u-substitution technique for Integration

Before this Math 121 course, we have three main techniques of Integration.

- 1. We know it base Snap facts (with single variables)
- 2. Algebra, FOIL or split-split algebra
- 3. *u*-substitution

The technique of *u*-substitution is a temporary convenience that essentially **reverses the** Chain Rule.

Example: The Chain Rule yields

$$\frac{d}{dx}\sin(x^3) = 3x^2\cos(x^3) \quad \text{which gives } \int 3x^2\cos(x^3) \ dx = \sin(x^3) + C$$

Q: How can we compute these complicated integrals with nested pieces?

- The substitution method *hides a nested* part of your integrand and aims to match the derivative piece at about the same time.
- \bullet We need to choose u to be a nested chunk of your integrand, pretty much a grab-of-sorts of the inside portion of a composed function.
- Once you choose u as some hidden chunk of your integrand, that will yield a certain derivative du. In the end, we want to choose a substitution u that simplifies the Integral and also matches a part as the derivative.

$$\int f'(\underline{g(x)}) \cdot \underline{g'(x)} \, dx = \int f'(u) \, du = f(u) + C = f(g(x)) + C$$
where
$$\begin{bmatrix} u &= g(x) \\ du &= g'(x) \, dx \end{bmatrix}$$

INDEFINITE Integrals: Always remember to add +C right away, as soon as you compute the Most General Antiderivative. The original variable always reappears when we re-substitute back for u.

Ex:
$$\int \underbrace{x^6}_{u} \left(\underbrace{x^7 - 9}_{u}\right)^8 \underbrace{dx}_{dv} = \frac{1}{7} \int u^8 \ du = \frac{1}{7} \left(\frac{u^9}{9}\right) + C = \underbrace{\left(x^7 - 9\right)^9}_{63} + C$$

$$u = x^7 - 9$$

$$du = 7x^6 dx$$

$$\frac{1}{7}du = x^6 dx$$

.

Ex:
$$\int \sin(\underbrace{\frac{6x}{u}}) \underbrace{\frac{dx}{\frac{1}{6}du}} = \frac{1}{6} \int \sin u \ du = \frac{1}{6} (-\cos u) + C = \boxed{-\frac{1}{6}\cos(6x) + C}$$

$$u = 6x$$

$$du = 6 dx$$

$$\frac{1}{6}du = dx$$

Ex:
$$\int \frac{\int du}{\sqrt{\frac{5 + \tan x}{u}}} dx = \int \frac{1}{\sqrt{u}} du = \int u^{-\frac{1}{2}} du = \frac{u^{\frac{1}{2}}}{\frac{1}{2}} + C = 2\sqrt{u} + C = 2\sqrt{5 + \tan x} + C$$

$$u = 5 + \tan x$$

Ex:
$$\int \frac{5}{x^2 \left(8 + \frac{2}{x}\right)^3} dx = -\frac{5}{2} \int \frac{1}{u^3} du = -\frac{5}{2} \int u^{-3} du = -\frac{5}{2} \left(\frac{u^{-2}}{-2}\right) + C$$
$$= \frac{5}{4u^2} + C = \boxed{\frac{5}{4\left(8 + \frac{2}{x}\right)^2} + C}$$

$$u = 8 + \frac{2}{x}$$

$$du = -\frac{2}{x^2} dx$$

$$-\frac{1}{2} du = \frac{1}{x^2} dx$$

Ex:
$$\int \frac{7}{\sqrt{x} \left(\frac{3+\sqrt{x}}{3+\sqrt{x}}\right)^2} dx = 7 \int \frac{1}{\sqrt{x} (3+\sqrt{x})^2} dx = 14 \int \frac{1}{u^2} du = 14 \int u^{-2} du$$
$$= 14 \left(\frac{u^{-1}}{-1}\right) + C = -\frac{14}{u} + C = \left[-\frac{14}{3+\sqrt{x}} + C\right]$$

$$u = 3 + \sqrt{x}$$

$$du = \frac{1}{2\sqrt{x}} dx$$

$$2du = \frac{1}{\sqrt{x}} dx$$

DEFINITE Integrals: Recall, you must change (or temporarily mark) your Limits of integration. The variables and Limits of Integration change *simultaneously*. Once you *switch* your Limits of Integration to *u*-values, then the original variable never reappears.

