

Integration: "Integration by Substitution"





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Introduction



• This method is directly related to the chain rule that we learned in chapter three for taking the derivative of a composition of functions f(g(x)).

Relationship to the Chain Rule

1. The chain rule gives us

 $\frac{d}{dx}[F(g(x))] = F'(g(x)) * g'(x) \qquad \text{when } F(x) \text{ is an antiderivative of } f(x).$

- 2. The corresponding integration formula is $\int F'(g(x)) * g'(x) dx = F(g(x)) + C$
- 3. Since F is an antiderivative of f(x), that means that $\int f(x)dx = F(x)$ and $\frac{d}{dx}[F(x)] = F'(x) = f(x)$.
- 4. Therefore, we can do substitution of f(x) where F'(x) used to be and this gives us $\int f(g(x)) * g'(x) dx = F(g(x)) + C$
- 5. This is where we may begin the u-substitution idea. If we let u = g(x), which is the innermost function for f(g(x)), and take its derivative, then we have $\frac{du}{dx} = g'(x)$.
- 6. Now we can do u-substitution and simplify:

$$\int f(g(x)) * g'(x) dx = \int f(u) * \frac{du}{dx} dx = \int f(u) du = F(u) + C$$



Guidelines for u-Substitution

Step 1. Look for some composition f(g(x)) within the integrand for which the substitution $u = g(x), \quad du = g'(x) dx$

produces an integral that is expressed entirely in terms of u and its differential du. This may or may not be possible.

- Step 2. If you are successful in Step 1, then try to evaluate the resulting integral in terms of u. Again, this may or may not be possible.
- Step 3. If you are successful in Step 2, then replace u by g(x) to express your final answer in terms of x.



Example





• I picked x²+1 to be u because it is the "innermost function" and its derivative du/dx=2x which is also in the original problem and will make substitution easier.

Example 1 Evaluate $\int (x^2 + 1)^{50} \cdot 2x \, dx$.

Solution. If we let $u = x^2 + 1$, then du/dx = 2x, which implies that du = 2x dx. Thus, the given integral can be written as

$$\int (x^2 + 1)^{50} \cdot 2x \, dx = \int u^{50} \, du = \frac{u^{51}}{51} + C = \frac{(x^2 + 1)^{51}}{51} + C \blacktriangleleft$$



Rules for Choosing u

• There is no rule for how to pick u that works 100%

If you are starting with a composition of functions f(g(x)), setting u=g(x) will almost always work and that is a good thing to look for.

• Another strategy that often works well is to look for two parts of the original question where one part is the derivative of another. Make one du/dx and the other equal to u.





Example of f(g(x))

Find $\int \frac{dx}{\left(\frac{1}{2}x-8\right)^5}$	Since the function inside the parentheses is $\frac{1}{3}x - 8$, it
	is a good idea to make that u .
	Then $\frac{du}{dx} = \frac{1}{3}$.
	Cross multiply to get 3du = 1dx and solve for dx to get
	dx =3du.
$\int \frac{3du}{(u)^5} = 3 \int u^{-5} du$	Substitute dx = 3du and u = $\frac{1}{3}x - 8$.
	Factor out the constant, 3.
	Rewrite with a negative exponent to make the
	integration easier.
$3 * \frac{u^{-4}}{-4} + C$	Use the rule $\int x^r du = \frac{x^{r+1}}{r+1} + C$
$\left \frac{-3}{4\left(\frac{1}{3}x-8\right)^4} + C \right $ or $\frac{-3}{4}\left(\frac{1}{3}x-8\right)^{-4} + C$	Simplify and resubstitute $u = \frac{1}{3}x - 8$.

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Example when a function and its derivative are both in the question:

• The derivative of sin x is cos x and this original question has both. That often signals that we should make u = sin x and du/dx = cos x to make substitution work.

Example 7 Evaluate $\int \sin^2 x \cos x \, dx$.

Solution. If we let $u = \sin x$, then

 $\frac{du}{dx} = \cos x$, so $du = \cos x \, dx$

Thus,

$$\int \sin^2 x \cos x \, dx = \int u^2 \, du = \frac{u^3}{3} + C = \frac{\sin^3 x}{3} + C$$

Another example



• Keep practicing and you will get better at these.

• Since 3-5t5 is inside the radical, it is a good choice for u.

Evaluate $\int t^4 \sqrt[3]{3-5t^5} dt$	Since the function inside the radical is $3 - 5t^5$, and its derivative has t^4 in it, those are both signs that it is a
	good idea to make that <mark>u</mark> .
	Then $\frac{du}{dx} = -25t^4$.
	Cross multiply to get du = $-25t^4$ dx and divide both
	sides by -25 to get $\frac{-1}{25}du = t^4 dx$
$\int \sqrt[3]{u} * \frac{-1}{25} du = \frac{-1}{25} \int u^{\frac{1}{3}} du$	Substitute $\frac{-1}{25}du = t^4 dx$ and $u = 3 - 5t^5$.
	Factor out the constant, $\frac{-1}{25}$.
	Rewrite with a fractional exponent to make the
	integration easier.
$\frac{-1}{25} * \frac{\frac{4}{3}}{\frac{4}{3}} + C$	Use the rule $\int x^r du = \frac{x^{r+1}}{r+1} + C$
$\frac{-1}{25} * \frac{3}{4} * u^{\frac{4}{3}} + C \qquad \qquad$	Multiply by the reciprocal, simplify and resubstitute $u = 3 - 5t^5$

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I love the pink and green and the intricacy of the work.



