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5.5 THE SUBSTITUTION RULE

Because of the Fundamental Theorem, it's important to be able to find antiderivatives. But our antidifferentiation formulas don't tell us how to evaluate integrals such as

$$\boxed{1} \qquad \int 2x\sqrt{1 + x^2}\, dx$$

To find this integral we use the problem-solving strategy of *introducing something extra*. Here the "something extra" is a new variable; we change from the variable x to a new variable u. Suppose that we let u be the quantity under the root sign in (1), $u = 1 + x^2$. Then the differential of u is $du = 2x\, dx$. Notice that if the dx in the notation for an integral were to be interpreted as a differential, then the differential $2x\, dx$ would occur in (1) and so formally, without justifying our calculation, we could write

■ Differentials were defined in Section 3.10. If $u = f(x)$, then

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

$$\boxed{2} \qquad \int 2x\sqrt{1 + x^2}\, dx = \int \sqrt{1 + x^2}\, 2x\, dx = \int \sqrt{u}\, du$$

$$= \tfrac{2}{3}u^{3/2} + C = \tfrac{2}{3}(x^2 + 1)^{3/2} + C$$

But now we can check that we have the correct answer by using the Chain Rule to differentiate the final function of Equation 2:

$$\frac{d}{dx}\left[\tfrac{2}{3}(x^2 + 1)^{3/2} + C\right] = \tfrac{2}{3} \cdot \tfrac{3}{2}(x^2 + 1)^{1/2} \cdot 2x = 2x\sqrt{x^2 + 1}$$

In general, this method works whenever we have an integral that we can write in the form $\int f(g(x))g'(x)\, dx$. Observe that if $F' = f$, then

$$\boxed{3} \qquad \int F'(g(x))g'(x)\, dx = F(g(x)) + C$$

because, by the Chain Rule,

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

If we make the "change of variable" or "substitution" $u = g(x)$, then from Equation 3 we have

$$\int F'(g(x))g'(x)\,dx = F(g(x)) + C = F(u) + C = \int F'(u)\,du$$

or, writing $F' = f$, we get

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

Thus we have proved the following rule.

4 THE SUBSTITUTION RULE If $u = g(x)$ is a differentiable function whose range is an interval I and f is continuous on I, then

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

Notice that the Substitution Rule for integration was proved using the Chain Rule for differentiation. Notice also that if $u = g(x)$, then $du = g'(x)\,dx$, so a way to remember the Substitution Rule is to think of dx and du in (4) as differentials.

Thus the Substitution Rule says: **It is permissible to operate with dx and du after integral signs as if they were differentials.**

EXAMPLE 1 Find $\int x^3 \cos(x^4 + 2)\,dx$.

SOLUTION We make the substitution $u = x^4 + 2$ because its differential is $du = 4x^3\,dx$, which, apart from the constant factor 4, occurs in the integral. Thus, using $x^3\,dx = du/4$ and the Substitution Rule, we have

$$\begin{aligned}\int x^3\cos(x^4 + 2)\,dx &= \int \cos u \cdot \tfrac{1}{4}\,du = \tfrac{1}{4}\int \cos u\,du \\ &= \tfrac{1}{4}\sin u + C \\ &= \tfrac{1}{4}\sin(x^4 + 2) + C\end{aligned}$$

■ Check the answer by differentiating it.

Notice that at the final stage we had to return to the original variable x. □

The idea behind the Substitution Rule is to replace a relatively complicated integral by a simpler integral. This is accomplished by changing from the original variable x to a new variable u that is a function of x. Thus, in Example 1, we replaced the integral $\int x^3\cos(x^4 + 2)\,dx$ by the simpler integral $\frac{1}{4}\int \cos u\,du$.

The main challenge in using the Substitution Rule is to think of an appropriate substitution. You should try to choose u to be some function in the integrand whose differential also occurs (except for a constant factor). This was the case in Example 1. If that is not

possible, try choosing u to be some complicated part of the integrand (perhaps the inner function in a composite function). Finding the right substitution is a bit of an art. It's not unusual to guess wrong; if your first guess doesn't work, try another substitution.

EXAMPLE 2 Evaluate $\int \sqrt{2x+1}\,dx$.

