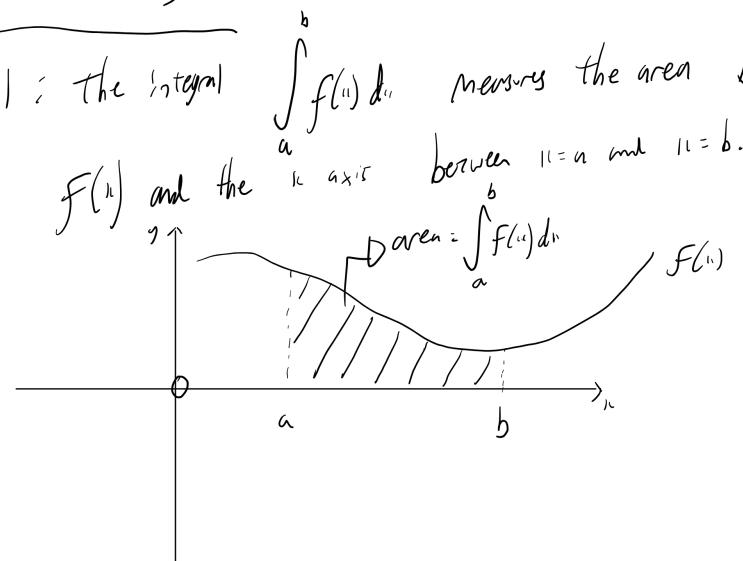


Integration

Integration in theory

Definition 1 : The integral $\int_a^b f(u) du$ measures the area between the graph of

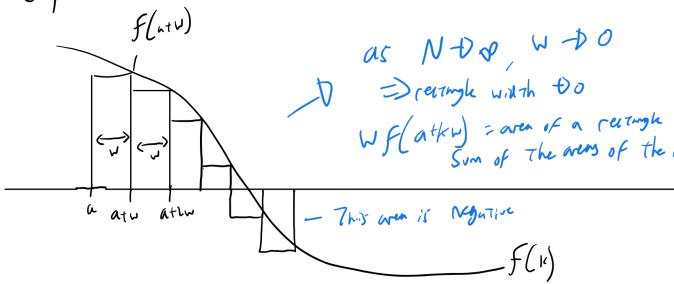


Definition 2 : Let $a, b \in \mathbb{R}$, $f(u)$ be a real continuous function between a and b . Let $N \in \mathbb{N}$, $N > 0$ and $w = \frac{b-a}{N}$

We define :

$$\int_a^b f(u) du = \lim_{N \rightarrow \infty} \sum_{k=1}^N w f(a + kw)$$

Explanation



as $N \rightarrow \infty$, $w \rightarrow 0$
 \Rightarrow rectangle width $\rightarrow 0$
 $w f(a + kw) = \text{area of a rectangle so the Integral is the sum of the areas of the rectangles as } w \rightarrow 0$

- This area is Negative

Properties

- Swapping b and a gives: $\int_a^b f(u) du = - \int_a^b F(u) du$
- $\int_a^a f(u) du = 0$ ($\nu = \frac{b-a}{N} = 0$ in this case)
- the integral does not depend on $u \rightarrow$ dummy variable.

$$\int_a^b f(u) du = \int_a^b f(s) ds = \int_a^b f(t) dt$$

- we can split integrals
i.e. $\int_a^b f(u) du = \int_a^c f(u) du + \int_c^b f(u) du$

Example Use the Riemann Sum definition to show that :

$$\int_a^b z^n du = b^n - a^n$$

$$\int_a^b z^n du = \lim_{N \rightarrow \infty} \sum_{k=1}^N z(a+kw)$$

$$f(u) = z^n$$

$$f(a+kw) = z(a+kw)$$

$$= \lim_{N \rightarrow \infty} \left(2awN + 2w^2 \frac{N(N+1)}{2} \right) \quad \text{using summation formulae}$$

$$\text{using } w = \frac{b-a}{N} :$$

$$= \lim_{N \rightarrow \infty} \left(2a \frac{(b-a)}{N} N + 2 \frac{(b-a)^2}{N^2} \cdot \frac{N(N+1)}{2} \right)$$

$$= \lim_{N \rightarrow \infty} \left(2a(b-a) + 2 \frac{(b-a)^2}{N} \left(1 + \frac{1}{N} \right) \right)$$

$$= 2a(b-a) + (b-a)^2 \quad (\text{by Colt})$$

$$= b-a(b-a+2a)$$

$$= \begin{pmatrix} a \\ b \end{pmatrix} \begin{pmatrix} a \\ b+a \end{pmatrix} = b^2 - a^2$$

(we are probably never going to use this definition again)

Definition Let $F(x)$ be differentiable.

