## Integration by Substitution

## Review

- Chain rule: Suppose $u$ is differentiable at $x$ and $f$ is differentiable at $u(x)$. Then the derivative of the composite function $f(u(x))$ is given by

$$
\frac{\mathrm{d}}{\mathrm{~d} x}[f(u(x))]=f^{\prime}(u(x)) u^{\prime}(x)
$$

- $\frac{\mathrm{d}}{\mathrm{d} x} \tan x=\sec ^{2} x \quad \frac{\mathrm{~d}}{\mathrm{~d} x} \cot x=-\csc ^{2} x \quad \frac{\mathrm{~d}}{\mathrm{~d} x} \sec x=\sec x \tan x \quad \frac{\mathrm{~d}}{\mathrm{~d} x} \csc x=-\csc x \cot x$
- $\frac{\mathrm{d}}{\mathrm{d} x} \arcsin x=\frac{1}{\sqrt{1-x^{2}}} \quad \frac{\mathrm{~d}}{\mathrm{~d} x} \arctan x=\frac{1}{1+x^{2}}$


## Main Concepts

- Integrating a function composed with a linear function: Let $h(x)=f(a x+b)$ and let $F$ denote the (algebraic) antiderivative of $f$, then the (general) antiderivative of $h$ is given by:

$$
H(x)=\frac{1}{a} F(a x+b)+C .
$$

- Integration by Substitution: Suppose $g$ is a differentiable function with continuous derivative, $g^{\prime}$ and $f$ is a continuous function. Then,

$$
\int f^{\prime}(g(x)) g^{\prime}(x) \mathrm{d} x=\int f^{\prime}(u) \mathrm{d} u=f(u)+C=f(g(x))+C
$$

with the substitution $u=g(x)$.

## Activities

## Activity 5.3.2

Evaluate each of the following indefinite integrals. Check each antiderivative that you find by differentiating.
(a) $\int \sin (8-3 x) \mathrm{d} x$

Solution: $\frac{1}{3} \cos (8-3 x)+C$
(b) $\int \sec ^{2}(4 x) \mathrm{d} x$

Solution: $\frac{1}{4} \tan (4 x)+C$
(c) $\int \frac{1}{11 x-9} d x$

Solution: $\frac{1}{11} \ln |11 x-9|+C$
(d) $\int \csc (2 x+1) \cot (2 x+1) \mathrm{d} x$

Solution: $-\frac{1}{2} \csc (2 x+1)+C$
(e) $\int \frac{1}{\sqrt{1-16 x^{2}}} \mathrm{~d} x$

Solution: $\frac{1}{4} \arcsin 4 x+C$
(f) $\int 5^{-x} \mathrm{~d} x$

Solution: $-\frac{1}{\ln 5} 5^{-x}+C$

## Activity 5.3.3

Evaluate each of the following indefinite integrals by using these steps:

- Find two functions within the integrand that form (up to a possible missing constant) a function-derivative pair;
- Make a substitution and convert the integral to one involving $u$ and $d u$;
- Evaluate the new integral in $u$;
- Convert the resulting function of $u$ back to a function of $x$ by using your earlier subsitution;
- Check your work by differentiating the function of $x$. You should come up with the integrand originally given.
(a) $\int \frac{x^{2}}{5 x^{3}+1} \mathrm{~d} x$

Solution: Let $u=5 x^{3}+1$, then $\mathrm{d} u=15 x^{2} \mathrm{~d} x$. Using this, we have,

$$
\int \frac{x^{2}}{5 x^{3}+1} \mathrm{~d} x=\frac{1}{15} \int \frac{15 x^{2}}{5 x^{3}+1} \mathrm{~d} x=\frac{1}{15} \int \frac{1}{u} \mathrm{~d} u=\frac{1}{15} \ln |u|+C=\frac{1}{15} \ln \left|5 x^{3}+1\right|+C .
$$

(b) $\int e^{x} \sin \left(e^{x}\right) \mathrm{d} x$

Solution: Let $u=e^{x}$, consequently $\mathrm{d} u=e^{x} \mathrm{~d} x$. Then,

$$
\int e^{x} \sin e^{x} \mathrm{~d} x=\int \sin u \mathrm{~d} u=-\cos u+C=-\cos \left(e^{x}\right)+C
$$

(c) $\int \frac{\cos (\sqrt{x})}{\sqrt{x}} \mathrm{~d} x$

Solution: Let $u=\sqrt{x}$, then $\mathrm{d} u=\frac{1}{2 \sqrt{x}} \mathrm{~d} x$.

$$
\int \frac{\cos (\sqrt{x})}{\sqrt{x}} \mathrm{~d} x=2 \int \frac{\cos \sqrt{x}}{2 \sqrt{x}} \mathrm{~d} x=2 \int \cos u \mathrm{~d} u=2 \sin u+C=2 \sin \sqrt{x}+C
$$

## Activity 5.3.4

Evaluate each of the following definite integrals exactly through an appropriate $u$-substitution.
(a) $\int_{1}^{2} \frac{x}{1+4 x^{2}} \mathrm{~d} x$

Solution: $\frac{1}{8}(\ln (17)-\ln (5))$. Use $u=1+4 x^{2}$
(b) $\int_{0}^{1} e^{-x}\left(2 e^{-x}+3\right)^{9} \mathrm{~d} x$

Solution: $-\frac{1}{20}\left(2 \frac{1}{e}+3\right)^{10}+\frac{1}{20} 5^{10}$. Use $u=2 e^{-x}+3$.
(c) $\int_{2 / \pi}^{4 / \pi} \frac{\cos \left(\frac{1}{x}\right)}{x^{2}} \mathrm{~d} x$

Solution: $1-\frac{\sqrt{2}}{2}$. Use $u=1 / x$.

