

Substitution

Recall the chain rule from Calculus 1500

$$\begin{array}{ll}
 \frac{f(x)}{(x^3 + x^2)^5} & \frac{f'(x)}{5(x^3 + x^2)^4(3x^2 + 2x)} \\
 \sin^3 x & 3\sin^2 x \cos x \\
 e^{x^2 + \sin x} & e^{x^2 + \sin x}(2x + \cos x)
 \end{array}$$

When we integrate we are interesting in going backwards.

$$\text{ie. } \int f(g(x))g'(x)dx = f(g(x)) + C$$

$$\text{Even more generally, } \int f^n(g(x))g'(x)dx = \frac{f^{n+1}(g(x))}{n+1} + C$$

Therefore,

$$\begin{aligned}
 \int (x^3 + x^2)^4(3x^2 + 2x)dx &= \frac{(x^3 + x^2)^5}{5} + C \\
 \int \sin^2 x \cos x dx &= \frac{1}{3} \int 3\sin^2 x \cos x dx = \frac{\sin^3 x}{3} + C \\
 \int e^{x^2 + \sin x}(2x + \cos x)dx &= e^{x^2 + \sin x} + C
 \end{aligned}$$

Generally look for $\boxed{\int [f(x)]^n f'(x)dx}$ and if $n = -1$ then

$$\boxed{\int \frac{f'(x)}{f(x)}dx = \int [f(x)]^{-1} f'(x)dx = \ln(f(x)) + C}$$

Using substitution

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

$$= \int e^u du = e^u + C$$

$$= e^{x^2 + \sin x} + C$$

Let $u = x^2 + \sin x$ then $\frac{du}{dx} = 2x + \cos x$
usually written as $du = (2x + \cos x) dx$

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

$$= \int u^2 du = \frac{u^3}{3} + C$$

$$= \frac{\sin^3 x}{3} + C$$

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

$$= \int u^4 du$$

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

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

Let $u = x^3 + x^2$
then $du = (3x^2 + 2x) dx$

Integrals requiring substitution

Example: Find $\int x(x+5)^{100} dx$

Solution: The exponent is with the binomial-BAD. The integral $\int x^{100} (x+5) dx$ would be so much easier to evaluate.

$$\int x(x+5)^{100} dx$$

$$= \int (u-5)u^{100} du \leftarrow \text{We have turned the high exponent term into a monomial.}$$

$$= \int (u^{101} - 5u^{100}) du = \frac{u^{102}}{102} - \frac{5u^{101}}{101} + C = \frac{(x+5)^{102}}{102} - \frac{5(x+5)^{101}}{101} + C$$

Example: Evaluate: $\int x\sqrt{x+5} dx$

Solution:

Method (a)

$$\int x\sqrt{x+5} dx = \int x(x+5)^{\frac{1}{2}} dx$$

[Note: The exponent $\frac{1}{2}$ is the same problem as a very large exponent since the expansion of $(x+5)^{\frac{1}{2}}$ would contain an infinite number of terms.]

Let $u = x+5$ then $du = dx$

$$\begin{aligned}\int x\sqrt{x+5} dx &= \int x(x+5)^{\frac{1}{2}} dx = \int (u-5)u^{\frac{1}{2}} du \\ &= \int \left(u^{\frac{3}{2}} - 5u^{\frac{1}{2}}\right) du = \frac{2u^{\frac{5}{2}}}{5} - 5u^{\frac{3}{2}} \cdot \frac{2}{3} + C \\ &= \frac{2}{5}(x+5)^{\frac{5}{2}} - \frac{10}{3}(x+5)^{\frac{3}{2}} + C\end{aligned}$$

Method (b) – avoids the fractional exponents until the very end.

$$\begin{aligned}\int x\sqrt{x+5} dx &\quad \text{Let } u = \sqrt{x+5} \quad \text{then } u^2 = x+5 \\ &= \int (u^2 - 5)u(2u) du \quad \text{and } 2u du = dx \\ &= \int (2u^4 - 10u^2) du \\ &= \frac{2}{5}u^5 - \frac{10}{3}u^3 + C \\ &= \frac{2}{5}(\sqrt{x+5})^5 - \frac{10}{3}(\sqrt{x+5})^3 + C \text{ or } \frac{2}{5}(x+5)^{\frac{5}{2}} - \frac{10}{3}(x+5)^{\frac{3}{2}} + C\end{aligned}$$

Unnecessary substitution, but substitution nonetheless

Example: Evaluate $\int \cos x \sin^3 x dx$

Solution: $\sin x$ is the function, while $\cos x$ is its derivative.

(a) substitution method.

Let $u = \sin x$ then $du = \cos x dx$

$$\therefore \int \sin^3 x \cos x dx = \int u^3 du = \frac{u^4}{4} + C = \frac{\sin^4 x}{4} + C$$

(b) nonsubstitution method

$$\therefore \int \sin^3 x \cos x dx = \frac{\sin^4 x}{4} + C \leftarrow \text{Since form is } \int [f(x)]^3 f'(x)$$

Example: Evaluate $\int (x^2 + 5)^{100} x dx$

(a) substitution method

Let $u = x^2 + 5$ then $du = 2x dx$

$$\begin{aligned} \int (x^2 + 5)^{100} x dx &= \frac{1}{2} \int (x^2 + 5)^{100} (2x dx) \\ &= \frac{1}{2} \int u^{100} du = \frac{1}{2} \cdot \frac{u^{101}}{101} + C = \frac{(x^2 + 5)^{101}}{202} + C \end{aligned}$$

(b) nonsubstitution method

$$\begin{aligned} \int (x^2 + 5)^{100} x dx &= \frac{1}{2} \int (x^2 + 5)^{100} (2x dx) \\ &= \frac{1}{2} \cdot \frac{(x^2 + 5)^{101}}{101} + C \leftarrow \text{Since } x^2 + 5 \text{ is the function and } 2x \text{ its derivative.} \end{aligned}$$

Example: Find $\int \frac{3x^2 + 1}{x^3 + x - 1} dx$

Solution:

(a) substitution method.

