

Integration

Indefinite Integrals

A function $F(x)$ is an antiderivative of a function $f(x)$ if

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

for all x in the domain of f .

$$\therefore F(x) = \int f(x) dx$$

where the symbol $\int$ is an integral sign.

- We have to find one antiderivative F of a function f , the other antiderivatives differ from it by a constant.

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

where the constant C is the constant of integration.

Example: Evaluate $\int 2x dx$

Solution: $\int 2x dx = x^2 + C$

the constant of integration

an antiderivative of $2x$

The formula $x^2 + C$ is all the antiderivatives of the

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function $2x$.
The functions x^2+1 , $x^2-\pi$, and $x^2+\sqrt{2}$ are all antiderivatives of the function $2x$.

Many of the indefinite integrals are found by reversing derivative formulas. as in the following table.

<u>Indefinite integral</u>	<u>Reversed derivative formula</u>
1. $\int x^n dx = \frac{x^{n+1}}{n+1} + C, n \neq -1$	$\frac{d}{dx} \left(\frac{x^{n+1}}{n+1} \right) = x^n$
2. $\int dx = \int 1 dx = x + C$	$\frac{d}{dx} (x) = 1$
$\int \sin kx dx = \frac{-\cos kx}{k} + C$	$\frac{d}{dx} \left(\frac{-\cos kx}{k} \right) = \sin kx$
1. $\int \sec^2 x dx = \tan x + C$	$\frac{d}{dx} \tan x = \sec^2 x$
$\int \csc^2 x dx = -\cot x + C$	$\frac{d}{dx} (-\cot x) = \csc^2 x$
i. $\int \sec x \tan x dx = \sec x + C$	$\frac{d}{dx} \sec x = \sec x \tan x$
ii. $\int \csc x \cot x dx = -\csc x + C$	$\frac{d}{dx} (-\csc x) = \csc x \cot x$

Example: Evaluate the following:

a) $\int x^5 dx = \frac{x^6}{6} + C$

b) $\int \frac{1}{\sqrt{x}} dx = \int x^{-1/2} dx = 2x^{1/2} + C = 2\sqrt{x} + C$

$$c) \int \sin 2x \, dx = \frac{-\cos 2x}{2} + C$$

$$d) \int \cos \frac{x}{2} \, dx = \int \cos\left(\frac{1}{2}x\right) \, dx = \frac{\sin\left(\frac{1}{2}x\right)}{\frac{1}{2}} + C$$

$$= 2 \sin \frac{x}{2} + C.$$

Initial Value Problems

The initial value problems is the problem of finding a function y of x when we know its derivative and its value y_0 at a particular point x_0 .

Example: Find the curve whose slope at the point (x, y) is $3x^2$, if the curve is required to pass through the point $(1, -1)$.

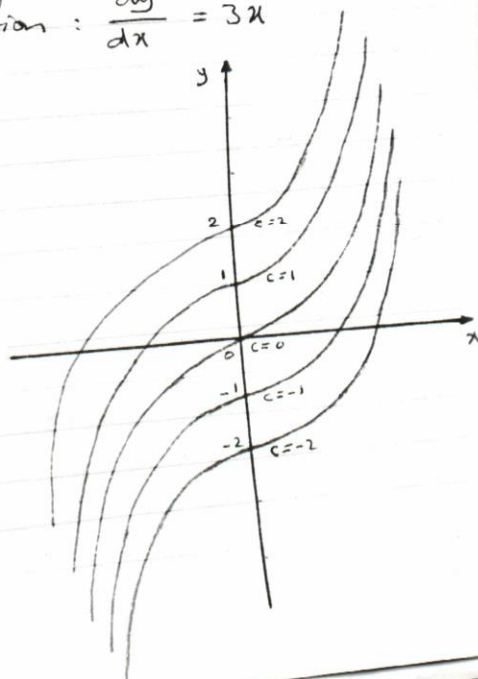
Solution: The differential equation: $\frac{dy}{dx} = 3x^2$

The initial condition: $y(1) = -1$

1- Solve the differential equation: $\frac{dy}{dx} = 3x^2$

$$\int \frac{dy}{dx} \, dx = \int 3x^2 \, dx$$

$$y = x^3 + C$$



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2- Evaluate C :

$$\begin{aligned}y &= x^3 + C \\-1 &= (1)^3 + C \\&\therefore C = -2\end{aligned}$$

The curve we want is $y = x^3 - 2$

Example: Find the curve whose slope is $2x$ and $y = 4$ when $x = 1$.

