

# Guide to Integration

## Mathematics 101

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- 2 Substitution
- 3 Trigonometric integrals
- 4 Integration by parts
- 5 Trigonometric substitutions
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# Table of integrals

Recognise these from a table of derivatives.

## The very basics

$$\textcircled{1} \int 1 \, dx = x + c$$

$$\textcircled{2} \int \frac{1}{x} \, dx = \log|x| + c$$

$$\textcircled{3} \int x^n \, dx = \frac{1}{n+1} x^{n+1} + c$$

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$$\textcircled{2} \int \frac{1}{x} \, dx = \log|x| + c \text{ — don't forget the } | \cdot |.$$

$$\textcircled{3} \int x^n \, dx = \frac{1}{n+1} x^{n+1} + c \text{ — if } n \neq -1.$$

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## Inverse trig

$$\textcircled{1} \int \frac{1}{\sqrt{a^2 - x^2}} dx = \sin^{-1}(x/a) + c$$

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Look for a function and its derivative in the integrand.

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**WARNING** — you must turn **all** the  $x$ 's into the new variable.

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## Transform terminals

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Of course the answers are the same.

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## Useful trig identities

$$\cos^2 x + \sin^2 x = 1$$

$$1 + \tan^2 x = \sec^2 x$$

$$\cos^2 x = \frac{1}{2}(1 + \cos 2x)$$

$$\sin^2 x = \frac{1}{2}(1 - \cos 2x)$$

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$$\frac{du}{dx} = \sec x \tan x + \sec^2 x = \sec x (\tan x + \sec x)$$

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Hence we have

$$\int \sec x \left( \frac{\sec x + \tan x}{\sec x + \tan x} \right) dx = \int \frac{1}{u} \cdot \frac{du}{dx} dx$$

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- Frequently used when you have the product of 2 different types of functions.
- You have to choose  $f(x)$  and  $g'(x)$  — there are 2 options.
- Usually one will work and the other will not.

# Integration by parts

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$$\begin{aligned}\int xe^x dx &= xe^x - \int e^x \cdot 1 dx \\ &= xe^x - e^x + c\end{aligned}$$

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- This is not getting easier, so stop!

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$$\begin{aligned}\int f(x)g'(x) \, dx &= f(x)g(x) - \int g(x)f'(x) \, dx \\ \int \log x \, dx &= x \log x - \int x/x \, dx \\ &= x \log x - x + c\end{aligned}$$

# Trigonometric substitutions

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## Things to associate

If the integrand contains

$$\sqrt{a^2 - x^2} \longrightarrow \sin^2 \theta = 1 - \cos^2 \theta$$

$$a^2 + x^2 \longrightarrow 1 + \tan^2 \theta = \sec^2 \theta$$

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- We aren't done yet — we have to change back to the  $x$  variable.

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- We can express  $\tan \theta$  in terms of  $\sin \theta$

$$\begin{aligned}\tan \theta &= \frac{\sin \theta}{\cos \theta} = \frac{\sin \theta}{\sqrt{1 - \sin^2 \theta}} \\ &= \frac{x/\sqrt{5}}{\sqrt{1 - x^2/5}} = \frac{x}{\sqrt{5}\sqrt{1 - x^2/5}} = \frac{x}{\sqrt{5 - x^2}}\end{aligned}$$

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- Hence the integral is

$$\int (5 - x^2)^{-3/2} dx = \frac{x}{5\sqrt{5 - x^2}} + c$$

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- We have assumed  $\sec \theta > 0$ . We did similarly in the previous example.

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- The  $\tan \theta = x/2$  is easy. But  $\sec \theta$  is harder:

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- Hence:  $\int \frac{1}{\sqrt{4+x^2}} dx = \log |\sqrt{1+x^2/4} + x/2| + c.$

# Trigonometric substitutions

- Sometimes you need to complete the square in order to get started.

Try  $\frac{dx}{4x^2 + 12x + 13}$

# Partial fractions

Based on partial fraction decomposition of rational functions

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## Based on partial fraction decomposition of rational functions

- There are some very general rules for this technique.
- It is one of the few very formulaic techniques of integration.
- Any polynomial with real coefficients can be factored into linear and quadratic factors with real coefficients

$$Q(x) = k(x - a_1)^{m_1}(x - a_2)^{m_2} \cdots (x - a_j)^{m_j} \\ \times (x^2 + b_1x + c_1)^{n_1}(x^2 + b_2x + c_2)^{n_2} \cdots (x^2 + b_lx + c_l)^{n_l}$$

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$$f(x) = \frac{A_{11}}{(x - a_1)^1} + \frac{A_{12}}{(x - a_1)^2} + \dots + \frac{A_{1m_1}}{(x - a_1)^{m_1}}$$

+ similar terms for each linear factor

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+ similar terms for each quadratic factor

- Once in this form, we can integrate term-by-term.

