

CHAPTER 4 INTEGRATION

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CHAPTER 4 INTEGRATION

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Anti-derivatives and Indefinite Integrals

Anti-derivatives and Indefinite Integrals

A function $F(x)$ is an anti-derivative of $f(x)$ if

$$F'(x) = f(x) \text{ for all } x \in D_f$$

For example if $F(x) = x^4$, then $f(x) = 4x^3$ so

that x^4 is an anti-derivative of $4x^3$. Since

$\frac{d}{dx} [F(x) + c] = f(x)$, c is a constant, $F(x) + c$

is an anti-derivative of $f(x)$.

Anti-derivatives and Indefinite Integrals

A set of all anti-derivatives of $f(x)$ is called indefinite integral of f with respect to x , denoted by

$$\int f(x) dx$$

Integral symbol (red arrow pointing to \int)

Integrand of the integral (blue arrow pointing to $f(x)$)

Variable of integration (green arrow pointing to dx)

If $F'(x) = f(x)$ then

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

Anti-derivatives and Indefinite Integrals

or $\int F'(x) dx = F(x) + c$, where c is constant of integration.

The relationship between derivative and indefinite integral formulae for some elementary functions

Anti-derivatives and Indefinite Integrals

Derivative Formula

Equivalent Integral Formula

$$1. \quad \frac{d}{dx} (x^3) = 3x^2$$

$$\int 3x^2 dx = x^3 + c$$

$$2. \quad \frac{d}{dx} (\sin x) = \cos x$$

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

$$3. \quad \frac{d}{dx} (\tan x) = \sec^2 x$$

$$\int \sec^2 x dx = \tan x + c$$

$$4. \quad \frac{d}{dx} (e^x) = e^x$$

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

$$5. \quad \frac{d}{dx} (\ln x) = \frac{1}{x}$$

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

Anti-derivatives and Indefinite Integrals

Determine whether the following results are correct:

$$(i) \int \frac{1}{x^2 \sqrt{x^2 + 1}} dx = -\frac{\sqrt{x^2 + 1}}{x^2} + c$$

$$(ii) \int x e^x dx = x e^x - e^x + c$$

$$(iii) \int \frac{1}{\sec x} dx = \sin x + c$$

$$(iv) \int \frac{\sin x}{\cos^2 x} dx = \sec x + c$$

Ans: F, T, T, T

Example 1

Anti-derivatives and Indefinite Integrals

1) Differentiate $(x - 1)e^x$ with respect to x . Hence evaluate $\int x e^x dx$.

2) If $e^x \sin x = \frac{d}{dx} \{e^x (A \sin x + B \cos x)\}$, find the value of A and B . Hence evaluate $\int e^x \sin x dx$.

3) Show that $\frac{d}{dx} (\tan^3 x) = 3 \sec^4 x - 3 \sec^2 x$.

Hence evaluate $\int \sec^4 x dx$

Example 2

Standard Integrals

Standard Integrals

$$(i) \quad \int dx = x + c$$

$$(ii) \quad \int x^n dx = \frac{x^{n+1}}{n+1} + c, n \neq -1$$

$$(iii) \quad \int e^x dx = e^x + c$$

$$(iv) \quad \int \frac{1}{x} dx = \ln|x| + c$$

$$(v) \quad \int \sin x dx = -\cos x + c$$

Standard Integrals

$$(vi) \quad \int \cos x \, dx = \sin x + c$$

$$(vii) \quad \int \sec^2 x \, dx = \tan x + c$$

$$(viii) \quad \int \operatorname{cosec}^2 x \, dx = -\cotan x + c$$

$$(ix) \quad \int \sec x \tan x \, dx = \sec x + c$$

$$(x) \quad \int \operatorname{cosec} x \cotan x \, dx = -\operatorname{cosec} x + c$$

