Calculus II Building block integrals

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Outline

- Integration of Rational Functions
 - Building block integrals

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- Latest version of the .tex sources of the slides: https://github.com/tmilev/freecalc
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Can we integrate $\int \frac{P(x)}{Q(x)} dx$?

Yes. We will learn how in what follows.

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 - We use algebra to split $\frac{P(x)}{Q(x)}$ into smaller pieces ("partial fractions").
 - We use linear substitutions to transform each piece to one of 3 pairs of basic building block integrals.

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 - We use linear substitutions to transform each piece to one of 3 pairs of basic building block integrals.
 - We solve each building block integral and collect the terms.

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Question

Can we integrate
$$\int \frac{P(x)}{Q(x)} dx$$
?

- Yes. We will learn how in what follows.
- The algorithm for integration is roughly:
 - We use algebra to split $\frac{P(x)}{Q(x)}$ into smaller pieces ("partial fractions").
 - We use linear substitutions to transform each piece to one of 3 pairs of basic building block integrals.
 - We solve each building block integral and collect the terms.
- We study the algorithm "from the ground up": we start with the building blocks.

Let *n* be a positive integer.

• (Building block I) The first building block integral is:

$$\int \frac{1}{x^n} dx$$

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- (Building block I) The first building block integral is:
 - $\int \frac{1}{x^n} dx$
- (Building block II) The second building block integral is:

$$\int \frac{x}{(1+x^2)^n} \mathrm{d}x.$$

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 (Note: $u = 1 + x^2$, $x dx = \frac{1}{2} du$ transforms II to I).

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• (Building block III) The third building block integral is:

$$\int \frac{1}{(1+x^2)^n} \mathrm{d}x \quad .$$

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• The case n = 1 is special for each of the building blocks:

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

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• The case n = 1 we call respectively building block la, IIa and IIIa.

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.

(Building block II) The second building block integral is:

$$\int \frac{x}{(1+x^2)^n} dx.$$
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• The case n = 1 is special for each of the building blocks:

$$\int \frac{1}{x} dx, \int \frac{x}{1+x^2} dx \text{ and } \int \frac{1}{1+x^2} dx.$$

• The case n = 1 we call respectively building block Ia, IIa and IIIa. The case n > 1 we call respectively building block Ib, IIb and IIIb.

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The building blocks

Let *n* be a positive integer.

• (Building block I) The first building block integral is:

$$\int \frac{1}{x^n} dx .$$

(Building block II) The second building block integral is:

$$\int \frac{x}{(1+x^2)^n} dx.$$
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• (Building block III) The third building block integral is:

$$\int \frac{1}{(1+x^2)^n} \mathrm{d}x \quad .$$

• The case n = 1 is special for each of the building blocks:

$$\int \frac{1}{x} dx, \int \frac{x}{1+x^2} dx \text{ and } \int \frac{1}{1+x^2} dx.$$

The case n = 1 we call respectively building block Ia, IIa and IIIa.
 The case n > 1 we call respectively building block Ib, IIb and IIIb.
 This "building block" terminology is for our convenience, and is not a part of standard mathematical terminology.

Building block la

Building block la: $\int \frac{1}{x} dx$.

Example

Integrate building block la

$$\int \frac{1}{x} dx$$

Building block la

Building block la: $\int \frac{1}{x} dx$.

Example

Integrate building block la

$$\int \frac{1}{x} \mathrm{d}x = ?$$

Building block la

Building block la: $\int \frac{1}{x} dx$.

Example

Integrate building block la

$$\int \frac{1}{x} \mathrm{d}x = \ln|x| + C$$

Building block la: $\int \frac{1}{x} dx = \ln|x| + C$.

Example

$$\int \frac{1}{-4x+5} \mathrm{d}x$$

Building block la: $\int \frac{1}{x} dx = \ln|x| + C$.

Example

$$\int \frac{1}{-4x+5} dx = \int \frac{1}{(-4x+5)} \frac{d(-4x)}{(-4)}$$

Building block la: $\int \frac{1}{x} dx = \ln|x| + C$.

Example

$$\int \frac{1}{-4x+5} dx = \int \frac{1}{(-4x+5)} \frac{d(-4x)}{(-4)}$$
$$= \int \frac{1}{(-4x+5)} \frac{d(-4x+5)}{(-4)}$$

Building block la: $\int \frac{1}{x} dx = \ln|x| + C.$

Example

$$\int \frac{1}{-4x+5} dx = \int \frac{1}{(-4x+5)} \frac{d(-4x)}{(-4)}$$

$$= \int \frac{1}{(-4x+5)} \frac{d(-4x+5)}{(-4)}$$

$$= \int \frac{1}{u} \frac{du}{(-4)}$$

Set
$$u = -4x + 5$$

Building block la: $\int \frac{1}{x} dx = \ln|x| + C$.

Example

Integrate

$$\int \frac{1}{-4x+5} dx = \int \frac{1}{(-4x+5)} \frac{d(-4x)}{(-4)}$$

$$= \int \frac{1}{(-4x+5)} \frac{d(-4x+5)}{(-4)}$$

$$= \int \frac{1}{u} \frac{du}{(-4)}$$

$$= -\frac{1}{4} \int u^{-1} du$$
Set $u = -4x+5$

Building block la: $\int \frac{1}{x} dx = \ln|x| + C$.

Example

$$\int \frac{1}{-4x+5} dx = \int \frac{1}{(-4x+5)} \frac{d(-4x)}{(-4)}$$

$$= \int \frac{1}{(-4x+5)} \frac{d(-4x+5)}{(-4)}$$

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Example

Integrate

$$\int \frac{1}{-4x+5} dx = \int \frac{1}{(-4x+5)} \frac{d(-4x)}{(-4)}$$

$$= \int \frac{1}{(-4x+5)} \frac{d(-4x+5)}{(-4)} \qquad | \text{ Set } u = -4x+5$$

$$= \int \frac{1}{u} \frac{du}{(-4)}$$

$$= -\frac{1}{4} \int u^{-1} du = -\frac{1}{4} \ln |u| + C$$

Building block la: $\int \frac{1}{x} dx = \ln|x| + C$.

Example

Integrate

$$\int \frac{1}{-4x+5} dx = \int \frac{1}{(-4x+5)} \frac{d(-4x)}{(-4)}$$

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$$= \int \frac{1}{u} \frac{du}{(-4)}$$

$$= -\frac{1}{4} \int u^{-1} du = -\frac{1}{4} \ln |u| + C$$

$$= -\frac{1}{4} \ln |-4x+5| + C .$$

Building block la: $\int \frac{1}{x} dx = \ln|x| + C$.