Let $u = x^3 + x - 1$ then $du = 3x^2 + 1 dx$

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

(b) nonsubstitution method

$$\therefore \int \frac{3x^2+1}{x^3+x-1} dx = \ln(x^3+x-1) + C \leftarrow Form \int \frac{f'(x)}{f(x)} dx$$

In these type of questions you can use the substitution method or the nonsubstitution method, whichever appeals to you.

Exercise:

Indicate which one of the two integrals requires substitution and which one can be found without resorting to substitution.

- | | |
|---------------------------------------|--------------------------------------|
| 1. (a) $\int x\sqrt{3x-4} dx$ | (b) $\int x\sqrt{3x^2-4} dx$ |
| 2. (a) $\int x(x^2+5)^6 dx$ | (b) $\int x(x+5)^6 dx$ |
| 3. (a) $\int \frac{x}{\sqrt{x-1}} dx$ | (b) $\int \frac{x}{\sqrt{x^2-1}} dx$ |
| 4. (a) $\int \frac{x^2}{x^3+5} dx$ | (b) $\int (x-2)^7 (x+3)^2 dx$ |

Exercise:

Find the following integrals, using substitution only when necessary.

- | | | |
|--------------------------------------|---|---|
| 1. $\int x\sqrt{2x^2+1} dx$ | 2. $\int \frac{3x^2-1}{(x^3-x+4)^3} dx$ | 3. $\int 2x\sqrt{2x-1} dx$ |
| 4. $\int \sin x\sqrt{\cos x} dx$ | 5. $\int \tan^3 x \sec^2 x dx$ | 6. $\int 2x(4x^2-1)^3 dx$ |
| 7. $\int \frac{x}{\sqrt{2x^2-5}} dx$ | 8. $\int \frac{3x}{(4-x^2)} dx$ | 9. $\int \frac{\sin \sqrt{x}}{\sqrt{x}} dx$ |

Definite integrals with substitution

$$\int_1^3 (x-1)^2 dx = \frac{(x-1)^3}{3} \Big|_1^3 = \frac{8}{3} - 0 = \frac{8}{3}$$

“graph”

***If substitution is used we MUST change the limits at the APPROPRIATE time.

$$\text{Let } u = x-1 \quad \text{then } du = dx \text{ and when } \begin{array}{rcl} x & u \\ 1 & 0 \\ 3 & 2 \end{array}$$

$$\int_1^3 (x-1)^2 dx$$

$$= \int_0^2 u^2 du = \frac{u^3}{3} \Big|_0^2 = \frac{8}{3} - 0 = \frac{8}{3}$$

“graph”

N.B. The limits must be changed!!!

Alternate notation

$$\text{Let } u = x-1 \quad \text{then } du = dx$$

$$\int_1^3 (x-1)^2 dx$$

$$= \int_{x=1}^{x=3} u^2 du = \frac{u^3}{3} \Big|_{x=1}^{x=3} = \frac{(x-1)^3}{3} \Big|_1^3 = \frac{8}{3} - 0 = \frac{8}{3}$$

Examples: Evaluate each definite integral.

$$(a) \quad \int_0^{\frac{1}{2}} \frac{x}{\sqrt{1-x^2}} dx \qquad (b) \quad \int_0^4 2x\sqrt{4-x} dx$$

$$(c) \quad \int_{-1}^0 x(x^2-1)^4 dx \qquad (d) \quad \int_{-1}^2 (x+1)(2-x)^4 dx$$

Solutions:

$$(a) \quad \int_0^{\frac{1}{2}(1-x^2)^{-\frac{1}{2}} -2} (-2x dx) = -\frac{1}{2}(1-x^2)^{\frac{1}{2}} 2 \Big|_0^{\frac{1}{2}} = -\sqrt{1-x^2} \Big|_0^{\frac{1}{2}} = -\sqrt{\frac{3}{4}} + \sqrt{1}$$

(b) Requires substitution.

Let $u = 4 - x$ then $du = -dx$ and $\begin{matrix} x \\ 0 \\ 4 \\ 4 \end{matrix} \parallel \begin{matrix} u \\ 4 \\ 0 \\ 0 \end{matrix}$

$$\begin{aligned} \int_0^4 2x\sqrt{4-x} dx &= -\int_4^0 2(4-u)u^{\frac{1}{2}} du \\ &= -2 \int_4^0 \left(4u^{\frac{1}{2}} - u^{\frac{3}{2}} \right) du \\ &= -2 \left[\frac{8}{3}u^{\frac{3}{2}} - \frac{2}{5}u^{\frac{5}{2}} \right]_4^0 = 0 + \left[\frac{16}{3}(4)^{\frac{3}{2}} - \frac{4}{5}(4)^{\frac{5}{2}} \right] \\ &= \frac{16}{3}(8) - \frac{4}{5}(32) \end{aligned}$$

Try (c) and (d) for homework.