SOLUTION 1 Let $u = 2x + 1$. Then $du = 2\,dx$, so $dx = du/2$. Thus the Substitution Rule gives

$$\begin{aligned}\int \sqrt{2x+1}\,dx &= \int \sqrt{u}\,\frac{du}{2} = \tfrac{1}{2}\int u^{1/2}\,du \\ &= \frac{1}{2}\cdot\frac{u^{3/2}}{3/2} + C = \tfrac{1}{3}u^{3/2} + C \\ &= \tfrac{1}{3}(2x+1)^{3/2} + C\end{aligned}$$

SOLUTION 2 Another possible substitution is $u = \sqrt{2x+1}$. Then

$$du = \frac{dx}{\sqrt{2x+1}} \qquad \text{so} \qquad dx = \sqrt{2x+1}\,du = u\,du$$

(Or observe that $u^2 = 2x + 1$, so $2u\,du = 2\,dx$.) Therefore

$$\begin{aligned}\int \sqrt{2x+1}\,dx &= \int u\cdot u\,du = \int u^2\,du \\ &= \frac{u^3}{3} + C = \tfrac{1}{3}(2x+1)^{3/2} + C\end{aligned}$$

□

V EXAMPLE 3 Find $\int \frac{x}{\sqrt{1-4x^2}}\,dx$.

SOLUTION Let $u = 1 - 4x^2$. Then $du = -8x\,dx$, so $x\,dx = -\frac{1}{8}\,du$ and

$$\begin{aligned}\int \frac{x}{\sqrt{1-4x^2}}\,dx &= -\tfrac{1}{8}\int \frac{1}{\sqrt{u}}\,du = -\tfrac{1}{8}\int u^{-1/2}\,du \\ &= -\tfrac{1}{8}\left(2\sqrt{u}\right) + C = -\tfrac{1}{4}\sqrt{1-4x^2} + C\end{aligned}$$

□

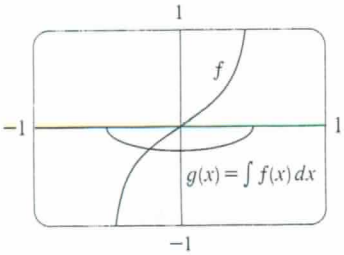

FIGURE 1
$f(x) = \dfrac{x}{\sqrt{1-4x^2}}$
$g(x) = \int f(x)\,dx = -\frac{1}{4}\sqrt{1-4x^2}$

The answer to Example 3 could be checked by differentiation, but instead let's check it with a graph. In Figure 1 we have used a computer to graph both the integrand $f(x) = x/\sqrt{1-4x^2}$ and its indefinite integral $g(x) = -\frac{1}{4}\sqrt{1-4x^2}$ (we take the case $C = 0$). Notice that $g(x)$ decreases when $f(x)$ is negative, increases when $f(x)$ is positive, and has its minimum value when $f(x) = 0$. So it seems reasonable, from the graphical evidence, that g is an antiderivative of f.

EXAMPLE 4 Calculate $\int e^{5x}\,dx$.

SOLUTION If we let $u = 5x$, then $du = 5\,dx$, so $dx = \frac{1}{5}\,du$. Therefore

$$\int e^{5x}\,dx = \tfrac{1}{5}\int e^u\,du = \tfrac{1}{5}e^u + C = \tfrac{1}{5}e^{5x} + C$$

□

EXAMPLE 5 Find $\int \sqrt{1 + x^2}\, x^5\, dx$.

SOLUTION An appropriate substitution becomes more obvious if we factor x^5 as $x^4 \cdot x$. Let $u = 1 + x^2$. Then $du = 2x\, dx$, so $x\, dx = du/2$. Also $x^2 = u - 1$, so $x^4 = (u - 1)^2$:

$$\begin{aligned}
\int \sqrt{1 + x^2}\, x^5\, dx &= \int \sqrt{1 + x^2}\, x^4 \cdot x\, dx \\
&= \int \sqrt{u}\, (u - 1)^2 \frac{du}{2} = \tfrac{1}{2} \int \sqrt{u}\, (u^2 - 2u + 1)\, du \\
&= \tfrac{1}{2} \int (u^{5/2} - 2u^{3/2} + u^{1/2})\, du \\
&= \tfrac{1}{2}\left(\tfrac{2}{7}u^{7/2} - 2 \cdot \tfrac{2}{5}u^{5/2} + \tfrac{2}{3}u^{3/2}\right) + C \\
&= \tfrac{1}{7}(1 + x^2)^{7/2} - \tfrac{2}{5}(1 + x^2)^{5/2} + \tfrac{1}{3}(1 + x^2)^{3/2} + C
\end{aligned}$$

□

EXAMPLE 6 Calculate $\int \tan x\, dx$.

