

# Indefinite integral

Mathematics – FRDIS

MENDEL  
UNIVERSITY

# Antiderivative and indefinite integral

## Definition (Antiderivative)

Let  $f$  and  $F$  be functions defined on an open interval  $I$ . If

$$F'(x) = f(x) \quad \text{for every } x \in I,$$

then the function  $F$  is called an **antiderivative** of  $f$  on the interval  $I$ .

It follows from the definition: If  $F$  is an antiderivative of  $f$ , then  $F + c$  (where  $c$  is any real constant), is also an antiderivative of  $f$ . Indeed,

$$[F(x) + c]' = F'(x) + c' = f(x) + 0 = f(x).$$

This means that if there exists an antiderivative of  $f$  on the given interval, then there exist infinitely many antiderivatives of  $f$  on this interval.

## Example

For example, the following functions are antiderivatives of  $y = x^3$ :

$$y = \frac{x^4}{4}, \quad y = \frac{x^4}{4} + 3, \quad y = \frac{x^4}{4} - 7.$$

Indeed,

$$\left(\frac{x^4}{4}\right)' = x^3, \quad \left(\frac{x^4}{4} + 3\right)' = x^3, \quad \left(\frac{x^4}{4} - 7\right)' = x^3.$$

Evidently any function of the form  $y = \frac{x^4}{4} + c$ , where  $c \in \mathbb{R}$ , is an antiderivative of  $y = x^3$ .

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Evidently any function of the form  $y = \frac{x^4}{4} + c$ , where  $c \in \mathbb{R}$ , is an antiderivative of  $y = x^3$ .

**Question:** Are the functions of the form  $y = \frac{x^4}{4} + c$  the only antiderivatives of  $y = x^3$  or can we find another antiderivative?

The following theorem gives answer to this question.

### Theorem (Uniqueness of antiderivative)

*Let  $F$  and  $G$  be two antiderivatives of  $f$  on an interval  $I$ . Then there exists a constant  $c \in \mathbb{R}$  such that  $G(x) = F(x) + c$  for every  $x \in I$ .*

The previous theorem says that any two antiderivatives of the same function  $f$  differ only by an additive constant.

## Definition (Indefinite integral)

The set of all antiderivatives of  $f$  is denoted  $\int f(x) dx$  and it is called the **indefinite integral**. We write

$$\int f(x) dx = F(x) + c,$$

where  $F$  is any antiderivative of  $f$  and  $c$  is any real constant.

The symbol  $\int$  is called the **integral sign**, the function  $f$  is called **integrand**, the constant  $c$  is called the **constant of integration**. The  $dx$  is part of integral notation and indicates the variable involved. To **integrate**  $f$  means to find all antiderivatives of  $f$ . The function which has an antiderivative (indefinite integral) is called **integrable**.

It holds:

$$\left( \int f(x) dx \right)' = f(x) \quad \text{and} \quad \int (F(x))' dx = F(x) + c$$

## Theorem (Sufficient condition for integrability)

Let  $f$  be a continuous function on  $I$ . Then there exists an antiderivative of  $f$  on  $I$ .

- There exist functions which are not continuous and have antiderivatives.
- There exist functions which are continuous (hence they have antiderivatives), but the antiderivatives cannot be expressed using the elementary functions.

The antiderivatives of these functions, such as

$$\int e^{-x^2} dx, \quad \int \frac{e^x}{x} dx,$$

$$\int \frac{\sin x}{x} dx, \quad \int \frac{\cos x}{x} dx, \quad \int \sin x^2 dx, \quad \int \cos x^2 dx$$

are called **higher transcendental functions**.

# Basic Formulas for integration

$$\int 0 \, dx = c$$

$$\int 1 \, dx = x + c$$

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

$$\int e^x \, dx = e^x + c$$

$$\int a^x \, dx = \frac{a^x}{\ln a} + c$$

$$\int \frac{1}{x} \, dx = \ln|x| + c$$

$$\int \cos x \, dx = \sin x + c$$

$$\int \sin x \, dx = -\cos x + c$$

$$\int \frac{1}{\cos^2 x} \, dx = \operatorname{tg} x + c$$

$$\int \frac{1}{\sin^2 x} \, dx = -\operatorname{cotg} x + c$$

$$\int \frac{1}{\sqrt{1-x^2}} \, dx = \arcsin x + c$$

$$\int \frac{1}{x^2+1} \, dx = \arctg x + c$$

- We usually write  $\int dx$  instead of  $\int 1 dx$ .
- Sometimes we write  $\int \frac{dx}{f(x)}$  instead of  $\int \frac{1}{f(x)} dx$ .

# Basic rules for integration

## Theorem (Basic rules for integration)

Let  $f$  and  $g$  be functions, which are integrable on an interval  $I$  a let  $c \in \mathbb{R}$ . Then the following formulas holds on  $I$  :

$$\begin{aligned}\int [f(x) \pm g(x)] \, dx &= \int f(x) \, dx \pm \int g(x) \, dx \\ \int c \cdot f(x) \, dx &= c \int f(x) \, dx\end{aligned}$$

We don't have any general rule for integration products and quotients of functions and for the composite function !!!

## Example (Integration of power functions and polynomials)

1  $\int x^3 \, dx$

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1  $\int x^3 \, dx = \frac{x^4}{4} + c$

## Example (Integration of power functions and polynomials)

①  $\int x^3 \, dx = \frac{x^4}{4} + c$

②  $\int \sqrt{x} \, dx$

## Example (Integration of power functions and polynomials)

$$\textcircled{1} \quad \int x^3 \, dx = \frac{x^4}{4} + c$$

$$\textcircled{2} \quad \int \sqrt{x} \, dx = \int x^{\frac{1}{2}} \, dx$$

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$$\textcircled{4} \quad \int (x^4 + 2x^3 + x - 2) \, dx$$

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$$\textcircled{4} \quad \int (x^4 + 2x^3 + x - 2) \, dx = \frac{x^5}{5} + \frac{x^4}{2} + \frac{x^2}{2} - 2x + c$$

## Example (Basic formulas and simplification of integrand)

### ① Multiplication of the power functions

$$\int x^2 \sqrt{x} \, dx$$

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$$\int x^2 \sqrt{x} \, dx = \int x^{\frac{5}{2}} \, dx = \frac{x^{\frac{7}{2}}}{\frac{7}{2}} = \frac{2}{7}x^3\sqrt{x} + c$$

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- ② Decomposition of the numerator of a fraction

$$\int \frac{x+3}{x^2} \, dx$$

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$$\int \frac{x+3}{x^2} \, dx = \int \left( \frac{x}{x^2} + \frac{3}{x^2} \right) \, dx = \int \left( \frac{1}{x} + 3x^{-2} \right) \, dx$$

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- ③ Decomposition of the improper rational function into a sum of a polynomial and the proper rational function. (We divide the numerator by the denominator.)

$$\int \frac{x^4}{x^2 + 1} \, dx$$

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$$\int \frac{x^4}{x^2 + 1} \, dx = \int \left( x^2 - 1 + \frac{1}{x^2 + 1} \right) \, dx$$

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## Example (Using formulas for trigonometric functions)

We use mainly the following formulas:

$$\operatorname{tg}x = \frac{\sin x}{\cos x}, \quad \operatorname{cotg}x = \frac{\cos x}{\sin x}, \quad \sin^2 x + \cos^2 x = 1$$

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# Method of substitution

## Theorem (The 1 st method of substitution, $t = \varphi(x)$ )

Let  $f(t)$  be a function which is continuous on  $I$  and  $\varphi(x)$  be a function having continuous derivative on  $J$ . Next suppose that  $\varphi(x) \in I$  for every  $x \in J$ . Then the function  $f[\varphi(x)]\varphi'(x)$  is continuous on  $J$  and it holds on this interval:

$$\int f[\varphi(x)]\varphi'(x) dx = \int f(t) dt,$$

where we substitute  $t = \varphi(x)$  on the right-hand side.

