# Techniques of Integration

- · Basic properties (chapter 5)
- · Rules (substitution, integration by parts today)
- Basic formulas, inheration tables,
   book pages TI-T6 [8-4]
- · Procedures to simplify integrals
  (Sag of tricks, methods) [8-6]

this needs practice, practice, practice, ....

exercise class 9, course work 10,

end-of-term test

# Integration by parts

chain rule <> substitution

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

product rule (=> ?

$$\frac{1}{4x}\left[\int(x)g(x)\right] = \int'(x)g(x) + \int(x)g'(x)$$

Theyate:

$$\int \frac{d}{dx} \left[ \int (x) g(x) \right] dx = \int \left[ \int (x) g(x) + \int (x) g'(x) \right] dx$$

there fore

$$J(x)J(x) = \int J'(x)g(x)dx + \int J(x)g'(x)dx$$

[8-8]

rewrite to get

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

or, with 
$$u = f(x)$$
 and  $v = g(x)$ 

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

and, as dv = v'dx and du = u'dx

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

(easiest to remember?)

For definite integrals, this becomes

$$\int_{a}^{b} \int_{a}^{b} (x) g'(x) dx = \int_{a}^{b} \int_{a}^{b} (x) g(x) dx$$

# Example: eveluale \int \co \times dx

· choose u = x , dv = cox dx

Hun du = dx, v = sm x

there fore \ \ \ u \ dv = uv - \ \ \ v \ du

gires \int x coxdx = x snx - \int snx dx

= xsnx + cox + C

· other choices of u?

eg. u=1, lv=xcoxdx

 $u = \cos x$ , dv = x dx

u= xcox, Lu= Lx

Which choice is best?

- u=1,  $dv = x \cos x dx$ computing v is the same as original problem
- $u = \cos x$ , dv = x dx  $du = -\sin x dx$ ,  $v = \frac{x^2}{2}$  $\int_{-\infty}^{\infty} x \cos x dx = \frac{x^2}{2} \cos x + \int_{-\infty}^{\infty} x \sin x dx$ this makes the problem where!
- $u = x \cos x$ , du = dx  $du = (\cos x x \sin x)dx, \quad u = x$   $\int x \cos x dx = x^{2} \cos x \int x (\cos x x \sin x) dx$  again, his is worse!

$$dv = dx$$

$$du = \frac{1}{x} dx$$

$$\int h_{\times} dx = \times h_{\times} - \int_{\times} dx$$

$$= \times h_{\times} - \int dx$$

$$= \times h_{\times} - \times + \zeta$$

Could we have obtained this by quessing?

$$\frac{d}{dx} \left[ x \ln x \right] = 1 \cdot \ln x + x \neq x$$

$$= \ln x + 1$$

$$= \ln x + \frac{d}{dx} \times x$$

well, maybe ...

# Example repealed integration by parts

$$= x^{2} e^{x} - 2 \int x e^{x} dx =$$

= 
$$x^2e^x - 2 \times e^x + 2\int e^x dx$$

$$u = x^{2} \qquad dv = e^{x} dx$$

$$du = 2x dx \qquad v = e^{x}$$

$$u = x$$
  $dv = e^{x}dx$ 
 $du = dx$   $v = e^{x}$ 

### Example repealed mhyportion wik a "twist"

$$u = e^{\times}$$
  $dv = cox dx$   
 $du = e^{\times} dx$   $V = sn x$ 

$$u = e^{x}$$
  $dv = smxdx$ 

what now?

We find  $2 \int e^{x} \cos x dx = e^{x} (\sin x + \cos x)$ 

so Kat

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

note: don't forget the constant of integration!

Careful: don't forget that

$$\int f(x)g(x)dx = \int f(x)dx \int g(x)dx$$

is wrong!!!

