Indefinite Integration

1 Fundamental Definition of Indefinite Integration

If f and F and functions such that $\frac{d}{dx}(F(x)) = f(x)$ then F is anti-derivative of f w.r.t. x

Symbolically,

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

where C is the constant of Integration

2 Anti-Derivatives of Some Standard Functions

i.
$$\int k \cdot f(x) \, dx = k \cdot \int f(x) \, dx$$

ii.
$$\int [f_1(x) \pm f_2(x) \pm f_3(x) \pm \dots \pm f_n(x)] dx = \int f_1(x) dx \pm \int f_2(x) dx \pm \int f_3(x) dx \pm \dots \int f_n(x) dx$$

iii.
$$\int x^n dx = \frac{x^{n+1}}{n+1} + C$$

$$n \neq -1$$

iv.
$$\int \frac{1}{x} dx = \ln|x| + C$$

$$v. \int e^x dx = e^x + C$$

vi.
$$\int a^x dx = \frac{a^x}{\ln a} + C$$

vii.
$$\int \sin x \, dx = -\cos x + C$$

viii.
$$\int \cos x \, dx = \sin x + C$$

ix.
$$\int \sec^2 x \, dx = \tan x + C$$

$$x. \int \csc^2 x \, dx = -\cot x + C$$

xi.
$$\int \sec x \tan x \, dx = \sec x + C$$

xii.
$$\int \csc x \cot x \, dx = -\csc x + C$$

xiii.
$$\int \cot x \, dx = \ln|\sin x| + C$$

$$xiv. \int \tan x \, dx = -\ln|\cos x| + C$$

xv.
$$\int \sec x \, dx = \ln|\sec x + \tan x| + C$$

xvi.
$$\int \csc x \, dx = \ln|\csc x - \cot x| + C$$

xvii.
$$\int \frac{1}{\sqrt{1-x^2}} dx = \sin^{-1} x + C$$

xviii.
$$\int \frac{-1}{\sqrt{1-x^2}} dx = \cos^{-1} x + C$$

xix.
$$\int \frac{1}{1+x^2} dx = \tan^{-1} x + C$$

$$xx. \int \frac{-1}{1+x^2} \, dx = \cot^{-1} x + C$$

xxi.
$$\int \frac{1}{x\sqrt{x^2-1}} dx = \sec^{-1} x + C$$

xxii.
$$\int \frac{-1}{x\sqrt{x^2 - 1}} dx = \csc^{-1} x + C$$

xxiii.
$$\int \sqrt{x} \, dx = \frac{2}{3} x^{3/2} + C$$

$$xxiv. \int \frac{1}{\sqrt{x}} dx = 2\sqrt{x} + C$$

$$xxv. \int \frac{dx}{x^2 - 1} = \ln \left| \frac{x - 1}{x + 1} \right| + C$$

xxvi.
$$\int \frac{dx}{\sqrt{1+x^2}} = \ln\left|x + \sqrt{x^2 + 1}\right| + C$$
xxvii.
$$\int \frac{dx}{\sqrt{x^2 - 1}} = \ln\left|x + \sqrt{x^2 - 1}\right| + C$$
xxviii.
$$\int \sqrt{1-x^2} \, dx = \frac{1}{2}x\sqrt{1-x^2} + \frac{1}{2}\sin^{-1}x + C$$
xxix.
$$\int \sqrt{x^2 - 1} \, dx = \frac{1}{2}x\sqrt{x^2 - 1} - \frac{1}{2}\ln\left|x + \sqrt{x^2 - 1}\right| + C$$
xxx.
$$\int \sqrt{x^2 + 1} \, dx = \frac{1}{2}x\sqrt{x^2 + 1} + \frac{1}{2}\ln\left|x + \sqrt{x^2 + 1}\right| + C$$
xxxi.
$$\int \frac{x^2 + 1}{x^4 + 1} \, dx = \frac{1}{\sqrt{2}}\tan^{-1}\left(\frac{x - 1/x}{\sqrt{2}}\right) + C$$
xxxii.
$$\int \frac{x^2 - 1}{x^4 + 1} \, dx = \frac{1}{2\sqrt{2}}\ln\left|\frac{x + 1/x - \sqrt{2}}{x + 1/x + \sqrt{2}}\right| + C$$