- The method can be used if the integrand is of the form  
“composite function  $f[\varphi(x)]$  times the derivative of the interior function  $\varphi'(x)$ ”
- We write a new variable  $t$  instead of the interior function  $\varphi(x)$  and we write  $dt$  instead of  $\varphi'(x) dx$ .
- Let  $F$  be an antiderivative of  $f$ , then we proceed as follows:

$$\int f[\varphi(x)]\varphi'(x) dx = \left| \begin{array}{l} t = \varphi(x) \\ dt = \varphi'(x) dx \end{array} \right| = \int f(t) dt = F(t) + c = F[\varphi(x)] + c$$

## Example (The 1 st method of substitution)

①  $\int \sin(3x + 2) dx$

## Example (The 1 st method of substitution)

$$\textcircled{1} \quad \int \sin(3x + 2) \, dx = \left| \begin{array}{l} t = 3x + 2 \\ dt = 3 \, dx \\ dx = \frac{1}{3} \, dt \end{array} \right|$$

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$$\textcircled{2} \quad \int \sin^2 x \cos x \, dx = \int (\sin x)^2 \cdot \cos x \, dx$$

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$$= -\frac{1}{3} \cos(3x + 2) + c$$

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$$= \frac{t^3}{3} + c$$

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$$= \frac{t^3}{3} + c = \frac{\sin^3 x}{3} + c$$

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## Example (The 1 st method of substitution)

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## Example (The 1 st method of substitution)

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## Composite function with linear interior function

Let  $F$  be an antiderivative of  $f$  on an interval  $I$ . Then for  $ax + b \in I$  we have:

$$\int f(ax + b) dx = \frac{1}{a} F(ax + b) + c.$$

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### Example

$$\int \sin(5x + 1) dx$$

- Using substitution:

$$\int \sin(5x + 1) dx = \begin{vmatrix} t = 5x + 1 \\ dt = 5 dx \\ dx = \frac{1}{5} dt \end{vmatrix} = \frac{1}{5} \int \sin t dt = -\frac{1}{5} \cos t + c = -\frac{1}{5} \cos(5x + 1) + c$$

- Using the above formula:  $ax + b = 5x + 1$

$$f(x) = \sin(x) \implies F(x) = -\cos x$$

$$f(ax + b) = \sin(5x + 1) \implies F(ax + b) = -\cos(5x + 1)$$

$$\implies \int \sin(5x + 1) dx = -\frac{1}{5} \cos(5x + 1) + c$$

## Example

①  $\int \cos 2x \, dx$

## Example

①  $\int \cos 2x \, dx = \frac{1}{2} \sin 2x + c$

## Example

①  $\int \cos 2x \, dx = \frac{1}{2} \sin 2x + c$

②  $\int (3 - 5x)^6 \, dx$

## Example

$$\textcircled{1} \quad \int \cos 2x \, dx = \frac{1}{2} \sin 2x + c$$

$$\textcircled{2} \quad \int (3 - 5x)^6 \, dx = -\frac{1}{5} \cdot \frac{1}{7} (3 - 5x)^7$$

## Example

$$\textcircled{1} \quad \int \cos 2x \, dx = \frac{1}{2} \sin 2x + c$$

$$\textcircled{2} \quad \int (3 - 5x)^6 \, dx = -\frac{1}{5} \cdot \frac{1}{7} (3 - 5x)^7 = -\frac{1}{35} (3 - 5x)^7 + c$$

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$$\textcircled{3} \quad \int \frac{1}{2x - 3} \, dx$$

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$$\textcircled{4} \quad \int e^{2-x} \, dx$$

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$$\textcircled{5} \quad \int \sin \frac{x}{2} \, dx$$

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The integrals can be solved using the substitutions:

$$t = 2x, \quad t = 3 - 5x, \quad t = 2x - 3, \quad t = 2 - x, \quad t = \frac{x}{2}.$$

$$f'/f$$

$$\int \frac{f'(x)}{f(x)} dx = \left| \begin{array}{l} t = f(x) \\ dt = f'(x) dx \end{array} \right| = \int \frac{1}{t} dt = \ln |t| + c = \ln |f(x)| + c$$

$$\Rightarrow \boxed{\int \frac{f'(x)}{f(x)} dx = \ln |f(x)| + c}$$

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## Example

①  $\int \frac{2x}{x^2 - 3} dx$

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## Example

①  $\int \frac{2x}{x^2 - 3} dx = \ln |x^2 - 3| + c$

②  $\int \frac{3x}{x^2 - 3} dx$

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## Example

$$\textcircled{1} \quad \int \frac{2x}{x^2 - 3} dx = \ln |x^2 - 3| + c$$

$$\textcircled{2} \quad \int \frac{3x}{x^2 - 3} dx = \frac{3}{2} \int \frac{2x}{x^2 - 3} dx$$

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$$f'/f$$

$$\int \frac{f'(x)}{f(x)} dx = \left| \begin{array}{l} t = f(x) \\ dt = f'(x) dx \end{array} \right| = \int \frac{1}{t} dt = \ln |t| + c = \ln |f(x)| + c$$
$$\Rightarrow \boxed{\int \frac{f'(x)}{f(x)} dx = \ln |f(x)| + c}$$

## Example

$$\textcircled{1} \quad \int \frac{2x}{x^2 - 3} dx = \ln |x^2 - 3| + c$$

$$\textcircled{2} \quad \int \frac{3x}{x^2 - 3} dx = \frac{3}{2} \int \frac{2x}{x^2 - 3} dx = \frac{3}{2} \ln |x^2 - 3| + c$$

$$\textcircled{3} \quad \int \operatorname{tg} x dx$$

$$f'/f$$

$$\int \frac{f'(x)}{f(x)} dx = \left| \begin{array}{l} t = f(x) \\ dt = f'(x) dx \end{array} \right| = \int \frac{1}{t} dt = \ln |t| + c = \ln |f(x)| + c$$

$$\Rightarrow \boxed{\int \frac{f'(x)}{f(x)} dx = \ln |f(x)| + c}$$

## Example

$$\textcircled{1} \quad \int \frac{2x}{x^2 - 3} dx = \ln |x^2 - 3| + c$$

$$\textcircled{2} \quad \int \frac{3x}{x^2 - 3} dx = \frac{3}{2} \int \frac{2x}{x^2 - 3} dx = \frac{3}{2} \ln |x^2 - 3| + c$$

$$\textcircled{3} \quad \int \operatorname{tg} x dx = \int \frac{\sin x}{\cos x} dx$$

$$f'/f$$

$$\int \frac{f'(x)}{f(x)} dx = \left| \begin{array}{l} t = f(x) \\ dt = f'(x) dx \end{array} \right| = \int \frac{1}{t} dt = \ln |t| + c = \ln |f(x)| + c$$
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$$\textcircled{1} \quad \int \frac{2x}{x^2 - 3} dx = \ln |x^2 - 3| + c$$

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$$\textcircled{3} \quad \int \operatorname{tg} x dx = \int \frac{\sin x}{\cos x} dx = - \int \frac{-\sin x}{\cos x} dx$$

$$f'/f$$

$$\int \frac{f'(x)}{f(x)} dx = \left| \begin{array}{l} t = f(x) \\ dt = f'(x) dx \end{array} \right| = \int \frac{1}{t} dt = \ln |t| + c = \ln |f(x)| + c$$
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$$\textcircled{1} \quad \int \frac{2x}{x^2 - 3} dx = \ln |x^2 - 3| + c$$