Standard Integrals

Evaluate the following integrals

(i) $\int x^{10} dx$

(ii) $\int \frac{1}{x^8} dx$

(iii) $\int x^{-\frac{2}{3}} dx$

(iv) $\int \frac{\sin 2x}{2 \sin x} dx$

Example 3

Basic Properties of Indefinite Integrals

Basic Properties of Indefinite Integrals

$$(i) \quad \int kf(x) dx = k \int f(x) dx,$$

k is a constant

$$(ii) \quad \int [f(x) \pm g(x)] dx$$

$$= \int f(x) dx \pm \int g(x) dx$$

Basic Properties of Indefinite Integrals

Evaluate the following integrals

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

iv) $\int (e^x - 4 \tan^2 x) dx$

ii) $\int \frac{x^2 + x + 1}{\sqrt{x}} dx$

v) $\int \sin^2 \frac{x}{2} dx$

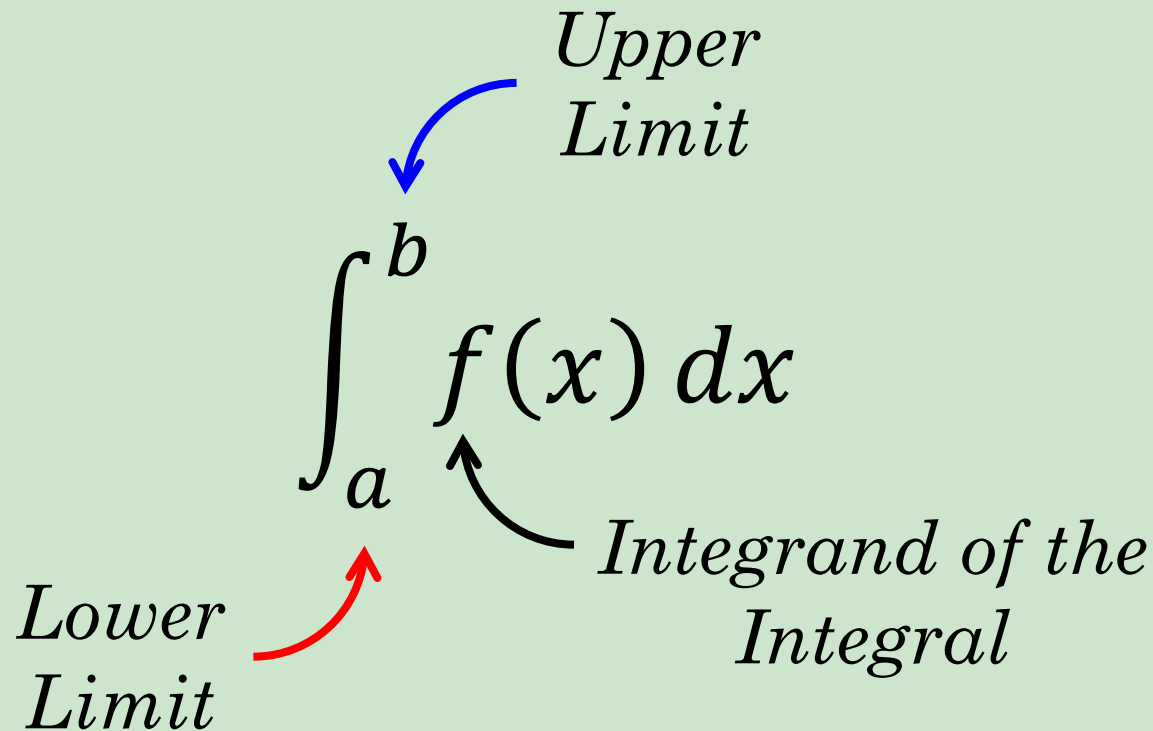
iii) $\int (x + 1)(3x - 2) dx$

Example 4

Definite Integrals

Definite Integrals

Notation



The diagram illustrates the notation of a definite integral. It features the mathematical expression $\int_a^b f(x) dx$ centered on a light green background. A blue arrow points from the text "Upper Limit" to the upper bound b . A red arrow points from the text "Lower Limit" to the lower bound a . A black arrow points from the text "Integrand of the Integral" to the function $f(x)$.

