1 Review

Fundamental Theorem of Calculus I: If f is continuous on the interval [a,b] and F is an antiderivative of f, then

Fundamental Theorem of Calculus II: If f is continuous on an interval, then for x and a in that interval

Important: Remember that these theorems are named/numbered differently in the textbook.

2 u-Substitution

So far, to find antiderivatives we have only had limited techniques, such as

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Chain Rule: If f and g are differentiable functions, then

Question Have we found an antiderivative for some function?

Question What does that tell us about the following integral?

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

What we've done is called **u-substitution**.

The general idea, is that if g' is continuous on [a, b] and f is continuous on the range of g, then to integrate

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

we define u as follows.

$$u = \frac{du}{dx} = \int f'(g(x))g'(x) dx = 0$$

Note that if we are computing $\int_a^b f'(g(x))g'(x) dx$, then we can either see that this equals

$$f(g(x))\Big|_a^b \text{ or } f(u)\Big|_{g(a)}^{g(b)}.$$

Examples Evaluate each of the following.

$$1. \int_2^3 2x \sin(x^2) \, dx$$

$$2. \int_0^1 x(x^2+1)^4 \, dx$$

$$3. \int \sin^2 x \, dx$$

$$4. \int \frac{x}{x+1} \, dx$$

Exercises Evaluate each of the following integrals using u-substitution.

$$1. \int \tan^2 x \sec^2 x \, dx$$

2.
$$\int_0^1 \frac{x}{\sqrt{x^2+1}} \, dx$$

$$3. \int \frac{dx}{3x+1}$$

$$6. \int \frac{\ln x}{x} \, dx$$

$$4. \int_0^1 \frac{dx}{e^{3x}}$$

$$7. \int_0^\pi \cos^2 x \sin x \, dx$$

$$5. \int \frac{e^x}{1 + e^{2x}} \, dx$$

$$8. \int \cos^2 x \sin^3 x \, dx$$

9.
$$\int_0^3 xe^{-x^2} dx$$

$$12. \int \frac{2x}{\sqrt{1-x^4}} \, dx$$

10.
$$\int \tan x \, dx = \int \frac{\sin x}{\cos x} \, dx$$

$$13. \int \frac{dx}{\sqrt{x}(1+\sqrt{x})} \, dx$$

$$11. \int \frac{\cos\sqrt{x}}{\sqrt{x}} \, dx$$

14.
$$\int \sec x \, dx = \int \sec x \frac{\sec x + \tan x}{\sec x + \tan x} \, dx = \int \frac{\sec^2 x + \sec x \tan x}{\sec x + \tan x} \, dx$$