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$$f'/f$$

$$\int \frac{f'(x)}{f(x)} dx = \left| \begin{array}{l} t = f(x) \\ dt = f'(x) dx \end{array} \right| = \int \frac{1}{t} dt = \ln |t| + c = \ln |f(x)| + c$$
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$$\textcircled{3} \quad \int \operatorname{tg} x dx = \int \frac{\sin x}{\cos x} dx = - \int \frac{-\sin x}{\cos x} dx = - \ln |\cos x| + c$$

$$\textcircled{4} \quad \int \operatorname{cotg} x dx$$

$$f'/f$$

$$\int \frac{f'(x)}{f(x)} dx = \left| \begin{array}{l} t = f(x) \\ dt = f'(x) dx \end{array} \right| = \int \frac{1}{t} dt = \ln |t| + c = \ln |f(x)| + c$$

$$\Rightarrow \boxed{\int \frac{f'(x)}{f(x)} dx = \ln |f(x)| + c}$$

## Example

$$\textcircled{1} \quad \int \frac{2x}{x^2 - 3} dx = \ln |x^2 - 3| + c$$

$$\textcircled{2} \quad \int \frac{3x}{x^2 - 3} dx = \frac{3}{2} \int \frac{2x}{x^2 - 3} dx = \frac{3}{2} \ln |x^2 - 3| + c$$

$$\textcircled{3} \quad \int \operatorname{tg} x dx = \int \frac{\sin x}{\cos x} dx = - \int \frac{-\sin x}{\cos x} dx = - \ln |\cos x| + c$$

$$\textcircled{4} \quad \int \operatorname{cotg} x dx = \int \frac{\cos x}{\sin x} dx$$

$$f'/f$$

$$\int \frac{f'(x)}{f(x)} dx = \left| \begin{array}{l} t = f(x) \\ dt = f'(x) dx \end{array} \right| = \int \frac{1}{t} dt = \ln |t| + c = \ln |f(x)| + c$$

$$\Rightarrow \boxed{\int \frac{f'(x)}{f(x)} dx = \ln |f(x)| + c}$$

## Example

$$\textcircled{1} \quad \int \frac{2x}{x^2 - 3} dx = \ln |x^2 - 3| + c$$

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$$\textcircled{3} \quad \int \operatorname{tg} x dx = \int \frac{\sin x}{\cos x} dx = - \int \frac{-\sin x}{\cos x} dx = - \ln |\cos x| + c$$

$$\textcircled{4} \quad \int \operatorname{cotg} x dx = \int \frac{\cos x}{\sin x} dx = \ln |\sin x| + c$$

## Trigonometric substitution

The integral of the form  $\int R(\sin x, \cos x) dx$ , where  $R$  is a rational function, can be transformed (with using special substitutions) into the integral from a rational function. Special cases:

①  $\int R(\sin x) \cos x dx \Rightarrow t = \sin x$

②  $\int R(\cos x) \sin x dx \Rightarrow t = \cos x$

### Remark

- Functions of the type  $R(\sin x, \cos x)$  :  $\frac{\sin x \cos^2 x}{\sin^2 x + \cos x}$ ,  $\frac{\cos^3 x + 1}{\sin^2 x}$
- Functions of the type  $R(\sin x)$  :  $\frac{\sin x + 2}{\sin^2 x}$ ,  $\frac{2 \sin x}{\sin x - 1}$
- Functions of the type  $R(\cos x)$  :  $\frac{\cos x}{\cos^2 x + 3}$ ,  $\frac{\cos^2 x + \cos x}{\cos x + 1}$

## Example

①  $\int \frac{\sin x \cos x}{\sin^2 x + 2} dx$

## Example

①  $\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx$

## Example

①  $\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right|$

## Example

①  $\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right| = \int \frac{t}{t^2 + 2} dt$

## Example

① 
$$\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right| = \int \frac{t}{t^2 + 2} dt$$
$$= \frac{1}{2} \int \frac{2t}{t^2 + 2} dt$$

## Example

① 
$$\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right| = \int \frac{t}{t^2 + 2} dt$$
$$= \frac{1}{2} \int \frac{2t}{t^2 + 2} dt = \frac{1}{2} \ln(t^2 + 2) + c$$

## Example

① 
$$\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right| = \int \frac{t}{t^2 + 2} dt$$
$$= \frac{1}{2} \int \frac{2t}{t^2 + 2} dt = \frac{1}{2} \ln(t^2 + 2) + c = \frac{1}{2} \ln(\sin^2 x + 2) + c$$

## Example

①  $\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right| = \int \frac{t}{t^2 + 2} dt$

$$= \frac{1}{2} \int \frac{2t}{t^2 + 2} dt = \frac{1}{2} \ln(t^2 + 2) + c = \frac{1}{2} \ln(\sin^2 x + 2) + c$$

②  $\int \frac{\sin x}{\cos^3 x} dx$

## Example

①  $\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right| = \int \frac{t}{t^2 + 2} dt$

$$= \frac{1}{2} \int \frac{2t}{t^2 + 2} dt = \frac{1}{2} \ln(t^2 + 2) + c = \frac{1}{2} \ln(\sin^2 x + 2) + c$$

②  $\int \frac{\sin x}{\cos^3 x} dx = \int \frac{1}{\cos^3 x} \sin x dx$

## Example

①  $\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right| = \int \frac{t}{t^2 + 2} dt$

$$= \frac{1}{2} \int \frac{2t}{t^2 + 2} dt = \frac{1}{2} \ln(t^2 + 2) + c = \frac{1}{2} \ln(\sin^2 x + 2) + c$$

②  $\int \frac{\sin x}{\cos^3 x} dx = \int \frac{1}{\cos^3 x} \sin x dx = \left| \begin{array}{l} t = \cos x \\ dt = -\sin x dx \\ \sin x dx = -dt \end{array} \right|$

## Example

①  $\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right| = \int \frac{t}{t^2 + 2} dt$

$$= \frac{1}{2} \int \frac{2t}{t^2 + 2} dt = \frac{1}{2} \ln(t^2 + 2) + c = \frac{1}{2} \ln(\sin^2 x + 2) + c$$

②  $\int \frac{\sin x}{\cos^3 x} dx = \int \frac{1}{\cos^3 x} \sin x dx = \left| \begin{array}{l} t = \cos x \\ dt = -\sin x dx \\ \sin x dx = -dt \end{array} \right| = - \int \frac{1}{t^3} dt$

## Example

①  $\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right| = \int \frac{t}{t^2 + 2} dt$

$$= \frac{1}{2} \int \frac{2t}{t^2 + 2} dt = \frac{1}{2} \ln(t^2 + 2) + c = \frac{1}{2} \ln(\sin^2 x + 2) + c$$

②  $\int \frac{\sin x}{\cos^3 x} dx = \int \frac{1}{\cos^3 x} \sin x dx = \left| \begin{array}{l} t = \cos x \\ dt = -\sin x dx \\ \sin x dx = -dt \end{array} \right| = - \int \frac{1}{t^3} dt$

$$= - \int t^{-3} dt$$

## Example

①  $\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right| = \int \frac{t}{t^2 + 2} dt$

$$= \frac{1}{2} \int \frac{2t}{t^2 + 2} dt = \frac{1}{2} \ln(t^2 + 2) + c = \frac{1}{2} \ln(\sin^2 x + 2) + c$$

②  $\int \frac{\sin x}{\cos^3 x} dx = \int \frac{1}{\cos^3 x} \sin x dx = \left| \begin{array}{l} t = \cos x \\ dt = -\sin x dx \\ \sin x dx = -dt \end{array} \right| = - \int \frac{1}{t^3} dt$

$$= - \int t^{-3} dt = -\frac{t^{-2}}{-2} + c$$

## Example

①  $\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right| = \int \frac{t}{t^2 + 2} dt$

$$= \frac{1}{2} \int \frac{2t}{t^2 + 2} dt = \frac{1}{2} \ln(t^2 + 2) + c = \frac{1}{2} \ln(\sin^2 x + 2) + c$$

