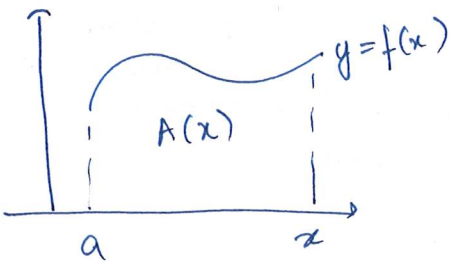


# Chapter 5: Integrals

- Introduction to Integrals
- The Definite Integral and its Properties
- The Fundamental Theorem of Calculus
- The Substitution Rule

## Area as a Function

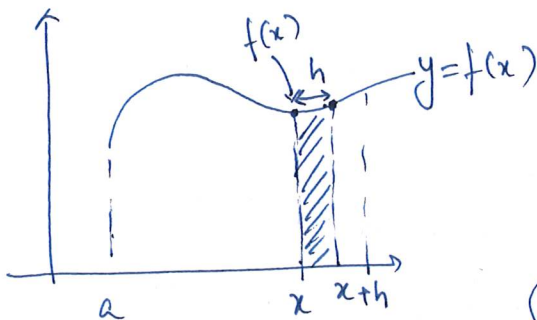
Consider a function representing area under the graph of the curve  $y = f(x)$  from a fixed point 'a' to a varying point 'x'. What happens to the area as 'x' increases?



Area Function  $\left[ A(x) = \int_a^x f(x) dx ; A(x+h) = \int_a^{x+h} f(x) dx \right]$

$$A(x+h) - A(x) \approx f(x) \cdot h$$

$$\frac{A(x+h) - A(x)}{h} \approx f(x)$$



$$\lim_{h \rightarrow 0} \frac{A(x+h) - A(x)}{h} = \lim_{h \rightarrow 0} f(x)$$

$$A'(x) = f(x)$$

→ i.e.,  $A(x)$  is the anti-derivative of  $f(x)$ .

# Fundamental Theorem of Calculus (Part I)

Let  $a < b$  and let  $f(x)$  be a function defined and continuous on  $[a, b]$ .

**Theorem:** Let

$$F(x) = \int_a^x f(t) dt$$

for any  $x$  in  $[a, b]$ . Then the function  $F(x)$  is differentiable and further

$$F'(x) = f(x)$$

**Ex:** Find the derivative of the function  $g(x)$ , where

$$g(x) = \int_a^x \sqrt{1+t^2} dt$$

$$g'(x) = \sqrt{1+x^2}$$

## Anti-differentiation

"Anti-differentiation is the reverse of differentiation."

For example, if we consider the function  $f(x) = 2x$ , then what is its anti-derivative?

$$\frac{d}{dx}(\ ? ) = 2x \quad \left. \begin{array}{l} \rightarrow x^2 \\ \rightarrow x^2 + 5 \\ \rightarrow x^2 - 100 \end{array} \right\} \rightarrow x^2 + C$$

Most general anti-derivative.

**Definition:** If  $F$  is an antiderivative of  $f$  on an interval  $I$ , then the most general antiderivative of  $f$  on  $I$  is  $F(x) + C$  or in other words,

$$\frac{d}{dx}[F(x) + C] = f(x)$$

where  $C$  is an arbitrary constant. This relationship can also be expressed as

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

Indefinite Integral notation

Most general anti-derivative

$F(x)$ : Particular anti-derivative

# Anti-Differentiation Rules

Rule	Function	Anti-derivative
Constant Rule	$k$	$kx$
Constant Factor Rule	$kf(x)$	$kF(x)$
Sum Rule	$f(x) + g(x)$	$F(x) + G(x)$
Power Rule	$x^n$	$\frac{x^{n+1}}{n+1}$
Natural Log Func.	$\frac{1}{x}$	$\ln x $
Natural Exp. Func.	$e^{ax}$	$e^{ax}/a$
Exp. Func.	$b^x$	$b^x / \ln b$
Cosine Rule	$\cos(ax)$	$\sin(ax)/a$
Sine Rule	$\sin(ax)$	$-\cos(ax)/a$
Tan Rule	$\sec^2(ax)$	$\tan(ax)/a$
Arctan Rule	$\frac{1}{1+x^2}$	$\arctan(x)$

