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The Substitution Rule

Ex 1: $\int 2x\sqrt{1+x^2} dx$

can we guess?

The Substitution Rule

If $u = g(x)$ is a differentiable fcn whose range is an interval I and f is cont on I , then

$$\int f(g(x))g'(x)dx = \int f(u)du.$$

□ proof.

$$\frac{d}{dx} [F(g(x))] = F'(g(x))g'(x)$$

$$\begin{aligned} \Rightarrow \int F'(g(x))g'(x)dx &= F(g(x)) + C \\ &= F(u) + C \\ &= \int F'(u)du. \end{aligned}$$

Ex 2: $\int e^{\sin \theta} \cos \theta d\theta$

Ex 3: $\int (2-x)^6 dx$

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$$\underline{\text{Ex 4:}} \quad \int \frac{1}{(1+2x)^3} dx$$

$$\underline{\text{Ex 5:}} \quad \int x \sec^2(x^2) dx$$

$$\underline{\text{Ex 6:}} \quad \int \tan^4(3x) \cdot \sec^2(3x) dx$$

$$\underline{\text{Ex 7:}} \quad \int \frac{1}{(1+t^2) \arctan(t)} dt.$$

Substitution and definite Integrals.

$$\underline{\text{Ex 8:}} \quad \int_0^4 (x-2)^{17} dx$$

$$\underline{\text{Ex 9:}} \quad \int_0^{\sqrt{\pi}} x \sin(x^2) dx$$

$$\underline{\text{Ex 10:}} \quad \int_{-\pi/4}^{\pi/4} \tan^3(\theta) d\theta \quad (\text{symmetry})$$

$$\underline{\text{Ex 11:}} \quad \int_{\frac{1}{e}}^{e^2} \frac{dx}{x \sqrt[3]{\ln(x)}}$$

$$\underline{\text{Ex 12:}} \quad \int_{1/6}^{1/4} \sec(\pi t) \tan(\pi t) dt.$$

Integrals of symmetric fcts: Suppose f is cont.

on $[-a, a]$

a) If f is even, then $\int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx$

b) If f is odd, then $\int_{-a}^a f(x) dx = 0.$