②  $\int \frac{\sin x}{\cos^3 x} dx = \int \frac{1}{\cos^3 x} \sin x dx = \left| \begin{array}{l} t = \cos x \\ dt = -\sin x dx \\ \sin x dx = -dt \end{array} \right| = - \int \frac{1}{t^3} dt$

$$= - \int t^{-3} dt = -\frac{t^{-2}}{-2} + c = \frac{1}{2t^2} + c$$

## Example

①  $\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right| = \int \frac{t}{t^2 + 2} dt$

$$= \frac{1}{2} \int \frac{2t}{t^2 + 2} dt = \frac{1}{2} \ln(t^2 + 2) + c = \frac{1}{2} \ln(\sin^2 x + 2) + c$$

②  $\int \frac{\sin x}{\cos^3 x} dx = \int \frac{1}{\cos^3 x} \sin x dx = \left| \begin{array}{l} t = \cos x \\ dt = -\sin x dx \\ \sin x dx = -dt \end{array} \right| = - \int \frac{1}{t^3} dt$

$$= - \int t^{-3} dt = -\frac{t^{-2}}{-2} + c = \frac{1}{2t^2} + c = \frac{1}{2\cos^2 x} + c$$

## Example

①  $\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right| = \int \frac{t}{t^2 + 2} dt$   
 $= \frac{1}{2} \int \frac{2t}{t^2 + 2} dt = \frac{1}{2} \ln(t^2 + 2) + c = \frac{1}{2} \ln(\sin^2 x + 2) + c$

②  $\int \frac{\sin x}{\cos^3 x} dx = \int \frac{1}{\cos^3 x} \sin x dx = \left| \begin{array}{l} t = \cos x \\ dt = -\sin x dx \\ \sin x dx = -dt \end{array} \right| = - \int \frac{1}{t^3} dt$   
 $= - \int t^{-3} dt = -\frac{t^{-2}}{-2} + c = \frac{1}{2t^2} + c = \frac{1}{2\cos^2 x} + c$

③ (\*)  $\int \frac{\sin^3 x}{\cos x + 3} dx$

## Example

①  $\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right| = \int \frac{t}{t^2 + 2} dt$   
 $= \frac{1}{2} \int \frac{2t}{t^2 + 2} dt = \frac{1}{2} \ln(t^2 + 2) + c = \frac{1}{2} \ln(\sin^2 x + 2) + c$

②  $\int \frac{\sin x}{\cos^3 x} dx = \int \frac{1}{\cos^3 x} \sin x dx = \left| \begin{array}{l} t = \cos x \\ dt = -\sin x dx \\ \sin x dx = -dt \end{array} \right| = - \int \frac{1}{t^3} dt$   
 $= - \int t^{-3} dt = -\frac{t^{-2}}{-2} + c = \frac{1}{2t^2} + c = \frac{1}{2\cos^2 x} + c$

③ (\*)  $\int \frac{\sin^3 x}{\cos x + 3} dx = \int \frac{\sin^2 x}{\cos x + 3} \sin x dx$

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①  $\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right| = \int \frac{t}{t^2 + 2} dt$   
 $= \frac{1}{2} \int \frac{2t}{t^2 + 2} dt = \frac{1}{2} \ln(t^2 + 2) + c = \frac{1}{2} \ln(\sin^2 x + 2) + c$

②  $\int \frac{\sin x}{\cos^3 x} dx = \int \frac{1}{\cos^3 x} \sin x dx = \left| \begin{array}{l} t = \cos x \\ dt = -\sin x dx \\ \sin x dx = -dt \end{array} \right| = - \int \frac{1}{t^3} dt$   
 $= - \int t^{-3} dt = -\frac{t^{-2}}{-2} + c = \frac{1}{2t^2} + c = \frac{1}{2\cos^2 x} + c$

③ (\*)  $\int \frac{\sin^3 x}{\cos x + 3} dx = \int \frac{\sin^2 x}{\cos x + 3} \sin x dx = \int \frac{1 - \cos^2 x}{\cos x + 3} \sin x dx$

## Example

①  $\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right| = \int \frac{t}{t^2 + 2} dt$   
 $= \frac{1}{2} \int \frac{2t}{t^2 + 2} dt = \frac{1}{2} \ln(t^2 + 2) + c = \frac{1}{2} \ln(\sin^2 x + 2) + c$

②  $\int \frac{\sin x}{\cos^3 x} dx = \int \frac{1}{\cos^3 x} \sin x dx = \left| \begin{array}{l} t = \cos x \\ dt = -\sin x dx \\ \sin x dx = -dt \end{array} \right| = - \int \frac{1}{t^3} dt$   
 $= - \int t^{-3} dt = -\frac{t^{-2}}{-2} + c = \frac{1}{2t^2} + c = \frac{1}{2\cos^2 x} + c$

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 $= \left| \begin{array}{l} t = \cos x \\ dt = -\sin x dx \\ \sin x dx = -dt \end{array} \right|$

## Example

①  $\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right| = \int \frac{t}{t^2 + 2} dt$   
 $= \frac{1}{2} \int \frac{2t}{t^2 + 2} dt = \frac{1}{2} \ln(t^2 + 2) + c = \frac{1}{2} \ln(\sin^2 x + 2) + c$

②  $\int \frac{\sin x}{\cos^3 x} dx = \int \frac{1}{\cos^3 x} \sin x dx = \left| \begin{array}{l} t = \cos x \\ dt = -\sin x dx \\ \sin x dx = -dt \end{array} \right| = - \int \frac{1}{t^3} dt$   
 $= - \int t^{-3} dt = -\frac{t^{-2}}{-2} + c = \frac{1}{2t^2} + c = \frac{1}{2\cos^2 x} + c$

③ (\*)  $\int \frac{\sin^3 x}{\cos x + 3} dx = \int \frac{\sin^2 x}{\cos x + 3} \sin x dx = \int \frac{1 - \cos^2 x}{\cos x + 3} \sin x dx$   
 $= \left| \begin{array}{l} t = \cos x \\ dt = -\sin x dx \\ \sin x dx = -dt \end{array} \right| = \int \frac{t^2 - 1}{t + 3} dt$

## Example

①  $\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right| = \int \frac{t}{t^2 + 2} dt$   
 $= \frac{1}{2} \int \frac{2t}{t^2 + 2} dt = \frac{1}{2} \ln(t^2 + 2) + c = \frac{1}{2} \ln(\sin^2 x + 2) + c$

②  $\int \frac{\sin x}{\cos^3 x} dx = \int \frac{1}{\cos^3 x} \sin x dx = \left| \begin{array}{l} t = \cos x \\ dt = -\sin x dx \\ \sin x dx = -dt \end{array} \right| = - \int \frac{1}{t^3} dt$   
 $= - \int t^{-3} dt = -\frac{t^{-2}}{-2} + c = \frac{1}{2t^2} + c = \frac{1}{2\cos^2 x} + c$

③ (\*)  $\int \frac{\sin^3 x}{\cos x + 3} dx = \int \frac{\sin^2 x}{\cos x + 3} \sin x dx = \int \frac{1 - \cos^2 x}{\cos x + 3} \sin x dx$   
 $= \left| \begin{array}{l} t = \cos x \\ dt = -\sin x dx \\ \sin x dx = -dt \end{array} \right| = \int \frac{t^2 - 1}{t + 3} dt = \int \left( t - 3 + \frac{8}{t+3} \right) dt$

## Example

①  $\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right| = \int \frac{t}{t^2 + 2} dt$   
 $= \frac{1}{2} \int \frac{2t}{t^2 + 2} dt = \frac{1}{2} \ln(t^2 + 2) + c = \frac{1}{2} \ln(\sin^2 x + 2) + c$

②  $\int \frac{\sin x}{\cos^3 x} dx = \int \frac{1}{\cos^3 x} \sin x dx = \left| \begin{array}{l} t = \cos x \\ dt = -\sin x dx \\ \sin x dx = -dt \end{array} \right| = - \int \frac{1}{t^3} dt$   
 $= - \int t^{-3} dt = -\frac{t^{-2}}{-2} + c = \frac{1}{2t^2} + c = \frac{1}{2\cos^2 x} + c$

