

CHAPTER 6. TECHNIQUES OF INTEGRATION

Section 6.1. Integration by Parts

Question: We know that $\frac{d}{dx} \ln x = \frac{1}{x}$, but what is $\int \ln x \, dx$? Recall the product

rule for derivatives.

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

$$\text{or } fg' = (fg)' - f'g$$

Integrate $\int f(x)g'(x) \, dx = \int (fg)'(x) \, dx - \int f'(x)g(x) \, dx$

Integration by parts (IBP) $\int f(x)g'(x) \, dx = f(x)g(x) - \int f'(x)g(x) \, dx$

So, we can conclude that

$$\int f(x)g'(x) \, dx = f(x)g(x) - \int f'(x)g(x) \, dx$$

or if $f(x) = u$ and $g(x) = v$, $\int u \, dv = uv - \int v \, du$

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

Exercises: Evaluate the integral

1. $\int \ln x \, dx = x \ln x - \int x \cdot \frac{1}{x} \, dx = x \ln x - \int 1 \, dx$

$u = \ln x \quad dv = dx$

$du = \frac{1}{x} \, dx, \quad v = x$

$$\int \ln x \, dx = x \ln x - x + C$$

$$\text{IBP} \quad \int u dv = uv - \int v du$$

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? ?

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

$$u = \tan^{-1} x \quad dv = dx$$

$$du = \frac{1}{1+x^2} dx \quad v = x$$

$$\int \tan^{-1} x \, dx = x \tan^{-1} x - \int \frac{x}{1+x^2} dx = \frac{1}{2} du$$

$\frac{x}{1+x^2} = \frac{u}{u^2} = \frac{1}{u}$
 $u = 1+x^2 \quad du = 2x dx$
 $\frac{1}{2} \int \frac{1}{u} du = \frac{1}{2} \ln|u|$

$$\boxed{\int \tan^{-1} x \, dx = x \tan^{-1} x - \frac{1}{2} \ln|1+x^2| + C}$$

$$3. \int x^3 e^x \, dx \text{ (Tabulation method.)}$$

$$\left(\int P(x) a^x \, dx \quad P \text{ is a polynomial} \right)$$

$u = P(x) \quad dv = a^x dx$

$$u = x^3 \quad dv = e^x dx$$

$$du = 3x^2 dx \quad v = e^x$$

$$\int x^3 e^x dx = x^3 e^x - 3 \int x^2 e^x dx$$

$$\text{IBP} \quad u = x^2 \quad dv = e^x dx$$

$$du = 2x dx \quad v = e^x$$

$$\int x^3 e^x dx = x^3 e^x - 3 \left[x^2 e^x - 2 \int x e^x dx \right]$$

$\text{IBP} \quad u = x \quad du = e^x dx$
 $du = dx \quad dv = e^x$

$$\int x^3 e^x dx = x^3 e^x - 3 \left[x^2 e^x - 2 \left(x e^x - \int e^x dx \right) \right]$$

$$\boxed{\int x^3 e^x dx = x^3 e^x - 3x^2 e^x + 6x e^x - 6e^x + C}$$

Tabulation Method

$$\int \underbrace{x^3}_u \underbrace{e^x}_{dv} dx = x^3 e^x - 3x^2 e^x + 6x e^x - 6e^x + C$$

u + All derivativ	dv + all anti deriv
x^3	$\oplus e^x$
$3x^2$	$\ominus e^x$
$6x$	$\oplus e^x$
6	$\ominus e^x$
0	e^x

Can be applied to $\int P(x) \sin(ax) dx$
 $\int P(x) \cos(ax) dx$

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

$$4. \int e^x \underbrace{\cos x}_u dx$$

$$u = \cos x \quad dv = e^x dx$$

$$du = -\sin x dx \quad v = e^x$$

$$\int e^x \cos x dx = e^x \cos x + \int e^x \sin x dx$$

$$u = \sin x \quad dv = e^x dx$$

$$du = \cos x dx \quad v = e^x$$

$$\int e^x \cos x dx = e^x \cos x + e^x \sin x - \int e^x \cos x dx \quad \leftarrow \text{equation}$$

$$2 \int e^x \cos x dx = e^x \cos x + e^x \sin x$$

$$\int e^x \cos x dx = \frac{1}{2} (e^x \cos x + e^x \sin x) + C$$

In the case of a definite integral, integration by parts can be applied as follows.

$$\int_a^b f(x)g'(x) dx = f(x)g(x)\Big|_a^b - \int_a^b f'(x)g(x) dx$$

Exercises: Evaluate the integral.

1. $\int_{\pi/4}^{\pi/2} x \csc^2 x \, dx$

$u = x \quad dv = \csc^2 x \, dx$

$du = dx \quad v = -\cot x$

$$\begin{aligned} \int_{\pi/4}^{\pi/2} x \csc^2 x \, dx &= -x \cot x \Big|_{\pi/4}^{\pi/2} - \int_{\pi/4}^{\pi/2} \cot x \, dx \\ &= 0 + \frac{\pi}{4} - \int_{\pi/4}^{\pi/2} \frac{\cos x}{\sin x} \, dx \end{aligned}$$

$u = \sin x, \quad du = \cos x \, dx$
 $x = \pi/4, \quad u = \frac{\sqrt{2}}{2}$

$x = \pi/2, \quad u = 1$

$$\begin{aligned} \int_{\sqrt{2}/2}^1 \frac{1}{u} \, du &= \ln|u| \Big|_{\sqrt{2}/2}^1 \\ &= 0 - \ln \frac{\sqrt{2}}{2} \end{aligned}$$

$$\int_{\pi/4}^{\pi/2} x \csc^2 x \, dx = \frac{\pi}{4} + \ln\left(\frac{\sqrt{2}}{2}\right)$$

At times, an integral may first require a substitution before being able to use integration by parts.

$$2. \int_1^4 e^{\sqrt{x}} dx = 2t dt$$

① Make a substitution $t = \sqrt{x}$ or $x = t^2$ $dx = 2t dt$
 $x=1 \quad t=1, \quad x=4 \Rightarrow t=2$

$$\rightarrow 2 \int_1^2 e^t t dt$$

② IBP $u = t \quad dt = e^t dt$
 $du = dt \quad v = e^t$

$$\begin{aligned} 2 \int_1^2 e^t t dt &= 2 \left[t e^t \Big|_1^2 - \int_1^2 e^t dt \right] \\ &= 2 \left[2e^2 - e - (e^2 - e) \right] \\ &= 2(e^2) = 2e^2 \end{aligned}$$

Additional example:

$$\int_1^2 (\ln x)^2 dx$$

$$\text{IBP} \quad u = (\ln x)^2 \quad dv = dx$$

$$du = 2 \frac{\ln x}{x} dx \quad v = x$$

$$\int_1^2 (\ln x)^2 dx = x (\ln x)^2 \Big|_1^2 - 2 \int_1^2 \frac{\ln x}{x} x dx$$

$$= 2(\ln 2)^2 - 2 \int_1^2 \ln x dx$$

$$\begin{aligned} & \left| \begin{array}{ll} u = \ln x & dv = dx \\ du = \frac{1}{x} dx & v = x \end{array} \right. \\ & x \ln x \Big|_1^2 - \int_1^2 \frac{1}{x} x dx \\ & = x \ln x \Big|_1^2 - \int_1^2 1 dx \\ & = 2 \ln 2 - x \Big|_1^2 \\ & = 2 \ln 2 - 1 \end{aligned}$$

$$\int_1^2 (\ln x)^2 dx = 2(\ln 2)^2 - 2(2 \ln 2 - 1)$$