

Warm-Up: Determine the Inner/Outer Functions for the following

① $h(x) = \sin^3 x$

Note $h(x) = (\sin x)^3$

So outer function $\Rightarrow f(x) = x^3$

inner function $\Rightarrow g(x) = \sin(x)$

Check $h(x) = f(g(x))$ is true.

$f(g(x)) = f(\sin(x))$

$= (\sin x)^3 = h(x) \checkmark$

② $h(x) = \sqrt{3x+2}$

So outer function $\Rightarrow f(x) = \sqrt{x}$

inner function $\Rightarrow g(x) = 3x+2$

Check $h(x) = f(g(x))$ is true.

$f(g(x)) = f(3x+2)$

$= \sqrt{3x+2} = h(x) \checkmark$

③ $h(x) = \tan(3x^2)$

So outer function $\Rightarrow f(x) = \tan(x)$

inner function $\Rightarrow g(x) = 3x^2$

Check $h(x) = f(g(x))$ is true.

$f(g(x)) = f(3x^2)$

$= \tan(3x^2) = h(x) \checkmark$

Integration By Substitution is kinda of the Integration Version of the Chain Rule. Also referred to as "Change of Variables."

Ex 1: Find $\int 2x \cos(x^2) dx$

Idea to solve Ex 1 is to undo the chain rule.

First determine if you have a function within a function. In this example,
 $\cos(x^2)$

where $\cos(x)$ is the outer function, and
 x^2 is the inner function

What's the derivative of the inner function?

$\frac{2x}{}$

Do you see $2x$ in the integrand?

Yes!!!

Let's recall chain rule: $y' = f'(g(x)) \cdot g'(x)$ for $y = f(g(x))$

So from our example: $y' = \cos(x^2) \cdot 2x$

Let's recall chain rule: $y' = \cos(x^2) \cdot 2x$

i.e. $f(x) \quad g(x) = x^2$

$f'(x) = \cos(x) \quad g'(x) = 2x$

So what's $f(x)$?

$$f(x) = \int f'(x) dx = \int \cos(x) dx = \sin(x)$$

Hence $y = f(g(x)) = \sin(x^2)$

i.e. $\int 2x \cos(x^2) dx = \sin(x^2) + C$

How to fast track this method?

Do a change of variable using the inner function.

So let's redo Ex 1 the quicker way

$$\int \underbrace{\cos(x^2)}_u \cdot \underbrace{2x dx}_{du} \xrightarrow[\frac{du}{dx} = 2x]{u = x^2} \int \cos(u) du = \sin(u) + C$$

But if we start with a function of x . We want to end with a function of x , So sub back $u = x^2$.

$$\int \cos(x^2) \cdot 2x dx = \sin(x^2) + C$$

Note we may not see what du equals in our integrand. So you may have to do some equation manipulation.

Ex 2: Compute the following integrals:

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

$$\int \sqrt{4x+1} dx \xrightarrow[\frac{du}{dx} = 4]{u = 4x+1} \int \sqrt{u} \frac{du}{4} = \frac{1}{4} \int u^{1/2} du = \frac{1}{4} \cdot \frac{u^{3/2}}{3/2} = \frac{1}{4} \cdot \frac{2}{3} (4x+1)^{3/2} + C$$

$$\int \sqrt{4x+1} dx \quad \frac{du}{du} = 4 dx \quad \frac{du}{4} = dx \quad \int u \cdot \frac{du}{4} = \frac{1}{4} \int u \cdot du = \frac{1}{4} \cdot \frac{u^2}{2} = \frac{1}{8} u^2 = \frac{1}{8} (4x+1)^2 + C$$

⑥ $\int 3x^5 e^{x^6} dx$

$$\int 3x^5 e^{x^6} dx \quad \frac{u = x^6}{\frac{du}{du} = 6x^5 dx} \quad \int \cancel{3x^5} e^u \cdot \frac{du}{\cancel{6x^5}} = \frac{1}{2} \int e^u du = \frac{1}{2} e^u = \frac{1}{2} e^{x^6} + C$$

⑦ $\int \frac{3 \sin(x)}{\cos^8(x)} dx$

$$\int \frac{3 \sin(x)}{(\cos x)^8} dx = \int 3 \sin(x) [\cos(x)]^{-8} dx \quad \frac{u = \cos(x)}{\frac{du}{du} = -\sin(x) dx} \quad \int \cancel{3 \sin(x)} u^{-8} \cdot \left(\frac{-du}{\cancel{\sin(x)}} \right)$$

$$= -3 \int u^{-8} du = -3 \frac{u^{-8+1}}{-8+1} = -3 \frac{(\cos(x))^{-7}}{-7} + C = \frac{3}{7 \cos^7(x)} + C$$

Sometimes we need to do extra work with u , as shown in the next example.