SOLUTION First we write tangent in terms of sine and cosine:

$$\int \tan x\, dx = \int \frac{\sin x}{\cos x}\, dx$$

This suggests that we should substitute $u = \cos x$, since then $du = -\sin x\, dx$ and so $\sin x\, dx = -du$:

$$\begin{aligned}
\int \tan x\, dx &= \int \frac{\sin x}{\cos x}\, dx = -\int \frac{du}{u} \\
&= -\ln|u| + C = -\ln|\cos x| + C
\end{aligned}$$

□

Since $-\ln|\cos x| = \ln(|\cos x|^{-1}) = \ln(1/|\cos x|) = \ln|\sec x|$, the result of Example 6 can also be written as

$$\boxed{\int \tan x\, dx = \ln|\sec x| + C} \qquad \boxed{5}$$

DEFINITE INTEGRALS

When evaluating a *definite* integral by substitution, two methods are possible. One method is to evaluate the indefinite integral first and then use the Fundamental Theorem. For instance, using the result of Example 2, we have

$$\begin{aligned}
\int_0^4 \sqrt{2x + 1}\, dx &= \int \sqrt{2x + 1}\, dx\Big]_0^4 = \tfrac{1}{3}(2x + 1)^{3/2}\Big]_0^4 \\
&= \tfrac{1}{3}(9)^{3/2} - \tfrac{1}{3}(1)^{3/2} = \tfrac{1}{3}(27 - 1) = \tfrac{26}{3}
\end{aligned}$$

Another method, which is usually preferable, is to change the limits of integration when the variable is changed.

■ This rule says that when using a substitution in a definite integral, we must put everything in terms of the new variable u, not only x and dx but also the limits of integration. The new limits of integration are the values of u that correspond to $x = a$ and $x = b$.

6 THE SUBSTITUTION RULE FOR DEFINITE INTEGRALS If g' is continuous on $[a, b]$ and f is continuous on the range of $u = g(x)$, then

$$\int_a^b f(g(x))g'(x)\,dx = \int_{g(a)}^{g(b)} f(u)\,du$$

PROOF Let F be an antiderivative of f. Then, by (3), $F(g(x))$ is an antiderivative of $f(g(x))g'(x)$, so by Part 2 of the Fundamental Theorem, we have

$$\int_a^b f(g(x))g'(x)\,dx = F(g(x))\Big]_a^b = F(g(b)) - F(g(a))$$

But, applying FTC2 a second time, we also have

$$\int_{g(a)}^{g(b)} f(u)\,du = F(u)\Big]_{g(a)}^{g(b)} = F(g(b)) - F(g(a))$$ □

EXAMPLE 7 Evaluate $\int_0^4 \sqrt{2x+1}\,dx$ using (6).

SOLUTION Using the substitution from Solution 1 of Example 2, we have $u = 2x + 1$ and $dx = du/2$. To find the new limits of integration we note that

$$\text{when } x = 0,\ u = 2(0) + 1 = 1 \qquad \text{and} \qquad \text{when } x = 4,\ u = 2(4) + 1 = 9$$

Therefore
$$\int_0^4 \sqrt{2x+1}\,dx = \int_1^9 \tfrac{1}{2}\sqrt{u}\,du = \tfrac{1}{2}\cdot\tfrac{2}{3}u^{3/2}\Big]_1^9$$
$$= \tfrac{1}{3}(9^{3/2} - 1^{3/2}) = \tfrac{26}{3}$$

■ Si
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■ The geometric interpretation of Example 7 is shown in Figure 2. The substitution $u = 2x + 1$ stretches the interval $[0, 4]$ by a factor of 2 and translates it to the right by 1 unit. The Substitution Rule shows that the two areas are equal.