③ (\*)  $\int \frac{\sin^3 x}{\cos x + 3} dx = \int \frac{\sin^2 x}{\cos x + 3} \sin x dx = \int \frac{1 - \cos^2 x}{\cos x + 3} \sin x dx$   
 $= \left| \begin{array}{l} t = \cos x \\ dt = -\sin x dx \\ \sin x dx = -dt \end{array} \right| = \int \frac{t^2 - 1}{t + 3} dt = \int \left( t - 3 + \frac{8}{t + 3} \right) dt$   
 $= \frac{t^2}{2} - 3t + 8 \ln |t + 3| + c$

## Example

①  $\int \frac{\sin x \cos x}{\sin^2 x + 2} dx = \int \frac{\sin x}{\sin^2 x + 2} \cos x dx = \left| \begin{array}{l} t = \sin x \\ dt = \cos x dx \end{array} \right| = \int \frac{t}{t^2 + 2} dt$   
 $= \frac{1}{2} \int \frac{2t}{t^2 + 2} dt = \frac{1}{2} \ln(t^2 + 2) + c = \frac{1}{2} \ln(\sin^2 x + 2) + c$

②  $\int \frac{\sin x}{\cos^3 x} dx = \int \frac{1}{\cos^3 x} \sin x dx = \left| \begin{array}{l} t = \cos x \\ dt = -\sin x dx \\ \sin x dx = -dt \end{array} \right| = - \int \frac{1}{t^3} dt$   
 $= - \int t^{-3} dt = -\frac{t^{-2}}{-2} + c = \frac{1}{2t^2} + c = \frac{1}{2\cos^2 x} + c$

③ (\*)  $\int \frac{\sin^3 x}{\cos x + 3} dx = \int \frac{\sin^2 x}{\cos x + 3} \sin x dx = \int \frac{1 - \cos^2 x}{\cos x + 3} \sin x dx$   
 $= \left| \begin{array}{l} t = \cos x \\ dt = -\sin x dx \\ \sin x dx = -dt \end{array} \right| = \int \frac{t^2 - 1}{t + 3} dt = \int \left( t - 3 + \frac{8}{t + 3} \right) dt$   
 $= \frac{t^2}{2} - 3t + 8 \ln |t + 3| + c = \frac{\cos^2 x}{2} - 3 \cos x + 8 \ln |\cos x + 3| + c$

## Theorem (The 2<sup>nd</sup> method of substitution, $x = \varphi(t)$ )

Let  $f(x)$  be a function which is continuous on  $I$  and  $\varphi(t)$  be a function having continuous and nonzero derivative on  $J$ . Next suppose that  $\varphi(J) = I$ . Then it holds on  $I$ :

$$\int f(x) dx = \int f[\varphi(t)]\varphi'(t) dt,$$

where we substitute  $t = \varphi^{-1}(x)$  on the right-hand side and where  $\varphi^{-1}$  is the inverse function to  $\varphi$ .

- We write  $\varphi(t)$  instead of  $x$  and  $\varphi'(t) dt$  instead of  $dx$ . The composite function obtained in the integral on the right-hand side seems to be more complicated than the original one, but in some particular cases it can be easier to integrate this composite function.
- We proceed as follows:

$$\int f(x) dx = \left| \begin{array}{l} x = \varphi(t) \\ dx = \varphi'(t) dt \end{array} \right| = \int f[\varphi(t)]\varphi'(t) dt = F(t) + c = F[\varphi^{-1}(x)] + c,$$

where  $F(t)$  is an antiderivative of  $f[\varphi(t)]\varphi'(t)$ .

## Integration of irrational function

We can eliminate roots in the integral

$$\int R(x, \sqrt[n_1]{ax+b}, \sqrt[n_2]{ax+b}, \dots) dx,$$

where  $R$  is a rational function. We use the substitution

$$t = \sqrt[s]{ax+b}, \quad \text{where } s \text{ is the least common multiple of } n_1, n_2, \dots$$

Then:

$$t = \sqrt[s]{ax+b} \implies ax + b = t^s$$

$$x = \frac{1}{a}t^s - \frac{b}{a}$$

$$dx = \frac{1}{a}st^{s-1} dt$$

## Example

①  $\int \frac{x}{\sqrt{x+1}} dx$

## Example

①  $\int \frac{x}{\sqrt{x+1}} dx = \left| \begin{array}{l} t = \sqrt{x+1} \Rightarrow x = t^2 - 1 \\ dx = 2t dt \end{array} \right|$

## Example

①  $\int \frac{x}{\sqrt{x+1}} dx = \left| \begin{array}{l} t = \sqrt{x+1} \Rightarrow x = t^2 - 1 \\ dx = 2t dt \end{array} \right| = \int \frac{t^2 - 1}{t} 2t dt$

## Example

①  $\int \frac{x}{\sqrt{x+1}} dx = \left| \begin{array}{l} t = \sqrt{x+1} \Rightarrow x = t^2 - 1 \\ dx = 2t dt \end{array} \right| = \int \frac{t^2 - 1}{t} 2t dt$

$$= 2 \int (t^2 - 1) dt$$

## Example

$$\begin{aligned} \textcircled{1} \quad \int \frac{x}{\sqrt{x+1}} dx &= \left| \begin{array}{l} t = \sqrt{x+1} \Rightarrow x = t^2 - 1 \\ dx = 2t dt \end{array} \right| = \int \frac{t^2 - 1}{t} 2t dt \\ &= 2 \int (t^2 - 1) dt = 2 \left( \frac{t^3}{3} - t \right) + c \end{aligned}$$

## Example

① 
$$\int \frac{x}{\sqrt{x+1}} dx = \left| \begin{array}{l} t = \sqrt{x+1} \Rightarrow x = t^2 - 1 \\ dx = 2t dt \end{array} \right| = \int \frac{t^2 - 1}{t} 2t dt$$
$$= 2 \int (t^2 - 1) dt = 2 \left( \frac{t^3}{3} - t \right) + c = \frac{2}{3}(\sqrt{x+1})^3 - 2\sqrt{x+1} + c$$

## Example

①  $\int \frac{x}{\sqrt{x+1}} dx = \left| \begin{array}{l} t = \sqrt{x+1} \Rightarrow x = t^2 - 1 \\ dx = 2t dt \end{array} \right| = \int \frac{t^2 - 1}{t} 2t dt$

$$= 2 \int (t^2 - 1) dt = 2 \left( \frac{t^3}{3} - t \right) + c = \frac{2}{3}(\sqrt{x+1})^3 - 2\sqrt{x+1} + c$$

②  $\int \frac{2}{\sqrt{x}(x+1)} dx$

## Example

①  $\int \frac{x}{\sqrt{x+1}} dx = \left| \begin{array}{l} t = \sqrt{x+1} \Rightarrow x = t^2 - 1 \\ dx = 2t dt \end{array} \right| = \int \frac{t^2 - 1}{t} 2t dt$   
 $= 2 \int (t^2 - 1) dt = 2 \left( \frac{t^3}{3} - t \right) + c = \frac{2}{3}(\sqrt{x+1})^3 - 2\sqrt{x+1} + c$

②  $\int \frac{2}{\sqrt{x}(x+1)} dx = \left| \begin{array}{l} t = \sqrt{x} \Rightarrow x = t^2 \\ dx = 2t dt \end{array} \right|$

## Example

①  $\int \frac{x}{\sqrt{x+1}} dx = \left| \begin{array}{l} t = \sqrt{x+1} \Rightarrow x = t^2 - 1 \\ dx = 2t dt \end{array} \right| = \int \frac{t^2 - 1}{t} 2t dt$   
 $= 2 \int (t^2 - 1) dt = 2 \left( \frac{t^3}{3} - t \right) + c = \frac{2}{3}(\sqrt{x+1})^3 - 2\sqrt{x+1} + c$

②  $\int \frac{2}{\sqrt{x}(x+1)} dx = \left| \begin{array}{l} t = \sqrt{x} \Rightarrow x = t^2 \\ dx = 2t dt \end{array} \right| = \int \frac{2}{t(t^2+1)} 2t dt$