Solution: The differential equation: $\frac{dy}{dx} = 2x$

The initial condition $y(1) = 4$

1- Solve the differential equation:

$$\frac{dy}{dx} = 2x$$

$$y = x^2 + C$$

2- Evaluate C :

$$\begin{aligned}y &= x^2 + C \\4 &= (1) + C \\&\therefore C = 3\end{aligned}$$

The curve is $y = x^2 + 3$

Mathematical Modeling

Example: A balloon ascending at the rate of 12 ft/sec is at height 80 ft above the ground when a package is dropped. How long does it take the package to reach the ground?

Solution:

Let $V(t)$ is the velocity of the package at t .

$S(t)$ is the height of the package above the ground.

The acceleration of gravity near the surface of the earth is 32 ft/sec².

$$\therefore a = \frac{dv}{dt} = -32$$

$$\therefore \text{Differential equation: } \frac{dv}{dt} = -32$$

$$\text{Initial condition: } V(0) = 12$$

1- Solve the differential equation:

$$\frac{dv}{dt} = -32$$

$$\int \frac{dv}{dt} dt = \int -32 dt$$

$$v = -32t + c$$

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2- Evaluate C :

$$12 = -32(0) + C$$

$$C = 12$$

$\therefore$ The Solution of the initial value problem is:

$$V = -32t + 12$$

Since velocity is the derivative of height and the height of the package is 80 ft at the time $t=0$ when it is dropped, now we have a second initial value

$$\text{Differential equation: } \frac{ds}{dt} = -32t + 12$$

$$\text{Initial condition: } S(0) = 80$$

Solve this initial value problem to find the height as a function of t .

$$\frac{ds}{dt} = -32t + 12$$

$$\int \frac{ds}{dt} dt = \int (-32t + 12) dt$$

$$s = -16t^2 + 12t + C$$

Evaluate C :

$$80 = -16(0)^2 + 12(0) + C$$

$$\therefore C = 80$$

The package's height above ground at time t is

$$S = -16t^2 + 12t + 80$$

Use the solution to find how long it takes the package to reach the ground, we set S equal to 0 and solve for t :

$$-16t^2 + 12t + 80 = 0$$

$$-4t^2 + 3t + 20 = 0$$

$$t = -1.89 \text{ or } t = 2.64$$

$\therefore$ The package hits the ground about 2.64 sec after it is dropped from the balloon.

Problems

1- Find an antiderivative for each function, Check your answers by differentiation.

(a) $6x$ (b) x^7 (c) $x^7 - 6x + 8$ (d) $-3x^{-4}$

(e) x^{-4} (f) $x^3 - \frac{1}{x^2}$ (g) $\sqrt{x} + \frac{1}{\sqrt{x}}$ (h) $\frac{1}{3}x^{-4/3}$

(i) $\sec^2 x$ (j) $\frac{2}{5} \sec^2 \frac{x}{5}$ (k) $-\sec^2 \frac{3x}{2}$ (l) $4 \sec 3x \tan 3x$

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2- Evaluate the integrals, check your answers by differentiation:

(a) $\int (x+1) dx$ (b) $\int (3t^2 + \frac{t}{2}) dt$ (c) $\int x^{-1/3} dx$

(d) $\int (2x^3 - 5x + 7) dx$ (e) $\int (\sqrt{x} + \sqrt[3]{x}) dx$ (f) $\int 7 \sin \frac{\theta}{3} d\theta$

(g) $\int \cot^2 x dx$ (h) $\int 2x(1-x^3) dx$ (i) $\int (8y - \frac{2}{y^{1/4}}) dy$

3- Find the curve whose slope $-x$ and $y=1$ when $x=-1$

4- Find the body's position at time t

(a) $v = 9.8t + 5$, $S(0) = 10$

(b) $v = \frac{2}{\pi} \cos \frac{2t}{\pi}$, $S(\pi^2) = 1$

5- Find the body's position at time t .

(a) $a = 32$, $V(0) = 20$, $S(0) = 5$

(b) $a = -4 \sin 2t$, $V(0) = 2$, $S(0) = -3$.