Example: a reduction formula

for \ \ \ \ \ \ \ :

u = co n-1 x

ly = cox lx

du = (n-1) co n-2 x (-sin x) dx, v = sin x

so that

CONXXX = CONTX INX

 $+(n-1)\int_{-\infty}^{\infty}\cos^{2}x \, dx =$ 

 $= co^{N-1} \times sin \times + \boxed{1 - co^2 \times}$ 

 $+ (n-1) \int co^{n-2} x dx - (n-1) \int co^{n} x dx$ 

Same trick as above!

$$\int \cos^{n} x \, dx = \cos^{n-1} x \sin x \\
 + (n-1) \int \cos^{n-2} x \, dx$$

This reduces the exponent from n to n-2:

$$\int con^{2}x dx = \frac{1}{n} con^{2}x smx + \frac{n-1}{n} \int con^{2}x dx$$

[smiler exam question, 2006]

Application:

$$\int \cos^3 x \, dx = \frac{1}{3} \cos^2 x \sin x + \frac{2}{3} \int \cos x \, dx$$

$$= \frac{1}{3} \cos^2 x \sin x + \frac{2}{3} \sin x + \frac{2}{3$$

Example Finding area

[8-9]

behven x-axis and  $y = xe^{-x}$  from x=0 to x=4:

$$\int_{x} e^{-x} dx = -xe^{-x} \Big|_{x} + \int_{x} e^{-x} dx$$

[u=x, dv=e-dx; du=dx, v=-e-x]

= -4 e + 9 e - e + e

What about area between x=0 and x=00?

$$\int_{0}^{\infty} x e^{-x} dx = \left(-x e^{-x} - e^{-x}\right) = 1$$

A more careful treatment will follow shortly!

# The mulhod of partial fractions

· If you know that

$$\frac{5 \times -3}{x^2 - 2 \times -3} = \frac{2}{x + 1} + \frac{3}{x - 3} \quad (3)$$

then you can integrate easily

$$\int \frac{5 \times -3}{x^2 - 2 \times -3} dx = \int \frac{2}{x + 1} dx + \int \frac{3}{x - 3} dx$$

· To obtain (\*) we use the method of partial fractions

Let 
$$\frac{f(x)}{g(x)}$$
 be a rational function, say  $\frac{2\times^3-4\times^2-\times-3}{\times^2-2\times-3}$ 

- If  $deg(f) \ge deg(g)$ , we first need to

  Use polynomial division and consider remainder term  $\frac{2 \times ^3 4 \times ^2 \times -3}{\times^2 2 \times -3} = 2 \times + \frac{5 \times -3}{\times^2 2 \times -3}$
- We also have to know the factors of g(x):  $x^2-2x-3=(x+1)(x-3)$
- · Now we can write

$$\frac{5\times-3}{x^2-2\times-3}=\frac{A}{\times+1}+\frac{B}{\times-3}$$

and obtain A = 2, C = 3

· General method: [8-12]

Example for distinct linear factors: 
$$\frac{\left(\frac{x^2+4x+1}{(x-1)(x-1)(x+3)}\right)}{\left(\frac{x^2+4x+1}{(x-1)(x+3)}\right)}$$

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

• multiply by 
$$(x-1)(x+1)(x+3)$$
 to get
$$x^{2}+4x+1 = A(x+1)(x+3) + B(x-1)(x+3)$$

$$+ C(x-1)(x+1)$$

$$= (A+B+C)x^{2}$$

$$+ (4A+2B+0C)x$$

$$+ (3A-3B-C)$$

· equal coefficients:

$$A+B+C=1$$
,  $4A+2B=4$ ,  $3A-3B-C=1$ 

· Solving for A, B, C:

$$3A - 38 - C = 1$$
 (3)

$$\frac{4 + 20}{8 + 20} = 4$$

$$A = \frac{3}{4}$$
,  $B = 2A - 1 = \frac{1}{2}$ ,  $C = 1 - A - 8 = -\frac{1}{4}$ 

$$\int \frac{x^2 + 4x + 1}{(x-1)(x+1)(x+1)} dx$$

$$= \frac{3}{4} \int \frac{dx}{x-1} + \frac{1}{2} \int \frac{dx}{x+1} - \frac{1}{4} \int \frac{dx}{x+2}$$

