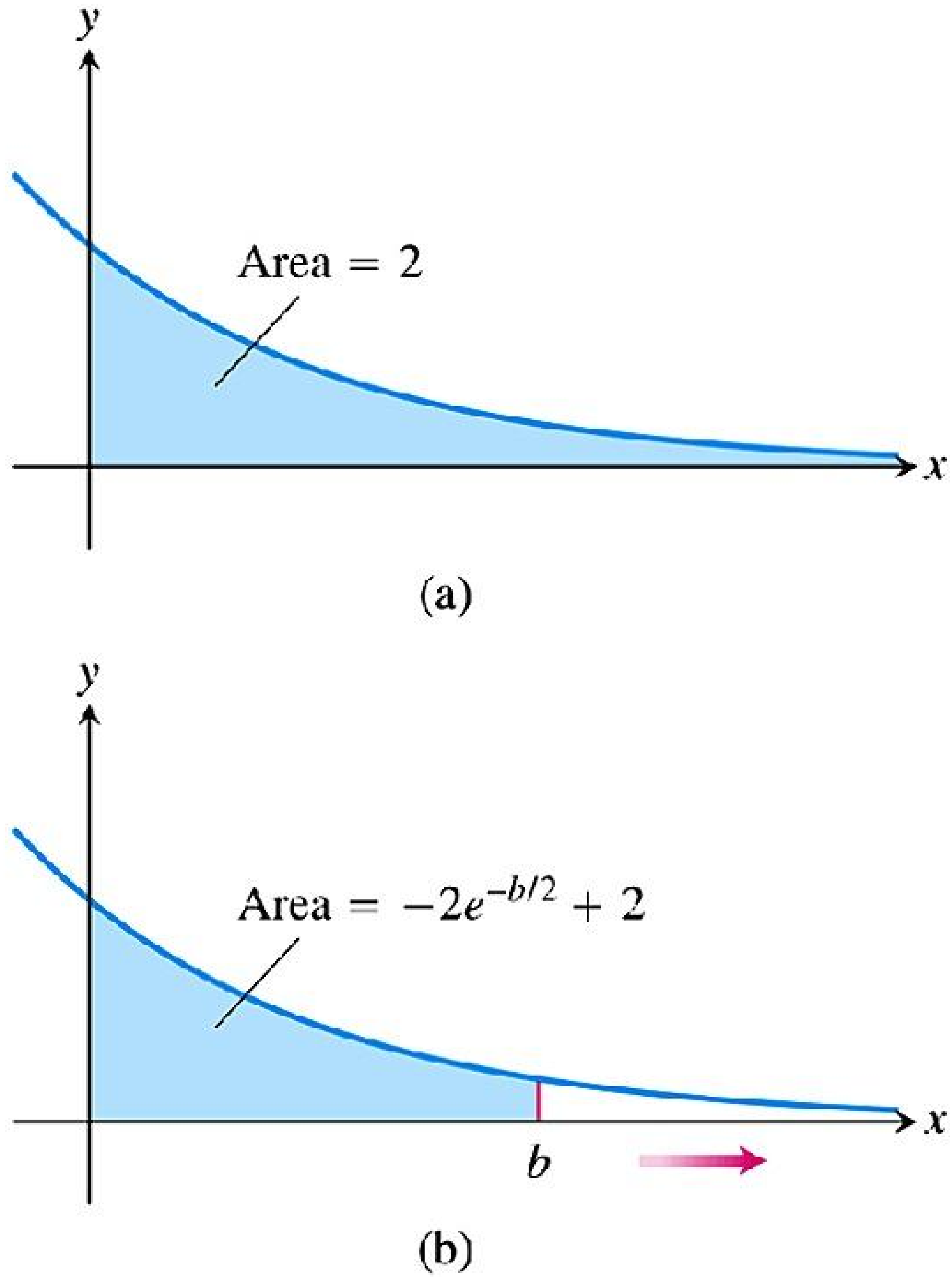


FIGURE 8.13 (a) The area in the first quadrant under the curve $y = e^{-x/2}$
(b) The area is an improper integral of the first type.

