

5.5: The Substitution Rule

The antiderivative of $f'(g(x)) \cdot g'(x)$ is $\int f'(g(x)) \cdot g'(x) dx = f(g(x))$ since, by the chain rule, $\frac{d}{dx}[f(g(x))] = f'(g(x)) \cdot g'(x)$. We can use this fact to evaluate integrals such as

$$\int 2x\sqrt{1+x^2} dx$$

by performing a *substitution*. That is, if we let $u = 1 + x^2$, the differential du is $du = 2x dx$, so the integral can be rewritten in terms of u and evaluated

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

The Substitution Rule: If $u = g(x)$ is differentiable and f is continuous on the range of u , then

$$\int f(g(x)) \cdot g'(x) dx = \int f(u) du.$$

Example 1. Find $\int x^3 \cos(x^4 + 2) dx$.

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

Example 3. Find $\int \frac{x}{1-4x^2} dx$

Example 4. Calculate $\int e^{5x} dx$

Example 5. Find $\int \sqrt{1+x^2} x^5 dx$.

Example 6. Calculate $\int \tan x dx$.

Definite Integrals

The Substitution Rule for Definite Integrals: If $u = g(x)$ is differentiable on $[a, b]$ and f is continuous on the range of u , then

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

Example 7. Evaluate $\int_0^4 \sqrt{2x+1} dx$.

Example 8. Evaluate $\int_1^2 \frac{dx}{(3-5x)^2}$.

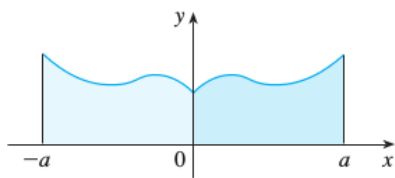
Example 9. Calculate $\int_1^3 \frac{\ln x}{x} dx$.

Symmetry

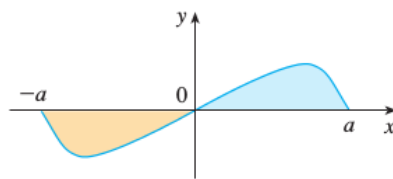
Integrals of Symmetric Functions: If f is continuous on $[-a, a]$, then

(a) If f is even, i.e. $f(-x) = f(x)$, then $\int_{-a}^a f(x) = 2 \int_0^a f(x) dx$.

(b) If f is odd, i.e. $f(-x) = -f(x)$, then $\int_{-a}^a f(x) = 0$.



(a) f even, $\int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx$



(b) f odd, $\int_{-a}^a f(x) dx = 0$

Example 10. Evaluate $\int_{-2}^2 (x^6 + 1) dx$ using the fact the $f(x) = x^6 + 1$ is even.

Example 11. Evaluate $\int_{-1}^1 \frac{\tan x}{1+x^2+x^4} dx$ using the fact the $f(x) = \frac{\tan x}{1+x^2+x^4}$ is odd.