Trigonometric substitution \$7.3 It is often possible to compute integrals involving (a2-x2) by writing  $X = q \sin(u)$  so that  $(a^2 - x^2) = (a^2 - a^2 \sin^2 u)$ =  $a^2 (1 - \sin^2 u) = a^2 \cos^2 u$ . E.g. Let's compute Stinze dx this way. Write x=sin(u) = dx = cos(u) du so that  $\int_{\sqrt{1-x^2}} dx = \int_{\sqrt{1-x^2}} cos(u) du = \int_{\sqrt{x^2}} cos(u) du$ = Jacos (u) du = Jdu = u + C This is the answer in terms of u, but we wint the x answer. Since x = sin (u) => u = arcsin(x) (also written sin(x)) Recall: y = arcsin (x) > sin (y) = \$ for TYZEXCIT inverse function Since sin (T1/2)=1 have arcsin(1)=T1/2, etc. Thus, Stinz dx = arcsin(x) + C \*Notice: far this problem we used a u-substitution hut it was a "reverse" u = substitution where we wrote x = f(a) Instead of u = f(x). This is okay long as you correctly compute the differential dx = f'(n) du. Trig substitutions can be very useful when

dealing with circles and related shapes ...

LEFFFFFFFFFFFFFFFFFFFFFFFF E.g. Let's compute the area of a circle of radius rusing an integral. The equation of a circle is x2+y2 = r2. If we solve for y we get y = \( \sigma^2 - \times^2 \), and the area under this curve = 1/2 area of circle: y = ~ 12-X2 So area of circle - 2. I Vr2-x2 dx. integral by trig. sub. Since we see r2-x2 we set x=r.sin(8) => dx=rcos(8)dg =)  $\int \int r^2 - x^2 dx = \int \int r^2 - r^2 \sin^2(\theta) v \cos(\theta) d\theta$ How to solve Scos & do? We can do Tat. by parts: Scos & cos & do = cos & sino - Ssino sinodo = cos & sino + Ssinodo = cososino + S(1-cos'0)do = cososino + sdo + sos 3de  $\Rightarrow 2 \int \cos^2\theta d\theta = \cos\theta \sin\theta + \theta \Rightarrow \int \cos^2\theta d\theta = \frac{1}{2} (\cos\theta \sin\theta + \theta)$ So => STr=x2dx = r2/2 (cost sint +0) when x = r sint Thus =) STr2-x2 dx = 1/2 ( Tr2-x2 x + arcsin (x)) = x /12-x2 + r2/2 arcsin (x) =) 1/2 area =  $\int_{-r}^{r} \sqrt{r^2-x^2} dx = \left[\frac{x}{2} \sqrt{r^2-x^2} + \frac{r^2}{2} \arcsin\left(\frac{x}{r}\right)\right]_{-r}^{r}$ =  $\left(0 + \frac{C^2}{2} \arcsin(1)\right) - \left(0 + \frac{C^2}{2} \arcsin(-1)\right) = \frac{C^2}{2} \left(\frac{\pi}{2} - \frac{\pi}{2}\right) = \frac{\pi C^2}{2}$ 

E.g. We can find the over of an ellipse very similarly. Ellipse equation;  $\frac{X^2}{a^2} + \frac{9^2}{b^2} = 1$ => y = = 5 Ja2 + x2 is upper curve of ellipse =)  $\frac{1}{2}$  area =  $\int_{-a}^{a} \frac{b}{a} \int_{a^2-x^2} dx$  take  $x = a \sin \theta$  of ellipse =  $\int_{-a}^{a} \frac{b}{a} \int_{a^2-x^2} dx$  take  $x = a \sin \theta$ dx = a cos 0 do  $= \frac{b}{a} \left( \int_{a}^{a} \sqrt{a^{2} \times^{2}} dx \right) = \frac{b}{a} \left( \frac{\pi a^{2}}{2} \right) = \left[ \frac{ab}{2} \pi \right]$ Sometimes we see Expressions of form (a2+x2), in that cuse we take x = a tan(u) because of identity [1+ tan20 = sec20] E.g. Let's compute S (1+x2)2 dx with a trig. rub. We let  $x = tan(u) \Rightarrow dx = sec^2(u) du$ (recall: d/dx (for cul) = sectur)). Jhus S (1+x=12 dx = S (1+fun(u)2)2 sec2(u) du = S (sec2(u))2 sec2(u) du = S sec2(u) du = S cos2(u) du = sin(u) cos(u) eu + c we just saw there draw preture  $fan(u) = \times$   $sin(u) = \frac{\times}{\sqrt{1+u^2}}$  u = arctan(x)of relationship (or tan' (x)) Cos(a) = 1 =)  $\int \frac{1}{(1+x^2)^2} dx = \frac{1}{2} \left( \frac{x}{\sqrt{1+x^2}} \sqrt{1+x^2} + \operatorname{arctan}(x) \right) + C$ = = ( (x) + tan (x)) + C Exercise: What it we did I (4+x2)2dx instead? or even simpler: 5 1 dx.

