

LECTURE: 5-5 THE SUBSTITUTION RULE (PART 1)

Example 1: How would we factor $x^4 - 5x^2 + 6$ and how might it relate to finding $\int 2x\sqrt{1+x^2} dx$?

$$\begin{aligned}
 u &= x^2 & u^2 - 5u + 6 \\
 & & = (u-2)(u-3) \\
 & & = (x^2-2)(x^2-3)
 \end{aligned}$$

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

The Substitution Rule If $u = g(x)$ is a differentiable function whose range is an interval I and f is continuous on I then

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

Note, the substitution rule is basically undoing the chain rule.

So ... $u = g(x)$

$$\frac{du}{dx} = g'(x) \Rightarrow du = g'(x)dx$$

Example 2: Evaluate $\int x^3 \cos(x^4 + 2) dx$ two different ways:

(a) solve for dx .

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

(b) solve for $x^3 dx$.

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

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

The trickiest thing about substitution is deciding what to substitute. As substitution is (usually) undoing the chain rule you should let your u be the inside function. Choose u to be the stuff inside of a power, root sign, denominator, or trigonometric function. When you are choosing your u the derivative of u should appear elsewhere in the integrand up to a constant multiple. The only way to get better is a lot of practice!

Once you make your substitution the integral usually simplifies considerably. If your original variable does not completely disappear when making the substitution you either (a) chose a substitution that doesn't work or (b) made a mistake. At this stage you can try something different, or start your original substitution again.

Example 3: Evaluate the following indefinite integrals.

(a) $\int \sqrt{3x+2} dx$

$$\begin{aligned}
 u &= 3x+2 \\
 du &= 3dx \\
 \frac{du}{3} &= dx \\
 &= \frac{1}{3} \int u^{1/2} du \\
 &= \frac{1}{3} \cdot \frac{2}{3} u^{3/2} + C \\
 &= \frac{2}{9} (3x+2)^{3/2} + C
 \end{aligned}$$

(b) $\int \cos^4 x \sin x dx$

$$\begin{aligned}
 u &= \cos x \\
 du &= -\sin x dx \\
 -du &= \sin x dx \\
 &= -\int u^4 du \\
 &= -\frac{1}{5} u^5 + C \\
 &= -\frac{1}{5} \cos^5 x + C
 \end{aligned}$$

Example 4: Evaluate the following indefinite integrals.

(a) $\int \frac{\sec^2 x}{\tan^2 x} dx$

$$\begin{aligned}
 u &= \tan x \\
 du &= \sec^2 x dx \\
 &= \int \frac{1}{u^2} du \\
 &= \int u^{-2} du \\
 &= -u^{-1} + C \\
 &= -\frac{1}{\tan x} + C
 \end{aligned}$$

(b) $\int \frac{x}{\sqrt{1-x^2}} dx$

$$\begin{aligned}
 u &= x^2 \\
 du &= 2x dx \\
 \frac{du}{2} &= x dx \\
 &= \frac{1}{2} \int \frac{1}{\sqrt{1-u^2}} du \\
 &= \frac{1}{2} \sin^{-1} u + C \\
 &= \frac{1}{2} \sin^{-1} (x^2) + C
 \end{aligned}$$

Example 5: Evaluate the following indefinite integrals.

(a) $\int \frac{e^{\sqrt{x}}}{\sqrt{x}} dx$

$$\begin{aligned}
 u &= \sqrt{x} \\
 du &= \frac{1}{2\sqrt{x}} dx \\
 2 du &= \frac{1}{\sqrt{x}} dx \\
 &= 2 \int e^u du \\
 &= 2e^u + C \\
 &= 2e^{\sqrt{x}} + C
 \end{aligned}$$

(b) $\int \frac{\arctan x}{x^2+1} dx$

$$\begin{aligned}
 u &= \arctan x \\
 du &= \frac{1}{x^2+1} dx \\
 &= \int u du \\
 &= \frac{1}{2} u^2 + C \\
 &= \frac{1}{2} (\arctan x)^2 + C
 \end{aligned}$$

Example 6: Evaluate the following indefinite integrals.

