Integrating products of sine and cosine

This one is easy:

$$\int \sin^4 x \cos x \, dx = \int u^4 \, du$$

Still easy:

$$\int \sin^4 x \cos^3 x \, dx = \int \sin^2 x \, (1 - \sin^2 x) \cos x \, dx$$

The general case is only a problem when m and n are both even.

$$\int \sin^m x \, \cos^n x \, dx$$

The classic:

$$\int \cos^2 x \ dx =$$

Two ways to do cosine squared. Use the double angle formula:

$$\cos^2 x = \frac{1}{2} [1 + \cos(2x)]$$

Or (my favorite) let

$$u = \cos x$$
; $du = -\sin x \, dx$; $dv = \cos x \, dx$; $v = \sin x$

The integral becomes

$$\int u \ dv = uv - \int v \ du = \sin x \cos x + \int \sin^2 x \ dx = \sin x \cos x + \int (1 - \cos^2 x) \ dx$$

That looks like no progress, but we just move the cosine squared term to the lhs:

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