6- Solve the initial value problems

(a) $\frac{dy}{dx} = \frac{1}{x^2} + x$, $y(2) = 1$ (b) $\frac{dy}{dx} = \frac{1}{2\sqrt{x}}$, $y(4) = 0$

(c) $\frac{ds}{dt} = \cos t + \sin t$, $S(\pi) = 1$ (d) $y^{(4)} = -\sin t + \cos t$; $y'''(0) = 7$
 $y''(0) = y'(0) = -1$, $y(0) = 0$

Integration by Substitution

Rules for indefinite integration

- 1 - Constant Multiple Rule: $\int k f(x) dx = k \int f(x) dx$
- 2 - Rule for Negatives: $\int -f(x) dx = -\int f(x) dx$
- 3 - Sum and Difference Rule: $\int [f(x) \pm g(x)] dx = \int f(x) dx \pm \int g(x) dx$

Example: Evaluate $\int 5 \sec x \tan x dx$

Solution:
$$\begin{aligned} & 5 \int \sec x \tan x dx \\ &= 5 \sec x + C \end{aligned}$$

Example: Evaluate $\int (x^3 - 2x + 5) dx$

Solution
$$\begin{aligned} &= \int x^3 dx - \int 2x dx + \int 5 dx \\ &= \frac{x^4}{4} - x^2 + 5x + C \end{aligned}$$

Example: Integrating $\sin^2 x$ and $\cos^2 x$

(a) $\int \sin^2 x dx$

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

$$\therefore \int \sin^2 x dx = \int \frac{1 - \cos 2x}{2} dx$$

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

$$= \frac{1}{2} \int dx - \frac{1}{2} \int \cos 2x dx$$

$$= \frac{1}{2} x - \frac{1}{2} \frac{\sin 2x}{2} + C = \frac{x}{2} - \frac{\sin 2x}{4} + C$$

$$\textcircled{D} \int \cos^2 x dx$$

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

$$\therefore \int \cos^2 x dx = \int \frac{1 + \cos 2x}{2} dx$$

$$= \frac{1}{2} \int (1 + \cos 2x) dx$$

$$= \frac{1}{2} \int dx + \frac{1}{2} \int \cos 2x dx$$

$$= \frac{1}{2} x + \frac{1}{2} \frac{\sin 2x}{2} + C$$

$$= \frac{x}{2} + \frac{\sin 2x}{4} + C$$

The Power Rule in Integral Form

If u is any differentiable function, then

$$\int u^n du = \frac{u^{n+1}}{n+1} + C$$

Example: Evaluate $\int \sqrt{1+y^2} \cdot 2y \, dy$

Solution: let $u = 1+y^2$
 $du = 2y \, dy$

$$\begin{aligned} &= \int u^{1/2} du \\ &= \frac{u^{1/2+1}}{1/2+1} + C = \frac{2}{3} u^{3/2} + C \\ &= \frac{2}{3} (1+y^2)^{3/2} + C \end{aligned}$$

Example: Evaluate $\int \sqrt{4t-1} \, dt$

Solution: let $u = 4t-1$, $du = 4 \, dt \Rightarrow \frac{1}{4} du = dt$

$$\begin{aligned} &= \int u^{1/2} \cdot \frac{1}{4} du \\ &= \frac{1}{4} \int u^{1/2} du = \frac{1}{4} \frac{u^{3/2}}{3/2} + C \end{aligned}$$

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$$\begin{aligned} &= \frac{1}{6} u^{3/2} + C \\ &= \frac{1}{6} (4t-1)^{3/2} + C \end{aligned}$$

The Substitution Method of Integration

$$\text{If } \int f(g(x)) \cdot g'(x) \, dx$$

1- Substitute $u = g(x)$, $du = g'(x) \, dx$

$$\int f(u) \, du$$

2- Evaluate by finding an antiderivative

$$F(u) + C$$

3- Replace u by $g(x)$

$$F(g(x)) + C$$

Example: Evaluate $\int \cos(7\theta + 5) \, d\theta$

Solution: Let $u = 7\theta + 5$
 $du = 7 \, d\theta \Rightarrow \frac{1}{7} du = d\theta$