If $F'(x)$ is $f(x)$ then $F(x)$ is an antiderivative of $f(x)$

Example If $f(x) = \cos x$ then $F(x) = \sin x$ is an antiderivative of f .
 (Since $F'(x) = f(x)$)

but so is $G(x) = \sin x + C$ and $\sin x + 2$ etc...
 Since $G'(x) = \cos x = f(x)$

Note any two antiderivatives $F(x)$ and $G(x)$ differ at most by a constant.

Theorem: Fundamental Theorem of Calculus

Define $A(x) = \int_a^x f(s) ds$ then $A(x)$ is an antiderivative of $f(x)$
 i.e. $A'(x) = f(x)$

Consequence: $\int_a^b f(t) dt = F(b) - F(a)$ for any antiderivative F of f .

Proof of Consequence

$$\int_a^b f(s) ds = A(b) = F(b) + C$$

But then put $b=a$ so $\int_a^a f(s) ds = 0 = F(a) + C$, so $C = -F(a)$

$$\therefore \int_a^b f(s) ds = F(b) - F(a)$$

Proof of FTC, i.e. $A'(x) = f(x)$

$$A'(x) = \lim_{h \rightarrow 0} \frac{A(x+h) - A(x)}{h} = \lim_{h \rightarrow 0} \frac{\int_a^{x+h} f(s) ds - \int_a^x f(s) ds}{h}$$

$$\begin{aligned}
 &= \lim_{h \rightarrow 0} \int_0^{1+h} f(s) ds - \frac{1}{h} \\
 &= \lim_{h \rightarrow 0} \lim_{N \rightarrow \infty} \sum_{k=1}^N w f\left(1 + \frac{k h}{N}\right) \frac{1}{h} \quad \text{with } w = \frac{(1+h)-1}{N} = \frac{h}{N} \\
 &\stackrel{\text{dodgy step}}{=} \lim_{h \rightarrow 0} \lim_{N \rightarrow \infty} \sum_{k=1}^N \frac{f\left(1 + \frac{k h}{N}\right)}{N} \\
 &\stackrel{\text{(actually OK but needs proving)}}{=} \lim_{N \rightarrow \infty} \lim_{h \rightarrow 0} \sum_{k=1}^N \frac{f\left(1 + \frac{k h}{N}\right)}{N} \\
 &= \lim_{N \rightarrow \infty} \sum_{k=1}^N \frac{f(1)}{N} = \lim_{N \rightarrow \infty} f(1) \cdot f(1) \quad \checkmark
 \end{aligned}$$

Integration In Practice

Two types of questions

- 1: Compute $\int_a^b f(x) dx$ \rightarrow definite integral
 - find an antiderivative $F(x)$ s.t. $F'(x) = f(x)$
 - compute $F(b) - F(a)$

- 2: Compute $\int f(x) dx$ \rightarrow indefinite integral
 - find an antiderivative $F(x)$ s.t. $F'(x) = f(x)$
 - write $\int f(x) dx = F(x) + C$

Methods for finding antiderivatives

1. Guess / memorisation:

(1): Compute $\int e^{2x} dx$

(2): Compute $\int e^{3x} dx$

A1: Antiderivative of e^{2x} :

$$\frac{d}{dx}(e^{2x}) = 2e^{2x}$$

$$F(u) = \frac{d}{du} \left(\frac{e^u}{u} \right) = e^u - \frac{e^u}{u^2} \quad (1)$$

$$\text{A2: } F(b) - F(a) \\ \text{Useful formula: } \int_a^b F(u) du = F(b) - F(a) \quad \text{for concave}$$

So here $\int e^u du = \frac{1}{2} e^{2u} \Big|_1^3 = \frac{1}{2} e^6 - \frac{1}{2} e^2$

$$\int \frac{du}{u^2 + a^2} = \frac{1}{a} \arctan\left(\frac{u}{a}\right) + C$$

Proof - differentiate RHS + use FTC.