Example

Integrate

$$\int \frac{1}{-4x+5} dx = \int \frac{1}{(-4x+5)} \frac{d(-4x)}{(-4)}$$

$$= \int \frac{1}{(-4x+5)} \frac{d(-4x+5)}{(-4)}$$

$$= \int \frac{1}{u} \frac{du}{(-4)}$$

$$= -\frac{1}{4} \int u^{-1} du = -\frac{1}{4} \ln|u| + C$$

$$= -\frac{1}{4} \ln|-4x+5| + C .$$

Lin. subst. leading to building block la: general case

Building block la: $\int \frac{1}{x} dx = \ln|x| + C$.

Example

Integrate

$$\int \frac{1}{ax+b} dx = \int \frac{1}{(ax+b)} \frac{d(ax)}{a}$$

$$= \int \frac{1}{(ax+b)} \frac{d(ax+b)}{a} \qquad | \text{Set } u = ax+b |$$

$$= \int \frac{1}{u} \frac{du}{a}$$

$$= \frac{1}{a} \int u^{-1} du = \frac{1}{a} \ln|u| + C$$

$$= \frac{1}{a} \ln|ax+b| + C .$$

Building block lb

Building block lb:
$$\int \frac{1}{x^n} dx = \int x^{-n} dx$$
, $n \neq 1$.

Example (Block Ib)

$$\int \frac{1}{x^n} \mathrm{d}x$$

Building block Ib

Building block lb: $\int \frac{1}{x^n} dx = \int x^{-n} dx$, $n \neq 1$.

Example (Block lb)

$$\int \frac{1}{x^n} dx = \int x^{-n} dx$$

Building block Ib

Building block lb: $\int \frac{1}{x^n} dx = \int x^{-n} dx$, $n \neq 1$.

Example (Block lb)

$$\int \frac{1}{x^n} dx = \int x^{-n} dx = ?$$

Building block Ib

Building block lb: $\int \frac{1}{x^n} dx = \int x^{-n} dx$, $n \neq 1$.

Example (Block lb)

$$\int \frac{1}{x^n} dx = \int x^{-n} dx = \frac{x^{-n+1}}{-n+1} + C$$

Building block lb:
$$\int \frac{1}{x^n} dx = \int x^{-n} dx = \frac{x^{-n+1}}{-n+1} + C, n \neq 1.$$

Example

$$\int \frac{1}{(3x+5)^3} \mathrm{d}x$$

Building block lb:
$$\int \frac{1}{x^n} dx = \int x^{-n} dx = \frac{x^{-n+1}}{-n+1} + C, n \neq 1.$$

Example

$$\int \frac{1}{(3x+5)^3} dx = \int \frac{1}{(3x+5)^3} \frac{d(3x)}{3}$$

Building block lb:
$$\int \frac{1}{x^n} dx = \int x^{-n} dx = \frac{x^{-n+1}}{-n+1} + C, n \neq 1.$$

Example

$$\int \frac{1}{(3x+5)^3} dx = \int \frac{1}{(3x+5)^3} \frac{d(3x)}{3}$$
$$= \int \frac{1}{(3x+5)^3} \frac{d(3x+5)}{3}$$

Building block lb:
$$\int \frac{1}{x^n} dx = \int x^{-n} dx = \frac{x^{-n+1}}{-n+1} + C, n \neq 1.$$

Example

$$\int \frac{1}{(3x+5)^3} dx = \int \frac{1}{(3x+5)^3} \frac{d(3x)}{3}$$

$$= \int \frac{1}{(3x+5)^3} \frac{d(3x+5)}{3}$$

$$= \int \frac{1}{u^3} \frac{du}{3}$$
Set $u = 3x+5$

Building block lb:
$$\int \frac{1}{x^n} dx = \int x^{-n} dx = \frac{x^{-n+1}}{-n+1} + C, n \neq 1.$$

Example

$$\int \frac{1}{(3x+5)^3} dx = \int \frac{1}{(3x+5)^3} \frac{d(3x)}{3}$$

$$= \int \frac{1}{(3x+5)^3} \frac{d(3x+5)}{3} \qquad | \text{Set } u = 3x+5$$

$$= \int \frac{1}{u^3} \frac{du}{3}$$

$$= \frac{1}{3} \int u^{-3} du$$

Building block lb:
$$\int \frac{1}{x^n} dx = \int x^{-n} dx = \frac{x^{-n+1}}{-n+1} + C, n \neq 1.$$

Example

Integrate

$$\int \frac{1}{(3x+5)^3} dx = \int \frac{1}{(3x+5)^3} \frac{d(3x)}{3}$$

$$= \int \frac{1}{(3x+5)^3} \frac{d(3x+5)}{3} \qquad | \text{Set } u = 3x+5$$

$$= \int \frac{1}{u^3} \frac{du}{3}$$

$$= \frac{1}{3} \int u^{-3} du = \frac{1}{3} \frac{u^{-2}}{(-2)} + C$$

Building block lb:
$$\int \frac{1}{x^n} dx = \int x^{-n} dx = \frac{x^{-n+1}}{-n+1} + C, n \neq 1.$$

Example

Integrate

$$\int \frac{1}{(3x+5)^3} dx = \int \frac{1}{(3x+5)^3} \frac{d(3x)}{3}$$

$$= \int \frac{1}{(3x+5)^3} \frac{d(3x+5)}{3} \qquad | \text{Set } u = 3x+5$$

$$= \int \frac{1}{u^3} \frac{du}{3}$$

$$= \frac{1}{3} \int u^{-3} du = \frac{1}{3} \frac{u^{-2}}{(-2)} + C$$

$$= -\frac{1}{6(3x+5)^2} + C .$$

Building block lb:
$$\int \frac{1}{x^n} dx = \int x^{-n} dx = \frac{x^{-n+1}}{-n+1} + C, n \neq 1.$$

Example

Integrate

$$\int \frac{1}{(3x+5)^3} dx = \int \frac{1}{(3x+5)^3} \frac{d(3x)}{3}$$

$$= \int \frac{1}{(3x+5)^3} \frac{d(3x+5)}{3} \qquad | \text{Set } u = 3x+5$$

$$= \int \frac{1}{u^3} \frac{du}{3}$$

$$= \frac{1}{3} \int u^{-3} du = \frac{1}{3} \frac{u^{-2}}{(-2)} + C$$

$$= -\frac{1}{6(3x+5)^2} + C .$$

<u>Lin. subst. leading to building block lb: general case</u>

Building block lb:
$$\int \frac{1}{x^n} dx = \int x^{-n} dx = \frac{x^{-n+1}}{-n+1} + C, n \neq 1.$$