DEFINITION Integrals with infinite limits of integration are **improper integrals of Type I.**

1. If $f(x)$ is continuous on $[a, \infty)$, then

$$\int_a^\infty f(x)\,dx = \lim_{b\to\infty}\int_a^b f(x)\,dx.$$

2. If $f(x)$ is continuous on $(-\infty, b]$, then

$$\int_{-\infty}^b f(x)\,dx = \lim_{a\to-\infty}\int_a^b f(x)\,dx.$$

3. If $f(x)$ is continuous on $(-\infty, \infty)$, then

$$\int_{-\infty}^\infty f(x)\,dx = \int_{-\infty}^c f(x)\,dx + \int_c^\infty f(x)\,dx,$$

   where c is any real number.

In each case, if the limit exists and is finite, we say that the improper integral **converges** and that the limit is the **value** of the improper integral. If the limit fails to exist, the improper integral **diverges**.

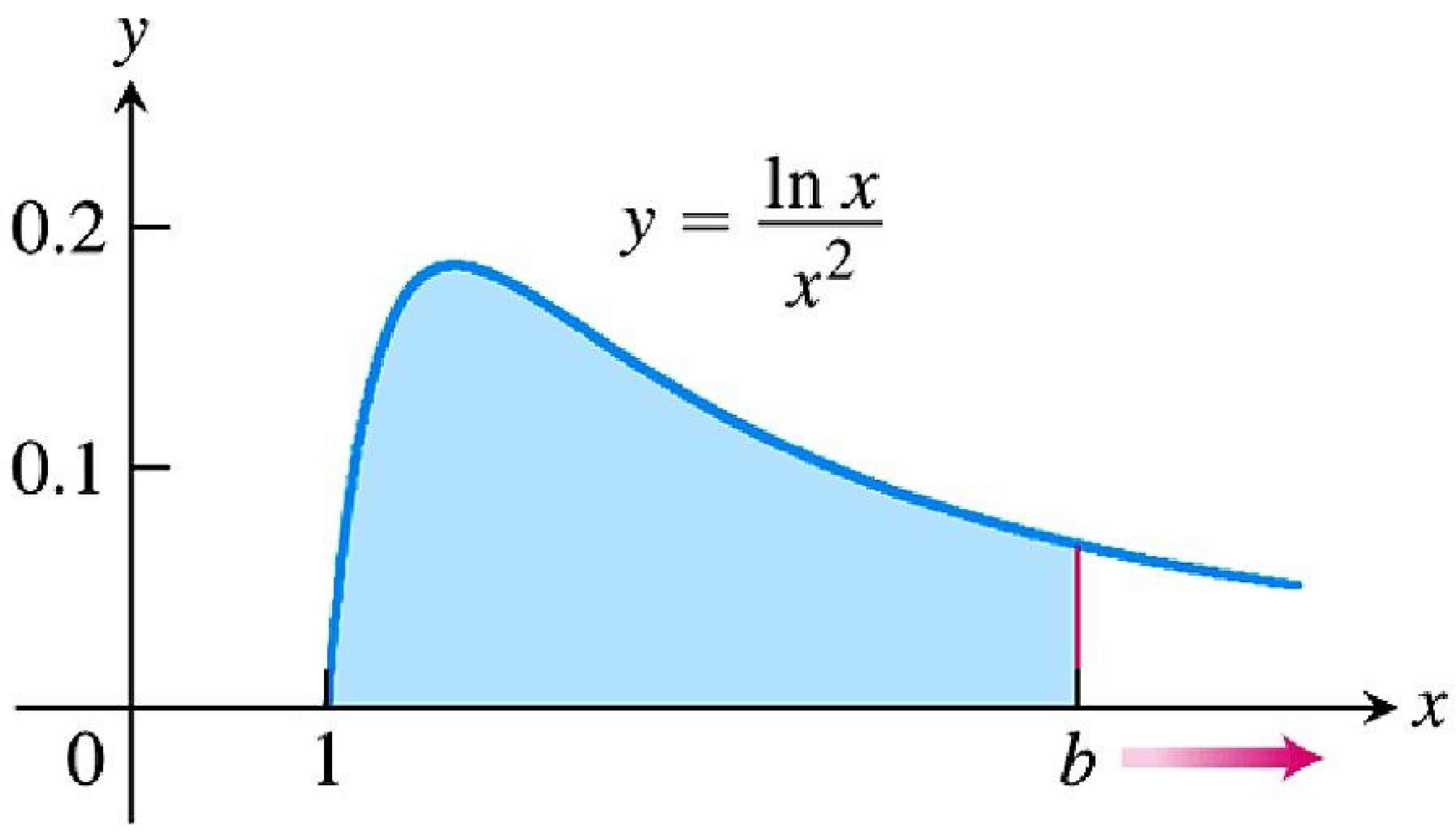


FIGURE 8.14 The area under this curve is an improper integral (Example 1).