Guessing is always fine (1)

- always check by differentiating, i.e. $\int f(u) du = G(u)$ can be verified by checking $G'(u) = f(u)$

Method 2: Integration by parts

Product rule of differentiation says:

$$\frac{d}{du} u(v) v(u) = u'(v) v(u) + u(v) v'(u)$$

$$\therefore \int (u'v + v'u) du = u v + C$$

$$\therefore \int u(v) v'(u) du = u(v) v(u) - \int u'(v) v(u) du$$

For definite integrals:

$$\int_a^b u(v) v'(u) du = u(v) v(u) \Big|_a^b - \int_a^b u'(v) v(u) du$$

Example: Q. $\int u e^u du$ - important to find the right $u(v), v'(v)$

$$\begin{aligned} u &= u \\ u' &= 1 \end{aligned}$$

$$\begin{aligned} v &= e^u \\ v' &= e^u \end{aligned}$$

$$\text{So } \int u e^u du = u e^u - \int 1 \cdot e^u du = u e^u - e^u + C$$

$$(e) \int e^{2u} \cos(3u) du$$

A: use IBP

$$\text{Let } u = \cos 3u \Rightarrow u' = -3 \sin 3u$$

$$v = e^{2u}$$

$$v' = \frac{1}{2} e^{2u}$$

$$\text{So } I = \frac{1}{2} \cos 3u e^{2u} + \frac{3}{2} \int \sin(3u) e^{2u} du$$



$$\text{IBP again } \Rightarrow u = \sin 3u \Rightarrow u' = 3 \cos 3u$$

$$v' = e^{2u}$$

$$v = \frac{1}{2} e^{2u}$$

$$= \frac{1}{2} \cos 3u e^{2u} + \frac{3}{2} \left(\sin 3u \cdot \frac{1}{2} e^{2u} - \frac{3}{2} \int \cos 3u e^{2u} du \right)$$

$$I = \frac{1}{2} \cos 3u e^{2u} + \frac{3}{4} \sin 3u e^{2u} - \frac{9}{4} I + C$$

$$\frac{13}{4} I = \frac{1}{2} \cos 3u e^{2u} + \frac{3}{4} \sin 3u e^{2u}$$

$$\therefore I = \frac{2}{13} \cos 3u e^{2u} + \frac{3}{13} \sin 3u e^{2u} + C$$

Definition: Euler-Gamma function

$$\text{For } n > 0 \text{ we define } \Gamma(n) = \int_0^\infty t^{n-1} e^{-t} dt$$

Properties: for $n > 1$

$$\Gamma(n) = \int_0^\infty t^{n-1} e^{-t} dt$$

$$\text{Let } u = t^{n-1} \Rightarrow u' = (n-1)t^{n-2}$$

$$v' = e^{-t} \Rightarrow v = -e^{-t}$$

$$\Gamma(n) = -t^{n-1} e^{-t} \Big|_{t=0}^{\infty} - \int_0^\infty (n-1)t^{n-2} (-e^{-t}) dt$$

by taking $t \rightarrow 0$

$$= 0 + (n-1) \int_0^\infty t^{n-2} e^{-t} dt = (n-1) \Gamma(n-1)$$

$$\text{So } \Gamma(n) = (n-1) \Gamma(n-1)$$

$$\Gamma(1) = \int_0^{\infty} e^{-t} dt = -e^{-t} \Big|_0^\infty = 1$$

$$\Gamma(2) = (2-1)\Gamma(1) = 1$$

$$\Gamma(3) = (3-1)\Gamma(2) = 2$$

$$\Gamma(4) = (4-1)\Gamma(3) = 6$$

$$\Gamma(5) = (5-1)\Gamma(4) = 24$$

$$\Gamma(n) = (n-1)!$$

So $\Gamma(n)$ is an extension of the factorial (minus one) to all reals > 0

- only defined for $n > 0$ by the integral. But $\Gamma(n) = (n-1)\Gamma(n-1)$

$$\text{So } \Gamma(y) = \frac{\Gamma(y+1)}{y} \quad \text{letting } y = n-1$$

use to define Γ for
negative values.