Example for a repeated linear factor

$$\int \frac{6\times +7}{(\times +2)^2} d\times$$

$$\frac{6\times 7}{(\times 2)^2} = \frac{A}{\times 2} + \frac{B}{(\times 2)^2}$$

$$. 6 = A , 7 = 2A + 9$$

$$\bullet \quad A=6, \quad \emptyset=-5$$

$$\int \frac{(x+7)^2}{(x+2)^2} dx = 6 \int \frac{dx}{xn} - 5 \int \frac{dx}{(xn)^2}$$

Example for a quedrake factor

[X²+1 is <u>irreducible</u>, cannot be factored in IR]

$$\frac{-2x+4}{(x^2+1)(x-1)^2} = \frac{Ax+8}{x^2+1} + \frac{C}{x-1} + \frac{D}{(x-1)^2}$$

• 
$$0 = A + C$$
,  $0 = -2A + B - C + D$ ,  
 $-2 = A - 2B + C$ ,  $4 = B - C + D$ 

• 
$$A=2$$
,  $B=1$ ,  $C=-2$ ,  $D=1$ 

$$\int \frac{-2 \times 44}{(x^{2} + 1)(x - 1)^{2}} dx = \int \frac{2 \times 41}{x^{2} + 1} dx - 2 \int \frac{dx}{x - 1} + \int \frac{dx}{(x - 1)}$$

$$= \ln (x^{2} + 1) + \ln (x) - 2 \ln (x - 1) - (x - 1) + \ln (x - 1)$$

Example for a repeated quadratic factor

$$\frac{1}{x(x^2n)^2} = \frac{A}{x} + \frac{0xxC}{x^2n} + \frac{0xxE}{(x^2n)^2}$$

$$= \int \frac{dx}{x} - \frac{1}{2} \int \frac{2xdx}{x^{2}n} - \frac{1}{2} \int \frac{2xdx}{(x^{2}n)^{2}}$$

Conceptually easy, but it gets quidly cumber some!

# Trigonometric Integrals

for m, n non-negative mle gers

Method [8-15]

### Example

Shex cos4x dx

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

$$= --- = \frac{1}{16} \left( x - \frac{1}{4} \sin 4x + \frac{1}{3} \sin^3 2x \right) + C_1$$

For the mhyrals

Sh mksh nx dx, Sh mk conkle,

Cos mx as nx dx

Shor is a nice frish: with products of sm, cos as a sum of em, cos:

Sin (m+n) x = sin mx conx + comxennx

SIL (m-n) X = SIL mx conx - comx sanx

SM (mm)x+ sm (m-n)x = 2 sm mx conk

 $SM \ m \times co \ n \times = \frac{1}{2} \left[ SM (m-n) \times + SM (mm) \times \right]$ 

Smilerly,

SM MX SM NX Z { [ COD (m-n)x - cop (m+n)x ]

 $cos m \times cos n \times = \frac{1}{2} \left[ cos (n-n) \times + cos (mm) \times \right]$ 

#### Brangle:

SIN 3x con 5x dx

=  $\frac{1}{2} \int [sm(3-5)x + sm(3+5)x] dx$ 

 $= \frac{1}{2} \int sn(-2x) dx + \frac{1}{2} \int sn 8x dx$ 

 $= -\frac{1}{2} \int \operatorname{sn} 2x \, dx + \frac{1}{2} \int \operatorname{sin} 8x \, dx$ 

= \frac{1}{4} con 2x - \frac{1}{16} con 8x + C

For other brides, see 8.4 and coursework

### Trigonometric substitutions

for Integrals containing large, large,

x= a lon 0 :

 $a^2 + x^2 = a^2 + a^2 \cdot ban^2 G = a^2 \cdot sec^2 G$ 

XZQ SMB:

 $a^2-x^2=a^2-a^2\sin^2\theta=a^2\cos^2\theta$ 

x = a seco:

 $x^2-a^2=a^2\sec^2\theta-a^2=a^2\tan^2\theta$ 

Careful with signs when belong the square-root!!