$$\begin{aligned}
 \text{(a) } \int \frac{\cos \theta}{\sin^2 \theta} d\theta & \quad u = \sin \theta \\
 & \quad du = \cos \theta d\theta \\
 & = \int u^{-2} du \\
 & = -u^{-1} + C \\
 & = -\frac{1}{\sin \theta} + C
 \end{aligned}$$

$$\begin{aligned}
 \text{(b) } \int \tan x dx & = \int \frac{\sin x}{\cos x} dx \\
 & \quad u = \cos x \\
 & \quad du = -\sin x dx \\
 & = -\int \frac{du}{u} \\
 & = -\ln |u| + C
 \end{aligned}$$

$$\begin{aligned}
 & = -\ln |\cos x| + C \\
 & \quad \text{or} \\
 & = \ln |\sec x| + C
 \end{aligned}$$

Example 7: Evaluate the following indefinite integrals.

$$\begin{aligned}
 \text{(a) } \int (1 + \tan x)^5 \sec^2 x dx & \\
 u = 1 + \tan x & \quad = \int u^5 du \\
 du = \sec^2 x dx & \quad = \frac{1}{6} u^6 + C \\
 & = \frac{1}{6} (1 + \tan x)^6 + C
 \end{aligned}$$

$$\begin{aligned}
 \text{(b) } \int \frac{\cos(\pi/x)}{x^2} dx & \\
 u = \pi/x & \quad = -\frac{1}{\pi} \int \cos u du \\
 du = -\frac{\pi}{x^2} dx & \quad = -\frac{1}{\pi} \sin u + C \\
 -\frac{1}{\pi} du = \frac{1}{x^2} dx & \quad = -\frac{1}{\pi} \sin(\pi/x) + C
 \end{aligned}$$

Example 8: Evaluate $\int \frac{5+x}{1+x^2} dx$. $= \int \frac{5}{1+x^2} dx + \int \frac{x}{1+x^2} dx$

$$\begin{aligned}
 u & = 1+x^2 \\
 du & = 2x dx \\
 \frac{du}{2} & = x dx
 \end{aligned}$$

$$= 5 \arctan x + \frac{1}{2} \int \frac{1}{u} du$$

$$= 5 \arctan x + \frac{1}{2} \ln |1+x^2| + C$$

Sometimes when you do substitution you also end up solving for your variable in the substitution. For example:

Example 9: Evaluate $\int x^5 \sqrt{x^3+1} dx$. $= \int x^3 \cdot x^2 \sqrt{x^3+1} dx$

$$u = x^3 + 1$$

$$du = 3x^2 dx$$

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

$$x^3 = u - 1$$

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

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

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

← plug in x^3+1 for u .

Example 10: Evaluate $\int x \sqrt{x+2} dx$

$$u = x + 2$$

$$du = dx$$

$$x = u - 2$$

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

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

$$= \frac{2}{5} u^{5/2} - \frac{4}{3} u^{3/2} + C$$

$$= \frac{2}{5} (x+2)^{5/2} - \frac{4}{3} (x+2)^{3/2} + C$$

Definite Integrals

The Substitution Rule for Definite Integrals: If g' is continuous on $[a, b]$ and f is continuous on the range of $u = g(x)$, then

plug in lower and upper bounds to change!

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

Example 11: Evaluate $\int_0^{\pi/2} \sin^3 x \cos x dx$ two ways:

a) going back to x 's

$$\int_0^{\pi/2} \sin^3 x \cos x dx = \int_{x=0}^{x=\pi/2} u^3 du$$

$$= \frac{1}{4} u^4 \Big|_{x=0}^{x=\pi/2}$$

$$= \frac{1}{4} \sin^4 x \Big|_0^{\pi/2}$$

$$= \frac{1}{4} (\sin^4 \frac{\pi}{2} - \sin^4 0) = \frac{1}{4}$$

b) using substitution

$u = \sin x$ $0: u = \sin 0 = 0$
 $du = \cos x dx$ $u = \sin \pi/2 = 1$

$$\int_0^{\pi/2} \sin^3 x \cos x dx = \int_0^1 u^3 du$$

$$= \frac{1}{4} u^4 \Big|_0^1$$

$$= \frac{1}{4} (1^4 - 0^4)$$

$$= \frac{1}{4}$$