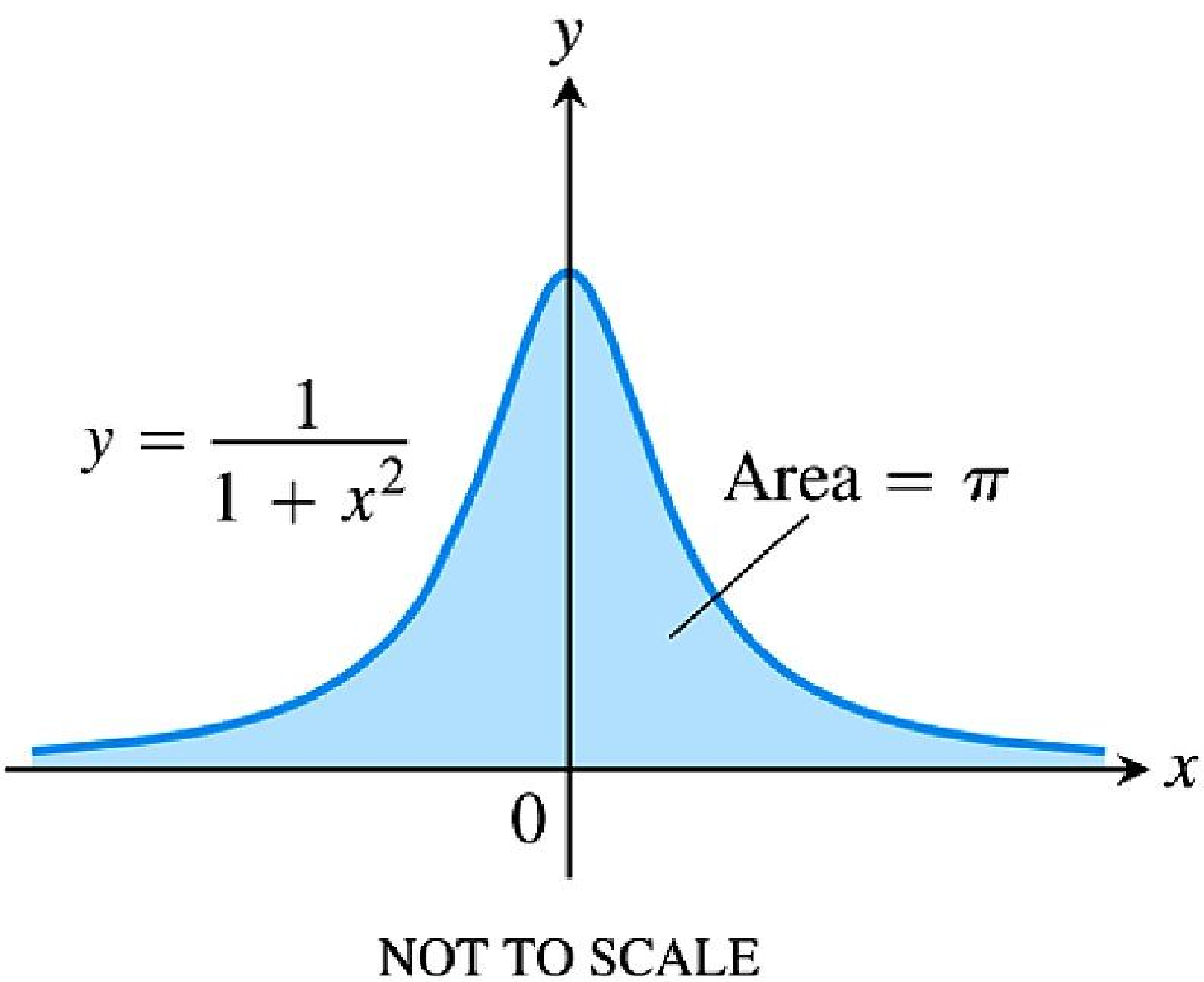


FIGURE 8.15 The area under this curve is finite (Example 2).