## Anti-derivatives - Calc I Review

**Ex:** Fill in the blank boxes:

$f$	$f'$		$f$	$f'$
$2x$	$2$		$\cos(x)$	$-\sin x$
$x^3$	$3x^2$		$2 \sin 5x$	$\frac{2 \cos(5x)}{5}$
$\frac{x^5}{5} + C$	$x^4$		$e^x$	$e^x$
$2 - x^5$	$-5x^4$		$e^{-3x}$	$-3e^{-3x}$
$\frac{-6x^2}{2}$	$-6x$		$\frac{x^{4/3}}{4/3} + C$	$x^{1/3}$
$\ln x$	$1/x$		$2 \cdot \frac{x^{2/3}}{2/3} + C$	$2x^{-1/3}$

## Examples (FTC 1)

**Ex:** Evaluate  $\frac{d}{du} \left( \int_0^u \sin(1+t^3) dt \right)$

$$= \sin(1+u^3)$$

$$A(x) = \int_a^x f(t) dt$$

↓

$$A'(x) = f(x)$$

**Ex:** Find the derivative of the function  $f(x)$ , where

$$f(x) = \int_1^{x^4} \sec t dt$$

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

$$f'(x) = \frac{d}{dx} \left( \int_1^{x^4} \sec t dt \right)$$

$$= \frac{d}{dx} \left( \int_1^u \sec t dt \right)$$

$$= \frac{d}{du} \left( \int_1^u \sec t dt \right) \cdot \frac{du}{dx} \quad \leftarrow \text{Chain Rule}$$
$$= \sec(u) \cdot 4x^3$$
$$= \sec(x^4) \cdot 4x^3 //$$

## Indefinite Integral

The indefinite integral of  $f(x)$  denoted by  $\int f(x) dx$  is the most general anti-derivative of  $f(x)$ .

**Ex:** Evaluate the following indefinite integrals.

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

(b)  $\int (\sqrt{x} - 1) dx = \frac{x^{\frac{1}{2}+1}}{\frac{1}{2}+1} - x + C = \frac{2}{3} x^{\frac{3}{2}} - x + C //$

$\downarrow$   
 $x^{\frac{1}{2}}$

(c)  $\int e^{2t} dt = \frac{e^{2t}}{2} + C$

# Table of Indefinite Integrals

(Similar to anti-der. rules table, just different notation)

$\int cf(x) dx = c \int f(x) dx$	$\int [f(x) + g(x)] dx = \int f(x) dx + \int g(x) dx$
$\int k dx = kx + C$	
$\int x^n dx = \frac{x^{n+1}}{n+1} + C \quad (n \neq -1)$	$\int \frac{1}{x} dx = \ln x  + C$
$\int e^x dx = e^x + C$	$\int b^x dx = \frac{b^x}{\ln b} + C$
$\int \sin x dx = -\cos x + C$	$\int \cos x dx = \sin x + C$
$\int \sec^2 x dx = \tan x + C$	$\int \csc^2 x dx = -\cot x + C$
$\int \sec x \tan x dx = \sec x + C$	$\int \csc x \cot x dx = -\csc x + C$
$\int \frac{1}{x^2 + 1} dx = \tan^{-1} x + C$	$\int \frac{1}{\sqrt{1-x^2}} dx = \sin^{-1} x + C$
<del><math>\int \sinh x dx = \cosh x + C</math></del>	<del><math>\int \cosh x dx = \sinh x + C</math></del>

## Fundamental Theorem of Calculus (Part II)

**Theorem:** Let  $G(x)$  be any function defined and continuous on  $[a, b]$ . Further  $G(x)$  is differentiable such that  $G'(x) = f(x)$  for all  $a < x < b$ . Then

$$\int_a^b f(x) dx = G(b) - G(a)$$

$G(x)$  is the anti-derivative of  $f(x)$

or equivalently,

$$\int_a^b G'(x) dx = G(b) - G(a)$$

Notation:

$$\int_a^b f(x) dx = \left| G(x) \right|_a^b = G(b) - G(a)$$

FTC II:  $\int_a^b f(x) dx = G(b) - G(a)$

FTC I:

$$\begin{aligned} \int_a^x f(x) dx &= G(x) + C \\ \int_a^a f(x) dx &= G(a) + C \\ 0 &= G(a) + C \\ \boxed{C = -G(a)} \end{aligned}$$

$$\int_a^x f(x) dx = G(x) - G(a)$$

Thus, the two parts of FTC say that integration and differentiation are inverse processes.

