

# ART OF INTEGRATION

## EXAMPLE

### EXAMPLE

Since  $\frac{d}{dx} \sin(x^2) = 2x \cos(x^2)$  we have that

$$\int 2x \cos(x^2) dx = \sin(x^2) + C.$$

# REVERSING THE CHAIN RULE

# CHAIN RULE

## LEMMA

$H(x) = F(g(x))$  is an anti-derivative for  
 $f(g(x))g'(x)$  where  $F' = f$

# EXAMPLE

## EXAMPLE

Let  $f(u) = \cos(u)$  and  $g(x) = x^2$

# SUBSTITUTION

## THEOREM

$$\text{If } F' = f$$

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

# EXAMPLE

## EXAMPLE

Calculate

$$\int (x - 4)^2 dx$$

# EXAMPLE

## EXAMPLE

Calculate

$$\int x \sqrt{x^2 - 5} dx$$



**SUBSTITUTION**

# SUBSTITUTION

## THEOREM

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

where  $u = g(x)$

# EXAMPLE

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$$\int 2x \cos(x^2) dx$$

# EXAMPLE

## EXAMPLE

$$\int (x - 4)^2 dx$$

# EXAMPLE

## EXAMPLE

$$\int x^2 e^{x^3} dx$$

# EXAMPLE

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$$\int \frac{1}{3-x} dx$$