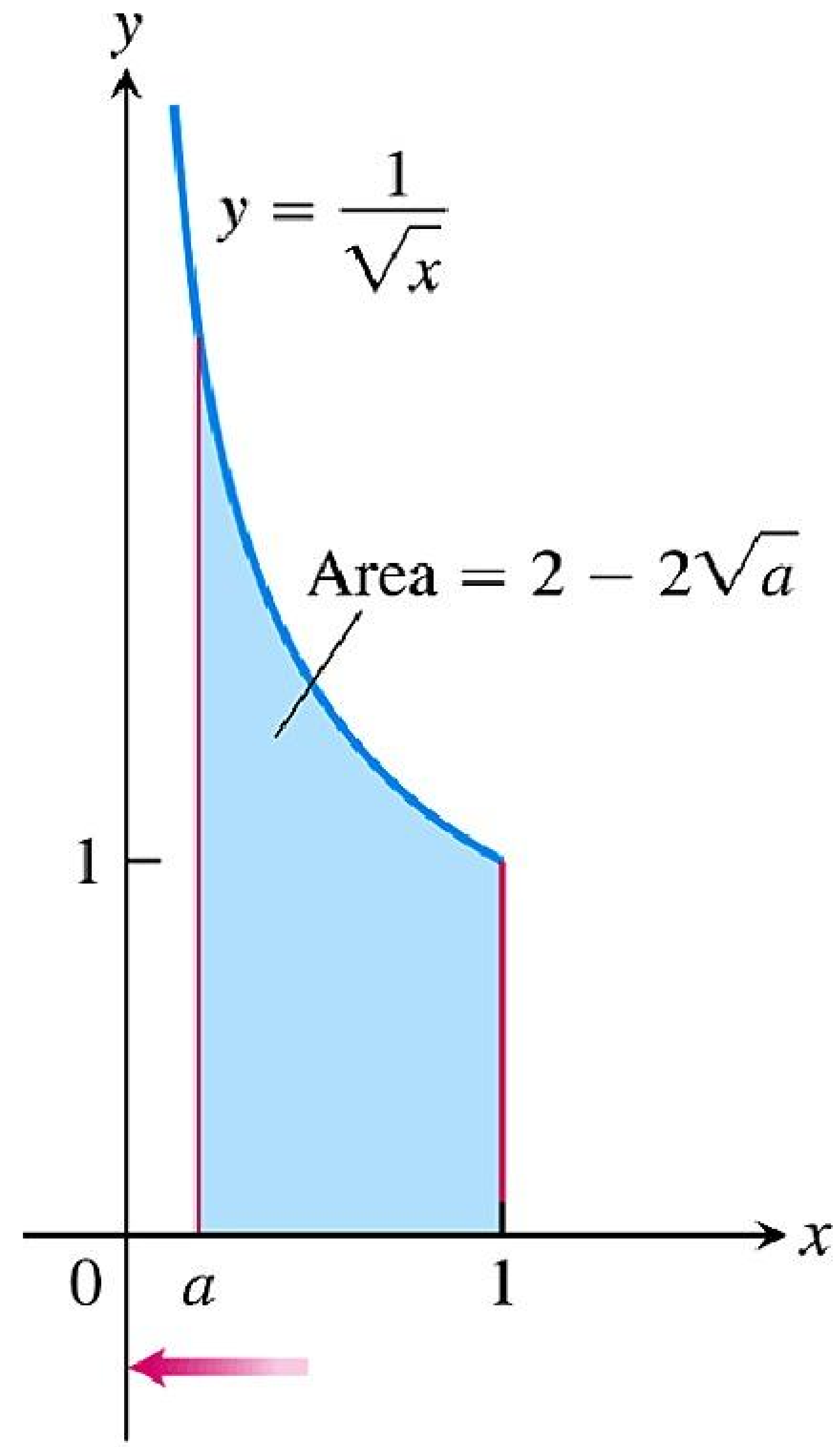


FIGURE 8.16 The area under this curve is an example of an improper integral of the second kind.

DEFINITION Integrals of functions that become infinite at a point within the interval of integration are **improper integrals of Type II**.

1. If $f(x)$ is continuous on $(a, b]$ and discontinuous at a, then

$$\int_a^b f(x)\,dx = \lim_{c \to a^+} \int_c^b f(x)\,dx.$$

2. If $f(x)$ is continuous on $[a, b)$ and discontinuous at b, then

$$\int_a^b f(x)\,dx = \lim_{c \to b^-} \int_a^c f(x)\,dx.$$

3. If $f(x)$ is discontinuous at c, where $a < c < b$, and continuous on $[a, c) \cup (c, b]$, then

$$\int_a^b f(x)\,dx = \int_a^c f(x)\,dx + \int_c^b f(x)\,dx.$$

In each case, if the limit exists and is finite, we say the improper integral **converges** and that the limit is the **value** of the improper integral. If the limit does not exist, the integral **diverges**.