$$\int_a^b f(x) dx$$

Upper
Limit

Lower
Limit

Integrand of the
Integral

Definite Integrals

Fundamental Theorem of Calculus

$$\int_a^b f(x) dx = F(b) - F(a)$$

where

$$F'(x) = f(x) \text{ and } x \in [a, b]$$

Definite Integrals

If $f(x)$ and $g(x)$ are continuous functions on the interval $[a, b]$, then

i) $\int_a^a f(x) dx = 0$ if $F(a)$ exists.

ii) $\int_a^b f(x) dx = - \int_b^a f(x) dx.$

iii) $\int_a^b kf(x) dx = \int_a^b f(x) dx, k$ is a constant.

iv) $\int_a^b k dx = k(b - a).$

Definite Integrals

If $f(x)$ and $g(x)$ are continuous functions on the interval $[a, b]$, then

$$v) \int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx,$$

where $a \leq c \leq b$

$$vi) \int_a^b [f(x) \pm g(x)] dx = \int_a^b f(x) dx \pm \int_a^b g(x) dx.$$

Definite Integrals

Evaluate the following integrals

i) $\int_4^9 x^{-\frac{1}{2}} dx$

iv) $\int_1^2 (x + 2)(x + 3) dx$

ii) $\int_{16}^{25} \left(\frac{2}{\sqrt{x}} - 3\sqrt{x} \right) dx$

v) $\int_{-2}^3 |4x - 6| dx$

iii) $\int_1^2 \frac{x^3 - 2x^2 + 4}{x^3} dx$

vi) $\int_{-1}^1 (|2x| - x) dx$

Example 5

Definite Integrals

a) If $y = x\sqrt{x+1}$, show that $\frac{dy}{dx} = \frac{3x+2}{2\sqrt{x+1}}$

Hence evaluate $\int_3^8 \frac{3x+2}{\sqrt{x+1}} dx$.

b) Differentiate $y = x\sqrt{3x^2+6}$ with respect to x .

Hence evaluate $\int_1^5 \frac{x^2+1}{2\sqrt{3x^2+6}} dx$.

Example 6

Definite Integrals

c) Show that $\frac{d}{dx} (\tan^3 x) = 3 \tan^4 x + 3 \sec^2 x - 3$

Hence evaluate $\int_0^{\frac{\pi}{4}} \tan^4 x \, dx$.

Example 6

Techniques of Integration

Techniques of Integration

$$\int f(g(x))g'(x) dx$$

Step 1 Let $u = g(x)$

Step 2 Obtain $\frac{du}{dx} = g'(x)$

Step 3 Substitute $u = g(x)$ and $du = g'(x)$

The whole integral must be in term of u

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

Integration by Substitution

Integration by Substitution

$$\int f(g(x))g'(x) dx$$

Step 4 Evaluate the integral must be in term of u .

Step 5 Substitute $u = g(x)$, so the final must be in terms of x .

Integration by Substitution

Integration by Substitution

Evaluate the following integrals

i) $\int (2x + 1)^{10} dx$

iv) $\int xe^{3x^2} dx$

ii) $\int \frac{1}{\sqrt{2x + 1}} dx$

v) $\int e^x \sqrt{1 + e^x} dx$

iii) $\int \frac{x^3}{(1 + x^4)^{\frac{1}{3}}} dx$

vi) $\int \frac{e^x}{e^x + 4} dx$

Example 7

Integration by Substitution

Use substitution method to evaluate the following integrals.