Important Results

1. If $F_1(x)$ and $F_2(x)$ are two anti-derivatives of a function f(x), then $F_1(x)$ and $F_2(x)$ only differ by a constant, i.e.

$$F_1(x) - F_2(x) = C$$

where, C is a \mathbb{R} constant.

- 2. If f(x) is continuous $\forall x \in D_f$ and, $\int f(x) dx = F(x) + C$, then F(x) always exists and is continuous.
- 3. If f(x) is discontinuous at $x = x_1$, then its anti-derivative can be continuous at $x = x_1$.
- 4. Anti-derivative of a periodic function may not be periodic.

3 Methods of Integration

3.1 u substitution

Integrals of form,

$$I = \int f(g(x)) \cdot g'(x) \, dx$$

Can be solved by, the substitution,

$$u = g(x)$$

Differentiating both sides w.r.t. x,

$$du = g'(x)dx$$

Now,

$$I = \int f(u) \, du$$

3.2 Integrals of form

$$\int \frac{dx}{ax^2 + bx + c}, \int \frac{dx}{\sqrt{ax^2 + bx + c}}, \int \sqrt{ax^2 + bx + c} \, dx$$

Using completing the square,

$$ax^{2} + bx + c = a\left[\left(x + \frac{b}{2a}\right) + \frac{c}{a} - \frac{b^{2}}{4a}\right]$$

Now, using $u \, sub$, let

$$u = x + \frac{b}{2a}$$

The transformed integral can be integrated using previous methods.

3.3 Integrals of form

$$\int \frac{px+q}{ax^2+bx+c} dx, \int \frac{px+q}{\sqrt{ax^2+bx+c}} dx, \int (px+q) \sqrt{ax^2+bx+c} dx$$
$$px+q = \lambda \frac{d}{dx} (ax^2+bx+c) + \mu$$

After finding λ, μ ,

For the 1st part, use $u \ sub$,

Let

$$u = ax^2 + bx + c$$

2nd part of the integral can be integrated using previous methods.

3.4 Integrals of form

$$\int \frac{K(x)}{ax^2 + bx + c} \, dx$$

where $deg(K(x)) \ge 2$

By polynomial long division

$$\frac{K(x)}{ax^2 + bx + c} = Q(x) + \frac{R(x)}{ax^2 + bx + c}$$

 $deg(R(x)) \le 1$, Now, the integral

$$\int \frac{R(x)}{ax^2 + bx + c} \, dx$$

can be integrated using previous methods.

3.5 Integrals of form

$$\int \frac{ax^2 + bx + c}{px^2 + qx + r} dx, \int \frac{ax^2 + bx + c}{\sqrt{px^2 + qx + r}} dx, \int (ax^2 + bx + c) \sqrt{px^2 + qx + r} dx$$
$$ax^2 + bx + c = \lambda \left(px^2 + qx + r \right) + \mu \frac{d}{dx} \left(px^2 + qx + r \right) + \gamma$$

For the 3rd integral, in the 1st part use Trig sub. and Integration by Parts, 2nd part use u-sub and 3rd part can be integrated using previous methods.

3.6 Trig. Integrals

3.6.1 Integrals of form

$$\int \frac{dx}{a\cos^2 x + b\sin^2 x}, \int \frac{dx}{a + b\sin^2 x}, \int \frac{dx}{a + b\cos^2 x}$$
$$\int \frac{dx}{(a\sin x + b\cos x)^2}, \int \frac{dx}{a + b\sin^2 x + c\cos^2 x}$$

Steps -

- 1. Multiply numerator and denominator by $\sec^2 x$
- 2. Replace $\sec^2 x$ (if any) by $1 + \tan^2 x$ except the one multiplied in step 1.
- 3. Let $u = \tan x$, then $du = \sec^2 x \, dx$

Now, the transformed integral can be integrated using previous methods.