# Partial fractions

$$\int \frac{dx}{x(x-1)}$$

- Write in partial fraction form

$$\begin{aligned}\frac{1}{x(x-1)} &= \frac{A}{x} + \frac{B}{x-1} \\ &= \frac{A(x-1) + Bx}{x(x-1)}\end{aligned}$$

Now find  $A$  and  $B$ .

Compare numerators

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- Hence we have 2 equations

$$\left. \begin{array}{l} A+B = 0 \\ -A = 1 \end{array} \right\} \Rightarrow A = -1, B = 1$$

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Try  $\int \frac{1}{x^2 - a^2} dx$ .

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$$\begin{aligned}\int \frac{1}{x(x-1)^2} dx &= \int \frac{1}{x} dx + \int \frac{-1}{x-1} dx + \int \frac{1}{(x-1)^2} dx \\ &= \log|x| - \log|x-1| - \frac{1}{x-1} + c \\ &= \log \left| \frac{x}{x-1} \right| + c\end{aligned}$$

# About 100 Integrals...

25.  $\int \tan^3 x \sec^4 x \, dx$       26.  $\int_0^{\pi/3} \tan x \sec^3 x \, dx$       27.  $\int \tan x \sec^3 x \, dx$       28.  $\int \csc^3 x \, dx$
29.  $\int \cot^3 x \csc^2 x \, dx$       30.  $\int \cot^3 x \csc^4 x \, dx$       31.  $\int_{\pi/4}^{\pi/2} \cot^2 x \csc^2 x \, dx$       32.  $\int_{\pi/3}^{\pi/4} \cot x \csc^3 x \, dx$
33.  $\int \cot x \csc^{-2} x \, dx$       34.  $\int \frac{\cot t \, dt}{\csc^2 t}$       35.  $\int \frac{\tan^2 x \, dx}{\cos^3 x}$       36.  $\int \tan^3 x \csc^2 x \, dx$
37.  $\int \frac{\tan^2 x \, dx}{\sec^3 x}$       38.  $\int \sin^2 w \cos^3 w \, dw$       39.  $\int \frac{\tan^3 x \, dx}{\sec^3 x}$       40.  $\int \frac{\tan^3 x \, dx}{\sec^3 x}$
33.  $\int \frac{1}{(9x^2 - 4)^{3/2}} dx$       34.  $\int \frac{\sqrt{4+x^2}}{x^3} dx$       35.  $\int \frac{\sqrt{x^2+1}}{x^4} dx$       36.  $\int \frac{\sqrt{x^2+1}}{x^4} dx$
37.  $\int_1^6 \frac{1}{x^2 \sqrt{x^2-9}} dx$       38.  $\int \frac{2x-3}{\sqrt{4x-x^2-3}} dx$       39.  $\int_0^{\pi/4} \tan^3 x \, dx$       40.  $\int \frac{\tan^3 x \, dx}{\sec^3 x}$
1.  $\int \frac{x}{x+1} dx$       2.  $\int \frac{x^2}{x^2+1} dx$       3.  $\int \frac{x^2}{x^2-1} dx$       4.  $\int \frac{t^2-1}{t^2+1} dt$
5.  $\int \frac{x^2+4}{x(x-1)^2} dx$       6.  $\int \frac{2x^3+x^2+12}{x^3-4} dx$       7.  $\int_3^4 \frac{dx}{(x-2)(x+3)}$       8.  $\int \frac{5x}{(x-2)(x+3)^2} dx$
9.  $\int \frac{3x}{t^2-8t+15} dt$       10.  $\int \frac{2}{x^2-x-6} dx$       11.  $\int \frac{1}{\sqrt{2x^2+12x+19}} dx$       12.  $\int \frac{x}{\sqrt{2x^2+12x+19}} dx$
13.  $\int \frac{1}{(t^2+2w+5)^{3/2}} dw$       14.  $\int \frac{1}{(w^2+2w+5)^{3/2}} dw$       15.  $\int_0^{\pi/4} \frac{1}{\sqrt{25-4x^2}} dx$       16.  $\int \frac{1}{\sqrt{25-4x^2}} dx$
17.  $\int \frac{1}{\sqrt{4x^2+4x+2}} dx$       18.  $\int \frac{1}{\sqrt{4x^2+4x+2}} dx$       19.  $\int \frac{1}{(1-2w)^{3/2}} dw$       20.  $\int \frac{1}{(1-2w)^{3/2}} dw$
21.  $\int_0^1 \frac{1}{2x^2-2x+1} dx$       22.  $\int \frac{1}{\sqrt{x-x^2}} dx$       23.  $\int \frac{x^2}{\sqrt{9x^2-1}} dx$       24.  $\int \frac{x^2}{\sqrt{9x^2-1}} dx$
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