Example

Let $n \neq 1$. Integrate

$$\int \frac{1}{(ax+b)^n} dx = \int \frac{1}{(ax+b)^n} \frac{d(ax)}{a}$$

$$= \int \frac{1}{(ax+b)^n} \frac{d(ax+b)}{a} \qquad | Set u = ax$$

$$= \int \frac{1}{u^3} \frac{du}{a}$$

$$= \frac{1}{a} \int u^{-n} du = -\frac{1}{a} \frac{u^{-n+1}}{(n-1)} + C$$

$$= -\frac{1}{a(n-1)(ax+b)^{n-1}} + C .$$

Set u = ax + b

Building block IIa: $\int \frac{x}{1+x^2} dx$. Building block IIIa: $\int \frac{1}{1+x^2} dx$.

$$\int \frac{x}{1+x^2} \mathrm{d}x$$

Building block IIa: $\int \frac{x}{1+x^2} dx$. Building block IIIa: $\int \frac{1}{1+x^2} dx$.

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

Building block IIa: $\int \frac{x}{1+x^2} dx$. Building block IIIa: $\int \frac{1}{1+x^2} dx$.

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

Building block IIa: $\int \frac{x}{1+x^2} dx$. Building block IIIa: $\int \frac{1}{1+x^2} dx$.

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

$$= \int \frac{1}{1+x^2} \frac{d(1+x^2)}{2}$$

$$= \int \frac{1}{u} \frac{du}{2}$$

Set
$$u = 1 + x^2$$

Building block IIa: $\int \frac{x}{1+x^2} dx$. Building block IIIa: $\int \frac{1}{1+x^2} dx$.

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

$$= \int \frac{1}{1+x^2} \frac{d(1+x^2)}{2}$$

$$= \int \frac{1}{u} \frac{du}{2}$$

$$= \frac{1}{2} \ln|u| + C$$

Set
$$u = 1 + x^2$$

Building block IIa: $\int \frac{x}{1+x^2} dx$. Building block IIIa: $\int \frac{1}{1+x^2} dx$.

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

$$= \int \frac{1}{1+x^2} \frac{d(1+x^2)}{2}$$

$$= \int \frac{1}{u} \frac{du}{2}$$

$$= \frac{1}{2} \ln|u| + C = \frac{1}{2} \ln\left(1+x^2\right) + C .$$
Set $u = 1+x^2$

Building block IIa: $\int \frac{x}{1+x^2} dx$. Building block IIIa: $\int \frac{1}{1+x^2} dx$.

Example (Block IIa)

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

$$= \int \frac{1}{1+x^2} \frac{d(1+x^2)}{2}$$

$$= \int \frac{1}{u} \frac{du}{2}$$

$$= \frac{1}{2} \ln|u| + C = \frac{1}{2} \ln(1+x^2) + C .$$
Set $u = 1 + x^2$

Example (Block IIIa)

$$\int \frac{1}{1+x^2} \mathrm{d}x$$

Building block IIa: $\int \frac{x}{1+x^2} dx$. Building block IIIa: $\int \frac{1}{1+x^2} dx$.

Example (Block IIa)

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

$$= \int \frac{1}{1+x^2} \frac{d(1+x^2)}{2}$$

$$= \int \frac{1}{u} \frac{du}{2}$$

$$= \frac{1}{2} \ln|u| + C = \frac{1}{2} \ln(1+x^2) + C .$$
Set $u = 1 + x^2$

Example (Block IIIa)

$$\int \frac{1}{1+x^2} \mathrm{d}x = ?$$

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Building block IIa: $\int \frac{x}{1+x^2} dx$. Building block IIIa: $\int \frac{1}{1+x^2} dx$.

Example (Block IIa)

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

$$= \int \frac{1}{1+x^2} \frac{d(1+x^2)}{2}$$

$$= \int \frac{1}{u} \frac{du}{2}$$

$$= \frac{1}{2} \ln|u| + C = \frac{1}{2} \ln(1+x^2) + C .$$
Set $u = 1 + x^2$

Example (Block IIIa)

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

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

$$\int \frac{x}{2x^2+3} dx$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

"Theoretical way" to solve example below: transform to IIa; this is slow.

$$\int \frac{x}{2x^2+3} dx$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

"Theoretical way" to solve example below: transform to IIa; this is slow. Feel free to skip slide, we will redo in next slide with a shortcut.

$$\int \frac{x}{2x^2+3} dx$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

"Theoretical way" to solve example below: transform to IIa; this is slow. Feel free to skip slide, we will redo in next slide with a shortcut.

Example

$$\int \frac{x}{2x^2+3} dx = \int \frac{x}{3\left(\frac{2}{3}x^2+1\right)} dx = \int \frac{x}{3\left(\left(\sqrt{\frac{2}{3}}x\right)^2+1\right)} dx$$

$$= \frac{3}{2} \int \frac{\sqrt{\frac{2}{3}}x}{3\left(\left(\sqrt{\frac{2}{3}}x\right)^2+1\right)} d\left(\sqrt{\frac{2}{3}}x\right)$$

$$= \frac{1}{2} \int \frac{u}{u^2+1} du = \frac{1}{4} \ln(1+u^2) + C$$

$$= \frac{1}{4} \ln\left(\frac{1}{3}(2x^2+3)\right) + C$$

$$= \frac{1}{4} \ln(2x^2+3) + \frac{\ln\left(\frac{1}{3}\right)}{4} + C$$

$$= \frac{1}{4} \ln(2x^2+3) + K .$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

The example below can be done directly, without transforming to block lla.

$$\int \frac{x}{2x^2 + 3} \mathrm{d}x$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

The example below can be done directly, without transforming to block IIa.

$$\int \frac{x}{2x^2 + 3} dx = \int \frac{1}{2x^2 + 3} d\left(\frac{x^2}{2}\right)$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

The example below can be done directly, without transforming to block IIa.

$$\int \frac{x}{2x^2 + 3} dx = \int \frac{1}{2x^2 + 3} d\left(\frac{x^2}{2}\right)$$
$$= \int \frac{1}{2x^2 + 3} d\left(\frac{2x^2}{4}\right)$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

The example below can be done directly, without transforming to block IIa.

$$\int \frac{x}{2x^2 + 3} dx = \int \frac{1}{2x^2 + 3} d\left(\frac{x^2}{2}\right)$$
$$= \int \frac{1}{2x^2 + 3} d\left(\frac{2x^2 + 3}{4}\right)$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

The example below can be done directly, without transforming to block IIa.

$$\int \frac{x}{2x^2 + 3} dx = \int \frac{1}{2x^2 + 3} d\left(\frac{x^2}{2}\right)$$

$$= \int \frac{1}{2x^2 + 3} d\left(\frac{2x^2 + 3}{4}\right) \quad \left| \text{ Set } u = 2x^2 + 3 \right|$$

$$= \frac{1}{4} \int \frac{1}{u} du$$

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$$= \frac{1}{4} \int \frac{1}{u} du$$

$$= \frac{1}{4} \ln |u| + C$$

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$$= \frac{1}{4} \int \frac{1}{u} du$$

$$= \frac{1}{4} \ln|u| + C$$

$$= \frac{1}{4} \ln(2x^2 + 3) + C$$

Building block IIIa: $\int \frac{1}{u^2+1} du =$? + C.

$$\int \frac{1}{x^2 + 2} \mathrm{d}x$$

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Building block IIIa: $\int \frac{1}{u^2+1} du =$? + C.