# Example

Finding the area of

an ellepse

 $\frac{x^2}{a^2} + \frac{y^2}{a^2} = 1$ 

[8-4]

In the first quadrant,  $y = \frac{1}{a} - \frac{1}{a^2 - x^2}$ 

 $A = 4 \int \frac{1}{a} \sqrt{a^2 - x^2} dx$ 

symmetry

x=a sh & ~ a1 - x2 a a co 26

dx = a con B d6

 $A = 4 \int_{0}^{1} \int_{0}^{1} a^{2} \cos^{2}\theta = \cos\theta d\theta$ 

 $= 4ab \int_{0}^{7/2} \cos^2\theta \, d\theta = \text{Tab}$ 

F/4

### Improper Integrals

$$A(5) = \int_{0}^{5} e^{-x/2} dx = -2e^{-x/2}$$

$$= 2 - 2e^{-4/2}$$

$$\lim_{b\to\infty} A(b) = \lim_{b\to\infty} (2-2e^{-b/2}) = 2.$$

Assign to the erea the value 2: 
$$\int e^{-x/2} dx = 2.$$

Definitions of Type I impoper megals
(Infinite limits of integration) [8-52]

Example [8-53]

$$\int \frac{\ln x}{x^2} dx = \lim_{b \to \infty} \int \frac{\ln x}{x^2} dx$$

with  $\int_{X^2}^{hx} dx = \left[ -\frac{h_1x}{x} - \frac{1}{x} \right]$ 

we get  $\int \frac{\ln x}{x^2} dx = \lim_{h \to \infty} \left[ -\frac{l_0 h}{h} - \frac{1}{h} + 1 \right] = 1$ 

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

$$-\infty \qquad -\infty \qquad 0$$

$$= \lim_{\Delta \to -\infty} \int_{0}^{\infty} \frac{dx}{1+x^{2}} + \lim_{\Delta \to \infty} \int_{0}^{\infty} \frac{dx}{1+x^{2}}$$

$$= 0 - \left(-\frac{1}{2}\right) + \frac{1}{2} - 0$$

For which value of p does  $\int \frac{dx}{x^p} converge ?$ 

 $\rho = 1: \int \frac{dx}{x} = \lim_{s \to \infty} \int \frac{dx}{x}$ 

 $=\lim_{b\to\infty}\ln x \Big|_{b\to\infty}^b = \lim_{b\to\infty}\ln b = \infty$ 

 $p \neq 1: \int_{XP} \frac{dx}{x} = \lim_{k \to \infty} \int_{XP} \frac{dx}{x^{k}}$ 

 $=\lim_{b\to\infty}\frac{x^{-p+1}}{-p+1}\Big|_{b=0}^{b}=\left\{\begin{array}{c}\frac{1}{p-1}&p>1\\0&p<1\end{array}\right.$ 

Thus, the makegral converges if and only if p>1

$$A(a) = \int_{a}^{1} \frac{dx}{x} = 2 \sqrt{x} = 2 - 2 \sqrt{a}$$

$$\lim_{a\to 0^+} A(a) = \lim_{a\to 0^+} (2-2\sqrt{a}) = 2$$

Assign to the area the value 2:

$$\int_{0}^{\infty} \frac{dx}{dx} = 2$$

Definition of Type II improper integrals

(functions become infinite at a point) [8-57]

$$\int_{1-x}^{1} \frac{dx}{1-x} = \lim_{k \to 1^{-}} \int_{0}^{k} \frac{dx}{1-x}$$

$$= \lim_{b \to 1^{-}} - \lim_{b \to 1^{-}} |1 - x| \Big|_{0}^{b} = \lim_{b \to 1^{-}} (-\ln(1-b))$$

Example [8-59]

$$\int \frac{dx}{(x-1)^{2/3}} = \int \frac{dx}{(x-1)^{2/3}} + \int \frac{dx}{(x-1)^{2/3}}$$

Split up, vertical asymptote at x=1!