3.6.2 Integrals of form

$$\int \frac{dx}{a\sin x + b\cos x}, \int \frac{dx}{a + b\sin x}, \int \frac{dx}{a + b\cos x}, \int \frac{dx}{a\sin x + b\cos x + c}$$

Steps -

1. Replace
$$\sin x = \frac{2 \tan^{x}/2}{1 + \tan^{2} x/2}$$
 and $\cos x = \frac{1 - \tan^{2} x/2}{1 + \tan^{2} x/2}$

2. Let $u = \tan^{x}/2 \implies du = \frac{1}{2} \sec^{2} x/2 dx$ is already present in the numerator.

Now, the transformed integral can be integrated using previous methods.

3.6.2.1 Alternative Method to Integrate

$$I = \int \frac{dx}{a\sin x + b\cos x}$$

$$a\sin x + b\cos x = \sqrt{a^2 + b^2}\sin\left(x + \tan^{-1}\left(\frac{b}{a}\right)\right)$$
$$I = \frac{1}{\sqrt{a^2 + b^2}}\int\csc\left(x + \tan^{-1}\left(\frac{b}{a}\right)\right)dx$$
$$I = \frac{1}{\sqrt{a^2 + b^2}}\ln\left|\tan\left(\frac{x}{2} + \frac{1}{2}\tan^{-1}\left(\frac{b}{a}\right)\right)\right| + C$$

3.6.3 Integrals of form

$$\int \frac{p\cos x + q\sin x + r}{a\cos x + b\sin x + c} dx, \int \frac{p\cos x + q\sin x}{a\cos x + b\sin x} dx$$

Steps for (i),

1. Express $Numerator = \lambda \ Denominator \ + \mu \ Derivative \ of \ denominator \ + \gamma$ Now, the transformed integral can be integrated using previous methods.

Steps for (ii),

1. Express $Numerator = \lambda \ Denominator + \mu \ Derivative \ of \ Denominator$ Now, the transformed integral can be integrated using previous methods.

3.7 Integration by parts

$$\int uv \, dx = u \int v \, dx - \int \left(u' \int v \, dx \right) \, dx$$

u is the function which has to be differentiated (D), v is the function which has to be integrated (I)

3.8 Integrals of form

$$I = \int e^{g(x)} (f(x)g'(x) + f'(x)) dx$$

$$I = e^{g(x)} \cdot f(x) + C$$

If g(x) = x, Then,

$$\int e^x \left(f(x) + f'(x) \right) dx = e^x \cdot f(x) + C$$

3.9 Integrals of form

$$S = \int e^{ax} \sin bx \, dx, C = \int e^{ax} \cos bx \, dx$$
$$S = \frac{e^{ax}}{a^2 + b^2} (a \sin bx - b \cos bx) + C_0, C = \frac{e^{ax}}{a^2 + b^2} (a \cos bx + b \sin bx) + C_{00}$$

Integration by Partial Fraction Decomposition

Let
$$f(x) = \sum_{i=0}^{n} a_i x^i, g(x) = \sum_{i=0}^{m} b_i x^i.$$

We define a rational function $h(x) = \frac{f(x)}{g(x)}$,

$$h(x) \text{ is } \begin{cases} Proper \ Rational \ Function & m > n \\ Improper \ Rational \ Function & m \leq n \end{cases}$$
 If $h(x)$ is Improper, we make it Proper by polynomial long division, i.e.

$$h(x) = Q(x) + \frac{r(x)}{g(x)}$$

Clearly, $\frac{r(x)}{g(x)}$ is Proper.

