

Section 6.5 The Substitution Rule

The substitution rule for indefinite integrals If $u = g(x)$ is a differentiable function whose range is an interval I and f is continuous on I , then

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

Example 1. Evaluate each integral:

$$1. \int x^2 e^{x^3} dx$$

$$2. \int \frac{x + \arcsin x}{\sqrt{1 - x^2}} dx$$

The substitution rule for definite integrals If $g'(x)$ is continuous on $[a, b]$ and f is continuous on the range of g , then

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

Example 2. Evaluate the integral:

$$1. \int_e^{e^4} \frac{dx}{x\sqrt{\ln x}}$$

$$2. \int_0^1 \frac{x dx}{\sqrt{1+x^4}}$$

If $F(x)$ is an antiderivative to $f(x)$, then

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

Example 3. Evaluate

$$1. \int \sin 5x dx$$

$$2. \int \frac{dx}{\sqrt{3x+1}}$$

Integrals of symmetric functions Suppose f is continuous on $[-a, a]$.

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

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

Example 4. Evaluate the integral $\int_{-\pi/2}^{\pi/2} \frac{x^2 \sin x}{1 + x^6} dx$.