$$\int \frac{dx}{(x-1)^{2} x} = \lim_{b \to 1^{-}} \int \frac{dx}{(x-1)^{2} x^{3}}$$

$$= \lim_{b \to 1^{-}} 3(x-1)^{\frac{1}{3}} \begin{bmatrix} \frac{b}{b} \\ \frac{b}{b} \end{bmatrix}$$

$$= \lim_{b \to 1^{-}} \left[ 3(1-1)^{\frac{1}{3}} + 3 \right] = 3$$

$$\int \frac{dx}{(x-1)^{\frac{2}{3}}} = \lim_{a \to 1^{+}} \int \frac{dx}{(x-1)^{\frac{2}{3}}}$$

$$= \lim_{a \to 1^{+}} 3(x-1)^{\frac{1}{3}} \begin{bmatrix} \frac{dx}{a} \\ \frac{dx}{a} \end{bmatrix}$$

$$= \lim_{a \to 1^{+}} \left[ 3(3-1)^{\frac{1}{3}} - 3(a-1)^{\frac{1}{3}} \right] = 3 \cdot 2^{\frac{1}{3}}$$
Therefore 
$$\int \frac{dx}{(x-1)^{\frac{2}{3}}} = 3 + 3 \cdot \frac{3}{4} \left[ \frac{2}{3} \right]$$

# Careful: a wrong calculation:

$$\int_{x-1}^{3} \frac{dx}{x-1} = \ln |x-1|^{3} = \ln 2 - \ln 1$$

$$0 = \ln 2$$

The subgrat is superoper has to the

discontinuity at x=1. Using

$$\int_{0}^{3} \frac{dx}{x-1} = \int_{0}^{1} \frac{dx}{x} + \int_{0}^{3} \frac{dx}{x}$$

we would have gotten

$$\int_{1}^{3} \frac{dx}{x-1} = \lim_{a \to 1^{+}} \ln|x-1| = \infty$$
and 
$$\int_{1}^{3} \frac{dx}{x-1} = \lim_{a \to 1^{+}} \ln|x-1| = \infty$$

$$\int_{1}^{3} \frac{dx}{x-1} = \lim_{a \to 1^{+}} \ln|x-1| = \infty$$

# Tests for convergence / divergence

Example: does  $\int e^{-x^2} dx$  converge?

Use that for  $x \ge 1$ ,  $e^{-x^2} < e^{-x} [8-61]$ 

$$\int_{e^{-x^{2}}dx} \int_{e^{-x}dx} e^{-x^{2}} dx = e^{-1} - e^{-x^{2}} < e^{-1}$$

[brown b.]

and  $\int_{e^{-x^2}dx}^{\infty} = \lim_{b \to \infty} \int_{e^{-x^2}dx}^{\infty} \leq e^{-x^2}$ 

let Comparison Test [8-62]

Example: (a) 
$$\int \frac{sh^2x}{x^2} dx$$
 converges, as

 $0 \le \frac{sh^2x}{x^2} \le \frac{1}{x^2}$ ,  $\int \frac{dx}{x^2}$  converges

(b) 
$$\int \frac{dx}{(x^2-0.1)} divergus, as$$

$$\frac{1}{x} \leq \frac{1}{(x^2-0.1)}, \int \frac{dx}{x} diverges$$

2nd Comparison Test [8-63]

Example: (a)  $\int \frac{dx}{1+x^2}$  converges, as

of dx converges and

 $\lim_{x\to\infty} \frac{1}{x^2} = \lim_{x\to\infty} \left(\frac{1}{x^2+1}\right) = 1$ 

(b)  $\int \frac{3}{e^{x}+5} dx \quad converges, as$ 

of dx conveyes and

 $\lim_{x\to\infty} \frac{1/e^x}{3/e^x + 5} = \lim_{x\to\infty} \left(\frac{1}{3} + \frac{5}{3}e^x\right) = \frac{1}{3}$ 

#### Polar coordinates

· give × and y coordinates (x, y)

Carlesian coordinates

to be precise: we need to first

- 1) fix the origin O
  - 2) fix +re x-direction

[debito: go back to page 9]

· Alternatively, instead of (x,4), give

r: distance from origin 0

0: angle betreen OP and

tre x-lirection [10-60]

(r, b) polar coordinates

Slight complication: polar coordinates are not unique:

- 1) angle  $\Theta$  can vary by multiple of  $2\pi$   $= (r, \Theta 2\pi) = (r, \Theta) = (r, \Theta + 2\pi) = ...$  [10-62]
  - 2) if we also allow negative  $\Gamma$ , then  $(\Gamma, \Theta) = (-\Gamma, \Theta \pm \Psi) \quad [10-63]$

Note: Sometimes, negative - is excluded, but we will find it useful in calculations.

