

Lecture 37

Review: u substitution

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

2. Replace all x 's w/ u 's to get easier antider.

3. Do integral & put x 's back

EX 1 $\int e^{3x} dx$ $u = 3x$ $du = 3 dx$
 $\frac{1}{3} du = dx$

$$= \int \frac{1}{3} e^u du = \frac{1}{3} e^u + C = \frac{1}{3} e^{3x} + C$$

2 $\int \sqrt{1+x^2} \cdot x^5 dx$ $u = 1+x^2 \rightarrow x^2 = u-1$
 $du = 2x dx$

$$= \int \sqrt{1+x^2} x^4 \cdot x dx = \int \sqrt{u} (u-1)^2 \cdot \frac{1}{2} du$$

$$= \frac{1}{2} \int \sqrt{u} (u^2 - 2u + 1) du = \frac{1}{2} \int (u^{5/2} - 2u^{3/2} + u^{1/2}) du$$

$$= \frac{1}{2} \int (u^{5/2} - 2u^{3/2} + u^{1/2}) du = \frac{1}{2} \left(\frac{2}{7} u^{7/2} - \frac{4}{5} u^{5/2} + \frac{2}{3} u^{3/2} \right) + C$$

$$= \frac{1}{2} \left(\frac{2}{7} (1+x^2)^{7/2} - \frac{4}{5} (1+x^2)^{5/2} + \frac{2}{3} (1+x^2)^{3/2} \right) + C //$$

3 $\int \frac{1}{2-5t} dt$ $u = 2-5t$
 $du = -5 dt$

$$= -\frac{1}{5} \int \frac{1}{u} du = -\frac{1}{5} \ln |u| + C$$

$$= -\frac{1}{5} \ln |2-5t| + C$$

$$4. \int \frac{\sin(\sqrt{x})}{\sqrt{x}} dx \quad u = \sqrt{x} \quad du = \frac{1}{2\sqrt{x}} dx$$

$$= \int 2 \sin u du = -\cos u + C = -\cos(\sqrt{x}) + C.$$

$$5. \int \cos(3x) dx \quad u = 3x \quad du = 3 dx$$

$$= \int \frac{1}{3} \cos u du = \frac{1}{3} \sin u + C = \frac{1}{3} \sin(3x) + C$$

$$6. \int \frac{e^z + 1}{e^z + z} dz \quad u = e^z + z \quad du = (e^z + 1) dz$$

$$= \int \frac{1}{u} du = \ln|u| + C = \ln|e^z + z| + C$$

Definite Integrals w/ u-substitution

Ex $\int_1^2 \frac{e^{1/x}}{x^2} dx$ really means $\int_{x=1}^{x=2} \frac{e^{1/x}}{x^2} dx$

$$u = 1/x \quad du = -1/x^2 dx \quad x=1 \rightarrow u=1$$

$$x=2 \rightarrow u=1/2$$

$$\int_{u=1}^{u=1/2} -e^u du = -e^u \Big|_{u=1}^{u=1/2} = -(e^{1/2} - e^1) = e^1 - e^{1/2} = e - \sqrt{e}$$

OR Complete indef int, put x's back

$$\int \frac{e^{1/x}}{x^2} dx = -e^{1/x} \text{ then sub in}$$

$$-e^{1/x} \Big|_1^2 = -e^{1/2} + e^1 = e - \sqrt{e}$$

Written out
 $u=g(x)$

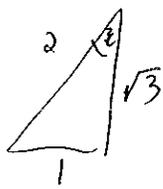
$$\int_a^b f(g(x)) g'(x) dx = \int_{g(a)}^{g(b)} f(u) du$$

EX $\int_e^{e^4} \frac{dx}{x\sqrt{\ln x}}$ $u = \ln x$ $du = \frac{1}{x} dx$ $x=e \rightarrow u=1$
 $x=e^4 \rightarrow u=4$

$$= \int_1^4 \frac{1}{\sqrt{u}} du = 2u^{1/2} \Big|_1^4 = 2\sqrt{4} - 2\sqrt{1} = 2$$

EX $\int_0^{\pi/4} \frac{\sin t}{\cos^2 t} dt$ $u = \cos t$ $du = -\sin t dt$

$t=0 \rightarrow u=1$
 $t=\pi/4 \rightarrow u=\sqrt{3}/2$



$$= \int_1^{\sqrt{3}/2} -\frac{1}{u^2} du = \int_1^{\sqrt{3}/2} -u^{-2} du = u^{-1} \Big|_1^{\sqrt{3}/2} = \frac{2}{\sqrt{3}} - 1 = -\frac{1}{3}$$

Symmetry Thm Suppose f is continuous on $[-a, a]$

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

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

PF $\int_{-a}^a f(x) dx = \int_0^a f(x) dx + \int_{-a}^0 f(x) dx$ Suppose $f(x) = f(-x)$

$u = -x$ $du = -dx$

$$\int_0^a f(-u) du = \int_0^a f(u) du$$

//