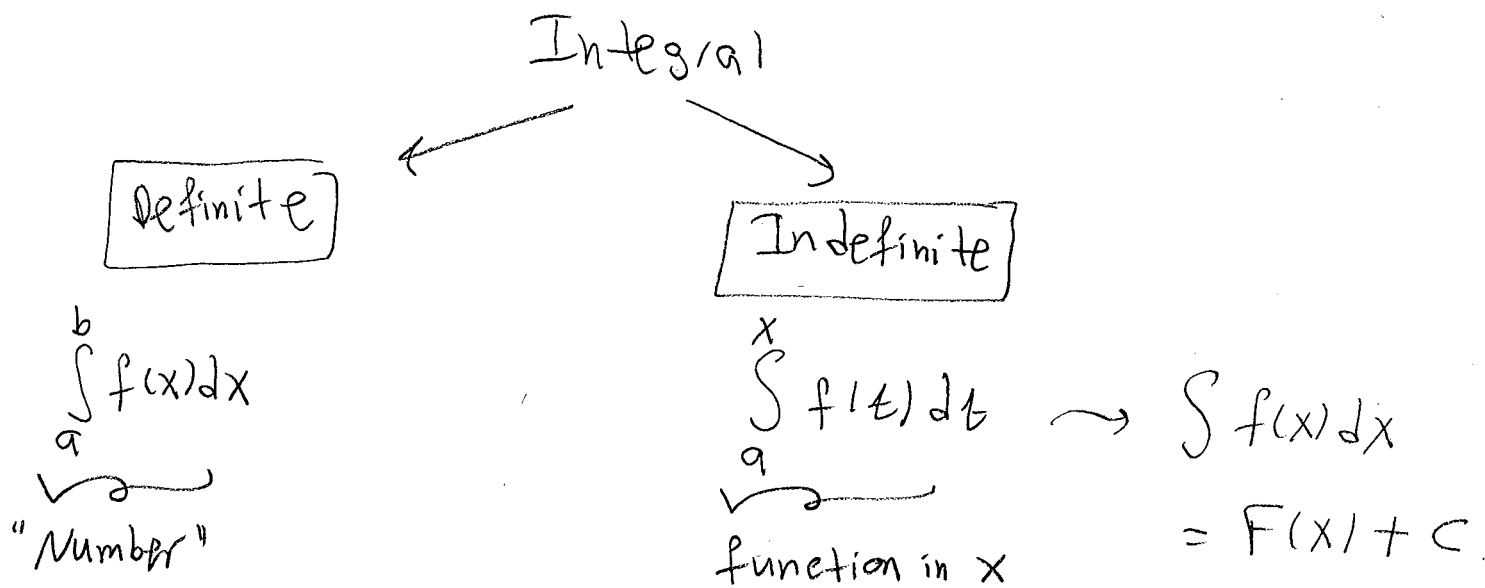


§ 5.4 - Indefinite Integrals and the Substitution Method



Example 1: Evaluate the following

$$(i) \int (6x^2 + 3x + 2) dx = \frac{x^3}{2} + \frac{3x^2}{2} + 2x + C$$

$$(ii) \int \csc^2 x dx = -\cot x + C$$

$$(iii) \int 4 \sin \theta + 3 \cos \theta d\theta = -4 \cos \theta + 3 \sin \theta + C$$

Substitution Method:

Idea: To replace a relatively complicated integral by a simpler one by adding extra variable.

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

Example 1: Find $\int \underbrace{x}_{g'} \cos(\underbrace{x^2}_{f'}) dx$

Solution:

$$\text{let } u = g(x) = x^2$$

$$du = 2x dx \rightarrow dx = \frac{du}{2x}$$

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

Exercise 1: Find $\int \sqrt{3x+5} dx$

Example 2: Find $\int \frac{x}{\sqrt{1-9x^2}} dx$

Solution:

$$\text{let } u = 1 - 9x^2 \rightarrow du = -18x dx \rightarrow dx = \frac{du}{-18x}$$

$$\begin{aligned} \int \frac{x}{\sqrt{1-9x^2}} dx &= \int \frac{x}{\sqrt{u}} \cdot \frac{du}{-18x} = -\frac{1}{18} \int \frac{1}{\sqrt{u}} du = -\frac{1}{18} \int u^{-\frac{1}{2}} du \\ &= -\frac{1}{9} u^{\frac{1}{2}} + C = -\frac{1}{9} \sqrt{u} + C = -\frac{1}{9} \sqrt{1-9x^2} + C \end{aligned}$$

Exercise 2: Find $\int \frac{z^2}{\sqrt[3]{1+z^3}} dz$

Example 3: Find $\int x^3 \sqrt{x^2+1} dx$

$$\text{let } u = x^2 + 1 \rightarrow du = 2x dx \rightarrow dx = \frac{du}{2x}$$

$$\begin{aligned} \int x^3 \sqrt{x^2+1} dx &= \int x^3 \sqrt{u} \frac{du}{2x} = \frac{1}{2} \int x^2 \sqrt{u} du \\ &= \frac{1}{2} \int (u-1) \sqrt{u} du = \frac{1}{2} \int u^{\frac{3}{2}} - u^{\frac{1}{2}} du \\ &= \frac{1}{2} \left[\frac{2}{5} u^{\frac{5}{2}} - \frac{2}{3} u^{\frac{3}{2}} \right] = \frac{1}{5} u^{\frac{5}{2}} - \frac{1}{3} u^{\frac{3}{2}} + C \\ &= \frac{1}{5} (x^2+1)^{\frac{5}{2}} - \frac{1}{3} (x^2+1)^{\frac{3}{2}} + C \end{aligned}$$

Example 4: Find $\int_0^{\sqrt{\pi}} x \cos(x^2) dx$

$$\text{let } u = x^2 \rightarrow du = 2x dx \rightarrow dx = \frac{du}{2x}$$

$$x=0 \rightarrow u = (0)^2 = 0$$

$$x=\sqrt{\pi} \rightarrow u = (\sqrt{\pi})^2 = \pi$$

$$\begin{aligned} \int_0^{\sqrt{\pi}} x \cos(x^2) dx &= \frac{1}{2} \int_0^{\pi} \cos(u) du = \frac{1}{2} \left[\sin u \right]_0^{\pi} = \frac{1}{2} [\sin \pi - \sin 0] \\ &= 0 \end{aligned}$$

Exercise 3: Find $\int_0^{\pi} \sec^2\left(\frac{x}{4}\right) dx$

Example 5: Find $\int_1^{e^2} \frac{(\ln x)^2}{x} dx$

let $u = \ln x \rightarrow du = \frac{1}{x} dx$

$x=1 \rightarrow u = \ln 1 = 0$

$x=e^2 \rightarrow u = \ln e^2 = 2$

$$\int_1^{e^2} \frac{(\ln x)^2}{x} dx = \int_0^2 u^2 du = \left[\frac{u^3}{3} \right]_0^2 = \frac{8}{3}$$

Exercise 4: $\int_{\ln 2}^{\ln 3} e^x \sqrt{1+e^x} dx$

Exercise 5: $\int_0^{\frac{1}{2}} \frac{\sin^{-1} x}{\sqrt{1-x^2}} dx$

Exercise 6: $\int_e^4 \frac{dx}{x\sqrt{\ln x}}$

Exercise 7: $\int \frac{1}{ax+b} dx \quad (a \neq 0)$