

Strategy for u -substitution

- Consider the integrand as product of two functions $\int \alpha(x) \cdot \beta(x) dx$
- Choose $u = \text{an expression appearing in one function}$ such that

$\frac{du}{dx}$ is the other function, OR

$\frac{du}{dx}$ is a *multiple of the other function*

Example Find $\int \sin(2x - 3) dx$.

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Solution

consider $\int \sin(2x - 3) \cdot 1 dx$

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consider $\int \sin(2x - 3) \cdot 1 dx$

Solution

Let $u = 2x - 3$

Then $\frac{du}{dx} = 2$ and so $du = 2 dx$

$$\int \sin(2x - 3) dx = \int \frac{1}{2} \sin(2x - 3) \cdot 2 dx$$

Example Find $\int \sin(2x - 3) dx$.

consider $\int \sin(2x - 3) \cdot 1 dx$

Solution

Let $u = 2x - 3$

Then $\frac{du}{dx} = 2$ and so $du = 2 dx$

$$\begin{aligned} \int \sin(2x - 3) dx &= \int \frac{1}{2} \sin(2x - 3) \cdot 2 dx \\ &= \int \frac{1}{2} \sin u du \quad \text{substitution} \end{aligned}$$

Example Find $\int \sin(2x - 3) dx$.

consider $\int \sin(2x - 3) \cdot 1 dx$

Solution

Let $u = 2x - 3$

Then $\frac{du}{dx} = 2$ and so $du = 2 dx$

$$\begin{aligned}\int \sin(2x - 3) dx &= \int \frac{1}{2} \sin(2x - 3) \cdot 2 dx \\ &= \int \frac{1}{2} \sin u du \quad \text{substitution} \\ &= \frac{1}{2}(-\cos u) + C\end{aligned}$$

Example Find $\int \sin(2x - 3) dx$.

consider $\int \sin(2x - 3) \cdot 1 dx$

Solution

Let $u = 2x - 3$

Then $\frac{du}{dx} = 2$ and so $du = 2 dx$

$$\begin{aligned} \int \sin(2x - 3) dx &= \int \frac{1}{2} \sin(2x - 3) \cdot 2 dx \\ &= \int \frac{1}{2} \sin u du \quad \text{substitution} \\ &= \frac{1}{2}(-\cos u) + C \\ &= -\frac{1}{2} \cos(2x - 3) + C \end{aligned}$$

Substitution Method for Definite Integrals

Example Evaluate $\int_0^4 x \sqrt{x^2 + 9} dx$.

Substitution Method for Definite Integrals

Example Evaluate $\int_0^4 x \sqrt{x^2 + 9} dx$.

Method 1

consider $\int x \cdot \sqrt{x^2 + 9} dx$ or

$$\int \sqrt{x^2 + 9} \cdot x dx$$

Substitution Method for Definite Integrals

Example Evaluate $\int_0^4 x \sqrt{x^2 + 9} dx$.

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Step 1 Find indefinite integral by substitution.

$$\int \sqrt{x^2 + 9} \cdot x dx$$

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Let $u = x^2 + 9$

$$\int \sqrt{x^2 + 9} \cdot x dx$$

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$$\int \sqrt{x^2 + 9} \cdot x dx$$

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Example Evaluate $\int_0^4 x \sqrt{x^2 + 9} dx$.

consider $\int x \cdot \sqrt{x^2 + 9} dx$ or

Method 1

Step 1 Find indefinite integral by substitution.