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

Building block IIIa: $\int \frac{1}{u^2+1} du =$? + C.

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Building block IIIa: $\int \frac{1}{u^2+1} du = ?$ + C.

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

Building block IIIa: $\int \frac{1}{u^2+1} du =$? + C.

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

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

Building block IIIa: $\int \frac{1}{u^2+1} du = ?$ + C.

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

$$= \int \frac{1}{2\left(\left(\frac{x}{\sqrt{2}}\right)^2 + 1\right)} dx = \int \frac{1}{2\left(\left(\frac{x}{\sqrt{2}}\right)^2 + 1\right)} dx$$
Set $\frac{x}{\sqrt{2}} = u$

Building block IIIa: $\int \frac{1}{u^2+1} du =$?

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

$$= \int \frac{1}{2\left(\left(\frac{x}{\sqrt{2}}\right)^2 + 1\right)} \sqrt{2} d\left(\frac{x}{\sqrt{2}}\right) \qquad \text{Set } \frac{x}{\sqrt{2}} = u$$

Use
$$2 = \left(\sqrt{2}\right)^x$$

Set $\frac{x}{\sqrt{2}} = u$

Building block IIIa: $\int \frac{1}{u^2+1} du =$? + C.

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

$$= \int \frac{1}{2\left(\left(\frac{x}{\sqrt{2}}\right)^2 + 1\right)} \sqrt{2} d\left(\frac{x}{\sqrt{2}}\right) \qquad \text{Set } \frac{x}{\sqrt{2}} = u$$

$$= \frac{1}{\sqrt{2}} \int \frac{1}{u^2 + 1} du$$

Building block IIIa: $\int \frac{1}{u^2+1} du = ?$ + C.

Example |

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

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Building block IIIa: $\int \frac{1}{u^2+1} du =$? + C.

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$$= \frac{1}{\sqrt{2}} \int \frac{1}{u^2 + 1} du$$

$$= \frac{1}{\sqrt{2}}? + C$$

Building block IIIa: $\int \frac{1}{u^2+1} du = \arctan u + C$.

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

$$= \int \frac{1}{2\left(\left(\frac{x}{\sqrt{2}}\right)^2 + 1\right)} \sqrt{2} d\left(\frac{x}{\sqrt{2}}\right) \qquad \text{Set } \frac{x}{\sqrt{2}} = u$$

$$= \frac{1}{\sqrt{2}} \int \frac{1}{u^2 + 1} du$$

$$= \frac{1}{\sqrt{2}} \arctan(u) + C$$

Building block IIIa: $\int \frac{1}{u^2+1} du = \arctan u + C$.

Example

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

$$= \int \frac{1}{2\left(\left(\frac{x}{\sqrt{2}}\right)^2 + 1\right)} \sqrt{2} d\left(\frac{x}{\sqrt{2}}\right) \qquad \text{Set } \frac{x}{\sqrt{2}} = u$$

$$= \frac{1}{\sqrt{2}} \int \frac{1}{u^2 + 1} du$$

$$= \frac{1}{\sqrt{2}} \arctan(u) + C$$

$$= \frac{1}{\sqrt{2}} \arctan\left(\frac{x}{\sqrt{2}}\right) + C$$

Todor Miley

Building block IIIa: $\int \frac{1}{u^2+1} du = \arctan u + C$.

Example

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

$$= \int \frac{1}{2\left(\left(\frac{x}{\sqrt{2}}\right)^2 + 1\right)} \sqrt{2} d\left(\frac{x}{\sqrt{2}}\right) \qquad \text{Set } \frac{x}{\sqrt{2}} = u$$

$$= \frac{1}{\sqrt{2}} \int \frac{1}{u^2 + 1} du$$

$$= \frac{1}{\sqrt{2}} \arctan(u) + C$$

$$= \frac{1}{\sqrt{2}} \arctan\left(\frac{x}{\sqrt{2}}\right) + C$$

Todor Milev

Building block IIIa: $\int \frac{1}{u^2+1} du = \arctan u + C$.

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

$$= \int \frac{1}{2((\frac{x}{\sqrt{2}})^2 + 1)} \sqrt{2} d(\frac{x}{\sqrt{2}})$$

$$= \frac{1}{\sqrt{2}} \int \frac{1}{u^2 + 1} du$$

$$= \frac{1}{\sqrt{2}} \arctan(u) + C$$

$$= \frac{1}{\sqrt{2}} \arctan(\frac{x}{\sqrt{2}}) + C$$
Use $2 = (\sqrt{2})^2$
Set $\frac{x}{\sqrt{2}} = u$

Building block IIIa: $\int \frac{1}{x^2+1} dx = \arctan x + C$. Let a > 0.

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

$$= \int \frac{1}{a \left(\left(\frac{x}{\sqrt{a}}\right)^2 + 1\right)} \sqrt{a} d \left(\frac{x}{\sqrt{a}}\right) \qquad \text{Set } u = \frac{x}{\sqrt{a}}$$

$$= \frac{1}{\sqrt{a}} \int \frac{1}{u^2 + 1} du$$

$$= \frac{1}{\sqrt{a}} \arctan(u) + C$$

$$= \frac{1}{\sqrt{a}} \arctan\left(\frac{x}{\sqrt{a}}\right) + C$$

Building block IIIa: $\int \frac{1}{x^2+1} dx = \arctan x + C$. Let a > 0.