$$\text{So e.g. } \Gamma(-0.5) = \frac{\Gamma(0.5)}{-0.5} \text{ etc}$$

4. Substitution

Claim: $\int_a^b f(u^{(n)}) \frac{du}{d^n} du = \int_{u(a)}^{u(b)} f(u) du$

Proof: Chain rule

$$\frac{d}{du} (F(u^{(n)})) = F'(u^{(n)}) \frac{du}{d^n} \quad \text{where } F' = f.$$

$$(F(u)) = \int F'(u) du$$

$$(F(u^{(n)})) = \int F'(u^{(n)}) \frac{du}{d^n} du$$

$$F(u(b)) - F(u(a)) = \int_{u(a)}^{u(b)} F'(u) du$$

E.g. $\int_0^{\pi} e^{\sin u} \cos u du \rightarrow$ think is spotting the substitution $u(\ln)$

$$\text{Q: } I = \int_0^{\pi} e^{\sin u} \cos u du$$

Set $u(\ln) = \sin u$ then $du = \frac{du}{du} du = \cos u du$
 Endpoint: $u(0) = \sin 0 = 0$
 $u(\pi) = \sin(\pi) = 1$

$$\text{So } I = \int_0^{\pi} e^u du = e^u \Big|_{u=0}^{u=\pi} = e^{-1}$$

$$\text{Q: } I = \int_0^1 6 \sqrt{u^2 + 12} du$$

$$\text{Set } u(\ln) = u^2 + 12 \quad du = 2u du \quad \text{so } u du = \frac{1}{2} du$$

$$\text{Endpoints: } u(0) = 12$$

$$u(1) = 13$$

$$\text{So } I = \int_{12}^{13} \frac{1}{2} \sqrt{u} du = \frac{1}{2} \cdot \frac{2}{3} u^{\frac{3}{2}} \Big|_{12}^{13} \\ = \frac{2}{21} \left(13^{\frac{3}{2}} - 12^{\frac{3}{2}} \right)$$

For indefinite integrals do not forget to change back to a function of x .

$$\text{Q: } I = \int_{12}^6 6 \sqrt{u^2 + 12} du$$

$$\begin{aligned}
 & (\text{from before}) \\
 & = \frac{1}{7} \cdot \frac{2}{3} u^{\frac{3}{2}} + C \\
 & = \frac{2}{21} (u^{\frac{7}{2}} + 2) + C
 \end{aligned}$$

↑ do not forget to sub in back in (1)

$$\begin{aligned}
 6: \quad I &= \int u^2 \ln u \, du \\
 \text{Let } u &= \ln x \\
 u' &= \frac{1}{x} \\
 du &= u' dx = \frac{dx}{x} \\
 \text{So } I &= \int u^2 du = \frac{u^3}{3} + C = \frac{\ln^3 x}{3} + C
 \end{aligned}$$

$$\begin{aligned}
 6: \quad I_n &= \int_0^1 (-\ln u)^n \, du \\
 &\quad (\ln u = -\ln(-u)) \\
 \text{Let } u &= -\ln(-u) \\
 \Rightarrow u &= e^{-u} \\
 du &= -\frac{1}{u} \, du \quad \text{so } du = -u \, du = -e^{-u} \, du
 \end{aligned}$$

$$\begin{aligned}
 \text{End points: } u &= 0 \rightarrow u = \infty \\
 u &= 1 \rightarrow u = 0
 \end{aligned}$$

$$\begin{aligned}
 \text{So } I_n &= - \int_0^\infty u^n e^{-u} \, du \\
 &= \int_0^\infty u^n e^{-u} \, du = \Gamma(n+1)
 \end{aligned}$$

Integrating Rational Functions

We can develop a general algorithm for integrating any rational function
i.e. $\int \frac{p(x)}{q(x)} dx$ where p, q are polynomials

Step 1: Polynomial division

Step 2: Factorise $q(x)$

Step 3: Partial fractions

Step 4: Integrate

Step 1: Polynomial Division

If our integral $\left(\int \frac{p(x)}{q(x)} dx \right)$ has degree $p(x) \geq \text{degree } q(x) \rightarrow \text{"improper rational function"}$. \rightarrow Polynomial division needed.

