

Integration by parts

$$\text{Since } d(fg) = f dg + g df, \quad f dg = d(fg) - g df$$

$$\int \ln x dx = \int (d(x \ln x) - x d \ln x) = \int d(x \ln x) - \int x d \ln x$$

$$= x \ln x - \int x \cdot \frac{1}{x} dx = x \ln x - \int dx$$

$$= x \ln x - x + C$$

$$\int x \cos x dx = \int x d \sin x = \int (d(x \sin x) - \sin x dx)$$

$$= x \sin x - \int \sin x dx = x \sin x + \cos x + C$$

$$\int x e^x dx = \int x d e^x = \int (d(x e^x) - e^x dx) = x e^x - \int e^x dx$$

$$= x e^x - e^x + C$$

$$\int x^2 e^x dx = \int x^2 d e^x = \int (d(x^2 e^x) - e^x d x^2) = x^2 e^x - \int e^x d x^2$$

$$= x^2 e^x - \int 2x e^x dx = x^2 e^x - 2(x e^x - e^x) + C$$

$$= x^2 e^x - 2x e^x + 2e^x + C$$

$$\int x^3 e^{x^2} dx = \frac{1}{2} \int x^2 e^{x^2} 2x dx = \frac{1}{2} \int x^2 e^{x^2} d x^2 \xrightarrow{u=x^2} \frac{1}{2} \int u e^u du$$

$$= \frac{1}{2} (u e^u - e^u) + C = \frac{1}{2} (x^2 e^{x^2} - e^{x^2}) + C$$

$$\int x \sin(2x) dx = \frac{1}{4} \int (2x) \sin(2x) d(2x) \xrightarrow{u=2x} \frac{1}{4} \int u \sin u du$$

$$= -\frac{1}{4} \int u (-\sin u du) = -\frac{1}{4} \int u d \cos u = -\frac{1}{4} \int (d(u \cos u - \cos u du))$$

$$= -\frac{1}{4} (u \cos u - \int \cos u du) = -\frac{1}{4} (u \cos u - \sin u) + C$$

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

$$\int x \sqrt{2-x} dx, \text{ let } u = \sqrt{2-x}, \text{ then } u^2 = 2-x \Rightarrow x = 2-u^2, \text{ hence}$$

$$\int (2-u^2) u d(2-u^2) = \int (2u-u^3) (-2u du) = \int (2u^4 - 4u^2) du$$

$$= \frac{2}{5} u^5 - \frac{4}{3} u^3 + C = \frac{2}{5} (2-x)^{\frac{5}{2}} - \frac{4}{3} (2-x)^{\frac{3}{2}} + C$$