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$7,4
          Integration of rational functions by partial tractions
         Recall that a rational function it f(x) = \frac{P(x)}{Q(x)} where P(x), Q(x) polynomials
          We will now describe procedure for computing 5 par dx.
         @ Recall that the degree of a polynomial P(x); s highest power of x in P(x); e.g. deg (P(x))=3 for P(x)= x3+5x+4.
            If deg (P(x)) \ge deg(Q(x)) Hen we can use long division
          to write \frac{P(x)}{Q(x)} = \frac{S(x)}{Q(x)} + R(x) where deg(S(x)) < deg(Q(x))
          \frac{\text{E-g.}}{\text{x}^2-1} = 2x + \frac{2x+1}{x^2-1}
          Since it is easy to integrate polynomials, from now on assume deg (ACI)/cdg (QCI)
         1) First suppose the denominator Q(x) factors into distinct linear terms.
          F.q. \omega / \frac{P(x)}{Q(x)} = \frac{2x+1}{x^2-1} = \frac{2x+1}{(x+1)(x-1)} \times \frac{distinct}{linear factors}
         \overline{E}: \overline{(x+1)(x-1)} = \frac{A}{x+1} + \frac{B}{x-1} for some A, B \in \mathbb{R}
                                                     we need to solve for :
by Q(x) = 2x+1 = A(x-1) + B (x+1)
                2x+1 = (A+B)x + (-A+B)1
         equate L A+B=Z and B-A=1
                                          B=1+A
                       A+A+1=2
                             2A=1=>A=1/2 =>B=1+1/2=3/2
           So \frac{2x+1}{(x+1)(x-1)} = \frac{y_2}{x+1} + \frac{3/2}{x-1} = using logarithms!
      Thus, \( \int \frac{2x+1}{(x+1)(x-1)} dx = \int \frac{\frac{\frac{\frac{\frac{\frac{3}{2}}}{x-1}}}{x-1} dx \)
                          = \frac{1}{2} \ln(x+1) + \frac{3}{2} \ln(x-1) + C
             NOTE: In general Stra = In (x+a) (easy = 4-5ab).
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2 If Q(x) has repeated linear factors, partral fractions is slightly more complicated. let's one an example:  $\frac{E.g.}{Q(x)} = \frac{2x+1}{(x-1)^2} \times \frac{1}{2} = \frac{2x+1}{2} \times \frac{1}{2} = \frac{1}{2} \times \frac{1}{2} = \frac{1}{2} \times \frac{1}{2} = \frac{1}{2} \times \frac{1}{2} = \frac{1}{2} \times \frac{1}{2} \times \frac{1}{2} = \frac{1}{2} \times \frac{1}{2} \times \frac{1}{2} = \frac{1}{2} \times \frac{1}{2$  $\frac{2x+1}{(x-1)^2} = \frac{A}{(x-1)} + \frac{B}{(x-1)^2}$  in general we have powers  $(x-a)^2$  up to the multiplicity in Q(x)multi Then we solve for A & B ER as before: Q(x) equate coeffs A = 2 & -A + B = 1 R = 1 + A2x+1 = A(x-1) + B 2x+1 = Ax + (-A+B) 13 = 3, Thus \[ \frac{2\times + 1}{(\times - 1)^2} d\times \] = \[ \frac{2}{(\times - 1)} d\times + \int \frac{3}{(\times - 1)^2} d\times \]  $= 2 \ln (x-1) - 3(x-1)^{-1} + 0$  to integrate So in general we will get terms like in(x+a) and (x+a) -r. (3) If Q(x) has treducible quadratic factors, then partial fractions won't work: instead need tris. sub. E.g. For Sx2+4 dx cannot write (x2+41 = (x+a)(x+b) for real #5 a, b since would need I of reg. 17 Instead, use  $x = 2 \tan \theta$ => dx = 2 xc20 d0 =) \int \frac{1}{\chi^2 + 4} dx = \int \frac{1}{4 \tan^2 + 4} 2 \tan^2 \ = 1/2 5 sec20 do = 1/2 SdO = 1/2 10 + C =  $\frac{1}{2}$  arctan  $(\frac{x}{2}) + C$  sine  $\tan \theta = \frac{x}{2}$ .