Let $u = x^2 + 9$

Then $du = 2x dx$

Thus $\int x \sqrt{x^2 + 9} dx =$

$$\int \sqrt{x^2 + 9} \cdot x dx$$

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Example Evaluate $\int_0^4 x \sqrt{x^2 + 9} dx$. consider $\int x \cdot \sqrt{x^2 + 9} dx$ or

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Step 1 Find indefinite integral by substitution.

$$\text{Let } u = x^2 + 9$$

$$\text{Then } du = 2x dx$$

$$\text{Thus } \int x \sqrt{x^2 + 9} dx = \int \frac{1}{2} \sqrt{x^2 + 9} \cdot 2x dx$$

$$\int \sqrt{x^2 + 9} \cdot x dx$$

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Then $du = 2x dx$

$$\begin{aligned} \text{Thus } \int x \sqrt{x^2 + 9} dx &= \int \frac{1}{2} \sqrt{x^2 + 9} \cdot 2x dx = \frac{1}{2} \int u^{\frac{1}{2}} du \\ &= \frac{1}{2} \cdot \frac{u^{\frac{3}{2}}}{\frac{3}{2}} + C \end{aligned}$$

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Step 2 Apply Fund Thm

Substitution Method for Definite Integrals

Example Evaluate $\int_0^4 x \sqrt{x^2 + 9} dx$. consider $\int x \cdot \sqrt{x^2 + 9} dx$ or

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$$\int \sqrt{x^2 + 9} \cdot x dx$$

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Step 2 Apply Fund Thm $\int_0^4 x \sqrt{x^2 + 9} dx = \left[\frac{1}{3} (x^2 + 9)^{\frac{3}{2}} \right]_0^4$

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Step 2 Apply Fund Thm

$$\begin{aligned} \int_0^4 x \sqrt{x^2 + 9} dx &= \left[\frac{1}{3} (x^2 + 9)^{\frac{3}{2}} \right]_0^4 \\ &= \frac{1}{3} \cdot (4^2 + 9)^{\frac{3}{2}} - \frac{1}{3} \cdot (0^2 + 9)^{\frac{3}{2}} \end{aligned}$$

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Example Evaluate $\int_0^4 x \sqrt{x^2 + 9} dx$. consider $\int x \cdot \sqrt{x^2 + 9} dx$ or

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$$\int \sqrt{x^2 + 9} \cdot x dx$$

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Step 2 Apply Fund Thm

$$\begin{aligned} \int_0^4 x \sqrt{x^2 + 9} dx &= \left[\frac{1}{3} (x^2 + 9)^{\frac{3}{2}} \right]_0^4 \\ &= \frac{1}{3} \cdot (4^2 + 9)^{\frac{3}{2}} - \frac{1}{3} \cdot (0^2 + 9)^{\frac{3}{2}} = \frac{98}{3} \end{aligned}$$

Substitution formula for definite integrals

$$\int_a^b f(g(x)) g'(x) dx = \int_{g(a)}^{g(b)} f(u) du$$

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Proof See lecture notes.

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Example $\int_1^2 (x - 1) dx =$

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Proof See lecture notes.

Example $\int_1^2 (x - 1) dx =$

Put $u = x - 1$.

Substitution formula for definite integrals

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Proof See lecture notes.

Example $\int_1^2 (x - 1) dx =$

Put $u = x - 1$.

Then $du = 1 \cdot dx$.

Substitution formula for definite integrals

$$\int_a^b f(g(x)) g'(x) dx = \int_{g(a)}^{g(b)} f(u) du$$

Proof See lecture notes.

Example $\int_1^2 (x - 1) dx = \int u du$

Put $u = x - 1$.

Then $du = 1 \cdot dx$.

Substitution formula for definite integrals

$$\int_a^b f(g(x)) g'(x) dx = \int_{g(a)}^{g(b)} f(u) du$$

Proof See lecture notes.

Example $\int_1^2 (x - 1) dx = \int u du$

Put $u = x - 1$.

Then $du = 1 \cdot dx$.

When $x = 2$, $u = 1$

Substitution formula for definite integrals

$$\int_a^b f(g(x)) g'(x) dx = \int_{g(a)}^{g(b)} f(u) du$$

Proof See lecture notes.

Example $\int_1^2 (x - 1) dx = \int^1 u du$

Put $u = x - 1$.

Then $du = 1 \cdot dx$.

