

# Calculus M211

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2013

# The Substitution Rule for Indefinite Integrals

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In other words:

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

If we change the variable from  $x$  to  $u = g(x)$  we divide by  $g'(x)$ !



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Finding the right  $u$  is a guessing game. Often multiple choices.

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## The Substitution Rule for Indefinite Integrals

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Note that

$$-\ln|\cos x| = \ln|\cos x|^{-1} = \ln|\sec x|$$

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$$\int \tan x \, dx$$

First, we note that:

$$\int \tan x \, dx = \int \frac{\sin x}{\cos x} \, dx$$

We choose  $u = \cos x$ . Then  $u' = -\sin x$ , and hence

$$\begin{aligned} \int \frac{\sin x}{\cos x} \, dx &= \int \frac{\sin x}{u} \frac{du}{-\sin x} = - \int \frac{1}{u} \, du \\ &= -\ln|u| + C = -\ln|\cos x| + C \end{aligned}$$

Note that

$$-\ln|\cos x| = \ln|\cos x|^{-1} = \ln|\sec x|$$

Thus we can also write:

$$\int \tan x \, dx = \ln|\sec x| + C$$

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Methods for evaluating a **definite integral using substitution**:

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

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$$\int_1^2 \frac{1}{(3-5x)^2} dx = \int_{u(1)}^{u(2)} \frac{1}{u^2} \frac{du}{-5} = -\frac{1}{5} \int_{-2}^{-7} \frac{1}{u^2} du$$

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# The Substitution Rule for Definite Integrals

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

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

$$\int_1^e \frac{\ln x}{x} dx$$

We choose  $u = \ln x$ . Then  $u' = \frac{1}{x}$ , and hence

$$\int_1^e \frac{\ln x}{x} dx = \int_{u(1)}^{u(e)} \frac{u}{x} \frac{du}{1/x}$$

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## The Substitution Rule: Exercises

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take  $u =$

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

take  $u =$

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$$\int (x + 1)\sqrt{2x + x^2} dx \quad \text{take } u = 2x + x^2, \text{ then } u' = 2(1 + x)$$



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$$\int (x + 1) \sqrt{2x + x^2} dx \quad \text{take } u = 2x + x^2, \text{ then } u' = 2(1 + x)$$

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$$\int (x^3 + 3x)(x^2 + 1) dx \quad \text{take } u =$$

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$$\int (x + 1)\sqrt{2x + x^2} dx \quad \text{take } u = 2x + x^2, \text{ then } u' = 2(1 + x)$$

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$$\int (x^3 + 3x)(x^2 + 1) dx \quad \text{take } u = x^3 + 3x, \text{ then } u' = 3(x^2 + 1)$$

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Evaluate

$$\int x \sin(x^2) dx$$

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$$\int x \sin(x^2) dx$$

We take  $u = x^2$ , then  $u' = 2x$

# The Substitution Rule: Exercises

Evaluate

$$\int x \sin(x^2) dx$$

We take  $u = x^2$ , then  $u' = 2x$  and

$$\int x \sin(x^2) dx$$

## The Substitution Rule: Exercises

Evaluate

$$\int x \sin(x^2) dx$$

We take  $u = x^2$ , then  $u' = 2x$  and

$$\int x \sin(x^2) dx = \int x \sin u \frac{du}{2x}$$

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We take  $u = x^2$ , then  $u' = 2x$  and

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Evaluate

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

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$$\int x^2 e^{x^3} dx$$

We take  $u = x^3$ , then  $u' = 3x^2$  and

$$\int x^2 e^{x^3} dx = \int x^2 e^u \frac{du}{3x^2}$$

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## The Substitution Rule: Exercises

Evaluate

$$\int \frac{\sin 2x}{1 + \cos^2 x} dx$$

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We recall that  $\sin 2x = 2 \sin x \cos x$

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$$\int \frac{\sin 2x}{1 + \cos^2 x} dx$$

We recall that  $\sin 2x = 2 \sin x \cos x$

We take  $u = 1 + (\cos x)^2$

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Evaluate

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We recall that  $\sin 2x = 2 \sin x \cos x$

We take  $u = 1 + (\cos x)^2$ .

Then  $u' =$

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Evaluate

$$\int \frac{\sin 2x}{1 + \cos^2 x} dx$$

We recall that  $\sin 2x = 2 \sin x \cos x$

We take  $u = 1 + (\cos x)^2$ .

Then  $u' = 2 \cos x(-\sin x)$

## The Substitution Rule: Exercises

Evaluate

$$\int \frac{\sin 2x}{1 + \cos^2 x} dx$$

We recall that  $\sin 2x = 2 \sin x \cos x$

We take  $u = 1 + (\cos x)^2$ .

Then  $u' = 2 \cos x(-\sin x) = -\sin 2x$

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$$\int \frac{\sin 2x}{1 + \cos^2 x} dx$$

We recall that  $\sin 2x = 2 \sin x \cos x$

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We recall that  $\sin 2x = 2 \sin x \cos x$

We take  $u = 1 + (\cos x)^2$ .

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We take  $u = 1 + (\cos x)^2$ .

Then  $u' = 2 \cos x(-\sin x) = -\sin 2x$  and

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

# The Substitution Rule: Exercises

Evaluate

$$\int_0^1 \cos(\pi x/2) dx$$

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Evaluate

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We take  $u = \pi x/2$ , then  $u' = \pi/2$  and

$$\int_0^1 \cos(\pi x/2) dx = \int_{u(0)}^{u(1)} \cos(u) \frac{du}{\pi/2}$$

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We take  $u = \pi x/2$ , then  $u' = \pi/2$  and

$$\begin{aligned} \int_0^1 \cos(\pi x/2) dx &= \int_{u(0)}^{u(1)} \cos(u) \frac{du}{\pi/2} \\ &= \frac{2}{\pi} \int_0^{\pi/2} \cos(u) du \end{aligned}$$

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We take  $u = \pi x/2$ , then  $u' = \pi/2$  and

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

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Evaluate

$$\int_0^1 \cos(\pi x/2) dx$$

We take  $u = \pi x/2$ , then  $u' = \pi/2$  and

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

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Evaluate

$$\int_0^1 \cos(\pi x/2) dx$$

We take  $u = \pi x/2$ , then  $u' = \pi/2$  and

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

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