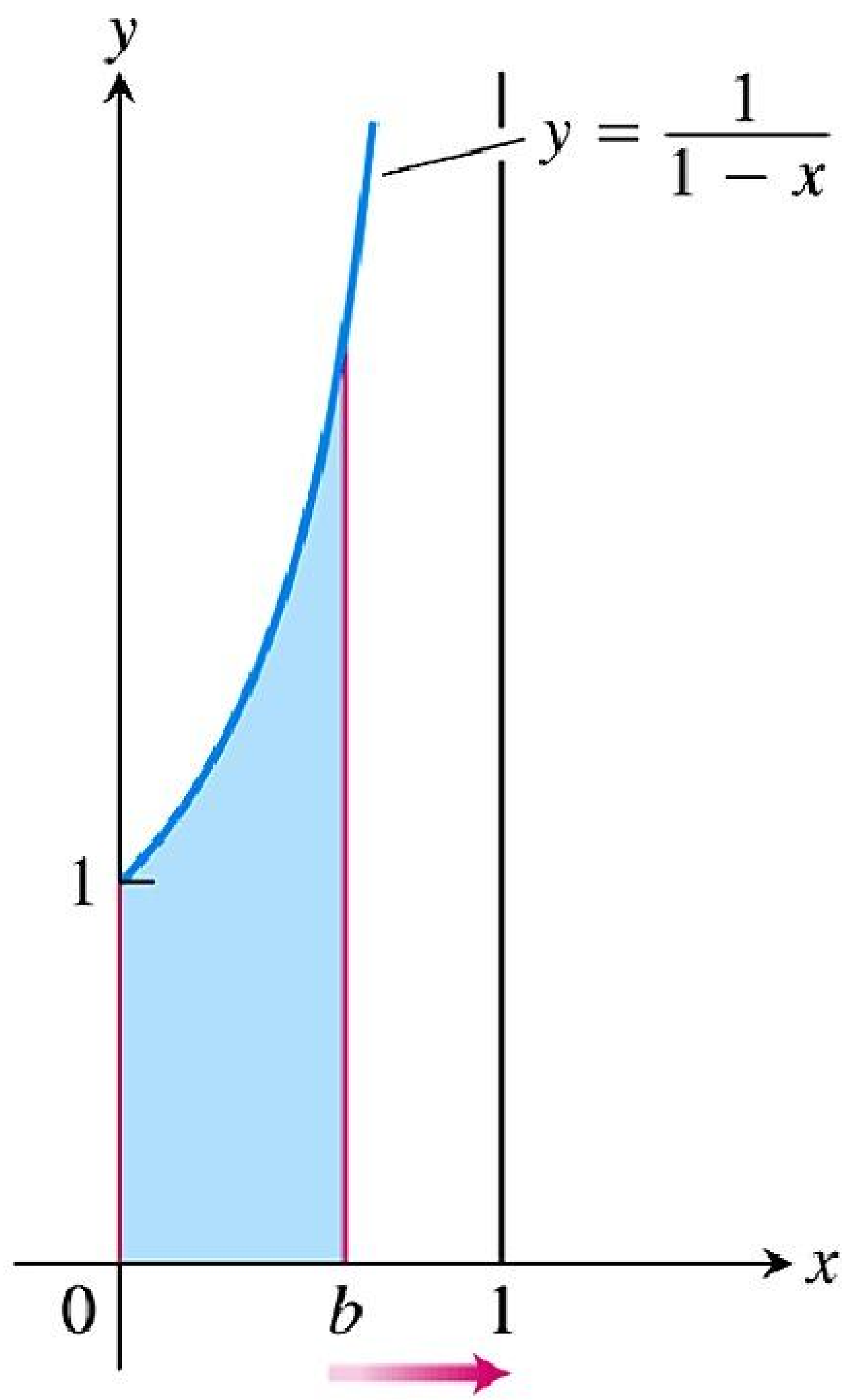


FIGURE 8.17 The area beneath the curve and above the x-axis for [0, 1) is not a real number (Example 4).