## Example

①  $\int \frac{x}{\sqrt{x+1}} dx = \left| \begin{array}{l} t = \sqrt{x+1} \Rightarrow x = t^2 - 1 \\ dx = 2t dt \end{array} \right| = \int \frac{t^2 - 1}{t} 2t dt$   
 $= 2 \int (t^2 - 1) dt = 2 \left( \frac{t^3}{3} - t \right) + c = \frac{2}{3}(\sqrt{x+1})^3 - 2\sqrt{x+1} + c$

②  $\int \frac{2}{\sqrt{x}(x+1)} dx = \left| \begin{array}{l} t = \sqrt{x} \Rightarrow x = t^2 \\ dx = 2t dt \end{array} \right| = \int \frac{2}{t(t^2+1)} 2t dt$   
 $= 4 \int \frac{1}{t^2+1} dt$

## Example

①  $\int \frac{x}{\sqrt{x+1}} dx = \left| \begin{array}{l} t = \sqrt{x+1} \Rightarrow x = t^2 - 1 \\ dx = 2t dt \end{array} \right| = \int \frac{t^2 - 1}{t} 2t dt$   
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 $= 4 \int \frac{1}{t^2+1} dt = 4 \arctgt + c$

## Example

①  $\int \frac{x}{\sqrt{x+1}} dx = \left| \begin{array}{l} t = \sqrt{x+1} \Rightarrow x = t^2 - 1 \\ dx = 2t dt \end{array} \right| = \int \frac{t^2 - 1}{t} 2t dt$   
 $= 2 \int (t^2 - 1) dt = 2 \left( \frac{t^3}{3} - t \right) + c = \frac{2}{3}(\sqrt{x+1})^3 - 2\sqrt{x+1} + c$

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## Example

①  $\int \frac{x}{\sqrt{x+1}} dx = \left| \begin{array}{l} t = \sqrt{x+1} \Rightarrow x = t^2 - 1 \\ dx = 2t dt \end{array} \right| = \int \frac{t^2 - 1}{t} 2t dt$   
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 $= 4 \int \frac{1}{t^2+1} dt = 4 \arctgt + c = 4 \operatorname{arctg}\sqrt{x} + c$

③  $\int \frac{\sqrt{x}}{\sqrt[3]{x+1}} dx$

## Example

①  $\int \frac{x}{\sqrt{x+1}} dx = \left| \begin{array}{l} t = \sqrt{x+1} \Rightarrow x = t^2 - 1 \\ dx = 2t dt \end{array} \right| = \int \frac{t^2 - 1}{t} 2t dt$   
 $= 2 \int (t^2 - 1) dt = 2 \left( \frac{t^3}{3} - t \right) + c = \frac{2}{3}(\sqrt{x+1})^3 - 2\sqrt{x+1} + c$

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 $= 4 \int \frac{1}{t^2+1} dt = 4 \arctgt + c = 4 \arctg \sqrt{x} + c$

③  $\int \frac{\sqrt{x}}{\sqrt[3]{x+1}} dx = \left| \begin{array}{l} t = \sqrt[6]{x} \Rightarrow x = t^6 \\ dx = 6t^5 dt \end{array} \right|$

## Example

①  $\int \frac{x}{\sqrt{x+1}} dx = \left| \begin{array}{l} t = \sqrt{x+1} \Rightarrow x = t^2 - 1 \\ dx = 2t dt \end{array} \right| = \int \frac{t^2 - 1}{t} 2t dt$   
 $= 2 \int (t^2 - 1) dt = 2 \left( \frac{t^3}{3} - t \right) + c = \frac{2}{3}(\sqrt{x+1})^3 - 2\sqrt{x+1} + c$

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 $= 4 \int \frac{1}{t^2+1} dt = 4 \arctgt + c = 4 \arctg \sqrt{x} + c$

③  $\int \frac{\sqrt{x}}{\sqrt[3]{x+1}} dx = \left| \begin{array}{l} t = \sqrt[6]{x} \Rightarrow x = t^6 \\ dx = 6t^5 dt \end{array} \right| = \int \frac{t^3}{t^2+1} 6t^5 dt$

## Example

①  $\int \frac{x}{\sqrt{x+1}} dx = \left| \begin{array}{l} t = \sqrt{x+1} \Rightarrow x = t^2 - 1 \\ dx = 2t dt \end{array} \right| = \int \frac{t^2 - 1}{t} 2t dt$   
 $= 2 \int (t^2 - 1) dt = 2 \left( \frac{t^3}{3} - t \right) + c = \frac{2}{3}(\sqrt{x+1})^3 - 2\sqrt{x+1} + c$

②  $\int \frac{2}{\sqrt{x}(x+1)} dx = \left| \begin{array}{l} t = \sqrt{x} \Rightarrow x = t^2 \\ dx = 2t dt \end{array} \right| = \int \frac{2}{t(t^2+1)} 2t dt$   
 $= 4 \int \frac{1}{t^2+1} dt = 4 \arctgt + c = 4 \operatorname{arctg}\sqrt{x} + c$

③  $\int \frac{\sqrt{x}}{\sqrt[3]{x+1}} dx = \left| \begin{array}{l} t = \sqrt[6]{x} \Rightarrow x = t^6 \\ dx = 6t^5 dt \end{array} \right| = \int \frac{t^3}{t^2+1} 6t^5 dt = 6 \int \frac{t^8}{t^2+1} dt$

## Example

①  $\int \frac{x}{\sqrt{x+1}} dx = \left| \begin{array}{l} t = \sqrt{x+1} \Rightarrow x = t^2 - 1 \\ dx = 2t dt \end{array} \right| = \int \frac{t^2 - 1}{t} 2t dt$   
 $= 2 \int (t^2 - 1) dt = 2 \left( \frac{t^3}{3} - t \right) + c = \frac{2}{3}(\sqrt{x+1})^3 - 2\sqrt{x+1} + c$

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③  $\int \frac{\sqrt{x}}{\sqrt[3]{x+1}} dx = \left| \begin{array}{l} t = \sqrt[6]{x} \Rightarrow x = t^6 \\ dx = 6t^5 dt \end{array} \right| = \int \frac{t^3}{t^2+1} 6t^5 dt = 6 \int \frac{t^8}{t^2+1} dt$   
 $= 6 \int \left( t^6 - t^4 + t^2 - 1 + \frac{1}{t^2+1} \right) dt$

## Example

①  $\int \frac{x}{\sqrt{x+1}} dx = \left| \begin{array}{l} t = \sqrt{x+1} \Rightarrow x = t^2 - 1 \\ dx = 2t dt \end{array} \right| = \int \frac{t^2 - 1}{t} 2t dt$   
 $= 2 \int (t^2 - 1) dt = 2 \left( \frac{t^3}{3} - t \right) + c = \frac{2}{3}(\sqrt{x+1})^3 - 2\sqrt{x+1} + c$

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 $= 6 \int \left( t^6 - t^4 + t^2 - 1 + \frac{1}{t^2+1} \right) dt = 6 \left( \frac{t^7}{7} - \frac{t^5}{5} + \frac{t^3}{3} - t + \arctgt \right) + c$

## Example

①  $\int \frac{x}{\sqrt{x+1}} dx = \left| \begin{array}{l} t = \sqrt{x+1} \Rightarrow x = t^2 - 1 \\ dx = 2t dt \end{array} \right| = \int \frac{t^2 - 1}{t} 2t dt$   
 $= 2 \int (t^2 - 1) dt = 2 \left( \frac{t^3}{3} - t \right) + c = \frac{2}{3}(\sqrt{x+1})^3 - 2\sqrt{x+1} + c$

②  $\int \frac{2}{\sqrt{x}(x+1)} dx = \left| \begin{array}{l} t = \sqrt{x} \Rightarrow x = t^2 \\ dx = 2t dt \end{array} \right| = \int \frac{2}{t(t^2+1)} 2t dt$   
 $= 4 \int \frac{1}{t^2+1} dt = 4 \operatorname{arctg} t + c = 4 \operatorname{arctg} \sqrt{x} + c$

