

Calculus I

Lecture 22

The Substitution Rule

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<https://github.com/tmilev/freecalc>

2020

Outline

- 1 The Substitution Rule
 - Substitution rule and definite Integrals

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The Substitution Rule

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- Introduce a new variable $u = 1 + x^2$.
- Then $du = d(1 + x^2) = (1 + x^2)' \, dx = ? \, dx$.

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- Introduce a new variable $u = 1 + x^2$.
- Then $du = d(1 + x^2) = (1 + x^2)' dx = 2x dx$.
- Substitute into the integral:

$$\int 2x\sqrt{1+x^2} \, dx = \int \text{? ?}$$

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$$\int 2x\sqrt{1+x^2} \, dx = \int \sqrt{u} \, du = \int u^{\frac{1}{2}} du = \frac{2}{3} u^{\frac{3}{2}} + C$$

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- Is this procedure justified?

The Substitution Rule

- How do we integrate $\int 2x\sqrt{1+x^2} dx$?
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- Is this procedure justified?
- Take the derivative

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

The Substitution Rule

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

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- Is this procedure justified?
- Take the derivative **using the Chain Rule**:

$$\frac{d}{dx} \left(\frac{2}{3} (1+x^2)^{\frac{3}{2}} + C \right) = \frac{d}{dx} \left(\frac{2}{3} u^{\frac{3}{2}} \right) = \frac{2}{3} \cdot \frac{3}{2} u^{\frac{1}{2}} \frac{du}{dx}$$

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- Is this procedure justified?
- Take the derivative using the Chain Rule:

$$\frac{d}{dx} \left(\frac{2}{3} (1+x^2)^{\frac{3}{2}} + C \right) = \frac{d}{dx} \left(\frac{2}{3} u^{\frac{3}{2}} \right) = \cancel{\frac{2}{3}} \cdot \cancel{\frac{3}{2}} u^{\frac{1}{2}} \frac{du}{dx}$$

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Theorem (The Substitution Rule)

Let $u = g(x)$ be a differentiable function whose range is an interval I and let f be a function continuous on I . Then

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

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Let $u = g(x)$ be a differentiable function whose range is an interval I and let f be a function continuous on I . Then

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

This is the integration counterpart of the Chain Rule.

Example (Substitution Rule)

Find $\int x^3 \cos(x^4 + 3) dx$.

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Let $u = ?$

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Example (Substitution Rule)

Find $\int x^3 \cos(x^4 + 3) dx$.

Let $u = x^4 + 3$.

Then $du = ?$

Example (Substitution Rule)

Find $\int x^3 \cos(x^4 + 3) dx$.

Let $u = x^4 + 3$.

Then $du = 4x^3 dx$

Example (Substitution Rule)

Find $\int x^3 \cos(x^4 + 3) dx$.

Let $u = x^4 + 3$.

Then $du = 4x^3 dx$

$x^3 dx = ?$

Example (Substitution Rule)

Find $\int x^3 \cos(x^4 + 3) dx$.

Let $u = x^4 + 3$.

Then $du = 4x^3 dx$

$$x^3 dx = \frac{1}{4} du.$$

Example (Substitution Rule)

Find $\int x^3 \cos(x^4 + 3) dx$.

Let $u = x^4 + 3$.

Then $du = 4x^3 dx$

$$x^3 dx = \frac{1}{4} du.$$

Substitute: $\int x^3 \cos(x^4 + 3) dx = \int \cos u?$

Example (Substitution Rule)

Find $\int x^3 \cos(x^4 + 3) dx$.

Let $u = x^4 + 3$.

Then $du = 4x^3 dx$

$$x^3 dx = \frac{1}{4} du.$$

Substitute: $\int x^3 \cos(x^4 + 3) dx = \int \cos u \, ?$

Example (Substitution Rule)

Find $\int x^3 \cos(x^4 + 3) dx$.

Let $u = x^4 + 3$.

Then $du = 4x^3 dx$

$$x^3 dx = \frac{1}{4} du.$$

Substitute: $\int x^3 \cos(x^4 + 3) dx = \int \frac{1}{4} \cos u du$

Example (Substitution Rule)

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$$x^3 dx = \frac{1}{4} du.$$

Substitute: $\int x^3 \cos(x^4 + 3) dx = \int \frac{1}{4} \cos u du$
 $= ?$

Example (Substitution Rule)

Find $\int x^3 \cos(x^4 + 3) dx$.