When $x = 2$, $u = 1$

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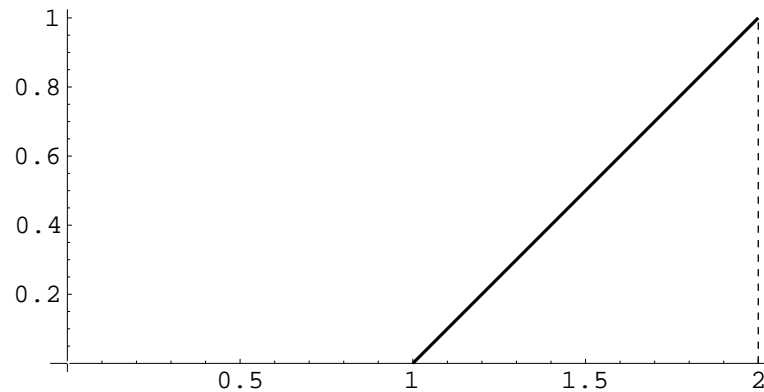
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Example $\int_1^2 (x - 1) dx = \int_0^1 u du$

Put $u = x - 1$.

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When $x = 2$, $u = 1$
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Substitution formula for definite integrals

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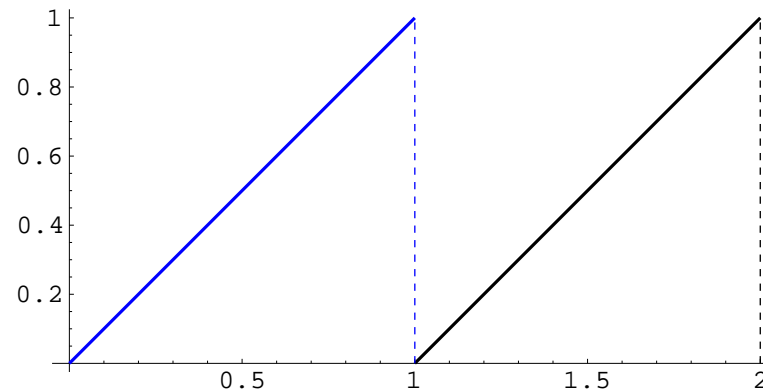
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Example $\int_1^2 (x - 1) dx = \int_0^1 u du$

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Example Evaluate $\int_0^4 x \sqrt{x^2 + 9} dx$.

Method 2 Change limit of integration when apply substitution method.

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Example Evaluate $\int_0^4 x \sqrt{x^2 + 9} dx$.

Method 2 Change limit of integration when apply substitution method.

Let $u = x^2 + 9$

Then $du = 2x dx$

When $x = 4$, $u = 25$;

Example Evaluate $\int_0^4 x \sqrt{x^2 + 9} dx$.

Method 2 Change limit of integration when apply substitution method.

Let $u = x^2 + 9$

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Example Evaluate $\int_0^4 x \sqrt{x^2 + 9} dx$.

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Example Evaluate $\int_0^4 x \sqrt{x^2 + 9} dx$.

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Let $u = x^2 + 9$

Then $du = 2x dx$

When $x = 4$, $u = 25$;

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$$\int_0^4 x \sqrt{x^2 + 9} dx = \int_9^{25} \frac{1}{2} \sqrt{u} \cdot du$$

Example Evaluate $\int_0^4 x \sqrt{x^2 + 9} dx$.

Method 2 Change limit of integration when apply substitution method.

Let $u = x^2 + 9$

Then $du = 2x dx$

When $x = 4$, $u = 25$;

$x = 0$, $u = 9$.

$$\begin{aligned} \int_0^4 x \sqrt{x^2 + 9} dx &= \int_0^4 \frac{1}{2} \sqrt{x^2 + 9} \cdot 2x dx \\ &= \int_9^{25} \frac{1}{2} u^{\frac{1}{2}} du \quad \text{substitution} \end{aligned}$$

Example Evaluate $\int_0^4 x \sqrt{x^2 + 9} dx$.

Method 2 Change limit of integration when apply substitution method.