③  $\int \frac{\sqrt{x}}{\sqrt[3]{x+1}} dx = \left| \begin{array}{l} t = \sqrt[6]{x} \Rightarrow x = t^6 \\ dx = 6t^5 dt \end{array} \right| = \int \frac{t^3}{t^2+1} 6t^5 dt = 6 \int \frac{t^8}{t^2+1} dt$   
 $= 6 \int \left( t^6 - t^4 + t^2 - 1 + \frac{1}{t^2+1} \right) dt = 6 \left( \frac{t^7}{7} - \frac{t^5}{5} + \frac{t^3}{3} - t + \operatorname{arctg} t \right) + c$   
 $= \frac{6\sqrt[6]{x^7}}{7} - \frac{6\sqrt[6]{x^5}}{5} + 2\sqrt{x} - 6\sqrt[6]{x} + 6 \cdot \operatorname{arctg} \sqrt[6]{x} + c$

# Integration by parts

## Theorem (Integration by parts formula)

Let  $u$  and  $v$  be functions having continuous derivatives on an interval  $I$ . Then the following formula holds on  $I$ :

$$\int u(x)v'(x) \, dx = u(x)v(x) - \int u'(x)v(x) \, dx.$$

- ① Integration by parts formula follows from the rule for differentiation of the product of two functions.
- ② When using the integration by parts formula we need:
  - to differentiate the function  $u$ ,
  - to integrate the function  $v'$ . This can be a problem!!!

Moreover, for an effective application of this formula we need the product  $u'v$  (which appears in the integral on the right-hand side) to be “simpler in sense of integration” than the original  $uv'$ .

## Typical integrals for using integration by parts

Let  $P$  be a polynomial.

1

$$\int P(x)e^{ax+b} dx, \quad \int P(x) \sin(ax + b) dx, \quad \int P(x) \cos(ax + b) dx$$

In these cases we differentiate the polynomial and we integrate the exponential (or trigonometric) function.

2

$$\int P(x) \ln^m(ax + b) dx$$

$$\int P(x) \operatorname{arctg}(ax + b) dx, \quad \int P(x) \operatorname{arccotg}(ax + b) dx$$

$$\int P(x) \arcsin(ax + b) dx, \quad \int P(x) \arccos(ax + b) dx$$

In these cases we integrate the polynomial and we differentiate the logarithmic or the cyclometric function. The case  $P(x) = 1$  is also included.

## Example (Integration by parts I)

①  $\int x \cos x \, dx$

## Example (Integration by parts I)

①  $\int x \cos x \, dx = \left| \begin{array}{ll} u = x & v' = \cos x \\ u' = 1 & v = \sin x \end{array} \right|$

## Example (Integration by parts I)

$$\textcircled{1} \quad \int x \cos x \, dx = \left| \begin{array}{ll} u = x & v' = \cos x \\ u' = 1 & v = \sin x \end{array} \right| = x \sin x - \int \sin x \, dx$$

## Example (Integration by parts I)

$$\begin{aligned} \textcircled{1} \quad \int x \cos x \, dx &= \left| \begin{array}{ll} u = x & v' = \cos x \\ u' = 1 & v = \sin x \end{array} \right| = x \sin x - \int \sin x \, dx \\ &= x \sin x + \cos x + c \end{aligned}$$

## Example (Integration by parts I)

①  $\int x \cos x \, dx = \left| \begin{array}{ll} u = x & v' = \cos x \\ u' = 1 & v = \sin x \end{array} \right| = x \sin x - \int \sin x \, dx$   
 $= x \sin x + \cos x + c$

②  $\int (x^2 + 1) e^{-x} \, dx$

## Example (Integration by parts I)

$$\textcircled{1} \quad \int x \cos x \, dx = \left| \begin{array}{ll} u = x & v' = \cos x \\ u' = 1 & v = \sin x \end{array} \right| = x \sin x - \int \sin x \, dx \\ = x \sin x + \cos x + c$$

$$\textcircled{2} \quad \int (x^2 + 1) e^{-x} \, dx = \left| \begin{array}{ll} u = x^2 + 1 & v' = e^{-x} \\ u' = 2x & v = -e^{-x} \end{array} \right|$$

## Example (Integration by parts I)

①  $\int x \cos x \, dx = \left| \begin{array}{ll} u = x & v' = \cos x \\ u' = 1 & v = \sin x \end{array} \right| = x \sin x - \int \sin x \, dx$   
 $= x \sin x + \cos x + c$

②  $\int (x^2 + 1)e^{-x} \, dx = \left| \begin{array}{ll} u = x^2 + 1 & v' = e^{-x} \\ u' = 2x & v = -e^{-x} \end{array} \right|$   
 $= (x^2 + 1)(-e^{-x}) - \int 2x(-e^{-x}) \, dx$

## Example (Integration by parts I)

①  $\int x \cos x \, dx = \left| \begin{array}{ll} u = x & v' = \cos x \\ u' = 1 & v = \sin x \end{array} \right| = x \sin x - \int \sin x \, dx$   
 $= x \sin x + \cos x + c$

②  $\int (x^2 + 1) e^{-x} \, dx = \left| \begin{array}{ll} u = x^2 + 1 & v' = e^{-x} \\ u' = 2x & v = -e^{-x} \end{array} \right|$   
 $= (x^2 + 1)(-e^{-x}) - \int 2x(-e^{-x}) \, dx$   
 $= -e^{-x}(x^2 + 1) + 2 \int xe^{-x} \, dx$

## Example (Integration by parts I)

①  $\int x \cos x \, dx = \left| \begin{array}{ll} u = x & v' = \cos x \\ u' = 1 & v = \sin x \end{array} \right| = x \sin x - \int \sin x \, dx$   
 $= x \sin x + \cos x + c$

②  $\int (x^2 + 1) e^{-x} \, dx = \left| \begin{array}{ll} u = x^2 + 1 & v' = e^{-x} \\ u' = 2x & v = -e^{-x} \end{array} \right|$   
 $= (x^2 + 1)(-e^{-x}) - \int 2x(-e^{-x}) \, dx$   
 $= -e^{-x}(x^2 + 1) + 2 \int x e^{-x} \, dx = \left| \begin{array}{ll} u = x & v' = e^{-x} \\ u' = 1 & v = -e^{-x} \end{array} \right|$

## Example (Integration by parts I)

①  $\int x \cos x \, dx = \begin{vmatrix} u = x & v' = \cos x \\ u' = 1 & v = \sin x \end{vmatrix} = x \sin x - \int \sin x \, dx$   
 $= x \sin x + \cos x + c$

②  $\int (x^2 + 1)e^{-x} \, dx = \begin{vmatrix} u = x^2 + 1 & v' = e^{-x} \\ u' = 2x & v = -e^{-x} \end{vmatrix}$   
 $= (x^2 + 1)(-e^{-x}) - \int 2x(-e^{-x}) \, dx$   
 $= -e^{-x}(x^2 + 1) + 2 \int xe^{-x} \, dx = \begin{vmatrix} u = x & v' = e^{-x} \\ u' = 1 & v = -e^{-x} \end{vmatrix}$   
 $= -e^{-x}(x^2 + 1) + 2 \left[ x(-e^{-x}) - \int 1 \cdot (-e^{-x}) \, dx \right]$

## Example (Integration by parts I)

①  $\int x \cos x \, dx = \begin{vmatrix} u = x & v' = \cos x \\ u' = 1 & v = \sin x \end{vmatrix} = x \sin x - \int \sin x \, dx$   
 $= x \sin x + \cos x + c$