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

$$= \int \frac{1}{a \left(\left(\frac{x}{\sqrt{a}}\right)^2 + 1\right)} \sqrt{a} d \left(\frac{x}{\sqrt{a}}\right) \qquad \text{Set } u = \frac{x}{\sqrt{a}}$$

$$= \frac{1}{\sqrt{a}} \int \frac{1}{u^2 + 1} du$$

$$= \frac{1}{\sqrt{a}} \arctan(u) + C$$

$$= \frac{1}{\sqrt{a}} \arctan\left(\frac{x}{\sqrt{a}}\right) + C$$

Building block IIIa: $\int \frac{1}{x^2+1} dx = \arctan x + C$. Let a > 0.

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$$= \int \frac{1}{a \left(\left(\frac{x}{\sqrt{a}}\right)^2 + 1\right)} \sqrt{a} d \left(\frac{x}{\sqrt{a}}\right) \qquad \text{Set } u = \frac{x}{\sqrt{a}}$$

$$= \frac{1}{\sqrt{a}} \int \frac{1}{u^2 + 1} du$$

$$= \frac{1}{\sqrt{a}} \arctan(u) + C$$

$$= \frac{1}{\sqrt{a}} \arctan\left(\frac{x}{\sqrt{a}}\right) + C$$

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

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$$= \frac{1}{\sqrt{a}} \int \frac{1}{u^2 + 1} du$$

$$= \frac{1}{\sqrt{a}} \arctan(u) + C$$

$$= \frac{1}{\sqrt{a}} \arctan\left(\frac{x}{\sqrt{a}}\right) + C$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.

• Let $ax^2 + bx + c$ have no real roots.

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.

- Let $ax^2 + bx + c$ have no real roots.
- We can find p, q so that the linear substitution u = px + q transforms the quadratic to:

$$ax^2 + bx + c = r(u^2 + 1)$$

(where *r* is some number to be determined).

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

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• To find p, q, we complete the square.

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C.$

- Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.
 - Let ax² + bx + c have no real roots.
 We can find p, q so that the linear substitution u = px + q transforms the quadratic to:

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(where r is some number to be determined).

- To find p, q, we complete the square.
- In this way, integrals of the form $\int \frac{Ax + B}{ax^2 + bx + c} dx$ are transformed to combinations of building blocks IIa and IIIa.

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.

- Let $ax^2 + bx + c$ have no real roots.
- We can find p, q so that the linear substitution u = px + q transforms the quadratic to:

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- To find p, q, we complete the square.
- In this way, integrals of the form $\int \frac{Ax + B}{ax^2 + bx + c} dx$ are transformed to combinations of building blocks IIa and IIIa.
- We show examples; the general case is analogous and we leave it to the student.

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.

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

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.

Example

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

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.

Example

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

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.

Example

$$\int \frac{x}{x^2 + x + 1} dx = \int \frac{x}{\frac{x^2 + 2 \cdot \frac{1}{2}x + \frac{1}{4} - \frac{1}{4} + 1}} dx$$
$$= \int \frac{x + \frac{1}{2} - \frac{1}{2}}{\left(x + \frac{1}{2}\right)^2 + \frac{3}{4}} d\left(x + \frac{1}{2}\right)$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.

Example

$$\int \frac{x}{x^2 + x + 1} dx = \int \frac{x}{x^2 + 2 \cdot \frac{1}{2}x + \frac{1}{4} - \frac{1}{4} + 1} dx$$
$$= \int \frac{x + \frac{1}{2} - \frac{1}{2}}{\left(x + \frac{1}{2}\right)^2 + \frac{3}{4}} d\left(x + \frac{1}{2}\right)$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.

Example

$$\int \frac{x}{x^2 + x + 1} dx = \int \frac{x}{x^2 + 2 \cdot \frac{1}{2}x + \frac{1}{4} - \frac{1}{4} + 1} dx$$
$$= \int \frac{x + \frac{1}{2} - \frac{1}{2}}{(x + \frac{1}{2})^2 + \frac{3}{4}} d\left(x + \frac{1}{2}\right)$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.

Example

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

$$= \int \frac{x + \frac{1}{2} - \frac{1}{2}}{\left(x + \frac{1}{2}\right)^2 + \frac{3}{4}} d\left(x + \frac{1}{2}\right)$$

$$= \int \frac{u - \frac{1}{2}}{u^2 + \frac{3}{4}} du$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.

Example

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

$$= \int \frac{x + \frac{1}{2} - \frac{1}{2}}{(x + \frac{1}{2})^2 + \frac{3}{4}} d\left(x + \frac{1}{2}\right)$$

$$= \int \frac{u - \frac{1}{2}}{u^2 + \frac{3}{4}} du$$

$$= \int \frac{u}{u^2 + \frac{3}{4}} du - \frac{1}{2} \int \frac{1}{u^2 + \frac{3}{4}} du$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.

Example

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

$$= \int \frac{x + \frac{1}{2} - \frac{1}{2}}{(x + \frac{1}{2})^2 + \frac{3}{4}} d\left(x + \frac{1}{2}\right)$$

$$= \int \frac{u - \frac{1}{2}}{u^2 + \frac{3}{4}} du$$

$$= \int \frac{u}{u^2 + \frac{3}{4}} du - \frac{1}{2} \int \frac{1}{u^2 + \frac{3}{4}} du$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.

Example

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

$$= \int \frac{x + \frac{1}{2} - \frac{1}{2}}{\left(x + \frac{1}{2}\right)^2 + \frac{3}{4}} d\left(x + \frac{1}{2}\right)$$

$$= \int \frac{u - \frac{1}{2}}{u^2 + \frac{3}{4}} du$$

$$= \int \frac{u}{u^2 + \frac{3}{4}} du - \frac{1}{2} \int \frac{1}{u^2 + \frac{3}{4}} du$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.

Example

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

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.

Example

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

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.

Example

$$\int \frac{x}{x^2 + x + 1} dx = \int \frac{u}{u^2 + \frac{3}{4}} du - \frac{1}{2} \int \frac{1}{u^2 + \frac{3}{4}} du$$
$$\int \frac{1}{u^2 + \frac{3}{4}} du = \int \frac{1}{\frac{3}{4} \left(\frac{4}{3}u^2 + 1\right)} du$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.

Example

$$\int \frac{x}{x^2 + x + 1} dx = \int \frac{u}{u^2 + \frac{3}{4}} du - \frac{1}{2} \int \frac{1}{u^2 + \frac{3}{4}} du$$
$$\int \frac{1}{u^2 + \frac{3}{4}} du = \int \frac{1}{\frac{3}{4} \left(\frac{4}{3}u^2 + 1\right)} du$$
$$= \int \frac{1}{\frac{3}{4} \left(\left(\frac{2u}{\sqrt{3}}\right)^2 + 1\right)} \frac{\sqrt{3}}{2} d\left(\frac{2u}{\sqrt{3}}\right)$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.