## Examples

**Ex:** Evaluate the following definite integrals:

$$\begin{aligned}
 \text{(a)} \quad & \int_0^1 x^2 dx \\
 &= \left| \frac{x^3}{3} \right|_0^1 \\
 &= \frac{1^3}{3} - \frac{0^3}{3} = \frac{1}{3} //
 \end{aligned}$$

$$\begin{aligned}
 \text{(b)} \quad & \int_0^2 e^{-3x} dx \\
 &= \left| \frac{e^{-3x}}{-3} \right|_0^2 \\
 &= \frac{e^{-6}}{-3} - \left( \frac{e^0}{-3} \right) \\
 &= -\frac{1}{3} e^{-6} + \frac{1}{3} (1) = \frac{1}{3} - \frac{1}{3} e^{-6} //
 \end{aligned}$$

$$\begin{aligned}
 \text{(c)} \quad & \int_0^{\pi/4} (\sec \theta \tan \theta) d\theta \\
 &= \left| \sec \theta \right|_0^{\pi/4} \\
 &= \sec\left(\frac{\pi}{4}\right) - \sec(0) \\
 &= \sqrt{2} - 1 //
 \end{aligned}$$

$$\begin{aligned}
 \text{(d)} \quad & \int_0^{\pi} (5e^x + 3 \sin x) dx \\
 &= \left| 5e^x + 3(-\cos x) \right|_0^{\pi} \\
 &= \left| 5e^x - 3 \cos x \right|_0^{\pi} \\
 &= (5e^{\pi} - 3 \cos \pi) - (5e^0 - 3 \cos 0) \\
 &= 5e^{\pi} - 3(-1) - 5(1) + 3(1) \\
 &= 5e^{\pi} + 3 - 5 + 3 \\
 &= 5e^{\pi} + 1 //
 \end{aligned}$$

## Practice Examples

**Ex:** Evaluate the following integrals:

$$\begin{aligned}
 \text{(a)} \quad & \int_0^1 \frac{4}{1+p^2} dp \\
 &= 4 \left| \tan^{-1} p \right|_0^1 \\
 &= 4 (\tan^{-1} 1 - \tan^{-1} 0) \\
 &= 4 \left( \frac{\pi}{4} - 0 \right) = \pi //
 \end{aligned}$$

$$\begin{aligned}
 \text{(b)} \quad & \int_0^1 x(\sqrt{x} + \sqrt[4]{x}) dx \\
 &= \int_0^1 (x^{3/2} + x^{1+1/4}) dx \\
 &= \int_0^1 (x^{3/2} + x^{5/4}) dx = \left| \frac{x^{5/2}}{5/2} + \frac{x^{9/4}}{9/4} \right|_0^1 \\
 &= \frac{1}{5/2} + \frac{1}{9/4} = \frac{2}{5} + \frac{4}{9} //
 \end{aligned}$$

$$\begin{aligned}
 \text{(c)} \quad & \int_0^{\pi/4} \frac{1 + \cos^2 \theta}{\cos^2 \theta} d\theta \\
 &= \int_0^{\pi/4} \left( \frac{1}{\cos^2 \theta} + 1 \right) d\theta \\
 &= \int_0^{\pi/4} (\sec^2 \theta + 1) d\theta = \left| \tan \theta + \theta \right|_0^{\pi/4} \\
 &= \left( \tan \frac{\pi}{4} + \frac{\pi}{4} \right) - (\tan 0 + 0) \\
 &= 1 + \frac{\pi}{4} - 0 = 1 + \frac{\pi}{4} //
 \end{aligned}$$

$$\begin{aligned}
 \text{(d)} \quad & \int_0^{\sqrt{3/2}} \frac{dr}{\sqrt{1-r^2}} \\
 &= \left| \sin^{-1} r \right|_0^{\sqrt{3/2}} \\
 &= \sin^{-1} \left( \frac{\sqrt{3}}{2} \right) - \sin^{-1}(0) \\
 &= \frac{\pi}{3} - 0 = \frac{\pi}{3} //
 \end{aligned}$$

