

5.5) Integration by substitution

If $F(x) = \ln|x^2 - x|$, then by chain rule $F'(x) = \frac{1}{x^2-x}(2x - 1) = \frac{2x-1}{x^2-x}$

Thus $\int \frac{2x-1}{x^2-x} dx =$

How do you recognize derivative when chain rule involved? u - substitution

$$\int \frac{2x-1}{x^2-x} dx = \int \frac{du}{u} = \int \frac{1}{u} du = \ln|u| + C = \ln|x^2 - x| + C$$

Let $u = x^2 - x$, then $du = 2x - 1$

5.5 Examples.

1.) $\int 2xe^{x^2} dx$

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

3.) $\int \frac{x dx}{x^2+4}$

4.) $\int x \sqrt{1+x} dx$

5.) $\int \sqrt{x}(x^2 - 1) dx$

6.) $\int \cos^3(x) dx$

$$\begin{aligned} 7.) \int_0^\pi \cos^3(x) dx &= \int_0^\pi \cos^2(x) \cos(x) dx = \int_0^\pi (1 - \sin^2(x)) \cos(x) dx \\ &= \int_0^0 (1 - u^2) du = 0 \end{aligned}$$

Let $u = \sin(x)$, $du = \cos(x) dx$,

when $x = 0$, $u = \sin(0) = 0$, when $x = \pi$, $u = \sin(\pi) = 0$

Shortcut method: Use symmetry.

For example:

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

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