Example

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

$$\int \frac{1}{u^2 + \frac{3}{4}} du = \int \frac{1}{\frac{3}{4} \left(\frac{4}{3}u^2 + 1\right)} du$$

$$= \int \frac{1}{\frac{3}{4} \left(\left(\frac{2u}{\sqrt{3}}\right)^2 + 1\right)} \frac{\sqrt{3}}{2} d\left(\frac{2u}{\sqrt{3}}\right)$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.

Example

No real roots \Rightarrow complete the square. Let $u = x + \frac{1}{2}$, let $z = \frac{2u}{\sqrt{3}}$.

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

$$\int \frac{1}{u^2 + \frac{3}{4}} du = \int \frac{1}{\frac{3}{4} \left(\frac{4}{3}u^2 + 1\right)} du$$

$$= \int \frac{1}{\frac{3}{4} \left(\left(\frac{2u}{\sqrt{3}}\right)^2 + 1\right)} \frac{\sqrt{3}}{2} d\left(\frac{2u}{\sqrt{3}}\right)$$

$$= \frac{2\sqrt{3}}{3} \int \frac{1}{z^2 + 1} dz$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

Building block IIIa: $\int \frac{1}{1+x^2} dx = \arctan x + C$.

Example

No real roots \Rightarrow complete the square. Let $u = x + \frac{1}{2}$, let $z = \frac{2u}{\sqrt{3}}$.

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

$$\int \frac{1}{u^2 + \frac{3}{4}} du = \int \frac{1}{\frac{3}{4} \left(\frac{4}{3}u^2 + 1\right)} du$$

$$= \int \frac{1}{\frac{3}{4} \left(\left(\frac{2u}{\sqrt{3}}\right)^2 + 1\right)} \frac{\sqrt{3}}{2} d\left(\frac{2u}{\sqrt{3}}\right)$$

$$= \frac{2\sqrt{3}}{3} \int \frac{1}{z^2 + 1} dz = \frac{2\sqrt{3}}{3} \arctan z + C$$

Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

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Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

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Building block IIa: $\int \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) + C$.

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$$= \frac{1}{2} \ln \left(\left(\frac{x + \frac{1}{2}}{2} \right)^2 + \frac{3}{4} \right) - \frac{\sqrt{3}}{3} \arctan \left(\frac{2u}{\sqrt{3}} \right) + C$$

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We solve building block IIb. For completeness, we solve block IIa again as well.

Example

$$\int \frac{x}{(x^2+1)^n} \mathrm{d}x$$

We solve building block IIb. For completeness, we solve block IIa again as well.

Example

$$\int \frac{x}{(x^2+1)^n} dx = \int \frac{1}{(x^2+1)^n} \frac{d(x^2+1)}{2}$$

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$$\int \frac{x}{(x^2+1)^n} dx = \int \frac{1}{(x^2+1)^n} \frac{d(x^2+1)}{2}$$
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$$= \begin{cases} ? & \text{if } n=1 \\ & \text{if } n \neq 1 \end{cases}$$

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

Example

Integrate $\int \frac{dx}{(x^2+1)^2}$. We start with an already known integral:

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

Rearrange terms

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

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Integrate $\int \frac{dx}{(x^2+1)^2}$. We start with an already known integral:

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Integrate $\int \frac{dx}{(x^2+1)^2}$. We start with an already known integral:

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

Rearrange terms and divide by 2 to get the desired integral:

$$\int \frac{\mathrm{d}x}{(1+x^2)^2} = \frac{1}{2} \left(\frac{x}{x^2+1} + \arctan x \right) + \quad \mathsf{K} \quad .$$

• Building block IIIa:

$$\int \frac{1}{(x^2+1)} dx = \arctan x + C \quad .$$

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$$\int \frac{1}{(x^2+1)^n} \mathrm{d}x$$

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Block IIIb:

$$\int \frac{1}{(x^2+1)^n} \mathrm{d}x$$

Unlike other cases, IIIb is much harder than IIIa.

Building block IIIa:

$$\int \frac{1}{(x^2+1)} dx = \arctan x + C \quad .$$

$$J(n) = \int \frac{1}{(x^2 + 1)^n} \mathrm{d}x$$

- Unlike other cases, IIIb is much harder than IIIa.
- Set $J(n) = \int \frac{1}{(x^2+1)^n} dx$.

Building block IIIa:

$$\int \frac{1}{(x^2+1)} \mathrm{d}x = \arctan x + C \quad .$$

$$J(n) = \int \frac{1}{(x^2 + 1)^n} \mathrm{d}x$$

- Unlike other cases, IIIb is much harder than IIIa.
- Set $J(n) = \int \frac{1}{(x^2+1)^n} dx$. We are looking for a formula for J(n).

Building block IIIa:

$$J(1) = \int \frac{1}{(x^2 + 1)} dx = \arctan x + C \quad .$$

$$J(n) = \int \frac{1}{(x^2+1)^n} \mathrm{d}x$$

- Unlike other cases, IIIb is much harder than IIIa.
- Set $J(n) = \int \frac{1}{(x^2+1)^n} dx$. We are looking for a formula for J(n). We know $J(1) = \arctan x + C$ (this is block IIIa).

Building block IIIa:

$$J(1) = \int \frac{1}{(x^2 + 1)} dx = \arctan x + C \quad .$$

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- We start by $J(n-1) = \int \frac{1}{(x^2+1)^{n-1}} dx$ and integrate by parts.

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- In this way we end up expressing J(n) via J(n-1).

Building block IIIa:

$$J(1) = \int \frac{1}{(x^2 + 1)} \mathrm{d}x = \arctan x + C$$

Block IIIb:

$$J(n) = \int \frac{1}{(x^2+1)^n} \mathrm{d}x$$

- Unlike other cases, IIIb is much harder than IIIa.
- Set $J(n) = \int \frac{1}{(x^2+1)^n} dx$. We are looking for a formula for J(n). We know $J(1) = \arctan x + C$ (this is block IIIa).
- We start by $J(n-1) = \int \frac{1}{(x^2+1)^{n-1}} dx$ and integrate by parts.
- In this way we end up expressing J(n) via J(n-1).
- We work our way from J(n) to J(n-1), from J(n-1) to J(n-2), and so on, until we get to J(1).

Todor Milev

Recall that $J(n) = \int \frac{1}{(x^2+1)^n} dx$.