i) $\int \frac{\ln \sqrt{x}}{x} dx$

iv) $\int \tan 2x dx$

ii) $\int \frac{1}{x \ln x^2} dx$

v) $\int \sin \left(2x + \frac{\pi}{3} \right) dx$

iii) $\int \frac{\ln x}{x \sqrt{1 + \ln x}} dx$

vi) $\int \frac{(3 + \ln x)^2 (2 - \ln x)}{4x} dx$

Example 8

Integration by Substitution

Use substitution method to evaluate the following integrals.

i) $\int \frac{x + 1}{x^2 + 2x + 5} dx$

iv) $\int x^2 e^{x^3+2} dx$

ii) $\int x \cos(x^2) e^{\sin(x^2)} dx$

v) $\int \sin x \cos^5 x dx$

iii) $\int (x + 1) \sin(x^2 + 2x) dx$

vi) $\int \frac{\cos x}{1 - \sin x} dx$

Example 9

Integration by Substitution

Evaluate the following integrals using the given substitutions.

i) $\int x(x - 2)^5 dx$; $u = x - 2$

ii) $\int x\sqrt{x + 3} dx$; $u = x + 3$

iii) $\int \frac{x - 1}{(2x - 1)^2} dx$; $u = 2x - 1$

iv) $\int \frac{x}{(2x + 1)} dx$; $u = 2x + 1$

Example 10

Techniques of Integration

$$\frac{d}{dx}(uv) = u \frac{dv}{dx} + v \frac{du}{dx}$$

Integrate with respect to x

$$\frac{d}{dx}(uv) = \int u \frac{dv}{dx} dx + \int v \frac{du}{dx} dx$$

or

$$uv = \int u dv + \int v du$$

So that

$$\int u dv = uv - \int v du$$

Integration by Parts

Integration by Parts

Evaluate the following integrals using by parts.

i) $\int x e^x dx$

iv) $\int x \ln x dx$

ii) $\int x \sin x dx$

v) $\int x \cos x dx$

iii) $\int \ln x dx$

vi) $\int e^x \sin x dx$

Example 11

Integration by Parts

Use integration by parts to evaluate the following integrals.

i) $\int x^3 \ln 5x \, dx$

iii) $\int \frac{x^3 e^{x^2}}{(x^2 + 1)^2} \, dx$

ii) $\int x^5 e^{x^3} \, dx$

iv) $\int \frac{x^3}{(x^2 + 5)^2} \, dx$

Example 12

Techniques of Integration

- *Special case of integration by parts*
- *Integrals should be in the form*

$$\int x^n e^{ax} dx \quad \int x^n \sin ax dx$$
$$\int x^n \cos ax dx$$

- *To solve $\int uv' dx$ where $dv = v' dx$, the integrals must satisfy the following conditions:*
 - a) u can be differentiated repeatedly with respect to x until becoming 0.*
 - b) v' can be integrated repeatedly with respect to x easily.*

Tabular Method

Tabular Method

Evaluate the following integrals using the tabular method.

i) $\int x^4 e^{2x} dx$

iii) $\int x^3 \sin 2x dx$

ii) $\int x^2 \cos 3x dx$

iv) $\int x^2 e^{-3x} dx$

Example 13

Techniques of Integration

Integral should be in the form

$$\int \frac{M(x)}{N(x)} dx$$

where $M(x)$ and $N(x)$ are polynomials. Degree of $M(x)$ must be less than degree of $N(x)$. Otherwise, we need to perform long division.