$$= \int \cos u \cdot \frac{1}{7} du$$

$$= \frac{1}{7} \int \cos u \, du$$

$$= \frac{1}{7} \sin u + C = \frac{1}{7} \sin(7\theta + 5) + C$$

Example: Evaluate $\int x^3 \sin x^3 \, dx$

Solution: $= \int \sin x^3 \cdot x^3 \, dx$

let $u = x^3$

$$du = 3x^2 \, dx \Rightarrow \frac{1}{3} du = x^2 \, dx$$

$$= \int \sin u \cdot \frac{1}{3} du$$

$$= \frac{1}{3} \int \sin u \, du$$

$$= \frac{1}{3} (-\cos u) + C = -\frac{1}{3} \cos x^3 + C$$

Example: Evaluate $\int \frac{1}{\cos^2 2x} \, dx$

Solution: $\int \frac{1}{\cos^2 2x} \, dx = \int \sec^2 2x \, dx$

let $u = 2x$

$$du = 2 \, dx \Rightarrow \frac{1}{2} du = dx$$

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$$= \int \sec^2 u \cdot \frac{1}{2} du$$

$$= \frac{1}{2} \int \sec^2 u du$$

$$= \frac{1}{2} \tan u + c = \frac{1}{2} \tan 2x + c$$

Example: Evaluate $\int \frac{2z dz}{\sqrt[3]{z^2+1}}$

Solution: ① Substitute $u = z^2 + 1$
 $du = 2z dz$

$$= \int \frac{du}{u^{1/3}}$$

$$= \int u^{-1/3} du = \frac{u^{2/3}}{2/3} + c$$

$$= \frac{3}{2} u^{2/3} + c = \frac{3}{2} (z^2 + 1)^{2/3} + c$$

② Substitute $u = \sqrt[3]{z^2+1}$

$$u^3 = (z^2 + 1)$$

$$3u^2 du = 2z dz$$

$$= \int \frac{3u^2 du}{u} = 3 \int u du$$

$$= 3 \frac{u^2}{2} + c$$

$$= \frac{3}{2} (z^2 + 1)^{2/3} + c$$

Example: Solve the initial value problem

$$\frac{ds}{dt} = 12t (3t^2 - 1)^3, \quad S(1) = 3$$

Solution:

$$\begin{aligned} \text{let } u &= 3t^2 - 1 \\ du &= 6t \, dt \\ 2 \, du &= 12t \, dt \end{aligned}$$

$$ds = \int u^3 \cdot 2 \, du$$

$$S = \frac{u^4}{4} \cdot 2 + C$$

$$S = \frac{1}{2} u^4 + C$$

$$S = \frac{1}{2} (3t^2 - 1)^4 + C$$

$$S(1) = 3$$

$$3 = \frac{1}{2} (3(1)^2 - 1)^4 + C \Rightarrow C = -5$$

$$\therefore S = \frac{1}{2} (3t^2 - 1)^4 - 5$$

Problems

1- Evaluate the indefinite integrals

(a) $\int x \sin(2x^2) \, dx, \quad u = 2x^2$

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b) $\int (1 - \cos \frac{t}{2})^2 \sin \frac{t}{2} dt$, $u = 1 - \cos \frac{t}{2}$

c) $\int 28(7x-2)^{-5} dx$, $u = 7x-2$

d) $\int x^3 (x^4-1)^2 dx$, $u = x^4-1$

e) $\int \frac{9r^2 dr}{\sqrt{1-r^3}}$, $u = 1-r^3$

g) $\int \csc^2 2\theta \cot 2\theta d\theta$, $\begin{cases} \textcircled{1} u = \cot 2\theta \\ \textcircled{2} u = \csc 2\theta \end{cases}$

h) $\int \frac{dx}{\sqrt{5x+8}}$, $\begin{cases} \textcircled{1} u = 5x+8 \\ \textcircled{2} u = \sqrt{5x+8} \end{cases}$

2- Evaluate the integrals

a) $\int \sqrt{3-2s} ds$, b) $\int \sec^2(3x+2) dx$

c) $\int \sin^5 \frac{x}{3} \cos \frac{x}{3} dx$, d) $\int \tan^7 \frac{x}{2} \sec^2 \frac{x}{2} dx$

3- Solve the initial value Problems

a) $\frac{dy}{dx} = 4x(x^2+8)^{-1/3}$, $y(0) = 0$

b) $\frac{ds}{dt} = 8 \sin^2(t + \frac{\pi}{12})$, $s(0) = 8$