

Recall u -substitution technique:

Last Time:

$$\int \sqrt{1+x^2} x dx$$

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

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

$$= \frac{1}{2} \cdot \frac{2}{3} u^{3/2} + C$$

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

$$u = 1+x^2$$

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

versus

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

$$u^{1/2} u'$$

$$= u^{1/2+1}$$

$$\frac{3}{2} + \frac{3}{2} = \frac{5}{2}$$

special case

$$\int \sqrt{1+x} x dx$$

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

$$= \int u^{1/2} (u-1) du$$

$$= \int (u^{3/2} - u^{1/2}) du$$

$$= \frac{2}{5} u^{5/2} - \frac{2}{3} u^{3/2} + C$$

$$u = 1+x$$

$$du = dx$$

$$u-1 = x$$

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

Do: $\int e^{5x} dx$ ← use u -sub for both →

$$= \frac{1}{5} \int e^u du$$

$$= \frac{1}{5} \cdot e^u + C$$

$$= \frac{1}{5} e^{5x} + C$$

$$u = 5x$$

$$du = 5 dx \Rightarrow \frac{1}{5} du = dx$$

Do: $\int \sin 9x dx$

$$= \frac{1}{9} \int \sin u du$$

$$= -\frac{1}{9} \cos u + C$$

$$= -\frac{1}{9} \cos 9x + C$$

$$u = 9x$$

$$du = 9 dx \Rightarrow \frac{1}{9} du = dx$$

$$(\cos u)' = -\sin u$$

$$(-\cos u)' = \sin u$$

Naturally, u -sub does not work in every situation.

Recall: Derivative Product Rule

$$[f \cdot g]' = f' \cdot g + f \cdot g' \quad \leftarrow \text{let's integrate both sides}$$

then $\int (fg)' dx = \int (f'g + fg') dx$

$$fg = \int gf' dx + \int fg' dx$$

$$fg - \int gf' dx = \int fg' dx$$

$$uv - \int v du = \int u dv$$

Integration by parts (IBP)

let $u = f$ $v = g$
 $du = f' dx$ $dv = g' dx$

Another Tool: Integration by Parts (IBP)

one function will become u

and the other function will be a derivative but NOT of u, label it dv

pick u such that it will simplify/disappear as a derivative

ex. $\int x e^x dx$
 \uparrow
 u dv

BUILD A CHART:

$u = x$
 $du = dx$

$dv = e^x dx$
 \downarrow integrate/antiderivate
 $v = e^x$ ← don't put a + C

$\int u dv = uv - \int v du$
 $= x e^x - \int e^x dx$
 ↑ easy to integrate ↓
 $= \boxed{x e^x - e^x + C}$

IBP Formula: $\int u dv = uv - \int v du$

$\int u dv = uv - \int v du$

ex. $\int x e^{3x} dx$
 \uparrow
 u dv

$u = x$
 $du = dx$

$dv = e^{3x} dx$
 $v = \frac{1}{3} e^{3x}$

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

$\int u dv = uv - \int v du$
 $= x \left(\frac{1}{3} e^{3x} \right) - \frac{1}{3} \int e^{3x} dx$
 $= \frac{1}{3} x e^{3x} + C_1 - \frac{1}{3} \cdot \frac{1}{3} e^{3x} + C_2$
 $= \boxed{\frac{1}{3} x e^{3x} - \frac{1}{9} e^{3x} + C}$

$C = C_1 + C_2$

$$\int u dv$$

$$\text{ex. } \int x \sin x dx = uv - \int v du$$

$$u = x \\ du = dx$$

$$dv = \sin x dx \\ v = -\cos x$$

$$\int u dv = uv - \int v du$$

$$= -x \cos x + \int \cos x dx$$

$$= -x \cos x + \sin x + C$$

Going forward, the challenge will be to decide if u-sub or IBP should be used.

u-sub

$$\text{Do: } \int x \sin x^2 dx$$

$$u = x^2 \quad \frac{1}{2} du = x dx$$

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

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

$$= -\frac{1}{2} \cos(x^2) + C$$

IBP

$$\text{Do: } \int x \sin(2x) dx$$

$$u = x \\ du = dx$$

$$dv = \sin 2x dx \\ v = -\frac{1}{2} \cos 2x$$

$$= uv - \int v du$$

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

$$= -\frac{1}{2} x \cos 2x + \frac{1}{2} \cdot \frac{1}{2} \sin 2x + C$$

$$= -\frac{1}{2} x \cos 2x + \frac{1}{4} \sin 2x + C$$

$$\int \sin(2x) dx \\ = \frac{1}{2} \int \sin u du \quad u = 2x \\ = -\frac{1}{2} \cos(2x) + C \quad du = 2dx \\ \frac{1}{2} du = dx$$

Needing to Use IBP More Than Once:

$$\begin{aligned}
 \text{ex. } \int t^2 e^t dt &= uv - \int v du \\
 &= t^2 e^t - \int e^t \cdot \underbrace{2t dt}_{du} \\
 &= t^2 e^t - 2 \int \underbrace{t e^t dt}_{u_2} \\
 &\quad \text{needs its own IBP} \\
 &= t^2 e^t - 2 \left(t e^t - \int e^t dt \right) \\
 &= t^2 e^t - 2 t e^t + 2 e^t + C
 \end{aligned}$$

$$\begin{aligned}
 u &= t^2 \\
 du &= 2t dt
 \end{aligned}
 \quad
 \begin{aligned}
 dv &= e^t dt \\
 v &= e^t
 \end{aligned}$$

$$\begin{aligned}
 u_2 &= t \\
 du_2 &= dt
 \end{aligned}
 \quad
 \begin{aligned}
 dv_2 &= e^t dt \\
 v_2 &= e^t
 \end{aligned}$$

$$\int u dv = uv - \int v du$$

When power function isn't u:

$$\begin{aligned}
 \text{ex. } \int x^5 \ln x dx &= \int \underbrace{\ln x}_u \cdot \underbrace{x^5 dx}_{dv} \\
 &= \int \ln x \cdot x^5 dx
 \end{aligned}$$

$$\begin{aligned}
 u &= \ln x \\
 du &= \frac{1}{x} dx
 \end{aligned}$$

$$\begin{aligned}
 dv &= x^5 dx \\
 v &= \frac{x^6}{6} = \frac{1}{6} \cdot x^6
 \end{aligned}$$

$$\begin{aligned}
 &= uv - \int v du \\
 &= \ln x \cdot \frac{x^6}{6} - \frac{1}{6} \int \frac{x^6}{x} dx \\
 &= \frac{1}{6} x^6 \ln x - \frac{1}{6} \int x^5 dx \\
 &= \frac{1}{6} x^6 \ln x - \frac{1}{6} \cdot \frac{x^6}{6} + C
 \end{aligned}$$

$$x^6 \cdot \frac{1}{x} = \frac{x^6}{x} = x^5$$

$$\boxed{\frac{1}{6} x^6 \ln x - \frac{1}{36} x^6 + C}$$