

6.5: The substitution rule

The Substitution Rule for indefinite integrals: If $u = g(x)$ is a differentiable function, then

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

Note that $du = g'(x)dx$ is differential.

The correct substitution depends on the integral:

$$\begin{aligned} u &= g(x) \\ \int u^n du &= \frac{u^{n+1}}{n+1} + C = \frac{(g(x))^{n+1}}{n+1} + C \end{aligned}$$

$\int (g(x))^n g'(x) dx$	$\int e^{g(x)} g'(x) dx$	$\int \frac{g'(x)}{g(x)} dx$
$\int \cos(g(x)) g'(x) dx$	$\int \sin(g(x)) g'(x) dx$	$\int \sec^2(g(x)) g'(x) dx$
$\int \sec(g(x)) \tan(g(x)) g'(x) dx$	$\int \csc^2(g(x)) g'(x) dx$	$\int \csc(g(x)) \cot(g(x)) g'(x) dx$

EXAMPLE 1. Evaluate each of the following integrals:

$$\begin{aligned} 1. \int x(x^2 + 2016)^{2016} dx &= \int \underbrace{(x^2 + 2016)}_{u^{2016}}^{2016} \underbrace{x dx}_{\frac{du}{2}} = \frac{1}{2} \int u^{2016} du \\ u &= x^2 + 2016 \\ du &= (x^2 + 2016)' dx \\ du &= 2x dx \Rightarrow x dx = \frac{du}{2} \end{aligned}$$
$$\begin{aligned} &= \frac{1}{2} \frac{u^{2016+1}}{2016+1} + C \\ &= \frac{u^{2017}}{4034} + C \\ &= \frac{(x^2 + 2016)^{2017}}{4034} + C \end{aligned}$$

$$2. \int 18x^2 \sqrt[4]{6x^3 + 5} dx = \int \underbrace{\sqrt[4]{6x^3 + 5}}_{4\sqrt{u}} \cdot \underbrace{18x^2 dx}_{du} = \int u^{\frac{1}{4}} du$$

$$u = 6x^3 + 5$$

$$du = 18x^2 dx$$

$$= \frac{u^{\frac{1}{4}+1}}{\frac{1}{4}+1} + C = \frac{u^{\frac{5}{4}}}{\frac{5}{4}} + C$$

$$= \frac{4}{5} \sqrt[4]{u^5} + C = \boxed{\frac{4}{5} \sqrt[4]{(6x^3 + 5)^5} + C}$$

$$3. \int \cos(3x) \sin^{10}(3x) dx = \int \underbrace{\sin^{10}(3x)}_{u^{10}} \underbrace{\cos(3x) dx}_{\frac{du}{3}} = \frac{1}{3} \int u^{10} du$$

$$u = \sin(3x)$$

$$du = 3 \cos(3x) dx$$

$$\cos 3x dx = \frac{du}{3}$$

$$= \frac{u^{11}}{3 \cdot 11} + C = \frac{u^{11}}{33} + C$$

$$= \frac{\sin^{11}(3x)}{33} + C$$

$$4. \int (8x - 1)e^{4x^2-x} dx = \int \underbrace{e^{4x^2-x}}_{e^u} \underbrace{(8x-1)dx}_{du} = \int e^u du$$
$$u = 4x^2 - x$$
$$du = (8x-1)dx$$
$$= e^u + C = e^{4x^2-x} + C$$

$$5. \int \sec^2(5y)(5 - \tan(5y))^5 dy = -\frac{1}{5} \int u^5 du = -\frac{1}{5} \cdot \frac{u^6}{6} + C$$
$$= -\frac{1}{30} (5 - \tan(5y))^6 + C$$

$u = 5 - \tan 5y$

$du = -5\sec^2(5y) dy$

$\sec^2(5y) dy = -\frac{1}{5} du$

$$6. \int \frac{x}{7x^2 + 12} dx = \frac{1}{14} \int \frac{du}{u} = \frac{1}{14} \ln|u| + C = \frac{1}{14} \ln(7x^2 + 12) + C$$

$$u = 7x^2 + 12 > 0$$

$$du = 14x \, dx \Rightarrow x \, dx = \frac{du}{14}$$

$$7. \int \tan x \, dx = \int \frac{\sin x}{\cos x} \, dx = - \int \frac{du}{u} = - \ln|u| + C$$

$$u = \cos x$$

$$du = -\sin x \, dx$$

$$\sin x \, dx = -du$$

$$\boxed{\int \tan x \, dx = -\ln|\cos x| + C}$$

$$8. \int \sin(7y - 12) dy$$

$y = 7y - 12$
 $dy = 7dy$

$$9. \int \frac{3}{1+3x} dx$$

$u = 1+3x$

$$10. \int \frac{1}{(1+3x)^3} dx$$

$du = 3dx$

$$\frac{1}{7} \int \sin u du = -\frac{\cos u}{7} + C = -\frac{\cos(7y-12)}{7} + C$$