Let $u = x^4 + 3$.

Then $du = 4x^3 dx$

$$x^3 dx = \frac{1}{4} du.$$

Substitute:
$$\begin{aligned} \int x^3 \cos(x^4 + 3) dx &= \int \frac{1}{4} \cos u du \\ &= \frac{1}{4} \sin u \end{aligned}$$

Example (Substitution Rule)

Find $\int x^3 \cos(x^4 + 3) dx$.

Let $u = x^4 + 3$.

Then $du = 4x^3 dx$

$$x^3 dx = \frac{1}{4} du.$$

Substitute:
$$\begin{aligned} \int x^3 \cos(x^4 + 3) dx &= \int \frac{1}{4} \cos u du \\ &= \frac{1}{4} \sin u + C \end{aligned}$$

Example (Substitution Rule)

Find $\int x^3 \cos(x^4 + 3) dx$.

Let $u = x^4 + 3$.

Then $du = 4x^3 dx$

$$x^3 dx = \frac{1}{4} du.$$

Substitute:
$$\begin{aligned} \int x^3 \cos(x^4 + 3) dx &= \int \frac{1}{4} \cos u du \\ &= \frac{1}{4} \sin u + C \\ &= \frac{1}{4} \sin(x^4 + 3) + C. \end{aligned}$$

Example (Substitution Rule)

Find $\int \sqrt{2x+1} dx$.

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Let $u = ?$

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Let $u = 2x + 1$.

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Substitute: $\int \sqrt{2x+1} dx = \int \sqrt{u} ?$

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Find $\int \sqrt{2x+1} dx.$

Let $u = 2x + 1.$

Then $du = 2dx$

$$dx = \frac{1}{2} du.$$

Substitute: $\int \sqrt{2x+1} dx = \int \sqrt{u} du$

Example (Substitution Rule)

Find $\int \sqrt{2x+1} dx$.

Let $u = 2x + 1$.

Then $du = 2dx$

$$dx = \frac{1}{2} du.$$

Substitute: $\int \sqrt{2x+1} dx = \int \frac{1}{2} \sqrt{u} du$

Example (Substitution Rule)

Find $\int \sqrt{2x+1} dx$.

Let $u = 2x + 1$.

Then $du = 2dx$

$$dx = \frac{1}{2} du.$$

Substitute: $\int \sqrt{2x+1} dx = \int \frac{1}{2} \sqrt{u} du$
 $= ?$

Example (Substitution Rule)

Find $\int \sqrt{2x+1} dx$.

Let $u = 2x + 1$.

Then $du = 2dx$

$$dx = \frac{1}{2} du.$$

Substitute:
$$\begin{aligned} \int \sqrt{2x+1} dx &= \int \frac{1}{2} \sqrt{u} du \\ &= \frac{1}{2} \cdot \frac{u^{\frac{3}{2}}}{\frac{3}{2}} \end{aligned}$$

Example (Substitution Rule)

Find $\int \sqrt{2x+1} dx$.

Let $u = 2x + 1$.

Then $du = 2dx$

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Substitute:
$$\begin{aligned} \int \sqrt{2x+1} dx &= \int \frac{1}{2} \sqrt{u} du \\ &= \frac{1}{2} \cdot \frac{u^{\frac{3}{2}}}{\frac{3}{2}} + C \end{aligned}$$

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Find $\int \sqrt{2x+1} dx$.

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$$\begin{aligned}\int \sqrt{2x+1} dx &= \int \frac{1}{2} \sqrt{u} du \\ &= \frac{1}{2} \cdot \frac{u^{\frac{3}{2}}}{\frac{3}{2}} + C \\ &= \frac{1}{3} (2x+1)^{\frac{3}{2}} + C.\end{aligned}$$

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Find $\int \sqrt{2x+1} dx$.

Let $u = 2x + 1$.