Exampl: find all polar coordinates of the point 
$$(2, \mathbb{T})$$
: [10-64]

Some graphs have simple equations in polar coordinates:

2) Live through 
$$0: \theta = \theta_0$$

[10-66]

#### Example

· circle centred at O will radius 1:

$$r=1$$
 or  $r=-1$  (!!)

· inequalities [10-67]

(b) 
$$-3 \le r \le 2$$
 and  $\theta = \frac{\pi}{4}$ 

# Relating polar and cartesian coordinates

[10-68] shows:

$$|| x = r \cos \theta, y = r \sin \theta$$
and  $r^2 = x^2 + y^2$ 

- given  $(r, \theta)$ , we can uniquely compale (x, y)
- · given (x,4), we have to choose one of many polar coordinates.

Usual convention: P>0

0 < \theta < 2.T

(if r=0, door to  $\theta=0$  for uniquenes)

Examples:

Polar

Cartesian

r un 6 = 2

x=2

ricore sme= 4

12 co 26 - 12 six 6=1

r= 1thrus 6

y2-3x2-4x-1=0

r=1-co 6

(a lot simpler!)

-2xy2-y2 =0

## Converting contesian to polar

$$x^{2} + (y-3)^{2} = 9$$
 [10-71]

$$(2)$$
  $x^2 + y^2 - 6y = 0$ 

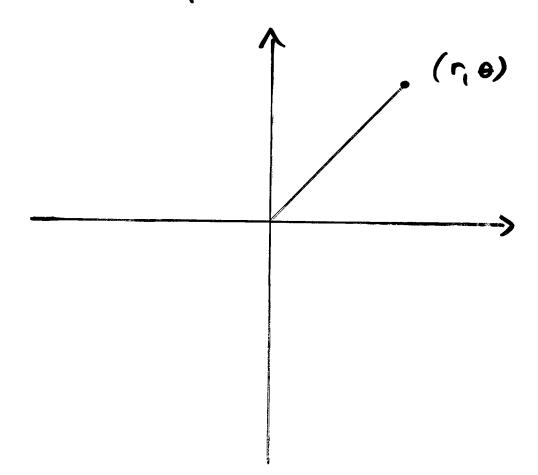
## Converting polar to cartesian

## Graphing on polar coordinates

Symmhys
For (r, 6), find

- (i) (r, -0)
- (ii) (-r, e)

(iii) (-r,-0)



# The slope of a polar curve

• for  $r = f(\Theta)$ , compate the slope:

The slope is still Ly so

Kook of x and y as given by Ku

parameter &:

$$\times$$
 (6) =  $f$  (6) cos

$$y(0) = f(6) sne$$

Hum

$$\frac{1}{10} = \frac{1}{10}(6) \cos 6 - \frac{1}{10}(6) \sin 6$$

$$\frac{1}{10} = \frac{1}{10}(6) \sin 6 + \frac{1}{10}(6) \cos 6$$

#### Example: a cardioid

Graph r = 1 - cos 6:

· Symmby :

60 0 = con(-0)

so both (r, or) and r, -o) on graph

Symmetric about the x-axis

· as & m creases from O to Th,

7=1-40 6 marcaso from 0 to 2

# · horizon had banger b

$$r = \int_{0}^{1} (0) = 1 - \cos \theta$$

$$\int_{0}^{1} (0) = \sin \theta$$

$$\frac{dy}{dx} = 0$$
:  $\int_{0}^{1} (0) \sin \theta + \int_{0}^{1} (0) \cos \theta = 0$ 

· rotical langub: