$\int Ae^{ax+b} dx, \text{ part 2}$

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2019

Example (Substitution Rule)

Find
$$\int e^{3x} dx$$
.
Let $u=3x$.
Then $du=3dx$
 $dx=\frac{1}{3}du$.
Substitute: $\int e^{3x} dx = \int \frac{1}{3} e^u du$
 $=\frac{1}{3} e^u + C$
 $=\frac{1}{3} e^{3x} + C$.