Ex 3: Compute the following integrals:

① $\int x \sqrt{x-5} dx$

$$\int x \sqrt{x-5} dx \quad \frac{u = x-5}{\frac{du}{du} = dx} \quad \int x \sqrt{u} du$$

$$\underline{\underline{x = u+5}} \quad \int (u+5) u^{1/2} du$$

$$= \int u^{3/2} + 5u^{1/2} du$$

$$= \frac{2}{5} u^{5/2} + 5 \cdot \frac{2}{3} u^{3/2}$$

Issue: Our integral has x and u !
Can I rewrite x into some function of u ? Yes!

$$u = x-5 \Leftrightarrow u+5 = x$$

$$\begin{aligned}
 &= \frac{2}{5} u^{5/2} + 5 \cdot \frac{2}{3} u^{3/2} \\
 &= \frac{2}{5} (x-5)^{5/2} + \frac{10}{3} (x-5)^{3/2} + C
 \end{aligned}$$

$$\textcircled{b} \int \frac{2x}{(x+7)^{3/2}} dx$$

$$\begin{aligned}
 &\int 2x(x+7)^{-3/2} dx \quad \frac{u=x+7}{du=dx} \quad \int 2x(u)^{-3/2} du \\
 &\quad \underline{x=u-7} \quad \int 2(u-7)u^{-3/2} du
 \end{aligned}$$

Note: $u=x+7$
is the same as
 $u-7=x$

$$\begin{aligned}
 &= \int 2u^{-1/2} - 14u^{-3/2} du \\
 &= 2 \cdot \frac{2}{1} u^{1/2} - 14 \cdot \frac{2}{-1} u^{-1/2} \\
 &= 4(x+7)^{1/2} + 28(x+7)^{-1/2} + C
 \end{aligned}$$

Now let's do integration by substitution for definite integrals.

Ex 3: Compute

$$\int_0^2 \sqrt{4x+1} dx$$

$$\text{Previously we found } \int \sqrt{4x+1} dx = \frac{1}{6} (4x+1)^{3/2} + C$$

Issue: What do I do with the bounds? (i.e. \int_0^2)

$$\text{Well } \int_0^2 \sqrt{4x+1} dx = \int_{x=0}^{x=2} \sqrt{4x+1} dx$$

Method 1: Change $x=0$ and $x=2$ using $u=4x+1$

\downarrow \downarrow
 $u=1$ $x=9$

$$\text{So } \int_{x=0}^{x=2} \sqrt{4x+1} dx = \int_{u=1}^{u=9} \frac{1}{4} u^{1/2} du = \frac{1}{4} \cdot \frac{2}{3} u^{3/2} \Big|_{u=1}^{u=9}$$

$$\text{So } \int_{x=0}^{x=2} \sqrt{4x+1} dx = \int_{u=1}^{u=9} \frac{1}{4} u^{1/2} du = \frac{1}{4} \cdot \frac{2}{3} u^{3/2} \Big|_{u=1}^{u=9} \\ = \frac{1}{6} [9^{3/2} - 1^{3/2}] = \frac{1}{6} [27 - 1] = \frac{26}{6} = \frac{13}{3}$$

Method 2: To treat the integral after the u -sub as indefinite and when you plug u back evaluate with original bounds.

$$\int_{x=0}^{x=2} \sqrt{4x+1} dx \quad \frac{u=4x+1}{du=4dx} \int \frac{1}{4} u^{1/2} du = \frac{1}{4} \cdot \frac{2}{3} u^{3/2} = \frac{1}{6} (4x+1)^{3/2} \Big|_{x=0}^{x=2} \\ = \frac{1}{6} \left((4(2)+1)^{3/2} - (4(0)+1)^{3/2} \right) = \frac{13}{3}$$