- like fractions, e.g. $\frac{4}{3} = 1 + \frac{1}{3}$

Imp. Int. Prop.

- Here $\frac{p(x)}{q(x)} = S(x) + \frac{r(x)}{q(x)}$

i.e. $p(x) = q(x)s(x) + r(x)$ when degree of $r < \text{degree of } q$

- We can do this by long division

e.g.
$$\frac{x^3 + 2x^2 - x + 3}{x^2 - 2x + 1} \quad \begin{matrix} p \\ q \end{matrix} \quad \begin{matrix} \text{deg } p = 3 \\ \text{deg } q = 2 \end{matrix}$$

$$\begin{aligned} x^3 + 2x^2 - x + 3 &= (x^2 - 2x + 1)x + 4x^2 - 2x + 3 \\ &= (x^2 - 2x + 1)x + (x^2 - 2x + 1) \cdot 4 + 6x - 1 \\ &= (x^2 - 2x + 1)(x + 4) + 6x - 1 \end{aligned}$$

$$\text{So } \frac{x^3 + 2x^2 - 11x}{x^2 - 2x + 1} = x + 4 + \frac{6x - 1}{x^2 - 2x + 1}$$

Easy to integrate

$$\text{Ex. 2} \quad \frac{x^2 + 1}{x^2 - 1} \rightarrow \text{write } x^2 + 1 = (x^2 - 1) \times 1 + 3$$

$$\text{So } \frac{x^2 + 1}{x^2 - 1} = 1 + \frac{3}{x^2 - 1}$$

If $b^2 - 4ac < 0 \rightarrow$ Fund. Thm of Algebra - every real polynomial has real or quadratic factors.

Step 2: Factorise $q(x)$ into linear or quadratic real factors

(a): Factorise $q(x) = (x-1)(x^2 - 1)$ over reals

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

Linear or quadratic $\rightarrow b^2 - 4ac < 0$

$$\text{So } q(x) = (x-1)^2 (x+1)(x^2 + 1)$$

(b): Factorise $q(x) = (-x^2 + 2x - 2)(x-1)$

$b^2 - 4ac$
 $= 2^2 - 4(-1)(-2) - 4 < 0$

Already factored \circlearrowleft

The general factorised form for $q(x)$:

$$q(x) = C(x - w_1)^{n_1} (x - w_2)^{n_2} \cdots (x - w_k)^{n_k} \times (x^2 + b_{k+1}x + c_{k+1})^{v_1} (x^2 + b_{k+2}x + c_{k+2})^{v_2} \cdots (x^2 + b_m x + c_m)^{v_m}$$

Step 3: Partial Fractions

3. a. Write an 'ansatz' of the following form:

$$\frac{f(x)}{g(x)} = \sum_{i=1}^{\infty} \sum_{j=1}^{n_i} \frac{A_{ij}}{(x - w_j)^{n_i}} + \sum_{i=1}^m \sum_{r=1}^{v_i} \frac{B_{ir}x + C_{ir}}{(x^2 + b_{i+r}x + c_{i+r})^{v_i}}$$

Basically if you have $(x-w)^r$ in $g(x)$ you need $\frac{A}{(x-w)^1} + \frac{B}{(x-w)^2} + \cdots + \frac{X}{(x-w)^r}$
 (Similar for quadratic factors but need $\frac{B_{ir}x + C_{ir}}{(x^2 + b_{i+r}x + c_{i+r})^{v_i}}$)

Example: $\frac{3x+4}{(x-1)(x+2)} = \frac{A}{x-1} + \frac{B}{x+2}$

$$\frac{3n+4}{(n-1)^3(n+2)} = \frac{A}{n-1} + \frac{B}{(n-1)^2} + \frac{C}{(n-1)^3} + \frac{D}{n+2}$$

$$\frac{1}{(n-1)(n^2+n+1)} = \frac{A}{n-1} + \frac{Bn+C}{n^2+n+1} + \frac{Dn+E}{(n^2+n+1)^2}$$