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Substitute:
$$\begin{aligned}\int \sqrt{2x+1} dx &= \int \frac{1}{2} \sqrt{u} du \\ &= \frac{1}{\cancel{2}} \cdot \frac{u^{\frac{3}{\cancel{2}}}}{\frac{3}{\cancel{2}}} + C \\ &= \frac{1}{3} (2x+1)^{\frac{3}{2}} + C.\end{aligned}$$

Example (Substitution Rule)

Find $\int \frac{x}{\sqrt{3-4x^2}} dx.$

Example (Substitution Rule)

Find $\int \frac{x}{\sqrt{3-4x^2}} dx.$

Let $u = ?$

Example (Substitution Rule)

Find $\int \frac{x}{\sqrt{3 - 4x^2}} dx.$

Let $u = 3 - 4x^2.$

Example (Substitution Rule)

Find $\int \frac{x}{\sqrt{3-4x^2}} dx.$

Let $u = 3 - 4x^2.$

Then $du = ?$

Example (Substitution Rule)

Find $\int \frac{x}{\sqrt{3-4x^2}} dx.$

Let $u = 3 - 4x^2.$

Then $du = -8x dx$

Example (Substitution Rule)

Find $\int \frac{x}{\sqrt{3-4x^2}} dx$.

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$x dx = ?$

Example (Substitution Rule)

Find $\int \frac{x}{\sqrt{3-4x^2}} dx.$

Let $u = 3 - 4x^2.$

Then $du = -8x dx$

$$x dx = -\frac{1}{8} du.$$

Example (Substitution Rule)

Find $\int \frac{x}{\sqrt{3-4x^2}} dx.$

Let $u = 3 - 4x^2.$

Then $du = -8x dx$

$$x dx = -\frac{1}{8} du.$$

Substitute: $\int \frac{x}{\sqrt{3-4x^2}} dx = \int \frac{1}{\sqrt{u}}$

Example (Substitution Rule)

Find $\int \frac{x}{\sqrt{3-4x^2}} dx.$

Let $u = 3 - 4x^2.$

Then $du = -8x dx$

$$x dx = -\frac{1}{8} du.$$

Substitute: $\int \frac{\overset{\text{red}}{x}}{\sqrt{3-4x^2}} \overset{\text{red}}{dx} = \int \frac{1}{\sqrt{u}} \overset{\text{red}}{?}$

Example (Substitution Rule)

Find $\int \frac{x}{\sqrt{3-4x^2}} dx.$

Let $u = 3 - 4x^2.$

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$$x dx = -\frac{1}{8} du.$$

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$= ?$

Example (Substitution Rule)

Find $\int \frac{x}{\sqrt{3-4x^2}} dx.$

Let $u = 3 - 4x^2.$

Then $du = -8x dx$

$$x dx = -\frac{1}{8} du.$$

Substitute:
$$\begin{aligned} \int \frac{x}{\sqrt{3-4x^2}} dx &= \int \left(-\frac{1}{8}\right) \frac{1}{\sqrt{u}} du \\ &= -\frac{1}{8} \cdot \frac{u^{\frac{1}{2}}}{\frac{1}{2}} \end{aligned}$$

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Then $du = -8x dx$

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Substitute:
$$\begin{aligned} \int \frac{x}{\sqrt{3-4x^2}} dx &= \int \left(-\frac{1}{8}\right) \frac{1}{\sqrt{u}} du \\ &= -\frac{1}{8} \cdot \frac{u^{\frac{1}{2}}}{\frac{1}{2}} + C \\ &= -\frac{1}{4} \sqrt{3-4x^2} + C. \end{aligned}$$

Example (Substitution Rule)

Find $\int \frac{x}{\sqrt{3-4x^2}} dx.$

Let $u = 3 - 4x^2.$

Then $du = -8x dx$

$$x dx = -\frac{1}{8} du.$$

Substitute:
$$\begin{aligned} \int \frac{x}{\sqrt{3-4x^2}} dx &= \int \left(-\frac{1}{8}\right) \frac{1}{\sqrt{u}} du \\ &= -\frac{1}{8} \cdot \frac{u^{\frac{1}{2}}}{\frac{1}{2}} + C \\ &= -\frac{1}{4} \sqrt{3-4x^2} + C. \end{aligned}$$

Example (Substitution Rule)

Find $\int e^{3x} dx$.

