

Integration By U- Substitution

Academic Resource Center

Definition

- Integrals which are computed by change of variables is called U-substitution.
- In this we have to change the basic variable of an integrand (like 'x') to another variable (like 'u').
- This make the integral easy to determine.

Why U-Substitution

- It is one of the simplest integration technique.
- It can be used to make integration easier.
- It is used when an integral contains some function and its derivative, when

$$I = \int f(x) f'(x)$$

Let $u = f(x)$

$$du = f'(x) dx$$

Why U-Substitution

Hence the integration becomes

$$\begin{aligned} I &= \int u \, du \\ &= \frac{u^2}{2} + c \\ &= \frac{f^2(x)}{2} + c \end{aligned}$$

When to use U-Substitution

- We have **function** and its **derivative** together.
- Where by use of simpler methods like **POWER RULE , CONSTANT MULTIPLE RULE** etc its difficult to solve integration.

When not to use U-Substitution

- If you fail to see such a pair of quantities, abandon this method.

Example 1

- Lets Compute the following integral

$$I = \int e^{x^2} (2x) dx$$

Put $u = x^2$

$du = 2x dx$

Example 1(continued)

- the *indefinite* integral becomes

$$I = \int e^u du$$

$$= e^u + C$$

$$= e^{x^2} + C$$

Example 2

- Consider the Following Example

$$I = \int \frac{1}{x \ln x} dx$$

Put $\ln x = u$

$$1/x \, dx = du$$

Hence the given Integral becomes

Example 2(Continued)

- Hence the given Integral becomes

$$\begin{aligned}
 I &= \int \frac{1}{u} du \\
 &= \ln u \\
 &= \ln(\ln x) + c
 \end{aligned}$$

Example 3

- Consider the following Integral

$$I = \int \cos(2x) \sin(2x) dx$$

Put $\sin(2x)=u$

$$2 \cos(2x) dx=du$$

$$\cos(2x) dx=du/2$$

Example 3(Continued)

- Hence the given Integral becomes

$$\begin{aligned}
 I &= \int \frac{1}{2} u du \\
 &= \frac{1}{2} \left(\frac{u^2}{2} \right) + c \\
 &= \frac{u^2}{4} + c \\
 &= \frac{\sin^2 2x}{4} + c
 \end{aligned}$$

Definite Integral Using U-Substitution

- When evaluating a definite integral using u-substitution, one has to deal with the **limits of integration** .
- So by substitution, **the limits of integration also change**, giving us new Integral in new Variable as well as new limits in the same variable.
- The following example shows this.

Example 4 (Definite Integral)

- Consider the following Integral

$$I = \int_0^1 x^2 (x^3 + 1)^4 dx$$

$$\text{Put } \rightarrow x^3 + 1 = u$$

$$3x^2 dx = du$$

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

Example 4(Continued)

- Hence the definite integral becomes

When $x=0$, $u=0$

When $x=1$, $u=1$

Hence $I=$

$$\begin{aligned} & \frac{1}{3} \int_0^1 u^4 du \\ &= \frac{1}{3} \left[\frac{u^5}{5} \right]_0^1 \end{aligned}$$

Example4(continued)

$$\begin{aligned}
 I &= \frac{1}{15} u^5 \Big|_0^1 \\
 &= \frac{1}{15} [1^5 - 0^5] \\
 &= \frac{1}{15}
 \end{aligned}$$

Practice Problems

$$1) I = \int \cos^3(x) \sin(x) dx$$

$$2) I = \int_0^2 -2x\sqrt{4-x^2} dx$$

$$3) I = \int 9(x^2 + 3x + 5)^8 (2x + 3) dx$$

$$4) I = \int x^3 e^{x^4} dx$$

$$5) I = \int x(x+1)^8 dx$$

Answer To Practice Problems

$$1) I = -\frac{c \cos^4 x}{4} + c$$

$$2) I = -\frac{16}{3}$$

$$3) I = (x^2 + 3x + 5)^9 + c$$

$$4) I = \frac{e^{x^4}}{4} + c$$

$$5) I = \frac{1}{10} (x+1)^{10} - \frac{1}{9} (x+1)^9 + c$$

Important Tips for Practice Problem

- If you see a function and its derivative put **function=u** e.g. in question 1 put $\sin x = u$ and then solve .
- Same is the case with question 2 and 3.
- For question 2 Put **$4-x^2=u$** and then solve.
- For question 3 Put **$x^2+3x+5=u$** and then solve.
- For question 4 Put **$x^4=u$** and then solve.
- For question 5 power rule fails because there is additional x .

Important Tips for Practice Problem

- So we can **reduce** the integral in such a way so that **power rule** works by using substitution.
- So in question 5 put **$x+1=u$** and then solve the integral in variable u by using simple power rule.