\mathbf{N}	T /	ATH1010	CALCULUS	W_{EEK}	$05 \cdot$	INTEGRATION I	RY PARTS

Contents

1	Introduction	2
2	Reversing the Product Rule	3
3	Integration by Parts	5
4	ILATE Rule for Integration	7

1 Introduction

Integration by parts uses the Fundamental Theorem of Calculus to reverse the product rule.

Wikipedia Page On Integration By Parts

Lecture Materials

• These notes: PDF

• Slides: Online

 \bullet Slides PDF

References: Calculus OpenStax

• 7.1: Integration by Parts

2 Reversing the Product Rule

Example

By the product rule,

$$(xe^x)' = e^x + xe^x.$$

Therefore by the fundamental theorem of calculus,

$$\int e^x + xe^x dx = \int (xe^x)' dx$$
$$= xe^x + C.$$

By linearity we also have that

$$\int e^x + xe^x dx = \int e^x dx + \int xe^x dx = e^x + \int xe^x dx.$$

Putting these two equations together we get

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

Solving for $\int xe^x dx$ then gives

$$\int xe^x dx = xe^x - e^x + C.$$

Let's check this is correct by differentiating using the product rule:

$$\frac{d}{dx}(xe^x - e^x + C) = e^x + xe^x - e^x = xe^x.$$

Theorem

$$\int fg'dx = fg - \int f'gdx$$

Proof

By the product rule,

$$(fg)' = f'g + fg'.$$

Therefore

$$fg' = (fg)' - f'g.$$

Integrating and using the Fundamental Theorem of Calculus gives

$$\int fg'dx = \int (fg)' - f'gdx = fg - \int f'gdx.$$

3 Integration by Parts

Let's put everything together into a rule we can apply. For a function u(x) let us write

$$du = u'dx$$
.

Theorem

$$\int udv = uv - \int vdu$$

Proof

From the product rule and the Fundamental Theorem of Calculus,

$$\int u dv = \int uv' dx$$

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

$$= uv - \int vu' dx$$

$$= uv - \int v du.$$

Example

Calculate the integral

$$\int xe^x dx$$

Let u = x and $dv = e^x dx$. Then du = dx and

$$v = \int dv = \int e^x dx = e^x.$$

Thus by the theorem,

$$\int xe^x dx = \int u dv = uv - \int v du$$
$$= xe^x - \int e^x dx$$
$$= xe^x - e^x + C$$

agreeing with what we've already obtained above.

Example

Calculate the integral

$$\int \frac{\ln x}{x^3} dx.$$

Let $u = \ln x$ and $dv = \frac{1}{x^3} dx$. Then $du = \frac{1}{x}$ and using the rule $\int x^n dx = \frac{x^{n+1}}{n+1}$ with n = -3 we get

$$v = \int dv = \int x^{-3} dx = \frac{x^{-2}}{-2} = -\frac{1}{2x^2}.$$

Thus by the theorem,

$$\int \frac{\ln x}{x^x} dx = \int u dv = uv - \int v du$$

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

$$= -\frac{\ln x}{2x^2} + \int \frac{1}{2x^3} dx$$

$$= -\frac{\ln x}{2x^2} - \frac{1}{4x^2} + C.$$

Let's check this by differentiating:

$$\frac{d}{dx}\left(-\frac{\ln x}{2x^2} - \frac{1}{4x^2}\right) = -\frac{1/x}{2x^2} + \frac{\ln x}{x^3} + \frac{1}{2x^2}$$
$$= \frac{\ln x}{x^3}.$$

4 ILATE Rule for Integration

When integrating by parts, we must choose which part of the integrand is u and which part is dv. There is a bit of an art to it, but there are also some helpful guidelines.

The following gives a list of precedence for which function should be u.

- Inverse trig: arcsin, arccos etc.
- Logarithmic $\ln x$, $\log_2 x$
- Algebraic x^2, \sqrt{x} etc.
- Trigonometric sin, cos etc.
- Exponential e^x , 2^x etc.

If there is an inverse trig function, that should be u. If not, then if there is a logarithm, it should u. If not, u should be an algebraic expression and so on.

Example

Calculate the integral

$$\int x \ln x dx$$

The integrand is a product of the Algebraic expression x and the Lograithm $\ln x$. Applying the ILATE rule, we set $u = \ln x$ and dv = xdx. Then $du = \frac{1}{x}dx$ and $v = \frac{x^2}{2}$. Integrating by parts we get

$$\int x \ln x dx = \int u dv = uv - \int v du$$

$$= \frac{x^2 \ln x}{2} - \int \frac{x^2}{2} \frac{1}{x} dx$$

$$= \frac{x^2 \ln x}{2} - \int \frac{x}{2} dx$$

$$= \frac{x^2 \ln x}{2} - \frac{x^2}{4} + C.$$

Checking our answer by differentiating,

$$\frac{d}{dx}\left(\frac{x^2\ln x}{2} - \frac{x^2}{4} + C\right) = x\ln x + \frac{x}{2} - \frac{x}{2}$$
$$= x\ln x.$$

Example

Calculate the integral

$$\int \arcsin(x)dx$$

There is only one function there so it seems like we can't integrate by parts. In fact we can! Following ILATE we have an Inverse trig function so we let $u = \arcsin x$. But then what is dv? It's just dv = dx! Thus we have $du = \frac{1}{\sqrt{1-x^2}}dx$ and v = x. Integrating by parts we get

$$\int \arcsin(x)dx = \int udx = uv - \int vdu$$
$$= x\arcsin(x) - \int \frac{x}{\sqrt{1-x^2}}dx$$

Making the substitution $y = 1 - x^2$ in the last integral gives dy = -2xdx. Thus

$$\int \arcsin(x) = x \arcsin(x) + \frac{1}{2} \int \frac{1}{\sqrt{y}} dy$$
$$= x \arcsin(x) + \sqrt{y}$$
$$= x \arcsin(x) + \sqrt{1 - x^2} + C.$$

Checking our answer by differentiation:

$$\frac{d}{dx}\left(x\arcsin(x) + \sqrt{1-x^2} + C\right) = \arcsin(x) + \frac{x}{\sqrt{1-x^2}} + \frac{1}{2\sqrt{1-x^2}} \times (-2x)$$
$$= \arcsin(x) + \frac{x}{\sqrt{1-x^2}} - \frac{x}{\sqrt{1-x^2}}$$
$$= \arcsin(x).$$