Integration by Partial Fraction

Integration by Partial Fraction

Evaluate the following integrals.

i) $\int \frac{x}{x-1} dx$

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

ii) $\int \frac{x^2}{x+1} dx$

iv) $\int \frac{x^3}{x^2 + 5x + 6} dx$

Example 14

Integration by Partial Fraction

Evaluate the following integrals.

i) $\int \frac{1}{(x-1)(x-2)} dx$

iii) $\int \frac{2-3x}{(3x^2-4x+1)} dx$

ii) $\int \frac{x}{(x+1)(x+2)^2} dx$

iv) $\int \frac{x+1}{(1-x)(x^2+1)} dx$

Example 15

Integration by Partial Fraction

Evaluate the following integrals using the given substitution.

i) $\int \frac{1}{1 - e^x} dx ; \quad u = e^x$

ii) $\int \frac{1}{e^x(1 - e^x)} dx ; \quad u = 1 - e^x$

iii) $\int \frac{1}{e^x(1 + e^x)} dx ; \quad u = 1 + e^x$

Example 16

Techniques of Integration

Odd powers of $\sin x$ and $\cos x$

Use identity

$$\sin^2 x + \cos^2 x = 1$$

*Integration of
Trigonometric Functions*

Integration of Trigonometric Functions

Evaluate the following integrals.

i) $\int \sin^3 x \, dx$

iii) $\int \sin^3 x \cos^2 x \, dx$

ii) $\int \cos^5 x \, dx$

iv) $\int \cos^5 x \sin^2 x \, dx$

Example 17

Techniques of Integration

***Products of $\sin ax \cos bx$, $\sin ax \sin bx$
and $\cos ax \cos bx$.***

Use identity

$$\bullet \sin ax \cos bx = \frac{1}{2}[\sin (a+b)x + \sin (a-b)x]$$

$$\bullet \sin ax \sin bx = -\frac{1}{2}[\cos (a+b)x - \cos (a-b)x]$$

$$\bullet \cos ax \cos bx = \frac{1}{2}[\cos (a+b)x + \cos (a-b)x]$$

*Integration of
Trigonometric Functions*

Integration of Trigonometric Functions

Evaluate the following integrals.

i) $\int \sin 4x \cos 2x \, dx$

ii) $\int \sin 2x \sin 7x \, dx$

iii) $\int \cos 3x \cos 8x \, dx$

Example 18

Techniques of Integration

Even powers of $\sin x$ and $\cos x$

Use identity

$$\bullet \cos^2 x = \frac{1 + \cos 2x}{2}$$

$$\bullet \sin^2 x = \frac{1 - \cos 2x}{2}$$

*Integration of
Trigonometric Functions*

Integration of Trigonometric Functions

Evaluate the following integrals.

i) $\int \sin^2 x \, dx$

ii) $\int \cos^4 x \, dx$

Example 19

Exercises

1. Determine whether the following results are correct.

$$i) \int x^3 \sqrt{2 - x^2} dx = \left(\frac{2 - x^2}{5} - \frac{2}{3} \right) \sqrt{(2 - x^2)^3} + c$$

$$ii) \int \left(\frac{1}{x} + \frac{2x}{2x^2 + 1} \right) dx = \ln \left| x \sqrt{2x^2 + 1} \right| + c$$