Let $u = x^2 + 9$

Then $du = 2x dx$

When $x = 4$, $u = 25$;

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$$\begin{aligned} \int_0^4 x \sqrt{x^2 + 9} dx &= \int_0^4 \frac{1}{2} \sqrt{x^2 + 9} \cdot 2x dx \\ &= \int_9^{25} \frac{1}{2} u^{\frac{1}{2}} du && \text{substitution} \\ &= \frac{1}{2} \left[\frac{u^{\frac{3}{2}}}{\frac{3}{2}} \right]_9^{25} \end{aligned}$$

Example Evaluate $\int_0^4 x \sqrt{x^2 + 9} dx$.

Method 2 Change limit of integration when apply substitution method.

Let $u = x^2 + 9$

Then $du = 2x dx$

When $x = 4$, $u = 25$;

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$$\begin{aligned} \int_0^4 x \sqrt{x^2 + 9} dx &= \int_0^4 \frac{1}{2} \sqrt{x^2 + 9} \cdot 2x dx \\ &= \int_9^{25} \frac{1}{2} u^{\frac{1}{2}} du && \text{substitution} \\ &= \frac{1}{2} \left[\frac{u^{\frac{3}{2}}}{\frac{3}{2}} \right]_9^{25} = \frac{1}{2} \left(\frac{2}{3} \cdot 25^{\frac{3}{2}} - \frac{2}{3} \cdot 9^{\frac{3}{2}} \right) = \end{aligned}$$

Example Evaluate $\int_0^4 x \sqrt{x^2 + 9} dx$.

Method 2 Change limit of integration when apply substitution method.

Let $u = x^2 + 9$

Then $du = 2x dx$

When $x = 4$, $u = 25$;

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$$\begin{aligned} \int_0^4 x \sqrt{x^2 + 9} dx &= \int_0^4 \frac{1}{2} \sqrt{x^2 + 9} \cdot 2x dx \\ &= \int_9^{25} \frac{1}{2} u^{\frac{1}{2}} du && \text{substitution} \\ &= \frac{1}{2} \left[\frac{u^{\frac{3}{2}}}{\frac{3}{2}} \right]_9^{25} = \frac{1}{2} \left(\frac{2}{3} \cdot 25^{\frac{3}{2}} - \frac{2}{3} \cdot 9^{\frac{3}{2}} \right) = \frac{98}{3} \end{aligned}$$

Example Evaluate $\int_0^1 (x + 1)e^{x^2+2x} dx$.

Example Evaluate $\int_0^1 (x + 1)e^{x^2+2x} dx$. *consider* $\int (x + 1) \cdot e^{x^2+2x} dx$ *or*

Solution

$$\int e^{x^2+2x} \cdot (x + 1) dx$$

Example Evaluate $\int_0^1 (x+1)e^{x^2+2x} dx$. *consider* $\int (x+1) \cdot e^{x^2+2x} dx$ *or*

Solution

Let $u = x^2 + 2x$

$$\int e^{x^2+2x} \cdot (x+1) dx$$

Example Evaluate $\int_0^1 (x+1)e^{x^2+2x} dx$. *consider* $\int (x+1) \cdot e^{x^2+2x} dx$ *or*

Solution

Let $u = x^2 + 2x$

Then $du = (2x + 2) dx$

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Example Evaluate $\int_0^1 (x+1)e^{x^2+2x} dx$. *consider* $\int (x+1) \cdot e^{x^2+2x} dx$ *or*

Solution

Let $u = x^2 + 2x$

Then $du = (2x + 2) dx$

When $x = 1$,

$$\int e^{x^2+2x} \cdot (x+1) dx$$

Example Evaluate $\int_0^1 (x+1)e^{x^2+2x} dx$. *consider* $\int (x+1) \cdot e^{x^2+2x} dx$ *or*

