

Chapter # 05 (Integration)

5.3 Integration by Substitution: In this section we will study a technique, called substitution, that can often be used to transform complicated integration problems into simpler ones.

u-Substitution: The method of substitution can be motivated by examining the chain rule from the viewpoint of antidifferentiation. For this purpose, suppose that F is an antiderivative of f and that g is a differentiable function. The chain rule implies that the derivative of $F(g(x))$ can be expressed as

$$\frac{d}{dx}[F(g(x))] = F'(g(x))g'(x)$$

which we can write in integral form as

$$\int F'(g(x))g'(x) dx = F(g(x)) + C \quad (1)$$

or since F is an antiderivative of f ,

$$\int f(g(x))g'(x) dx = F(g(x)) + C \quad (2)$$

For our purposes it will be useful to let $u = g(x)$ and to write $\frac{du}{dx} = g'(x)$ in the differential form $du = g'(x)dx$. With this notation (2) can be expressed as

$$\int f(u) du = F(u) + C \quad (3)$$

The process of evaluating an integral of form (2) by converting it into form (3) with the substitution

$$u = g(x) \quad \text{and} \quad du = g'(x) dx$$

is called the **method of u-substitution**.

Example 1: Evaluate

$$\int (x^2 + 1)^{50} \cdot 2x dx.$$

Solution: If we let $u = x^2 + 1$, then $\frac{du}{dx} = 2x$, which implies that $du = 2x dx$. Thus, the given integral can be written as

$$\int (x^2 + 1)^{50} \cdot 2x \, dx = \int u^{50} \, du = \frac{u^{51}}{51} + C = \frac{(x^2 + 1)^{51}}{51} + C$$

Example 2:

$$\int \sin(x + 9) \, dx = \int \sin u \, du = -\cos u + C = -\cos(x + 9) + C$$

$$\begin{array}{l} u = x + 9 \\ du = 1 \cdot dx = dx \end{array}$$

$$\int (x - 8)^{23} \, dx = \int u^{23} \, du = \frac{u^{24}}{24} + C = \frac{(x - 8)^{24}}{24} + C$$

$$\begin{array}{l} u = x - 8 \\ du = 1 \cdot dx = dx \end{array}$$

Example 3: Evaluate

$$\int \cos 5x \, dx.$$

Solution:

$$\int \cos 5x \, dx = \int (\cos u) \cdot \frac{1}{5} \, du = \frac{1}{5} \int \cos u \, du = \frac{1}{5} \sin u + C = \frac{1}{5} \sin 5x + C$$

$$\begin{array}{l} u = 5x \\ du = 5 \, dx \text{ or } dx = \frac{1}{5} \, du \end{array}$$

Example 4:

$$\int \frac{dx}{\left(\frac{1}{3}x - 8\right)^5} = \int \frac{3 \, du}{u^5} = 3 \int u^{-5} \, du = -\frac{3}{4} u^{-4} + C = -\frac{3}{4} \left(\frac{1}{3}x - 8\right)^{-4} + C$$

$$\begin{array}{l} u = \frac{1}{3}x - 8 \\ du = \frac{1}{3} \, dx \text{ or } dx = 3 \, du \end{array}$$

Example 5: Evaluate

$$\int \frac{dx}{1 + 3x^2}.$$

Solution: Substituting

$$u = \sqrt{3}x, \quad du = \sqrt{3} \, dx$$

yields

$$\int \frac{dx}{1+3x^2} = \frac{1}{\sqrt{3}} \int \frac{du}{1+u^2} = \frac{1}{\sqrt{3}} \tan^{-1} u + C = \frac{1}{\sqrt{3}} \tan^{-1}(\sqrt{3}x) + C$$

Example 6:

$$\begin{aligned} \int \left(\frac{1}{x} + \sec^2 \pi x \right) dx &= \int \frac{dx}{x} + \int \sec^2 \pi x dx \\ &= \ln |x| + \int \sec^2 \pi x dx \\ &= \ln |x| + \frac{1}{\pi} \int \sec^2 u du \quad \begin{array}{l} u = \pi x \\ du = \pi dx \text{ or } dx = \frac{1}{\pi} du \end{array} \\ &= \ln |x| + \frac{1}{\pi} \tan u + C = \ln |x| + \frac{1}{\pi} \tan \pi x + C \end{aligned}$$

Example 7: Evaluate

$$\int \sin^2 x \cos x dx.$$

Solution: If we let $u = \sin x$, then

$$\frac{du}{dx} = \cos x, \quad \text{so} \quad du = \cos x dx$$

Thus,

$$\int \sin^2 x \cos x dx = \int u^2 du = \frac{u^3}{3} + C = \frac{\sin^3 x}{3} + C$$

Example 10: Evaluate

$$\int \frac{e^x}{\sqrt{1-e^{2x}}} dx.$$

Solution: Substituting

$$u = e^x, \quad du = e^x dx$$

yields

$$\int \frac{e^x}{\sqrt{1-e^{2x}}} dx = \int \frac{du}{\sqrt{1-u^2}} = \sin^{-1} u + C = \sin^{-1}(e^x) + C$$

Example 11: Evaluate

$$\int x^2 \sqrt{x-1} dx.$$

Solution: The composition $\sqrt{x-1}$ suggests the substitution

$$u = x - 1 \quad \text{so that} \quad du = dx$$

Therefore

$$x^2 = (u + 1)^2 = u^2 + 2u + 1$$

so that

$$\begin{aligned} \int x^2 \sqrt{x-1} dx &= \int (u^2 + 2u + 1) \sqrt{u} du = \int (u^{5/2} + 2u^{3/2} + u^{1/2}) du \\ &= \frac{2}{7} u^{7/2} + \frac{4}{5} u^{5/2} + \frac{2}{3} u^{3/2} + C \\ &= \frac{2}{7} (x-1)^{7/2} + \frac{4}{5} (x-1)^{5/2} + \frac{2}{3} (x-1)^{3/2} + C \quad \blacktriangleleft \end{aligned}$$

Formula:

$$\int \frac{du}{a^2 + u^2} = \frac{1}{a} \tan^{-1} \frac{u}{a} + C$$

$$\int \frac{du}{\sqrt{a^2 - u^2}} = \sin^{-1} \frac{u}{a} + C$$

$$\int \frac{du}{u \sqrt{u^2 - a^2}} = \frac{1}{a} \sec^{-1} \left| \frac{u}{a} \right| + C$$

Example 14: Evaluate

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

Solution: Let, $u = x$ and $a = \sqrt{2}$.

Therefore,

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

Home Work: Exercise 5.3: Problem No. 15-56, 61 and 62