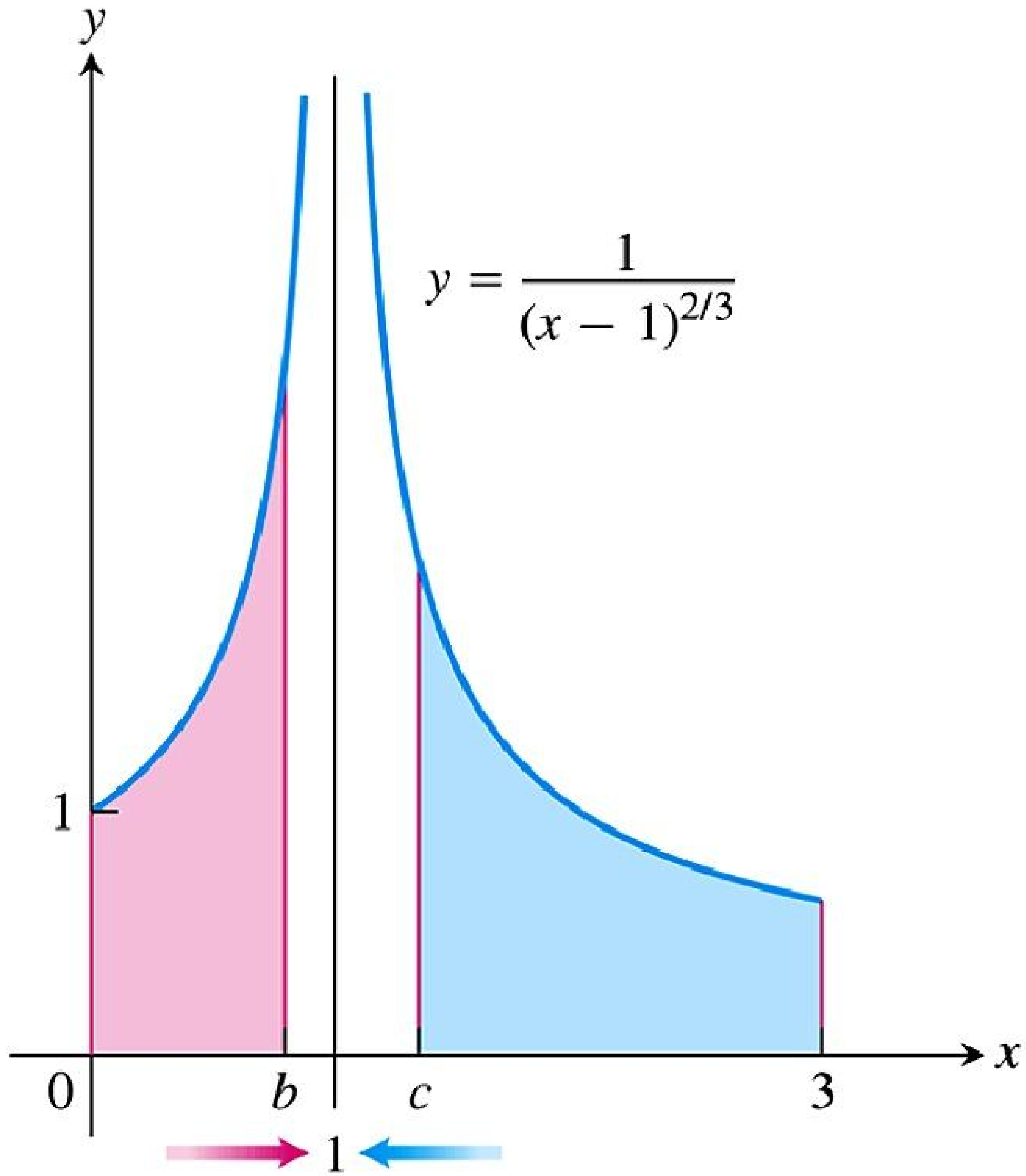


FIGURE 8.18 Example 5 shows that the area under the curve exists (so it is a real number).