②  $\int (x^2 + 1)e^{-x} \, dx = \begin{vmatrix} u = x^2 + 1 & v' = e^{-x} \\ u' = 2x & v = -e^{-x} \end{vmatrix}$   
 $= (x^2 + 1)(-e^{-x}) - \int 2x(-e^{-x}) \, dx$   
 $= -e^{-x}(x^2 + 1) + 2 \int xe^{-x} \, dx = \begin{vmatrix} u = x & v' = e^{-x} \\ u' = 1 & v = -e^{-x} \end{vmatrix}$   
 $= -e^{-x}(x^2 + 1) + 2 \left[ x(-e^{-x}) - \int 1 \cdot (-e^{-x}) \, dx \right]$   
 $= -e^{-x}(x^2 + 1) - 2xe^{-x} + 2 \int e^{-x} \, dx$

## Example (Integration by parts I)

①  $\int x \cos x \, dx = \begin{vmatrix} u = x & v' = \cos x \\ u' = 1 & v = \sin x \end{vmatrix} = x \sin x - \int \sin x \, dx$   
 $= x \sin x + \cos x + c$

②  $\int (x^2 + 1)e^{-x} \, dx = \begin{vmatrix} u = x^2 + 1 & v' = e^{-x} \\ u' = 2x & v = -e^{-x} \end{vmatrix}$   
 $= (x^2 + 1)(-e^{-x}) - \int 2x(-e^{-x}) \, dx$   
 $= -e^{-x}(x^2 + 1) + 2 \int xe^{-x} \, dx = \begin{vmatrix} u = x & v' = e^{-x} \\ u' = 1 & v = -e^{-x} \end{vmatrix}$   
 $= -e^{-x}(x^2 + 1) + 2 \left[ x(-e^{-x}) - \int 1 \cdot (-e^{-x}) \, dx \right]$   
 $= -e^{-x}(x^2 + 1) - 2xe^{-x} + 2 \int e^{-x} \, dx$   
 $= -e^{-x}(x^2 + 1) - 2xe^{-x} - 2e^{-x} + c$

## Example (Integration by parts I)

①  $\int x \cos x \, dx = \begin{vmatrix} u = x & v' = \cos x \\ u' = 1 & v = \sin x \end{vmatrix} = x \sin x - \int \sin x \, dx$   
 $= x \sin x + \cos x + c$

②  $\int (x^2 + 1)e^{-x} \, dx = \begin{vmatrix} u = x^2 + 1 & v' = e^{-x} \\ u' = 2x & v = -e^{-x} \end{vmatrix}$   
 $= (x^2 + 1)(-e^{-x}) - \int 2x(-e^{-x}) \, dx$   
 $= -e^{-x}(x^2 + 1) + 2 \int xe^{-x} \, dx = \begin{vmatrix} u = x & v' = e^{-x} \\ u' = 1 & v = -e^{-x} \end{vmatrix}$   
 $= -e^{-x}(x^2 + 1) + 2 \left[ x(-e^{-x}) - \int 1 \cdot (-e^{-x}) \, dx \right]$   
 $= -e^{-x}(x^2 + 1) - 2xe^{-x} + 2 \int e^{-x} \, dx$   
 $= -e^{-x}(x^2 + 1) - 2xe^{-x} - 2e^{-x} + c = -e^{-x}(x^2 - 2x + 3) + c$

## Example (Integration by parts II)

①  $\int \ln x \, dx$

## Example (Integration by parts II)

①  $\int \ln x \, dx = \left| \begin{array}{ll} u = \ln x & v' = 1 \\ u' = \frac{1}{x} & v = x \end{array} \right|$

## Example (Integration by parts II)

①  $\int \ln x \, dx = \left| \begin{array}{ll} u = \ln x & v' = 1 \\ u' = \frac{1}{x} & v = x \end{array} \right| = x \ln x - \int \frac{1}{x} \cdot x \, dx$

## Example (Integration by parts II)

①  $\int \ln x \, dx = \left| \begin{array}{ll} u = \ln x & v' = 1 \\ u' = \frac{1}{x} & v = x \end{array} \right| = x \ln x - \int \frac{1}{x} \cdot x \, dx$

$$= x \ln x - \int dx = x \ln x - x + c$$

## Example (Integration by parts II)

①  $\int \ln x \, dx = \left| \begin{array}{ll} u = \ln x & v' = 1 \\ u' = \frac{1}{x} & v = x \end{array} \right| = x \ln x - \int \frac{1}{x} \cdot x \, dx$

$$= x \ln x - \int dx = x \ln x - x + c$$

②  $\int x \operatorname{arctg} x \, dx$

## Example (Integration by parts II)

①  $\int \ln x \, dx = \left| \begin{array}{ll} u = \ln x & v' = 1 \\ u' = \frac{1}{x} & v = x \end{array} \right| = x \ln x - \int \frac{1}{x} \cdot x \, dx$

$$= x \ln x - \int dx = x \ln x - x + c$$

②  $\int x \operatorname{arctg} x \, dx = \left| \begin{array}{ll} u = \operatorname{arctg} x & v' = x \\ u' = \frac{1}{x^2+1} & v = \frac{x^2}{2} \end{array} \right|$

## Example (Integration by parts II)

①  $\int \ln x \, dx = \begin{vmatrix} u = \ln x & v' = 1 \\ u' = \frac{1}{x} & v = x \end{vmatrix} = x \ln x - \int \frac{1}{x} \cdot x \, dx$

$$= x \ln x - \int dx = x \ln x - x + c$$

②  $\int x \operatorname{arctg} x \, dx = \begin{vmatrix} u = \operatorname{arctg} x & v' = x \\ u' = \frac{1}{x^2+1} & v = \frac{x^2}{2} \end{vmatrix} = \frac{x^2}{2} \operatorname{arctg} x - \frac{1}{2} \int \frac{x^2}{x^2+1} \, dx$

## Example (Integration by parts II)

①  $\int \ln x \, dx = \left| \begin{array}{ll} u = \ln x & v' = 1 \\ u' = \frac{1}{x} & v = x \end{array} \right| = x \ln x - \int \frac{1}{x} \cdot x \, dx$   
 $= x \ln x - \int dx = x \ln x - x + c$

②  $\int x \operatorname{arctg} x \, dx = \left| \begin{array}{ll} u = \operatorname{arctg} x & v' = x \\ u' = \frac{1}{x^2+1} & v = \frac{x^2}{2} \end{array} \right| = \frac{x^2}{2} \operatorname{arctg} x - \frac{1}{2} \int \frac{x^2}{x^2+1} \, dx$   
 $= \frac{x^2}{2} \operatorname{arctg} x - \frac{1}{2} \int \left(1 - \frac{1}{x^2+1}\right) \, dx$

## Example (Integration by parts II)

①  $\int \ln x \, dx = \begin{vmatrix} u = \ln x & v' = 1 \\ u' = \frac{1}{x} & v = x \end{vmatrix} = x \ln x - \int \frac{1}{x} \cdot x \, dx$   
 $= x \ln x - \int dx = x \ln x - x + c$

②  $\int x \operatorname{arctg} x \, dx = \begin{vmatrix} u = \operatorname{arctg} x & v' = x \\ u' = \frac{1}{x^2+1} & v = \frac{x^2}{2} \end{vmatrix} = \frac{x^2}{2} \operatorname{arctg} x - \frac{1}{2} \int \frac{x^2}{x^2+1} \, dx$   
 $= \frac{x^2}{2} \operatorname{arctg} x - \frac{1}{2} \int \left(1 - \frac{1}{x^2+1}\right) \, dx = \frac{x^2}{2} \operatorname{arctg} x - \frac{1}{2}(x - \operatorname{arctg} x) + c$

# Using the computer algebra systems

Wolfram Alpha:

<http://www.wolframalpha.com/>

Mathematical Assistant on Web (MAW):

[wood.mendelu.cz/math/maw-html/index.php?lang=en&form=integral](http://wood.mendelu.cz/math/maw-html/index.php?lang=en&form=integral)

## Example

Using the Wolfram Alpha find the integral

$$\int \ln x \, dx.$$

Solution:

integrate  $\ln x \, dx$