## Applications of FTC

**Ex:** Evaluate the area under the graph of the following functions over the given interval:

(a)  $f(x) = \frac{1}{x^2}, [1, 10]$

$$\begin{aligned} \text{Area} &= \int_1^{10} \frac{1}{x^2} dx \\ &= \int_1^{10} x^{-2} dx \\ &= \left| \frac{x^{-2+1}}{-2+1} \right|_1^{10} \\ &= \left| -x^{-1} \right|_1^{10} \\ &= \left| -\frac{1}{x} \right|_1^{10} = -\frac{1}{10} - \left( -\frac{1}{1} \right) \\ &= -\frac{1}{10} + 1 = \frac{9}{10} // \end{aligned}$$

(b)  $g(x) = x^{-2/3}, [1, 8]$

$$\begin{aligned} \text{Area} &= \int_1^8 x^{-2/3} dx \\ &= \left| \frac{x^{-2/3+1}}{-2/3+1} \right|_1^8 \\ &= \left| \frac{3}{1} x^{1/3} \right|_1^8 \\ &= 3 \cdot 8^{1/3} - 3 \cdot 1^{1/3} \\ &= 3(2) - 3 \\ &= 6 - 3 \\ &= 3 // \end{aligned}$$

## Applications of FTC

**Ex:** Evaluate the derivatives of the following functions

(a)  $\int_0^{x^2} e^{-t^2} dt$

$$\begin{aligned} \frac{d}{dx} \left( \int_0^{x^2} e^{-t^2} dt \right) &= ? \\ u = x^2 \quad \frac{du}{dx} = 2x \\ &\rightarrow = \frac{d}{dx} \left( \int_0^u e^{-t^2} dt \right) \\ &= \frac{d}{du} \left( \int_0^u e^{-t^2} dt \right) \cdot \frac{du}{dx} \\ &= e^{-u^2} \cdot \frac{du}{dx} \\ &= e^{-x^4} \cdot 2x \\ &= 2x e^{-x^4} // \end{aligned}$$

(b)  $\int_1^{e^x} \ln t dt$

$$\begin{aligned} \frac{d}{dx} \left( \int_1^{e^x} \ln t dt \right) \\ &= \frac{d}{dx} \left( \int_1^u \ln t dt \right) \\ &= \frac{d}{du} \left( \int_1^u \ln t dt \right) \cdot \frac{du}{dx} \\ &= \ln u \cdot \frac{du}{dx} \\ &= x \cdot (e^x) = x e^x // \end{aligned}$$

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

# Net Change Theorem

The integral of a rate of change ( $f(x)$ ) is the net change:

$$\int_a^b f(x) dx = F(b) - F(a)$$

## Applications:

- $\int_{t_1}^{t_2} (\text{Velocity}) dt = \Delta \text{Position} = \text{Change in Position} = \text{Displacement}$
- $\int_{t_1}^{t_2} (\text{Acceleration}) dt = \Delta \text{Velocity} = \overset{\text{Net}}{\text{Change in Velocity over } [t_1, t_2]}$
- $\int_{t_1}^{t_2} (\text{Flow Rate}) dt = \Delta \text{Volume} = \text{Net Change in Volume over } [t_1, t_2]$
- $\int_{t_1}^{t_2} (\text{Rate of Population Growth}) dt = \Delta \text{Population etc...}$   
 $= \text{Net change in population over } [t_1, t_2]$   
(total)

## Application

**Ex:** If  $w'(t)$  is the rate of growth of a child in pounds per year, what does  $\int_5^{10} w'(t) dt$  represent?

↳ This integral represents the total (net) growth of the child's <sup>weigh</sup> between 5 to 10 years of age.

**Ex:** If  $f(x)$  is the slope of a trail at a distance of  $x$  miles from the start of the trail, what does  $\int_3^5 f(x) dx$  represent?