3.b. Fix the coefficients of the ansatz

$$\text{eg. } \frac{3n+4}{(n-1)(n+2)} = \frac{A}{n-1} + \frac{B}{n+2}$$

$$\Rightarrow 3n+4 = A(n+2) + B(n-1)$$

$$= (A+B)n + 2A-B \rightarrow \text{for all } n$$

$$\Rightarrow A+B=3, 2A-B=4$$

$$\Rightarrow 3A=7$$

$$A=\frac{7}{3}, \quad B=\frac{2}{3}$$

$$\frac{1}{(n^2+n+2)(n-1)} = \frac{An+B}{n^2+n+2} + \frac{C}{n-1}$$

$$1 = (An+B)(n-1) + C(n^2+n+2)$$

$$1 = n^2(A+C) + n(-A+B+2C) - B+2C$$

$$\begin{aligned} \text{So } A+C &= 0 \\ -A+B+2C &= 0 \\ 2C-B &= 1 \end{aligned} \Rightarrow \begin{aligned} A &= -\frac{1}{3} \\ B &= -\frac{3}{3} \\ C &= \frac{1}{3} \end{aligned}$$

By "cover up rule"

Claim: If $q(n)$ has a non-repeated linear factor, so

$$\frac{r(n)}{q(n)} = \frac{r(n)}{(n-a)\tilde{q}(n)} = \frac{A}{n-a} + \dots$$

↑
no other terms
with $(n-a)$
factor

$$\text{Then } A = \frac{r(a)}{\tilde{q}(a)}$$

$$\text{Proof: } \frac{r(n)}{(n-a)\tilde{q}(n)} = \frac{A}{n-a} + \dots$$

$$\Rightarrow \frac{r(n)}{\tilde{q}(n)} = A + \underbrace{(n-a) \times (\dots)}_{\text{all other terms have } (n-a) \text{ factor}}$$

Now let $n=a$

$$\Rightarrow \frac{r(n)}{\tilde{q}(n)} = A + \underbrace{(a-a) \cdot (\dots)}_0 = A$$

e.g. (previous example)

$$\frac{3n+4}{(n-1)(n+2)} = \frac{A}{n-1} + \frac{B}{n+2}$$

"Cover up" $n=1$: Set $n=1$

$$A \cdot \frac{3-1+4}{1+2} = \frac{7}{3}$$

"Cover up" $n=-2$: Set $n=-2$

$$B \cdot \frac{3 \cdot (-2)+4}{-2-1} = \frac{2}{3}$$

Same as before

Step 4: Integrate

$$\int \frac{dx}{n-a} = [x]_{n-a} + C$$

$$\int \frac{dx}{(n-a)^n} = \frac{1}{(n-1)} \cdot \frac{1}{(n-a)^{n-1}} + C \quad \text{for } n > 1$$

$$\Rightarrow \text{quadratic factors} \rightarrow \int \frac{dx}{n^2+a^2} = \frac{1}{2} \ln(n^2+a^2) + C$$

$$\int \frac{1}{n^2+a^2} dx = \frac{1}{a} \arctan\left(\frac{x}{a}\right) + C$$

Full example:

$$Q: \text{Integrate } I = \int \frac{3x^3+5x^2+1}{x^3-1} dx$$

$$A: \underline{\text{Step 1}} : 3x^3 + 5x^2 + 1 = (x^3 - 1)3 + 5x^2 + 4$$

$$\begin{aligned} \text{So } I &= \int 3 + \frac{5x^2 + 4}{x^3 - 1} dx \\ &= 3x + \int \frac{5x^2 + 4}{x^3 - 1} dx \end{aligned}$$

Step 2 factorise $x^3 - 1$
 $\hookrightarrow x - 1$ is a factor since $x^3 - 1 = 0$

$$\text{So } x^3 - 1 = (x-1) \underbrace{(x^2 + x + 1)}_{b^2 - 4ac = 1 - 4 < 0}$$

$$\text{So } I = 3x + \int \frac{5x^2 + 4}{(x-1)(x^2 + x + 1)} dx$$

Step 3 partial fractions

$$\frac{5x^2 + 4}{(x-1)(x^2 + x + 1)} = \frac{A(x+3)}{x^2 + x + 1} + \frac{C}{x-1}$$