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Substitute: $\int e^{3x} dx = \int e^u ?$

Example (Substitution Rule)

Find $\int e^{3x} dx$.

Let $u = 3x$.

Then $du = 3dx$

$$dx = \frac{1}{3} du.$$

Substitute: $\int e^{3x} dx = \int e^u \frac{1}{3} du$

Example (Substitution Rule)

Find $\int e^{3x} dx$.

Let $u = 3x$.

Then $du = 3dx$

$$dx = \frac{1}{3} du.$$

Substitute: $\int e^{3x} dx = \int \frac{1}{3} e^u du$

Example (Substitution Rule)

Find $\int e^{3x} dx$.

Let $u = 3x$.

Then $du = 3dx$

$$dx = \frac{1}{3} du.$$

Substitute:
$$\int e^{3x} dx = \int \frac{1}{3} e^u du$$
$$= ?$$

Example (Substitution Rule)

Find $\int e^{3x} dx$.

Let $u = 3x$.

Then $du = 3dx$

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$$\begin{aligned}\text{Substitute: } \int e^{3x} dx &= \int \frac{1}{3} e^u du \\ &= \frac{1}{3} e^u\end{aligned}$$

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Example (Substitution Rule, more factors)

Evaluate $\int 3x^5 \sqrt{1+x^3} dx$.

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Example (Substitution Rule, more factors)

Evaluate $\int 3x^5 \sqrt{1+x^3} dx = \int 3x^2 x^3 \sqrt{1+x^3} dx.$

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Example (Substitution Rule, more factors)

Evaluate $\int 3x^5 \sqrt{1+x^3} dx = \int 3x^2 \textcolor{red}{x^3} \sqrt{1+x^3} dx.$

Let $u = 1 + x^3.$

Then $du = 3x^2 dx.$

$\textcolor{red}{x^3} = \textcolor{red}{?} \quad .$

Example (Substitution Rule, more factors)

Evaluate $\int 3x^5 \sqrt{1+x^3} dx = \int 3x^2 x^3 \sqrt{1+x^3} dx.$

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Evaluate $\int 3x^5 \sqrt{1+x^3} dx = \int 3x^2 x^3 \sqrt{1+x^3} dx.$

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Definite Integrals

There are two ways to find a definite integral with the Substitution Rule:

- 1 First evaluate the indefinite integral, then use the FTC.

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- 2 Change the limits of integration when the variable is changed.

Theorem (The Substitution Rule for Definite Integrals)

If g' is continuous on $[a, b]$ and f is continuous on the range of g , then letting $u = g(x)$ we get

$$\int_a^b f(g(x))g'(x) \, dx = \int_{g(a)}^{g(b)} f(u) \, du$$

Example

Find $\int_0^4 \sqrt{2x+1} \, dx$.

Example

Find $\int_0^4 \sqrt{2x+1} \, dx$.

- Let $u = ?$.
- Then $du = ?$.

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Example

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- Let $u = 2x + 1$.
- Then $du = 2dx$.

Example

Find $\int_0^4 \sqrt{2x+1} \, dx$.

- Let $u = 2x + 1$.
- Then $du = 2dx$.
- Therefore $dx = ?$.

Example

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- Let $u = 2x + 1$.
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- When $x = 4$, $u = ?$.

Example

Find $\int_0^4 \sqrt{2x+1} \, dx$.

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$$\int_{x=0}^{x=4} \sqrt{2x+1} \, dx = \int \sqrt{\quad}$$

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$$\int_{x=0}^{x=4} \sqrt{2x+1} \, dx = \int_{u=1} \frac{1}{2} \sqrt{u} \, du$$

Example

Find $\int_0^4 \sqrt{2x+1} \, dx$.

- Let $u = 2x + 1$.
- Then $du = 2dx$.
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Example

Find $\int_0^4 \sqrt{2x+1} \, dx$.

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Example

Find $\int_1^2 \frac{dx}{(2-3x)^2}$.

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- Then $du = ?$.

Example

Find $\int_1^2 \frac{dx}{(2-3x)^2}$.

- Let $u = 2 - 3x$.
- Then $du = -3 dx$.

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