↳ This integral represents the ~~net change in~~ change in elevation of the trail between 3 and 5 miles from the start.

## Example

**Ex:** Position of a car along the highway is given by,  $x(t) = 100t^2 + 5t$ , where  $x(t)$  is in km,  $t$  is in hours. Find the total displacement of the car in one hour.

$$\begin{aligned} \text{Displacement in 1 hour} &= x(1) - x(0) \\ &= 100 \cdot 1^2 + 5 \cdot 1 - 0 \\ &= 105 \text{ km} // \end{aligned}$$

**Ex:** Speed of a car along the highway is given by,  $v(t) = 100t^2 + 5t$ , in km/h, where  $0 < t < 1$ . Find the total displacement of the car in one hour.

$$\begin{aligned} \text{Total displacement in 1 hour} &= \int_0^1 v(t) dt \\ &= \int_0^1 (100t^2 + 5t) dt \\ &= \left[ 100 \cdot \frac{t^3}{3} + 5 \cdot \frac{t^2}{2} \right]_0^1 = \frac{100}{3} (1^3) + \frac{5}{2} (1^2) - 0 = 35.83 \text{ km} // \end{aligned}$$

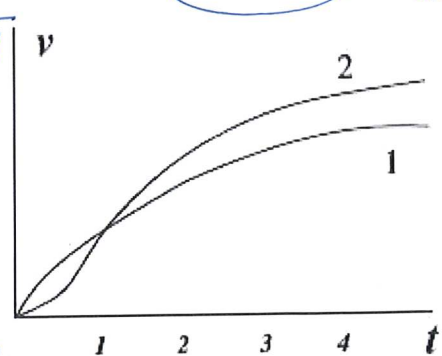
## Example

**Ex:** Two cars labelled 1 and 2 start side by side and accelerate from rest. The graph shows their velocity functions,  $t$  is in minutes.

- At what time(s) do the cars have equal velocities?  $t=0, t=1$
- At what time(s) do the cars have equal accelerations?
- Which car is ahead after 1 minute? Which car is ahead after 3 minutes?
- When does one car overtake the other?  $\rightarrow$  around  $t \sim 2$  mins

when the areas under both curves are equal.

(b) Equal acceleration  $\Rightarrow$  Equal rate of change of velocity  
 $\Rightarrow$  Equal slopes of tangents to the two curves  
 $\Rightarrow$   $t \sim 3$



(c) After 1 min  $\rightarrow$  Car 1 is ahead  
 After 3 mins  $\rightarrow$  Car 2 is ahead  
 Displacement is area under the graph. //

## Application

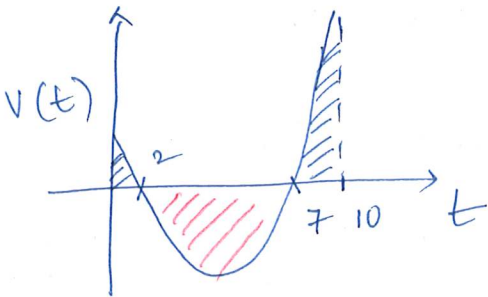
**Ex:** An express mail truck delivers mail to various companies situated along a central avenue and often goes back and forth as new mail arrives. Over some period of time,  $0 < t < 10$ , its velocity (in km per hour) is given by  $v(t) = t^2 - 9t + 14 = (t-2)(t-7)$

- (a) Find the displacement over this period of time.  
(b) How much gasoline was consumed during this period of time if the vehicle uses  $1/10$  litres per km.

$$\begin{aligned} \text{(a) Displacement} &= \int_0^{10} v(t) dt \\ &= \int_0^{10} (t^2 - 9t + 14) dt \\ &= \left| \frac{t^3}{3} - \frac{9t^2}{2} + 14t \right|_0^{10} \\ &= \frac{1}{3}(10)^3 - \frac{9}{2}(10)^2 + 14(10) - 0 \\ &\approx 23.33 \text{ km} // \end{aligned}$$