Ex:
$$\int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \frac{\sin x}{\cos^3 x} \, dx = \int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \frac{\sin x}{(\cos x)^3} \, dx = -\int_{\frac{\sqrt{3}}{2}}^{\frac{1}{2}} \frac{1}{u^3} \, du = -\int_{\frac{\sqrt{3}}{2}}^{\frac{1}{2}} u^{-3} \, du = -\left(\frac{u^{-2}}{-2}\right) \Big|_{\frac{\sqrt{3}}{2}}^{\frac{1}{2}} = \frac{1}{2u^2} \Big|_{\frac{\sqrt{3}}{2}}^{\frac{1}{2}}$$

$$= \frac{1}{2\left(\frac{1}{2}\right)^2} - \frac{1}{2\left(\frac{\sqrt{3}}{2}\right)^2} = \frac{1}{2\left(\frac{1}{4}\right)} - \frac{1}{2\left(\frac{3}{4}\right)} = \frac{1}{\frac{1}{2}} - \frac{1}{\frac{3}{2}} = 2 - \frac{2}{3} = \frac{6}{3} - \frac{2}{3} = \frac{4}{3}$$

$$u = \cos x$$

$$du = -\sin x \, dx$$

$$du = -\sin x \, dx$$

$$-du = \sin x \, dx$$

$$du = -\sin x \, dx$$

$$x = \frac{\pi}{3} \Rightarrow u = \cos\left(\frac{\pi}{3}\right) = \frac{1}{2}$$

OR here is an **ALTERNATE** option if you do not want to *Change* your Limits of Integration to u-limits. If you opt to Mark your Limits of Integration instead of *Changing* them to u Limits, then the original variable does reappear. Be careful not to mix and match x and u pieces.

$$\int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \frac{\sin x}{\cos^3 x} \, dx = -\int_{x=\frac{\pi}{6}}^{x=\frac{\pi}{3}} \frac{1}{u^3} \, du = -\int_{x=\frac{\pi}{6}}^{x=\frac{\pi}{3}} u^{-3} \, du = -\left(\frac{u^{-2}}{-2}\right) \Big|_{x=\frac{\pi}{6}}^{x=\frac{\pi}{3}} = \frac{1}{2u^2} \Big|_{x=\frac{\pi}{6}}^{x=\frac{\pi}{3}}$$
$$= \frac{1}{2\cos^2 x} \Big|_{\frac{\pi}{6}}^{\frac{\pi}{3}} = \frac{1}{2\left(\cos\left(\frac{\pi}{3}\right)\right)^2} - \frac{1}{2\left(\cos\left(\frac{\pi}{6}\right)\right)^2} = \dots = \boxed{\frac{4}{3}}$$

Note: Same *u*-sub as above, and same final values . . .

Ex:

$$\int_{-\frac{\pi}{3}}^{\frac{\pi}{2}} \sin(3x) dx = \frac{1}{3} \int_{-\pi}^{\frac{3\pi}{2}} \sin u \, du = -\frac{1}{3} \cos u \Big|_{-\pi}^{\frac{3\pi}{2}}$$

$$= -\frac{1}{3} \cos\left(\frac{3\pi}{2}\right) - \left(-\frac{1}{3} \cos(-\pi)\right) = -0 + \frac{1}{3}(-1) = \boxed{-\frac{1}{3}}$$

$$\begin{bmatrix}
u &= 3x \\
du &= 3 \, dx \\
\frac{1}{3} du &= dx
\end{bmatrix} \text{ and } \begin{bmatrix}
x = -\frac{\pi}{3} & \Rightarrow u = 3\left(-\frac{\pi}{3}\right) = -\pi \\
x = \frac{\pi}{2} & \Rightarrow u = 3\left(\frac{\pi}{2}\right) = \frac{3\pi}{2}$$

Here are some examples of *inverted* or *reverse* substitutions. When using a u-substitution, we are fixing a (temporary) relationship between x and u for the entire problem. So, if there are any extra x variable leftover after the standard u-substitution, then you can solve the original choice of u in terms of x instead for x in terms of u. Then substitute that in for any leftover x's and then continue on with the antiderivative, etc.

Ex:

$$\int x\sqrt{x+1} dx = \int (u-1)\sqrt{u} du = \int u^{\frac{3}{2}} - u^{\frac{1}{2}} du = \frac{2}{5}u^{\frac{5}{2}} - \frac{2}{3}u^{\frac{3}{2}} + C$$

$$= \left[\frac{2}{5}(x+1)^{\frac{5}{2}} - \frac{2}{3}(x+1)^{\frac{3}{2}} + C\right]$$

$$\begin{array}{ll} u &= x + 1 \Rightarrow x = u - 1 \\ du &= 1 \ dx \end{array}$$

Ex:
$$\int \frac{x}{\sqrt{3-x}} dx = -\int \frac{3-u}{\sqrt{u}} du = -\int \frac{3}{\sqrt{u}} - \frac{u}{\sqrt{u}} du = -\int 3u^{-\frac{1}{2}} - u^{\frac{1}{2}} du$$
$$= -\left(3\left(\frac{u^{\frac{1}{2}}}{\frac{1}{2}}\right) - \frac{u^{\frac{3}{2}}}{\frac{3}{2}}\right) + C = -6\sqrt{u} + \frac{2}{3}u^{\frac{3}{2}} + C$$
$$= \boxed{-6\sqrt{3-x} + \frac{2}{3}(3-x)^{\frac{3}{2}} + C}$$

$$u = 3 - x \Rightarrow x = 3 - u$$

$$du = -1 dx$$

$$-du = dx$$