

TECHNIQUES OF INTEGRATION7.1.1 SUBSTITUTION: INDEFINITE INTEGRALS

RECALL THE CHAIN RULE FOR DIFFERENTIATION

$$\frac{d}{dx} F(g(x)) = F'(g(x)) \cdot g'(x)$$

IF F IS AN ANTIDERIVATIVE OF f (i.e. $F' = f$) THIS READS

$$\frac{d}{dx} F(g(x)) = f(g(x)) \cdot g'(x)$$

WE THEREFORE HAVE THE INDEFINITE INTEGRAL FORMULA

$$\int f(g(x)) \cdot g'(x) dx = F(g(x)) + C$$

OFTEN IT IS DIFFICULT TO SEE HOW TO APPLY THIS FORMULA IN A SINGLE STEP.

WE APPLY A TECHNIQUE CALLED u-SUBSTITUTION WHICH HELPS US IDENTIFY g' AND $f \circ g$ WITHIN OUR INTEGRAND.

$$\textcircled{1} \text{ Let } u = g(x)$$

$$\therefore \frac{du}{dx} = g'(x) \quad \therefore du = g'(x) dx$$

$$\textcircled{2} \int \underbrace{f(g(x))}_u \underbrace{g'(x) dx}_{du} = \int f(u) du$$

$$\begin{aligned} \textcircled{3} \int f(u) du &= F(u) + C \\ &= F(g(x)) + C \end{aligned}$$

Ex. Result from (6.3.5)

$$\int \sqrt{1 + \frac{9}{4}x} dx = \int \sqrt{u} \cdot \frac{1}{9} du$$

$$u = 1 + \frac{9}{4}x \quad = \frac{1}{9} \int u^{1/2} du$$

$$du = \frac{9}{4} dx \quad = \frac{4}{9} \cdot \frac{2}{3} \cdot u^{3/2} + C$$

$$\frac{4}{9} du = dx$$

$$= \frac{8}{27} u^{3/2} + C$$

$$= \boxed{\frac{8}{27} \left(1 + \frac{9}{4}x\right)^{3/2} + C}$$

EXAMPLES

$$\int 2x \sqrt{x^2 + 3} \, dx$$

$$\int 7x^3 \sqrt{8 + 3x^4} \, dx$$

$$\int e^{3x+5} \, dx$$

$$\int x e^{-10x^2} \, dx$$

$$\int \frac{x^3 - 1}{x^4 - 4x} \, dx$$

$$\int \cos\left(\frac{3\pi}{2}x + \frac{\pi}{4}\right) \, dx$$

$$\int \cos(ax + b) \, dx$$

$$\int \tan x \cdot \sec^2 x \, dx$$

$$\int \cos x \cdot \sin x \, dx$$

TWO WAYS:

$u = \sin x$ vs. $u = \cos x$.