

Lesson 1A: Integration By Substitution

Kinda of the Integration Version of the Chain Rule.
Also referred to as "Change of Variables"

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

Idea to solve Example 1 is to Undo "chain rule."
First determine if you have a function within a function.
In this case,

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

What's the derivative of the inner function?

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 $y' = \cos(x^2) \cdot 2x$

$$\begin{array}{l} \text{i.e. } f(x) = \cos x \\ f'(x) = -\sin x \end{array} \quad \begin{array}{l} g(x) = x^2 \\ g'(x) = 2x \end{array}$$

So what's $f(x)$?

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

Hence $y = \sin(x^2)$.

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

How to fast track this method?

Do a change of variable using the inner function.

Solution to Example 1:

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

(But if we start w/ a function of x
(we want to end w/ a function of x .)
So sub back $u=x^2$.)

$$= \sin(x^2) + C$$

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

Example 2: Compute the following integrals.

① $\int \sqrt{4x+1} dx$ $\frac{u=4x+1}{du=4 dx}$ $\int u^{1/2} \frac{du}{4} = \frac{1}{4} \int u^{1/2} du$

$$= \frac{1}{4} \cdot \frac{2}{3} u^{3/2} + C = \frac{1}{6} (4x+1)^{3/2} + C$$

② $\int 5e^{\tan(14x)} \sec^2(14x) dx$ $\frac{u=\tan(14x)}{du=\sec^2(14x) \cdot 14 dx}$

$$= \int 5u \sec^2(14x) \cdot \frac{du}{14 \sec^2(14x)} = \frac{5}{14} \int u du = \frac{5}{14} \cdot \frac{u^2}{2} + C$$
$$= \frac{5}{28} (\tan(14x))^2 + C$$

③ $\int \frac{10x^3 - 5x}{\sqrt{x^4 - x^2 + 6}} dx$ (When you have fractions, it helps to rewrite to a product)

$$= \int (10x^3 - 5x)(x^4 - x^2 + 6)^{-1/2} dx$$
$$\frac{du}{4x^3 - 2x} = dx$$

$u = x^4 - x^2 + 6$
 $du = 4x^3 - 2x dx$

$$= \int (10x^3 - 5x) u^{-1/2} \frac{du}{4x^3 - 2x} = \int \frac{5(2x^3 - 1) u^{-1/2} du}{2(2x^3 - 1)}$$

$$= \frac{5}{2} \int u^{-1/2} du = \frac{5}{2} \cdot \frac{2}{1} u^{1/2} + C = 5(x^4 - x^2 + 6)^{1/2} + C$$

HW 1A #6 Example 3: Find the function $f(x)$ whose tangent line has the slope $\frac{(1+\sqrt{x})^{1/2}}{4\sqrt{x}}$ for any $x \neq 0$ and whose graph passes through the point $(9, 5/3)$.

$$f'(x) = \frac{(1+\sqrt{x})^{1/2}}{4\sqrt{x}}$$

So $f(x) = \int f'(x) dx = \int (1+\sqrt{x})^{1/2} \cdot \frac{1}{4\sqrt{x}} dx$

$u = 1 + \sqrt{x}$
 $du = \frac{1}{2\sqrt{x}} dx$
 $2du = \frac{1}{\sqrt{x}} dx$

$$= \int u^{1/2} \cdot \frac{1}{4} \cdot 2du = \frac{1}{2} \int u^{1/2} du = \frac{1}{2} \cdot \frac{2}{3} u^{3/2} + C$$

$$= \frac{1}{3} (1+\sqrt{x})^{3/2} + C$$

Now we need to find C . (w/ $(9, 5/3)$)

$$\frac{5}{3} = f(9) = \frac{1}{3} (1+\sqrt{9})^{3/2} + C$$

$$\frac{5}{3} = \frac{8}{3} + C$$

$$-1 = -\frac{3}{3} = C$$

$$\text{So } f(x) = \frac{1}{3} (1+\sqrt{x})^{3/2} - 1$$

Moral: You must eliminate all instances of the original variable x when you change the variable.