Now, assuming h(x) is Proper, following cases arise -

3.10.1 g(x) is the product of non-repeating linear factors

Let

$$g(x) = L_1(x) \cdot L_2(x) \cdot \ldots \cdot L_m(x)$$

where $L_i(x)$ are linear functions.

Then, we can expand $\frac{f(x)}{g(x)}$ in terms of partial fractions as,

$$\frac{f(x)}{g(x)} = \frac{A_1}{L_1} + \frac{A_2}{L_2(x)} + \dots + \frac{A_m}{L_m(x)}$$

where, $A_i \in \mathbb{R}$ constants.

g(x) is the product of non-repeating linear factors, but a particular factor is repeated k times

Let

$$g(x) = L_1^k(x) \cdot L_2(x) \cdot \ldots \cdot L_{\eta}(x)$$

Then, we can expand $\frac{f(x)}{g(x)}$ in terms of partial fractions as,

$$\frac{f(x)}{g(x)} = \frac{A_1}{L_1(x)} + \frac{A_2}{L_1^2(x)} + \frac{A_3}{L_1^3(x)} + \ldots + \frac{A_k}{L_1^k(x)} + \frac{B_2}{L_2(x)} + \ldots + \frac{B_{\eta}}{L_{\eta}(x)}$$

3.10.3 g(x) contains some non-repeating linear as well as quadratic factors

Let

$$g(x) = \prod_{i} L_i(x) \cdot \prod_{j} Q_j(x)$$

where, $Q_j(x)$ are quadratic factors.

Then, we can expand $\frac{f(x)}{g(x)}$ in terms of partial fractions as,

$$\frac{f(x)}{g(x)} = \sum_{i} \frac{A_i}{L_i(x)} + \sum_{j} \frac{xB_j + C_j}{Q_j(x)}$$

3.10.4 g(x) contains some non-repeating linear and repeating quadratic factors

Let

$$g(x) = \prod_{i} L_{i}(x) \prod_{j} Q_{j}(x) \prod_{\omega} \aleph_{\omega}^{k}(x)$$

Where, $\aleph_{\omega}(x)$ are repeating quadratic factors.

Then, we can expand $\frac{f(x)}{g(x)}$ in terms of partial fractions as,

$$\frac{f(x)}{g(x)} = \sum_{i} \frac{A_i}{L_i(x)} + \sum_{j} \frac{xB_j + C_j}{Q_j(x)} + \sum_{\omega} \sum_{r} \frac{xD_r + E_r}{\aleph_{\omega}^r(x)}$$

3.11 Integrals of form

3.11.1

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

Let,
$$u = x + \frac{1}{x} \implies du = \left(1 - \frac{1}{x^2}\right) dx$$

Now, $I = \int f(u) du$

3.11.2 Integrals of form

$$\int \frac{x^2+1}{x^4+kx^2+1} \, dx$$

Divide numerator and denominator by x^2

Now, the transformed integral can be integrated using previous methods.

3.12 Integration of Special Irrational Functions

3.12.1 Integrals of form

$$\int \frac{1}{(ax+b)\sqrt{cx+d}} \, dx$$

Using u-sub,

Let

$$u^2 = cx + d$$

Now, the transformed integral can be integrated using previous methods.

3.12.2 Integrals of form

$$\int \frac{1}{(ax^2 + bx + c)\sqrt{px + q}} \, dx$$

Using u-sub,

Let

$$u^2 = px + q$$

Now, the transformed integral can be integrated using previous methods.

3.12.3 Integrals of form

$$\int \frac{1}{(ax+b)(\sqrt{px^2+qx+r})} \, dx$$

Using u-sub,

Let

$$\frac{1}{u} = ax + b$$

Now, the transformed integral can be integrated using previous methods.