## Application

$$\text{(b) Total distance travelled} = \int_0^2 v(t) dt - \int_2^7 v(t) dt + \int_7^{10} v(t) dt$$



artificially introduced negative sign to nullify the change in direction of the truck's motion

$$= \left| \frac{t^3}{3} - 4.5t^2 + 14t \right|_0^2 - \left| \frac{t^3}{3} - 4.5t^2 + 14t \right|_2^7 + \left| \frac{t^3}{3} - 4.5t^2 + 14t \right|_7^{10}$$

$$= 12.67 - (-8.16) + 227.5$$

$$\approx 248.33 \text{ km.}$$

$$\therefore \text{Amount of gasoline consumed} = \frac{1}{10} \times 248.33$$

$$= 24.8 \text{ litres} //$$

## Chapter 5: Integrals

- Introduction to Integrals
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### Differentials- Calculus I

From *Differential Calculus*, we know that

$$\text{Slope of line, } m = \frac{\text{change in } y}{\text{change in } x} = \frac{\Delta y}{\Delta x}$$

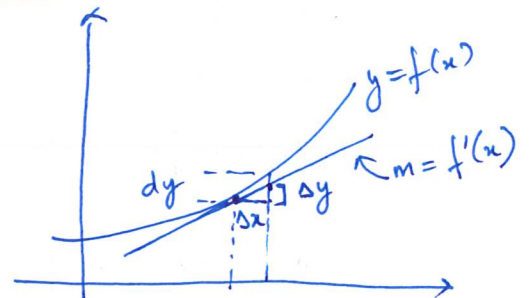
which is same as writing,  $\Delta y = m \cdot \Delta x$

For sufficiently small step-sizes ( $\Delta x \rightarrow 0$ ),

$$\frac{dy}{dx} = f'(x) = \lim_{\Delta x \rightarrow 0} \frac{\Delta y}{\Delta x}$$

$$dy = f'(x) dx$$

where  $f'(x)$  is the slope of tangent line (derivative), and the quantities  $dy$  and  $dx$  are called differentials.



## Rules for derivatives and differentials

**Ex:** Calculate the differentials of the following functions

(i)  $y = x^5$

$$dy = 5x^4 dx$$

(iv)  $y = \ln x$

$$dy = \frac{1}{x} dx$$

(ii)  $y = \sin x$

$$dy = \cos x dx$$

(v)  $y = x^2 + 5x$

$$dy = (2x + 5) dx$$

(iii)  $y = e^{2x}$

$$dy = 2e^{2x} dx$$

(vi)  $y = e^{x^2}$

$$dy = e^{x^2} \cdot 2x dx$$

## Anti-differentiation and indefinite integrals

We know  $\int x^2 dx = \frac{x^3}{3} + C$

Instead, if we now want to evaluate

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

$u = x+1, du = dx$

We know  $\int \cos x dx = \sin x + C$

Instead, evaluate  $\int \cos(x+2) dx = \int \cos u du = \sin u + C = \sin(x+2) + C$

$u = x+2$   
 $du = dx$

We know  $\int \sqrt{x} dx = \frac{x^{3/2}}{3/2} + C = \frac{2}{3} x^{3/2} + C //$

Instead, evaluate  $\int \sqrt{x-5} dx = \int \sqrt{u} du = \frac{2}{3} u^{3/2} + C = \frac{2}{3} (x-5)^{3/2} + C //$

$u = x-5$   
 $du = dx$

## Simple Substitution

Alt. way  $\rightarrow \int (5x+1)^2 dx = \int (25x^2+1+10x) dx = ?$

$$(i) \int (5x+1)^2 dx = \int u^2 \cdot \frac{du}{5} = \frac{1}{5} \int u^2 du = \frac{u^3}{5 \cdot 3} + C = \frac{u^3}{15} + C = \frac{(5x+1)^3}{15} + C //$$

$$u = 5x+1$$

$$du = 5 dx$$

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

$$(ii) \int 2x\sqrt{x^2+1} dx = \int \underbrace{\sqrt{x^2+1}}_{\sqrt{u}} \cdot \underbrace{2x dx}_{du} = \int \sqrt{u} du = \frac{2}{3} u^{3/2} + C = \frac{2}{3} (x^2+1)^{3/2} + C //$$

$$u = x^2+1$$

$$du = 2x dx$$

$$(iii) \int \underbrace{\sin^2 x}_{u^2} \cdot \underbrace{\cos x}_{du} dx = \int u^2 du = \frac{u^3}{3} + C = \frac{1}{3} (\sin x)^3 + C //$$

$$u = \sin x$$

$$du = \cos x dx$$

## Substitution Rule

If  $u = g(x)$  is a differentiable function with range over some interval and  $f$  is continuous on the same interval, then