$$\frac{1}{3} \int \frac{3 du}{u} = \ln|u| + C = \ln|1+3x| + C$$

$$\frac{1}{3} \int \frac{du}{u^3} = \frac{1}{3} \int u^{-3} du$$

$$= \frac{1}{3} \frac{u^{-3+1}}{-3+1} + C = -\frac{1}{6u^2} + C$$

In general, to evaluate

$$\int f(ax+b) dx$$

$u=ax+b$
 $du=a dx$

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

$$\frac{1}{a} \int f(u) du$$

$$= \frac{1}{a} F(u) + C = -\frac{1}{6(1+3x)^2} + C$$

$$= \frac{1}{a} F(ax+b) + C$$

The Substitution Rule for definite integrals: If $u = g(x)$ is a differentiable function, then

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



$$\begin{aligned} \int_{\frac{\pi}{2}}^{\pi} \cos 3x dx & \stackrel{u=3x}{=} \int_{\frac{3\pi}{2}}^{3\pi} \cos u du \\ \text{an extra step} \quad \left\{ \begin{array}{l} u(\frac{\pi}{2}) = \frac{3\pi}{2} \\ u(\pi) = 3\pi \end{array} \right. & \dots \\ & \frac{1}{3} \int \cos u du = \frac{1}{3} \sin u \Big|_{\frac{\pi}{2}}^{\pi} = \frac{1}{3} \sin(3\pi) - \frac{1}{3} \sin\left(\frac{3\pi}{2}\right) \\ & = \frac{1}{3} (0 - (-1)) \\ & = \frac{1}{3} \end{aligned}$$

EXAMPLE 2. Evaluate each of the following integrals:

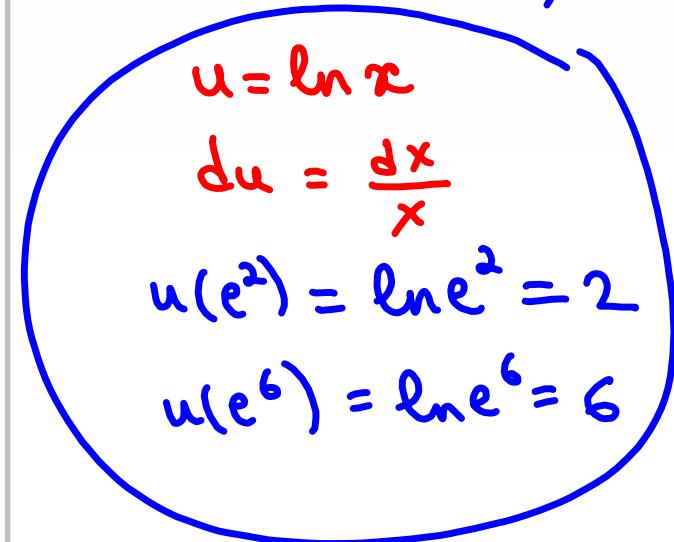
$$1. \int_{e^2}^{e^6} \frac{(\ln x)^4}{x} dx = \int_2^6 u^4 du = \frac{u^5}{5} \Big|_2^6 = \frac{1}{5}(6^5 - 2^5) \\ = \frac{1}{5}(776 - 32) = \frac{744}{5}$$

$$u = \ln x$$

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

$$u(e^2) = \ln e^2 = 2$$

$$u(e^6) = \ln e^6 = 6$$



$$\begin{aligned} 2. \int_0^{0.5} (\sin(\pi y) - e^y) dy &= \left(-\frac{1}{\pi} \cos \pi y - e^y \right) \Big|_0^{0.5} \\ &= -\frac{1}{\pi} \cos \frac{\pi}{2} - e^{0.5} - \left(-\frac{1}{\pi} \cos 0 - e^0 \right) \\ &= -e^{0.5} + \frac{1}{\pi} + 1 \end{aligned}$$

EXAMPLE 3. If α and β are positive numbers, show that

$$\underbrace{\int_0^1 x^\alpha (1-x)^\beta dx}_{\text{LHS}} = \underbrace{\int_0^1 x^\beta (1-x)^\alpha dx}_{\text{RHS}}$$

$$\begin{aligned} \text{LHS} &= \int_0^1 x^\alpha (1-x)^\beta dx \quad \begin{matrix} u=1-x \\ x=1-u \\ du = -dx \end{matrix} \quad - \int_1^0 (1-u)^\alpha u^\beta du = \int_0^1 u^\beta (1-u)^\alpha du \\ &\quad u(0)=1 \\ &\quad u(1)=0 \end{aligned}$$

$$= \int_0^1 x^\beta (1-x)^\alpha dx = \text{RHS}$$