3.12.4 Integrals of form

$$\int \frac{1}{(ax^2+b)\sqrt{cx^2+d}} \, dx$$

Using u-sub,

Let

$$\frac{1}{\sqrt{u}} = x$$

Now, the transformed integral can be integrated using previous methods.

3.12.5 Integrals of form

$$\int \frac{1}{(x-k)^r \sqrt{ax^2 + bx + c}} \, dx, r \ge 2$$

Using u-sub,

Let

$$\frac{1}{u} = x - k$$

Now, the transformed integral can be integrated using previous methods.

3.12.6 Integrals of form

$$\int \frac{ax^2 + bx + c}{(\alpha x + \beta)\sqrt{px^2 + qx + r}} dx$$

Express,

$$ax^{2} + bx + c = \lambda(\alpha x + \beta) \left[\frac{d}{dx} (px^{2} + qx + r) \right] + \mu(\alpha x + \beta) + \gamma$$

Now, the transformed integral can be integrated using previous methods.

3.13 integrals of form

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

3.13.1 If one of m or n is odd, $m, n \in \mathbb{N}$

Then, we u-sub the term with even power, i.e.

If m = 2k + 1, n = 2p then, $u = \cos x$

If m = 2p, n = 2k + 1 then, $u = \sin x$

3.13.2 If both m and n are odd, $m, n \in \mathbb{N}$

Then, u-sub any of $\cos x$ or $\sin x$.

3.13.3 If both m and n are even, $m, n \in \mathbb{N}$

Use Trig. indentities

3.13.4 If
$$\frac{m+n-2}{2} \in \mathbb{Z}^-$$
, $m, n \in \mathbb{Q}$

Then, u-sub, $u = \tan x$ or $u = \cot x$

3.14 Integrals of form

$$\int x^m (a+bx^n)^p \, dx$$

3.14.1 If $P \in \mathbb{N}$

Use binomial expansion and then integrate.

3.14.2 If $P \in \mathbb{Z}^-$

Use u-sub,

Let

$$u^k = x, \quad k = LCM(m, n)$$

3.14.3 If $\frac{m+1}{n} \in \mathbb{Z}$ and $P \in \mathbb{Q}$

Use u-sub,

Let

$$a^k = a + br^n$$

where, if
$$P = \frac{a}{b}$$
, $HCF(a, b) = 1$ then $k = b$

3.14.4
$$\frac{m+1}{n} + P \in \mathbb{Z}$$
 and $P \in \mathbb{Q}$

Use u-sub,

Let

$$u^k x^n = a + bx^r$$

where, if
$$P = \frac{a}{b}$$
, $HCF(a, b) = 1$ then $k = b$

3.15 Euler's Substitutions

Integrals of Form

$$\int R(x, \sqrt{ax^2 + bx + c}) \, dx$$

where, integrand is a rational function of x and $\sqrt{ax^2 + bx + c}$

3.15.1 If a > 0

Then,

Let

$$\sqrt{ax^2 + bx + c} = u \pm x\sqrt{a}$$

3.15.2 If c > 0

Then,

Let

$$\sqrt{ax^2 + bx + c} = ux + \sqrt{c}$$

3.15.3 If real roots α, β of the equation $ax^2 + bx + c = 0$

Then, Let

$$\sqrt{ax^2 + bx + c} = (x - \alpha)u$$

- 3.16 Reduction Formulae
- 3.16.1 Reduction Formula for

$$I_n = \int \sin^n x \, dx$$
$$nI_n = -\sin^{n-1} x \cdot \cos x + (n-1)I_{n-2}$$