Solution

Let $u = x^2 + 2x$

Then $du = (2x + 2) dx$

When $x = 1$, $u = 3$;

$$\int e^{x^2+2x} \cdot (x+1) dx$$

Example Evaluate $\int_0^1 (x+1)e^{x^2+2x} dx$. *consider* $\int (x+1) \cdot e^{x^2+2x} dx$ *or*

Solution

Let $u = x^2 + 2x$

Then $du = (2x + 2) dx$

When $x = 1$, $u = 3$;

$x = 0$,

$$\int e^{x^2+2x} \cdot (x+1) dx$$

Example Evaluate $\int_0^1 (x+1)e^{x^2+2x} dx$. *consider* $\int (x+1) \cdot e^{x^2+2x} dx$ *or*

Solution

Let $u = x^2 + 2x$

Then $du = (2x + 2) dx$

When $x = 1, \quad u = 3;$

$x = 0, \quad u = 0.$

$$\int e^{x^2+2x} \cdot (x+1) dx$$

Example Evaluate $\int_0^1 (x+1)e^{x^2+2x} dx$. *consider* $\int (x+1) \cdot e^{x^2+2x} dx$ *or*

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Let $u = x^2 + 2x$

Then $du = (2x + 2) dx$

When $x = 1$, $u = 3$;

$x = 0$, $u = 0$.

$$\int_0^1 (x+1)e^{x^2+2x} dx = \int_0^1 \frac{1}{2} e^{x^2+2x} \cdot (2x+2) dx$$

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Let $u = x^2 + 2x$

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When $x = 1$, $u = 3$;

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$$\begin{aligned} \int_0^1 (x+1)e^{x^2+2x} dx &= \int_0^1 \frac{1}{2} e^{x^2+2x} \cdot (2x+2) dx \\ &= \int_0^3 \frac{1}{2} e^u du \quad \text{substitution} \end{aligned}$$

$$\int e^{x^2+2x} \cdot (x+1) dx$$

Example Evaluate $\int_0^1 (x+1)e^{x^2+2x} dx$. *consider* $\int (x+1) \cdot e^{x^2+2x} dx$ *or*

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Let $u = x^2 + 2x$

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When $x = 1$, $u = 3$;

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$$\begin{aligned} \int_0^1 (x+1)e^{x^2+2x} dx &= \int_0^1 \frac{1}{2} e^{x^2+2x} \cdot (2x+2) dx \\ &= \int_0^3 \frac{1}{2} e^u du \quad \text{substitution} \\ &= \left[\frac{1}{2} e^u \right]_0^3 \end{aligned}$$

Example Evaluate $\int_0^1 (x+1)e^{x^2+2x} dx$. *consider* $\int (x+1) \cdot e^{x^2+2x} dx$ *or*

Solution

Let $u = x^2 + 2x$

Then $du = (2x + 2) dx$

When $x = 1$, $u = 3$;

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$$\begin{aligned} \int_0^1 (x+1)e^{x^2+2x} dx &= \int_0^1 \frac{1}{2} e^{x^2+2x} \cdot (2x+2) dx \\ &= \int_0^3 \frac{1}{2} e^u du \quad \text{substitution} \\ &= \left[\frac{1}{2} e^u \right]_0^3 = \frac{1}{2} e^3 - \frac{1}{2} e^0 = \end{aligned}$$

Example Evaluate $\int_0^1 (x+1)e^{x^2+2x} dx$. *consider* $\int (x+1) \cdot e^{x^2+2x} dx$ *or*

Solution

Let $u = x^2 + 2x$

Then $du = (2x + 2) dx$

When $x = 1$, $u = 3$;

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$$\begin{aligned} \int_0^1 (x+1)e^{x^2+2x} dx &= \int_0^1 \frac{1}{2} e^{x^2+2x} \cdot (2x+2) dx \\ &= \int_0^3 \frac{1}{2} e^u du \quad \text{substitution} \\ &= \left[\frac{1}{2} e^u \right]_0^3 = \frac{1}{2} e^3 - \frac{1}{2} e^0 = \frac{1}{2} (e^3 - 1) \end{aligned}$$