

1 Integration by parts

There are some products that cannot be integrated by the reverse chain rule or by substitution. For these, we use a technique called 'integration by parts', which is just the product rule in reverse. It is used when integrating the product of a function and the derivative of another function.

To see where this technique comes from, consider the product rule where we differentiate the product of two functions, u and v :

$$\frac{d}{dx}uv = u'v + v'u$$

If we integrate both sides with respect to x :

$$\int \frac{d}{dx}uv \, dx = \int (u'v + v'u) \, dx$$

Since integration undoes differentiation and integrals can be split across sums, we can rewrite this as:

$$uv = \int u'v \, dx + \int v'u \, dx$$

Rearranging this, we get the formula for integration by parts:

$$\int uv' \, dx = uv - \int u'v \, dx$$

You may sometimes see this written as:

$$\int u \, dv = uv - \int v \, du$$

For example, evaluate the integral $\int x \sin x \, dx$

We would choose $u = x$ as this differentiates to a constant, so $du = 1$.

This also means that $dv = \sin x$

Integrating dv , we get $v = -\cos x$

Therefore, the integral is:

$$\begin{aligned} \int x \sin x \, dx &= -x \cos x - \int -\cos x \, dx \\ &= -x \cos x + \int \cos x \, dx \\ &= -x \cos x + \sin x + c \end{aligned}$$

Another example:

$$\int x \ln x \, dx$$

In this example, note that we don't know how to easily integrate $\ln x$, so we are best to choose $u = \ln x$ and $dv = x$.

Therefore:

$$du = \frac{1}{x} \text{ and } v = \frac{x^2}{2}$$

Substituting into our equation for integration by parts:

$$\begin{aligned} \int x \ln x \, dx &= \frac{x^2}{2} \ln x - \int \frac{x^2}{2} \times \frac{1}{x} \, dx \\ &= \frac{x^2}{2} \ln x - \int \frac{x}{2} \, dx \\ &= \frac{x^2}{2} \ln x - \frac{x^2}{4} + c \end{aligned}$$

Questions

(Answers - page ??)

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

2. $\int 3xe^{3x} \, dx$

3. $\int \ln x \, dx$

4. $\int x^2 \sin 2x \, dx$

5. $\int e^x \sin x \, dx$

6. $\int x^5 \sqrt{x^3 + 1} \, dx$