

6.5-Substitution

Recall: Chain Rule for Derivatives: $\frac{d}{dx}(f(g(x))) = f'(g(x)) g'(x)$

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

Problem: Recognizing when you have an integral of this form and what f and g are.

Solution: Substitute for $g(x)$, your "inner function"

Examples:

Compute $\frac{1}{3} \int_1^2 \frac{dx}{(3x-2)^2}$

in denominator, so DON'T multiply out

Let $u = 3x-2$ ("stuff" in parentheses)

$$du = 3 dx$$

$$= \frac{1}{3} \int_1^4 \frac{1}{u^2} du$$

$$= -\frac{1}{3} u^{-1} \Big|_1^4$$

$$= -\frac{1}{3} \left(\frac{1}{4} - 1 \right)$$

$$= -\frac{1}{3} \left(-\frac{3}{4} \right) = \frac{1}{4}$$

3 options for def integrals:

1) do the indef integral, then use to solve def integral

2) explicitly state variable in boundaries $\frac{1}{3} \int_{x=1}^{x=2} \frac{1}{u^2} du$

if $x=1$, $u=3 \cdot 1 - 2 = 1$

if $x=2$, $u=3 \cdot 2 - 2 = 4$

3) change boundaries to new variable.

Compute $\int \frac{e^x}{(e^{2x} + 1)} dx$

Want $du = \text{this}$

~~Let $u = e^{2x} + 1$~~
 ~~$du = 2e^{2x} dx$~~ *cannot deal with*

Instead, let $u = e^x$
 $du = e^x dx$

$$= \int \frac{e^x}{(e^x)^2 + 1} dx$$

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

$$= \tan^{-1}(u) + C$$

$$= \boxed{\tan^{-1}(e^x) + C}$$

Compute $\frac{1}{2} \int_0^{\pi/4} \cos^3(2y) \sin(2y) dy$

$$= \frac{1}{2} \int_0^{\pi/2} \cos^3 u (-\sin u du)$$

$$= -\frac{1}{2} \int_1^0 t^3 dt$$

$$= \frac{1}{2} \int_0^1 t^3 dt$$

$$= \frac{1}{2} \cdot \frac{1}{4} t^4 \Big|_0^1$$

$$= \frac{1}{8} (1-0) = \boxed{\frac{1}{8}}$$

Let $u = 2y$
 $du = 2 dy$

if $y = 0, u = 2 \cdot 0 = 0$
 $y = \frac{\pi}{4}, u = 2 \cdot \frac{\pi}{4} = \frac{\pi}{2}$

Let $t = \cos u$ if $u = 0, t = \cos 0 = 1$
 $dt = -\sin u du$ if $u = \frac{\pi}{2}, t = \cos \frac{\pi}{2} = 0$

if change boundaries, DO NOT change vars
 if DO NOT change boundaries, DO change vars

NOTE: we could have started by
 letting $w = \cos 2y$
 $dw = -2 \sin 2y$

Compute $\int x^3 \sqrt{x^2+1}^{1/2} dx$

Let $u = x^2 + 1 \rightarrow x^2 = u - 1$
 $du = 2x dx$

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

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

$$= \frac{1}{2} \int (u-1) \sqrt{u} du$$

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

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

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

Useful for 152: If f is even, then $\int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx$

If f is odd, then $\int_{-a}^a f(x) dx = 0$