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

Two important points to keep in mind:

- After substitution, the integral should be in terms of one variable only
- After solving, go back to the original variable to formulate the final answer

## Examples

**Ex:** Evaluate the integrals

(i)  $\int x^2 e^{x^3} dx = \int e^{x^3} \cdot x^2 dx$

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

$= \int e^u \cdot \frac{du}{3}$   
 $= \frac{1}{3} \int e^u du = \frac{1}{3} e^u + C$   
 $= \frac{1}{3} e^{x^3} + C //$

(ii)  $\int \tan x dx$

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

$u = \cos x$   
 $du = -\sin x dx$

$= \int -\frac{du}{u} = -\int \frac{du}{u} = -\ln|u| + C$   
 $= -\ln|\cos x| + C$   
 $= \ln|\sec x| + C //$

(iii)  $\int \cos^3(x) \sin(x) dx$

$u = \cos x$   
 $du = -\sin x dx$

$= \int u^3 du$   
 $= \frac{u^4}{4} + C = \frac{1}{4} (\cos x)^4 + C //$

(iv)  $\int e^x \sin(e^x) dx$

$u = e^x$   
 $du = e^x dx$

$= \int \sin u \cdot du$   
 $= -\cos u + C$   
 $= -\cos(e^x) + C //$

(v)  $\int x^2 \cdot \sin(x^3+1) dx$

$u = x^3+1$   
 $du = 3x^2 dx$   
 $\frac{du}{3} = x^2 dx$

$= \int \sin(x^3+1) \cdot x^2 dx$   
 $= \int \sin u \cdot \frac{du}{3}$   
 $= \frac{1}{3} \int \sin u du$   
 $= \frac{1}{3} (-\cos u) + C$   
 $= -\frac{1}{3} \cos(x^3+1) + C //$

## Practice Examples

**Ex:** Evaluate the integrals

(i)  $\int x \sin(x^2) dx = \int \sin(x^2) \cdot x dx$

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

$= \int \sin u \cdot \frac{du}{2}$   
 $= \frac{1}{2} \int \sin u du$   
 $= \frac{1}{2} (-\cos u) + C$   
 $= -\frac{1}{2} \cos(x^2) + C //$

(iii)  $\int \frac{2x}{1+x^2} dx = \int \frac{du}{u}$

$u = 1+x^2$   
 $du = 2x dx$

$= \ln|u| + C$   
 $= \ln|1+x^2| + C //$

(ii)  $\int \frac{\cos(\sqrt{x})}{\sqrt{x}} dx$

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

$= \int \cos(\sqrt{x}) \cdot \frac{dx}{\sqrt{x}}$   
 $= \int \cos u \cdot 2 du$   
 $= 2 \int \cos u du$   
 $= 2 \sin u + C = 2 \sin(\sqrt{x}) + C //$

(iv)  $\int \frac{1}{x \ln x} dx = \int \frac{1}{u} \cdot \frac{dx}{x}$

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

$= \int \frac{1}{u} du$   
 $= \ln|u| + C$   
 $= \ln|\ln|x|| + C //$

## Substitution Rule for Definite Integrals

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

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

**Ex:** Evaluate  $\int_0^2 \sqrt{3x+1} dx$

$$\begin{aligned} u &= 3x+1 \\ du &= 3dx \\ \frac{du}{3} &= dx \\ x=0 : u &= 1 \\ x=2 : u &= 7 \end{aligned}$$

$$\begin{aligned} &= \int_1^7 \sqrt{u} \frac{du}{3} \\ &= \frac{1}{3} \int_1^7 \sqrt{u} du \\ &= \frac{1}{3} \left| \frac{u^{3/2}}{3/2} \right|_1^7 \\ &= \frac{2}{9} \left| u^{3/2} \right|_1^7 = \frac{2}{9} (7^{3/2} - 1) // \end{aligned}$$