2. Find each of the following indefinite integral.

$$a) \int \frac{2x^2 - 4}{\sqrt{x}} dx$$

$$c) \int \frac{\sqrt{x}}{2 + \sqrt{x}} dx$$

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

$$d) \int x \sqrt{5 + x} dx$$

Exercises

$$e) \int \frac{x^4}{x^5 + 1} dx$$

$$g) \int \frac{\cos 3x}{1 + \sin 3x} dx$$

$$f) \int \frac{\cos x}{\sqrt{\sin x}} dx$$

$$h) \int (\sec^2 5x)(1 + 5x) dx$$

3. Use integration by parts to evaluate the following integrals.

$$a) \int x e^{-x} dx$$

$$d) \int (\ln x)^2 dx$$

$$b) \int x \cos 2x dx$$

$$e) \int x^2 \ln x dx$$

$$c) \int x \sec^2 x dx$$

$$f) \int e^x \cos x dx$$

Exercises

4. Use partial fraction to evaluate the following integrals.

a) $\int \frac{2x + 3}{x^2 - 9} dx$

d) $\int \frac{x^2 + x - 1}{x(x^2 - 1)} dx$

b) $\int \frac{1}{x^2 - 4} dx$

e) $\int \frac{x^2 - x + 1}{(x + 1)^3} dx$

c) $\int \frac{x^2 - 1}{x^2 - 16} dx$

f) $\int \frac{2x + 4}{x^3 - 2x^2} dx$

5. Compute the given definite integrals.

a) $\int_0^1 (2\sqrt{x} + x^2 - 2) dx$

c) $\int_1^2 \frac{(e^x + e^{-x})^2}{e^x} dx$

b) $\int_0^{\sqrt{3}} \frac{x}{\sqrt{x^2 + 1}} dx$

d) $\int_0^1 \frac{x + 1}{(x + 2)(x + 3)} dx$

Exercises

$$e) \int_1^2 \frac{x^4 + 2x^2 + 1}{x^2} dx$$

$$g) \int_5^8 \frac{1}{\sqrt{3x+1}} dx$$

$$f) \int_{-3}^4 |x+1| dx$$

$$h) \int_0^1 x \ln(1+x^2) dx$$

6. Evaluate.

$$a) \int_1^2 \frac{x+1}{x(2x+1)} dx$$

$$c) \int_1^2 \frac{x(2x+1)}{(x+1)} dx$$

$$b) \int_{-2}^1 \frac{1}{x-x \ln x} dx$$

$$d) \int_0^{\pi} \frac{x}{1+x^2} dx$$

Exercises

7. Given $\frac{x^2 - 2x - 9}{(2x - 1)(x^2 + 3)} \equiv \frac{A}{(2x - 1)} + \frac{Bx + C}{(x^2 + 3)}$, show that

$C = 0$ and obtain the values of A and B . Hence evaluate

$$\int_1^2 \frac{x^2 - 2x - 9}{(2x - 1)(x^2 + 3)} dx$$

giving your answer correct to two significant figures.

8. Prove that $\int \frac{1}{x^2 - a^2} dx = \frac{1}{2a} \ln \left(\frac{x - a}{x + a} \right) + c$.

Then evaluate $\int_4^9 \frac{1}{x^2 - 4} dx$.

9. By substituting $u^2 = x + 1$, determine $\int \frac{1}{x\sqrt{x + 1}} dx$.

Exercises

10. Express $\frac{5x^3 - x^2 + x - 1}{x^2(x^2 + 1)}$ in the form of partial fraction.

Hence evaluate

$$\int_1^e \frac{5x^3 - x^2 + x - 1}{x^2(x^2 + 1)} dx$$

11. By using a suitable substitution, find

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

12. Evaluate each of the following integrals.

a) $\int_0^{\frac{\pi}{2}} \sin 5x \cos x dx$

b) $\int_0^{\frac{\pi}{3}} \sin^2 x \cos^2 x dx$

Exercises

c) $\int_{\frac{\pi}{3}}^{\frac{\pi}{4}} \cot x \, dx$

d) $\int \frac{\cos^3 \theta}{\sin^2 \theta} \, d\theta$

13. Show that $\frac{1}{1 - \sin \theta} + \frac{1}{1 + \sin \theta} = 2 \sec^2 \theta$, Hence evaluate

$$\int_0^{\frac{\pi}{4}} \left(\frac{1}{1 - \sin 3x} + \frac{1}{1 + \sin 3x} \right) dx$$

14. Find $\int \sqrt{\sin x} \cos^3 x \, dx$, Hence evaluate $\int_0^{\frac{\pi}{2}} \sqrt{\sin x} \cos^3 x \, dx$

15. By using partial fraction, show that

$$\int \frac{x^2 + 1}{x^2 - 4} \, dx = Ax + B \ln \left| \frac{x - 2}{x + 2} \right| + C$$

Exercises

Hence

a) *Find a and b*

b) *Evaluate* $\int_3^{10} \frac{x^2 + 1}{x^2 - 4} dx$