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Summary of strategies for integration & 7.5 We have now learned many integration techniques, when presented w/ an integral, it can be tricky to decide what to do! Here are some general guidelines:

- () know and recognize basic indegrals Non as  $\int x_{n}^{n} = \frac{1}{n+1} \times^{n+1}, \quad \int_{-\infty}^{\infty} |x| = \ln(x), \quad \int_{-\infty}^{\infty} dx = e^{x}, \quad \int_{-\infty}^{\infty} dx = -\cos(x)$   $\int \cos(x) dx = \sin(x), \quad \int_{-\infty}^{\infty} dx = \arctan(x), \quad \int_{-\infty}^{\infty} dx = \arctan(x),$
- 2) If you see a function f(x) and its derivative f(x) in the integrand, try u-substitution.

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- 3) If the integrand is a product of two terms (especially, a polynomial time exponential or trig function. --) try integration by parts
- (4) For things like  $\int \sin^n x \cos^m x \, dx$  are the trock we learned of exploiting  $\left[\sin^2 x + \cos^2 x = 1\right]$
- (5) If you see  $a^2 x^2$  appear, try trig. sub.  $x = a sin(\theta)$ . If you see  $a^2 + x^2$ , try trig. sub.  $x = a tan(\theta)$ .
- Ofor a varional function  $\frac{P(x)}{Q(x)}$ , try the technique of partial fraction decomposition,

Sometimes you may need to apply multiple of this steps, and sometimes multiple times. Even integrals that look similar can require different strategies!

 $\int \frac{X}{X^{2}+1} dX \qquad \int \frac{1}{X^{2}+1} dX \qquad \int \frac{1}{X^{2}-1} dX$   $u=x^{2}+1 \qquad X=\tan(\theta) \qquad fraction S.$ 

Approximate integration \$7.7

Sometimes a desente integral is difficult or impossible to evaluate exactly, and we'd like toget an approximation.

Recall how the definite integral is defined:

• We break [a,b] into n sub intervals [ $x_i, x_{i+1}$ ]

of width  $\Delta x = \frac{b-a}{n}$  (so  $x_i = a + i \Delta x$  for i = 0, 1, -, n)

· for each sub interval [x:-,x:] we select a point Xi E [x; -, x:] (so we get n points x, +, ..., x, \*)

• we let  $\int_a^b f(x) dx = \lim_{n \to \infty} \sum_{i=1}^n f(x_i^*) \Delta x$ 

We can thus get an approximation for  $\int_a^6 f(x) dx by$  fixing a finite value of n and concosing particular  $\chi_i \times 1$  In Calc I we saw the left- and right-endpoint approximations.

 $\int_{a}^{b} f(x) dx \approx L_{n} = \sum_{i=1}^{n} f(x_{i-1}) \Delta x$  and  $\int_{a}^{b} f(x) dx \approx R_{n} = \sum_{i=1}^{n} f(x_{i}) \Delta x$ .

A better approximation is to let  $\chi_{i}^{k} = \overline{\chi_{i}} = \chi_{i-1} + \chi_{i}$  be the modpoint of the sub-intervals, giving the modpoint approx.

 $\int_{a}^{b} f(x) dx \approx M_{n} = \sum_{i=1}^{n} f(x_{i}) \Delta x_{i}$ 

Eig. Let's approx.  $\int_{-2}^{4} X^{3} - 2 \times 44 dx$  using midpoint approx. With n = 3 subintervals:  $\Delta X = \frac{4 - (-2)}{3} = \frac{6}{3} = 2$ 

y = f(x)The Intervals are therefore:  $= x^{3-2x+4}$  = (-2,0)  $= (-1)^{3} - 2(-1) + (-1)^{3} - 2(-1) + (-1)^{3} - 2(-1) + (-1)^{3} - 2(-1) + (-1)^{3} - 2(-1) + (-1)^{3} - 2(-1) + (-1)^{3} - 2(-1)^{3} + (-1)^{3} - 2(-1)^{3} + (-1)^{3} - 2(-1)^{3} - 2(-1)^{3} + (-1)^{3} - 2(-1)^$ 