3.16.2 Reduction Formula for

$$I_n = \int \cos^n dx$$

$$nI_n = \sin x \cdot \cos^{n-1} x + (n-1)I_{n-2}$$

3.16.3 Reduction Formula for

$$I_n = \int \tan^n x \, dx$$

$$I_n = \frac{\tan^{n-1} x}{n-1} - I_{n-2}$$

3.16.4 Reduction Formula for

$$I_n = \int \csc^n x \, dx$$
$$(n-1)I_n = -\csc^{n-2} x \cot x + (n-2)I_{n-2}$$

3.16.5 Reduction Formula for

$$I_n = \int \sec^n x \, dx$$
$$(n-1)I_n = \sec^{n-2} x \tan x + (n-2)I_{n-2}$$

3.16.6 Reduction Formula for

$$I_n = \int \cot^n x \, dx$$

$$I_n = -\frac{\cot^{n-1} x}{n-1} - I_{n-2}$$

3.16.7 Reduction Formula for

$$I_{m,n} = \int \sin^m x \cos^n x \, dx$$

$$I_{m,n} = -\frac{\sin^{m-1} x \cos^{n+1} x}{m+n} + \frac{m-1}{m+n} I_{m-2,n}$$

$$= \frac{\sin^{m+1} x \cos^{n+1} x}{m+n} + \frac{n-1}{m+n} I_{m,n-2}$$

$$= \frac{\sin^{m+1} x \cos^{n+1} x}{m+1} + \frac{m+n+2}{m+1} I_{m+2,n}$$

$$= \frac{\sin^{m+1} x \cos^{n+1} x}{n+1} + \frac{m+n+2}{n+1} I_{m,n+2}$$

$$= \frac{\sin^{m-1} x \cos^{n+1} x}{n+1} + \frac{m-1}{n+1} I_{m-2,n+2}$$

$$= \frac{\sin^{m+1} x \cos^{n-1} x}{m+1} + \frac{n-1}{m+1} I_{m+2,n-2}$$

3.16.8 Reduction Formula for

$$I_{m,n} = \int \cos^m x \sin nx \, dx$$

$$I_{m,n} = -\frac{\cos^m x \cos nx}{m+n} + \frac{m}{m+n} I_{m-1,n-1}$$

3.16.9 Reduction Formula for

$$I_{m,n} = \int \cos^m x \cos nx \, dx$$

$$I_{m,n} = \frac{\cos^m x \sin nx}{m+n} + \frac{m}{m+n} I_{m-1,n-1}$$

3.16.10 Reduction Formula for

$$I_{m,n} = \int \sin^m x \sin nx \, dx$$

$$I_{m,n} = \frac{n \sin^m x \cos nx}{m^2 - n^2} - \frac{m \sin^{m-1} x \cos x \cos nx}{m^2 - n^2} + \frac{m(m-1)}{m^2 - n^2} I_{m-2,n}$$

3.16.11 Reduction Formula for

$$I_{m,n} = \int \sin^m x \cos nx \, dx$$

$$I_{m,n} = \frac{n \sin^m x \sin nx}{m^2 - n^2} - \frac{m \sin^{m-1} x \cos x \cos nx}{m^2 - n^2} + \frac{m(m-1)}{m^2 - n^2} I_{m-2,n}$$

3.17 Integration Using Differentiation

Integrals of form

$$\int \frac{1}{(a+b\cos x)^2} dx, \int \frac{1}{(a+b\sin x)^2} dx, \int \frac{1}{(\sin x + a\sec x)^2} dx$$
$$\int \frac{a+b\sin x}{(b+a\sin x)^2} dx$$

To evaluate integral of above form, follow the steps-

- i. Let $A=\frac{\sin x}{a+b\cos x}$ or $\frac{\cos x}{a+b\sin x}$ according to the integral to be evaluated is of the form $\int \frac{1}{(a+b\cos x)^2}\,dx$ or $\int \frac{1}{(a+b\sin x)^2}\,dx$
- ii. Find $\frac{dA}{dx}$ and express it in terms of $\frac{1}{a+b\cos x}$ or $\frac{1}{a+b\sin x}$ as the case may be.
- iii. Integrate both sides of the expression obtained in step (ii) to obtain the value of the required integral.