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

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

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

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

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

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

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

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$$J(n-1) = \frac{x}{(x^2+1)^{n-1}} + 2(n-1)J(n-1) - 2(n-1)J(n) .$$

Recall that $J(n) = \int \frac{1}{(x^2+1)^n} dx$. We have that:

$$J(n-1) = \frac{x}{(x^2+1)^{n-1}} + 2(n-1)J(n-1) - \frac{2(n-1)J(n)}{2(n-1)J(n)}.$$

Rearrange to get:

$$\frac{2(n-1)J(n)}{(x^2+1)^{n-1}} + (2n-3)J(n-1)$$

Recall that $J(n) = \int \frac{1}{(x^2+1)^n} dx$. We have that:

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$$J(n) = \frac{x}{(2n-2)(x^2+1)^{n-1}} + \frac{2n-3}{2n-2}J(n-1) .$$

Recall that $J(n) = \int \frac{1}{(x^2+1)^n} dx$. We have that:

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Rearrange to get:

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$$J(n) = \frac{x}{(2n-2)(x^2+1)^{n-1}} + \frac{2n-3}{2n-2}J(n-1) .$$

In this way we expressed J(n) using J(n-1).

Recall that $J(n) = \int \frac{1}{(x^2+1)^n} dx$. We have that:

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$$J(n) = \frac{x}{(2n-2)(x^2+1)^{n-1}} + \frac{2n-3}{2n-2} \left(\frac{x}{(2n-4)(x^2+1)^{n-2}} + \frac{2n-5}{2n-4} J(n-2) \right)$$

Recall that $J(n) = \int \frac{1}{(x^2+1)^n} dx$. We have that:

$$J(n-1) = \frac{x}{(x^2+1)^{n-1}} + 2(n-1)J(n-1) - 2(n-1)J(n) .$$

Rearrange to get:

$$2(n-1)J(n) = \frac{x}{(x^2+1)^{n-1}} + (2n-3)J(n-1)$$

$$J(n) = \frac{x}{(2n-2)(x^2+1)^{n-1}} + \frac{2n-3}{2n-2}J(n-1) .$$

In this way we expressed J(n) using J(n-1). We apply the above formula consecutively:

$$J(n) = \frac{x}{(2n-2)(x^2+1)^{n-1}} + \frac{2n-3}{2n-2} \left(\frac{x}{(2n-4)(x^2+1)^{n-2}} + \frac{2n-5}{2n-4} J(n-2) \right) = \dots$$
 and so on.

Todor Milev

2019

Example

Recall that $J(n) = \int \frac{1}{(x^2+1)^n} dx$. We have that:

$$J(n-1) = \frac{x}{(x^2+1)^{n-1}} + 2(n-1)J(n-1) - 2(n-1)J(n) .$$

Rearrange to get:

$$2(n-1)J(n) = \frac{x}{(x^2+1)^{n-1}} + (2n-3)J(n-1)$$

$$J(n) = \frac{x}{(2n-2)(x^2+1)^{n-1}} + \frac{2n-3}{2n-2}J(n-1) .$$

$$J(n) = \frac{x}{(2n-2)(x^2+1)^{n-1}} + \frac{2n-3}{2n-2} \left(\frac{x}{(2n-4)(x^2+1)^{n-2}} + \frac{2n-5}{2n-4} J(n-2) \right) = \dots$$
 and so on. The above can be used to write a formula for the final result, but that is as complicated as the process above.

Type	а	b	Type a, lin. sub.	Type b, lin. sub
I	$\int \frac{1}{x} dx$	$\int \frac{1}{x^n} dx$	$\int \frac{A}{ax+b} dx$	$\int \frac{A}{(ax+b)^n} dx$
II	$\int \frac{x}{x^2+1} dx$	$\int \frac{x}{\left(x^2+1\right)^n} \mathrm{d}x$	$\int \frac{A(x+\frac{b}{2a})}{ax^2+bx+c} dx$	$\int \frac{A(x+\frac{b}{2a})}{(ax^2+bx+c)^n} dx$
III	$\int \frac{1}{x^2+1} dx$	$\int \frac{1}{\left(x^2+1\right)^n} dx$	$\int \frac{B}{ax^2 + bx + c} dx$	$\int \frac{B}{(ax^2+bx+c)^n} dx$

Type	а	b	Type a, lin. sub.	Type b, lin. sub
I	$\int \frac{1}{x} dx$	$\int \frac{1}{x^n} dx$	$\int \frac{A}{ax+b} dx$	$\int \frac{A}{(ax+b)^n} dx$
II	$\int \frac{x}{x^2+1} dx$	$\int \frac{x}{\left(x^2+1\right)^n} \mathrm{d}x$	$\int \frac{A(x+\frac{b}{2a})}{ax^2+bx+c} dx$	$\int \frac{A(x+\frac{b}{2a})}{(ax^2+bx+c)^n} dx$
III	$\int \frac{1}{x^2+1} dx$	$\int \frac{1}{\left(x^2+1\right)^n} dx$	$\int \frac{B}{ax^2 + bx + c} dx$	$\int \frac{B}{(ax^2+bx+c)^n} dx$

where A, B are arbitrary constants and a, b, c are constants with $b^2 - 4ac < 0$. The quadratics in the denominators have no real roots.

We solved building blocks I, II and III

Type	а	b	Type a, lin. sub.	Type b, lin. sub
I	$\int \frac{1}{x} dx$	$\int \frac{1}{x^n} dx$	$\int \frac{A}{ax+b} dx$	$\int \frac{A}{(ax+b)^n} dx$
II	$\int \frac{x}{x^2+1} dx$	$\int \frac{x}{\left(x^2+1\right)^n} \mathrm{d}x$	$\int \frac{A(x+\frac{b}{2a})}{ax^2+bx+c} dx$	$\int \frac{A(x+\frac{b}{2a})}{(ax^2+bx+c)^n} dx$
III	$\int \frac{1}{x^2+1} dx$	$\int \frac{1}{\left(x^2+1\right)^n} dx$	$\int \frac{B}{ax^2 + bx + c} dx$	$\int \frac{B}{(ax^2+bx+c)^n} dx$
	1 D	<u>'1</u>		

where A, B are arbitrary constants and a, b, c are constants with $b^2 - 4ac < 0$. The quadratics in the denominators have no real roots.

• We solved building blocks I, II and III in almost complete detail.