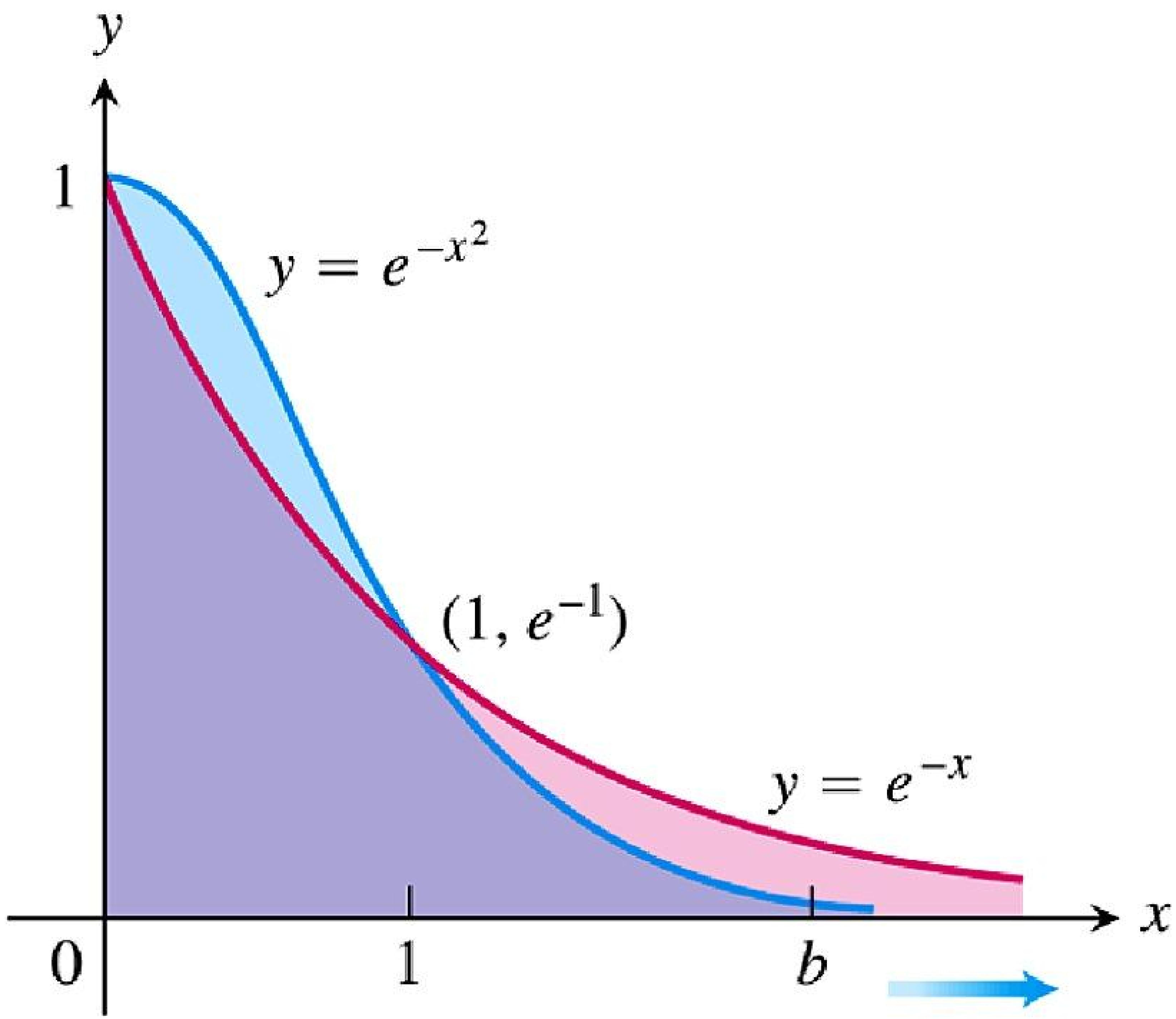


FIGURE 8.19 The graph of e^{-x^2} lies below the graph of e^{-x} for $x > 1$ (Example 6).

THEOREM 2—Direct Comparison Test

Let f and g be continuous on $[a, \infty)$ with $0 \leq f(x) \leq g(x)$ for all $x \geq a$. Then

1. If $\int_a^\infty g(x)\,dx$ converges, then $\int_a^\infty f(x)\,dx$ also converges.
2. If $\int_a^\infty f(x)\,dx$ diverges, then $\int_a^\infty g(x)\,dx$ also diverges.

THEOREM 3—Limit Comparison Test If the positive functions f and g are continuous on $[a, \infty)$, and if

$$\lim_{x \to \infty} \frac{f(x)}{g(x)} = L, \qquad 0 < L < \infty,$$

then

$$\int_a^\infty f(x)\,dx \qquad \text{and} \qquad \int_a^\infty g(x)\,dx$$

both converge or both diverge.