= 33.2 = 66

Another good approx. of Sa flx)dx is the trapezoid approx.  $\int_{a}^{b} f(x) dx \approx T_{n} = \frac{4x}{2} \left( f(x_{0}) + 2f(x_{i}) + 2f(x_{2}) + \dots + 2f(x_{n-i}) + f(x_{n}) \right)$ 2's every were except xo and xn It is called "trapezoid" approx. because unlike other approx's Using rectangles, it breaks area under curve into trapezoids: Eg. Let's approx. S-2 x3-2x+4 dx using trapezoid approx. with n=3 subinferrals: again  $\Delta x = \frac{4-(-2)}{3} = 2$ trapezoids  $f(x_0) = f(-2) = [-2]^3 - 2(-2) + 4 = 0$  $f(x_0) = f(-2) = (-2)^3 - 2(-2) + 4 = 0$  $f(x_1) = f(0) = (0)^3 - 2(0) + 4 = 4$ f(x2)=f(2)=(2)3-2(2)+4=8  $f(x_3) = f(4) = (4)^3 - 2(4) + 4 = 60$ · So T3 = = (f(x0)+2f(x,1)+2f(x2)+f(x3))  $=\frac{2}{2}(0+2\cdot4+2\cdot8+60)=841$ The error of an approxiis how much we need to add to get Sasax error = Sabf(x) dx - approx. E.g. We can comparte the true value of S-2 x3-2x+4dx is 5-2 x3-2x+4dx=[x4-x2+4x]=(44-42-4(4))-(1-2)44)  $=(\frac{64}{4}-16+16)-(44-4-8)=[72]$ Thus error of M3 = 72-66 = [6], error of T3 = 72-84 = [-12] In general: error of Mn and of Th have apposite sign, lerror of Mn) is about 1/2 lerror of Tnl, and lerror of Mal and lerror of Tal ~ 12, meaning it we double in, error gets cut in four. Se book for Simpson's rule which is slightly better error than Mm/Th but significantly more complicated.

Improper integrals \$7.8 Sometimes we want to find the area under a curve as the curve goer Off to infinity. This is called an improper integral:  $\int_{a}^{\infty} f(x) dx = \lim_{t \to \infty} \int_{a}^{t} f(x) dx.$ Eig: St = = [-x-1] = (- = -(-1))= 1-E So So 1 x2 dx = 1 mo St /x2 dx = 1 m 1-1 = [] This means area unlar y = 1/2 from x=1 to x= 0 is 1: E.g. On the other hand, Sty dx = [m(x] = In(+1-In(1)=[n(+)] So S, 0 1/x dx = lim St 1/x dx = lim In (t) = [0" or DN.E] We see that Jab fix) dx need not exist as a limit! Similarly, we define In F(x) dx = lim of fa fox) dx and 2-sidel improper integral [ of fix) dx = [ a fix) dx + [ of fix) dx. E.9. To compale So 1+x2 write So 1+x2 = So 1+x2 dx+ 5 /1+x2 dx. Recall: Site dx = are tan (x) So  $\int_0^{\infty} \frac{1}{1+x^2} = \lim_{t \to \infty} \left[ \arctan(x) \right]_0^t = \lim_{t \to \infty} \arctan(t) - \arctan(0) = \pi 1/2$ and similarly 50 1+x2 dx = 1/2, so 50 /1+x2 dx = 1/2+11/2=11

Another kind of improper integral is when the integrand is discontinuous. Suppose f(x) is continuous on (a, b) but discontinuous at x=a Then we define footoble = lim + 5 b fcx) dx. Eq.  $\int_0^1 \int_{\overline{X}} dx = \lim_{t \to 0^+} \left[ 2 \int_{\overline{X}} \right]_t^t = \lim_{t \to 0^+} 2 - 2 \int_{\overline{t}} = \boxed{2}$ Suys: this manea = 2

[even though 1/x direcontinuous at x=q] E.g. So 1/x dx = 1im [m (x)]= 1im In (1)-In(t) = 1im - In(t) = job or D. N.E) Infinite area: 14= 1x Similarly me define Ib f(x) dx = lim I f(x) dx fer an flx) that is discontinuous at x=b, and if f(x) is continuous on [a,b] except at c then So f(x) dx = So f(x) dx + So f(x) dx if these Fig. For Si Jixi dx, we notice discontinuity at x=0; and with S. Jixi dx = S. Jixi dx + S. Jx dx = 2+2=(4) Eg. For Si x2 dx, nother discontinuity at x=0 and write Si 1/2 dx = Si 1/x 2 dx + Si 1/x 2 dx = limo-[-x-1] =1 + lim E-x-170 = "00" + "00" 50 [D.N.E.] WARNING: 15 you did Si 1/x2 dx = [-x-7] = -1-(-1)=0 That would give wrong answer be can se You did not notice the discontinuity;