$$\text{"cover up rule"} \quad C = \frac{5+4}{1+1+1} = \frac{9}{3} = 3$$

$$\text{Now } 5x^2 + 4 = (A(x+3))(x-1) + 3(x^2 + x + 1)$$

$$5x^2 + 4 = Ax^2 + Bx - A + 3x^2 + 3x + 3$$

$$\text{Coeff } x^2 : 5 = A + 3 \Rightarrow A = 2$$

$$\begin{aligned} \text{Coeff } x : 0 &= B - A + 3 \\ B - A - 3 &= 2 - 3 \\ &= -1 \end{aligned}$$

$$\text{Coeff } x^0 : 4 = -B + 3 \quad \checkmark$$

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

Step 4 Integrate denominator of $x^2 + x + 1$

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

$$\begin{aligned}
 I &= 3u + 3\ln|u+1| + \int \frac{2u+1}{u^2+u+1} du - 2 \int \frac{du}{u^2+u+1} \\
 &\quad \downarrow \\
 &\text{let } u = u^2 + u + 1 \\
 &\quad du = 2u+1 du \\
 &\quad \int \frac{du}{u} - 2 \int \frac{du}{(u^2+u)^2 + \frac{3}{4}} \\
 &\quad \downarrow \\
 &\text{let } u = x^2 + 1 \\
 &\quad du = 2x dx \\
 &\quad + \ln|u^2+u+1| - 2 \int \frac{du}{u^2+\frac{3}{4}} \\
 &= 3u + 3\ln|u+1| + \ln|u^2+u+1| - \frac{2}{\sqrt{\frac{3}{4}}} \arctan\left(\frac{u+1}{\sqrt{\frac{3}{4}}}\right) + C
 \end{aligned}$$

Tricks for Trig Integrals

- Consider $I_{n,m} = \int \cos^n u \sin^m u du$ (n, m integers)

- If n is odd : use $u = \sin v$, $du = \cos v dv$

$$\begin{aligned}
 \cos^n u &= 1 - \sin^2 u = 1 - u^2 \quad \text{due to even} \\
 \text{so } I_{n,m} &= \int \cos^{n-1}(1-u^2) \sin^m u \cos u du \\
 &= \int (1-u^2)^{\frac{n-1}{2}} u^m du = \text{integral of a polynomial}
 \end{aligned}$$

- If m is odd : use $u = \cos v$ instead

Example : $I_{3,3} = \int \cos^3 u \sin^3 u du$

Let $u = \cos v$ (could have used $u = \sin v$ since 3 is odd)

$$du = -\sin v dv$$

$$I_{3,3} = \int \cos^3 u \sin^2 u \sin v dv$$

$$= - \int u^3 (1-u^2) du$$

$$= \int u^5 - u^3 du$$

$$= \frac{u^6}{6} - \frac{u^4}{4} + C$$

$$= \frac{\cos^6 u}{6} - \frac{\cos^4 u}{4} + C$$

- If m, n both even and for most other integrals involving trig functions, use complex exponentials to reduce to single trig function (i.e. no powers or products)

E.g. $\int \cos 4x dx =$

$$\begin{aligned}\cos 4x &: \left(\frac{e^{ix} + e^{-ix}}{2} \right)^4 = \frac{1}{16} \left(e^{4ix} + 4e^{2ix} + 6 + 4e^{-2ix} + e^{-4ix} \right) \\ &= \frac{1}{16} \left(2\cos 4x + 8\cos 2x + 6 \right)\end{aligned}$$

$$\begin{aligned}I &: \int \frac{1}{8} \cos 4x + \frac{1}{2} \cos 2x + \frac{3}{8} dx \\ &= \frac{1}{32} \sin 4x + \frac{1}{4} \sin 2x + \frac{3}{8}x + C\end{aligned}$$

E.g. 2. $\int \cos 3x \cos 5x dx$

$$\begin{aligned}&= \int \frac{e^{3ix} - e^{-3ix}}{2} \cdot \frac{e^{5ix} - e^{-5ix}}{2} dx \\ &= \int \frac{e^{8ix} - e^{-8ix} + e^{2ix} - e^{-2ix}}{4} dx \\ &= \int \frac{1}{2} \cos 8x + \frac{1}{2} \cos 2x dx \\ &= \frac{\sin 8x}{16} + \frac{\sin 2x}{4} + C\end{aligned}$$