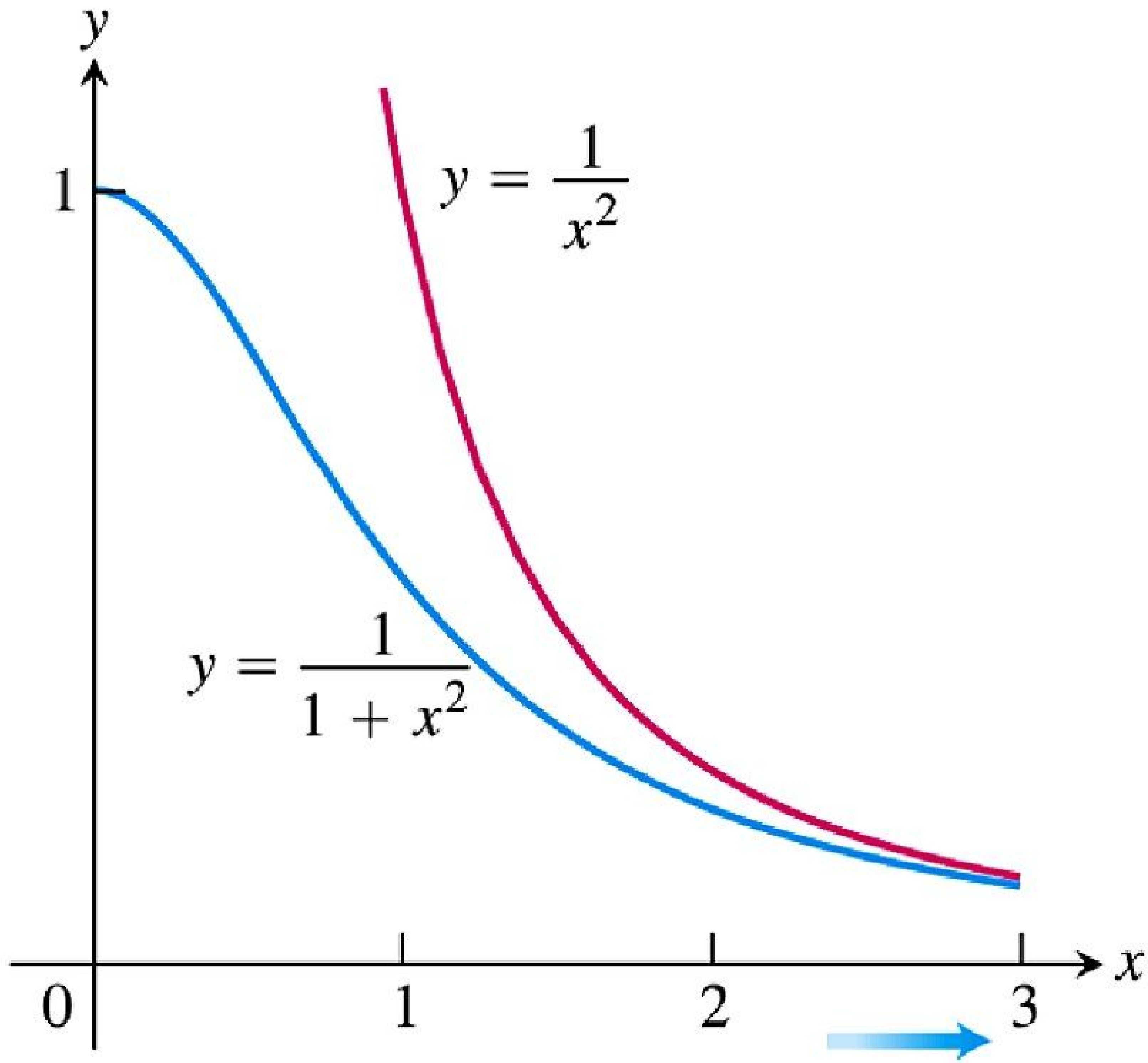


FIGURE 8.20 The functions in Example 8.

TABLE 8.5

b	$\int_1^b \frac{1-e^{-x}}{x}\,dx$
2	0.5226637569
5	1.3912002736
10	2.0832053156
100	4.3857862516
1000	6.6883713446
10000	8.9909564376
100000	11.2935415306