Type	а	b	Type a, lin. sub.	Type b, lin. sub
I	$\int \frac{1}{x} dx$	$\int \frac{1}{x^n} dx$	$\int \frac{A}{ax+b} dx$	$\int \frac{A}{(ax+b)^n} dx$
II	$\int \frac{x}{x^2+1} dx$	$\int \frac{x}{\left(x^2+1\right)^n} \mathrm{d}x$	$\int \frac{A(x+\frac{b}{2a})}{ax^2+bx+c} dx$	$\int \frac{A(x+\frac{b}{2a})}{(ax^2+bx+c)^n} dx$
III	$\int \frac{1}{x^2+1} dx$	$\int \frac{1}{\left(x^2+1\right)^n} dx$	$\int \frac{B}{ax^2 + bx + c} dx$	$\int \frac{B}{(ax^2+bx+c)^n} dx$
	1 D	1		

- We solved building blocks I, II and III in almost complete detail.
- The types in the remaining columns can be transformed to building block ones:

Type	а	b	Type a, lin. sub.	Type b, lin. sub		
I	$\int \frac{1}{x} dx$	$\int \frac{1}{x^n} dx$	$\int \frac{A}{ax+b} dx$	$\int \frac{A}{(ax+b)^n} dx$		
II	$\int \frac{x}{x^2+1} dx$	$\int \frac{x}{\left(x^2+1\right)^n} \mathrm{d}x$	$\int \frac{A(x+\frac{b}{2a})}{ax^2+bx+c} dx$	$\int \frac{A(x+\frac{b}{2a})}{(ax^2+bx+c)^n} dx$		
III	$\int \frac{1}{x^2+1} dx$	$\int \frac{1}{(x^2+1)^n} dx$	$\int \frac{B}{ax^2 + bx + c} dx$	$\int \frac{B}{(ax^2+bx+c)^n} dx$		
whore	where A. P. are exhitrary constants and a. b. a are constants with					

- We solved building blocks I, II and III in almost complete detail.
- The types in the remaining columns can be transformed to building block ones:
 - Block I. linear substitutions: done in full detail.

Type	а	b	Type a, lin. sub.	Type b, lin. sub
I	$\int \frac{1}{x} dx$	$\int \frac{1}{x^n} dx$	$\int \frac{A}{ax+b} dx$	$\int \frac{A}{(ax+b)^n} dx$
П	$\int \frac{x}{x^2+1} dx$	$\int \frac{x}{\left(x^2+1\right)^n} \mathrm{d}x$	$\int \frac{A(x+\frac{b}{2a})}{ax^2+bx+c} dx$	$\int \frac{A(x+\frac{b}{2a})}{(ax^2+bx+c)^n} dx$
III	$\int \frac{1}{x^2+1} dx$	$\int \frac{1}{(x^2+1)^n} dx$	$\int \frac{B}{ax^2 + bx + c} dx$	$\int \frac{B}{\left(ax^2+bx+c\right)^n} dx$
where A. P. are arbitrary constants and a. b. a are constants with				

- We solved building blocks I, II and III in almost complete detail.
- The types in the remaining columns can be transformed to building block ones:
 - Block I, linear substitutions: done in full detail.
 - Block IIa, IIIa, linear substitutions: done in full detail,

Type	а	b	Type a, lin. sub.	Type b, lin. sub
I	$\int \frac{1}{x} dx$	$\int \frac{1}{x^n} dx$	$\int \frac{A}{ax+b} dx$	$\int \frac{A}{(ax+b)^n} dx$
II	$\int \frac{x}{x^2+1} dx$	$\int \frac{x}{\left(x^2+1\right)^n} \mathrm{d}x$	$\int \frac{A(x+\frac{b}{2a})}{ax^2+bx+c} dx$	$\int \frac{A(x+\frac{b}{2a})}{(ax^2+bx+c)^n} dx$
III	$\int \frac{1}{x^2+1} dx$	$\int \frac{1}{(x^2+1)^n} dx$	$\int \frac{B}{ax^2 + bx + c} dx$	$\int \frac{B}{\left(ax^2+bx+c\right)^n} dx$
whore	A D ava avla		and a b a are as	notopto with

- We solved building blocks I, II and III in almost complete detail.
- The types in the remaining columns can be transformed to building block ones:
 - Block I, linear substitutions: done in full detail.
 - Block IIa, IIIa, linear substitutions: done in full detail, by means of completing the square.

Type	а	b	Type a, lin. sub.	Type b, lin. sub	
I	$\int \frac{1}{x} dx$	$\int \frac{1}{x^n} dx$	$\int \frac{A}{ax+b} dx$	$\int \frac{A}{(ax+b)^n} dx$	
II	$\int \frac{x}{x^2+1} dx$	$\int \frac{x}{\left(x^2+1\right)^n} \mathrm{d}x$	$\int \frac{A(x+\frac{b}{2a})}{ax^2+bx+c} dx$	$\int \frac{A(x+\frac{b}{2a})}{(ax^2+bx+c)^n} dx$	
III	$\int \frac{1}{x^2+1} dx$	$\int \frac{1}{\left(x^2+1\right)^n} dx$	$\int \frac{B}{ax^2 + bx + c} dx$	$\int \frac{B}{\left(ax^2+bx+c\right)^n} dx$	
where A P are orbitrary constants and a b a are constants with					

- We solved building blocks I, II and III in almost complete detail.
- The types in the remaining columns can be transformed to building block ones:
 - Block I, linear substitutions: done in full detail.
 - Block IIa, IIIa, linear substitutions: done in full detail, by means of completing the square.
 - Block IIb, IIIb, linear substitutions: done by means of completing the square;

Type	а	b	Type a, lin. sub.	Type b, lin. sub
I	$\int \frac{1}{x} dx$	$\int \frac{1}{x^n} dx$	$\int \frac{A}{ax+b} dx$	$\int \frac{A}{(ax+b)^n} dx$
II	$\int \frac{x}{x^2+1} dx$	$\int \frac{x}{\left(x^2+1\right)^n} \mathrm{d}x$	$\Delta(x \mid b)$	$\int \frac{A(x+\frac{b}{2a})}{(ax^2+bx+c)^n} dx$
III	$\int \frac{1}{x^2+1} dx$	$\int \frac{1}{\left(x^2+1\right)^n} dx$	$\int \frac{B}{ax^2 + bx + c} dx$	$\int \frac{B}{\left(ax^2+bx+c\right)^n} dx$
III	i i	$\begin{pmatrix} x^2+1 \end{pmatrix}$	$\int \frac{1}{ax^2 + bx + c} dx$	$\int (ax^2+bx+c)$

- We solved building blocks I, II and III in almost complete detail.
- The types in the remaining columns can be transformed to building block ones:
 - Block I, linear substitutions: done in full detail.
 - Block IIa, IIIa, linear substitutions: done in full detail, by means of completing the square.
 - Block Ilb, IIIb, linear substitutions: done by means of completing the square; computations are analogous and we leave them for exercise.