\* Equation of semicircle with radius 'a' & center at (0,0) is  $y = \sqrt{a^2 - x^2}$

## Examples

**Ex:** Evaluate the definite integrals:

(a)  $\int_0^1 e^x \sin(e^x) dx$

$$\left. \begin{aligned} u &= e^x \\ x=0 : u &= e^0 = 1 \\ x=1 : u &= e^1 = e \\ du &= e^x dx \end{aligned} \right\}$$

$$\begin{aligned} &= \int_1^e \sin u du \\ &= \left| -\cos u \right|_1^e \\ &= (-\cos e) - (-\cos 1) \\ &= \cos(1) - \cos(e) // \end{aligned}$$

(b)  $\int_0^a x \sqrt{a^2 - x^2} dx = \int_0^a \sqrt{a^2 - x^2} \cdot x dx$

$$\left. \begin{aligned} u &= a^2 - x^2 \\ du &= -2x dx \\ \frac{du}{-2} &= x dx \\ x=0 : u &= a^2 \\ x=a : u &= 0 \end{aligned} \right\}$$

$$\begin{aligned} &= \int_{a^2}^0 \sqrt{u} \cdot \frac{du}{-2} \\ &= -\frac{1}{2} \int_{a^2}^0 \sqrt{u} du \\ &= \frac{1}{2} \int_0^{a^2} \sqrt{u} du \\ &= \frac{1}{2} \left| \frac{u^{3/2}}{3/2} \right|_0^{a^2} \\ &= \frac{1}{3} [(a^2)^{3/2} - 0] \\ &= \frac{1}{3} a^3 // \end{aligned}$$

## Examples

**Ex:** Use Substitution rule to evaluate the integrals:

(a)  $\int_0^1 x e^{x^2} \cos(e^{x^2}) dx$

$$u = e^{x^2}$$

$$du = e^{x^2} \cdot 2x dx$$

$$\frac{du}{2} = x \cdot e^{x^2} dx$$

$$x=0: u=e^0=1$$

$$x=1: u=e^{1^2}=e$$

$$= \int_0^1 \cos(e^{x^2}) \cdot \underbrace{x e^{x^2} dx}_{\frac{du}{2}}$$

$$= \int_1^e \cos u \frac{du}{2}$$

$$= \left| \sin u \right|_1^e$$

$$= \sin(e) - \sin(1)$$

(b)  $\int_e^{e^4} \frac{1}{x \log_e x} dx$

$$= \int_1^4 \frac{1}{u} du$$

$$= \left| \ln |u| \right|_1^4$$

$$= \ln |4| - \ln |1|$$

$$= \ln |4| - 0$$

$$= \ln 4 //$$

$$u = \log_e x$$

$$u = \ln x$$

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

$$\left[ \begin{array}{l} x=e: u=1 \\ x=e^4: u=\log_e e^4 \\ \quad \quad \quad = 4 \cdot 1 \\ \quad \quad \quad = 4 \end{array} \right.$$

## Practice Examples

**Ex:** Evaluate the following integrals:

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

$$u = 1 + \cos^2 x$$

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

$$= \int \frac{-du}{u} = -\ln |u| + C$$

$$= -\ln |1 + \cos^2 x| + C //$$

(b)  $\int \cot x dx$

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

$$u = \sin x$$

$$= \int \frac{du}{u}$$

$$= \ln |u| + C = \ln |\sin x| + C //$$

(c)  $\int e^{\cos x} \sin x dx$

$$= \int e^u (-du)$$

$$= -\int e^u du$$

$$= -e^u + C$$

$$= -e^{\cos x} + C //$$

(d)  $\int \frac{e^z + 1}{e^z + z} dz$

$$u = e^z + z$$

$$du = (e^z + 1) dz$$

$$\int \frac{du}{u} = \ln |u| + C$$

$$= \ln |e^z + z| + C //$$

(e)  $\int x^3 \cos(x^4 + 2) dx$

$$= \frac{1}{4} \sin(x^4 + 2) + C //$$