Observe that when using (6) we do not return to the variable x after integrating. We simply evaluate the expression in u between the appropriate values of u. □

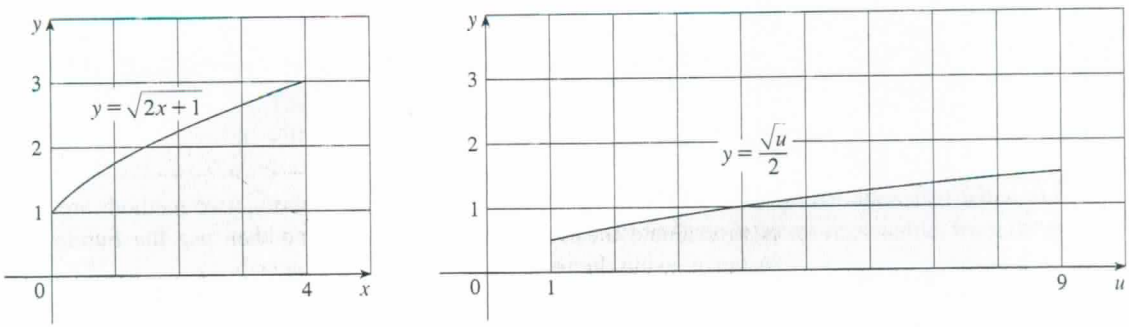


FIGURE 2

■ The integral given in Example 8 is an abbreviation for

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

EXAMPLE 8 Evaluate $\int_1^2 \frac{dx}{(3-5x)^2}$.

SOLUTION Let $u = 3 - 5x$. Then $du = -5\,dx$, so $dx = -du/5$. When $x = 1$, $u = -2$ and

when $x = 2$, $u = -7$. Thus

$$\int_1^2 \frac{dx}{(3-5x)^2} = -\frac{1}{5}\int_{-2}^{-7} \frac{du}{u^2}$$
$$= -\frac{1}{5}\left[-\frac{1}{u}\right]_{-2}^{-7} = \left.\frac{1}{5u}\right]_{-2}^{-7}$$
$$= \frac{1}{5}\left(-\frac{1}{7}+\frac{1}{2}\right) = \frac{1}{14}$$

□

V EXAMPLE 9 Calculate $\int_1^e \frac{\ln x}{x}\,dx$.

SOLUTION We let $u = \ln x$ because its differential $du = dx/x$ occurs in the integral. When $x = 1$, $u = \ln 1 = 0$; when $x = e$, $u = \ln e = 1$. Thus

$$\int_1^e \frac{\ln x}{x}\,dx = \int_0^1 u\,du = \left.\frac{u^2}{2}\right]_0^1 = \frac{1}{2}$$

□

■ Since the function $f(x) = (\ln x)/x$ in Example 9 is positive for $x > 1$, the integral represents the area of the shaded region in Figure 3.

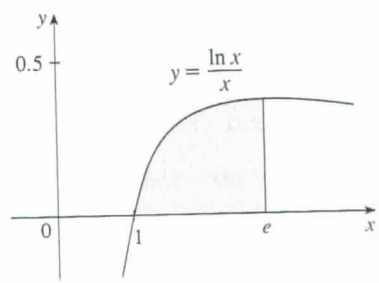


FIGURE 3

SYMMETRY

The next theorem uses the Substitution Rule for Definite Integrals (6) to simplify the calculation of integrals of functions that possess symmetry properties.

> **7 INTEGRALS OF SYMMETRIC FUNCTIONS** Suppose f is continuous on $[-a, a]$.
>
> (a) If f is even $[f(-x) = f(x)]$, then $\int_{-a}^{a} f(x)\,dx = 2\int_0^a f(x)\,dx$.
>
> (b) If f is odd $[f(-x) = -f(x)]$, then $\int_{-a}^{a} f(x)\,dx = 0$.

PROOF We split the integral in two:

$$\boxed{8} \qquad \int_{-a}^{a} f(x)\,dx = \int_{-a}^{0} f(x)\,dx + \int_0^a f(x)\,dx = -\int_0^{-a} f(x)\,dx + \int_0^a f(x)\,dx$$

In the first integral on the far right side we make the substitution $u = -x$. Then $du = -dx$ and when $x = -a$, $u = a$. Therefore

$$-\int_0^{-a} f(x)\,dx = -\int_0^a f(-u)(-du) = \int_0^a f(-u)\,du$$

and so Equation 8 becomes

$$\boxed{9} \qquad \int_{-a}^{a} f(x)\,dx = \int_{0}^{a} f(-u)\,du + \int_{0}^{a} f(x)\,dx$$

(a) If f is even, then $f(-u) = f(u)$ so Equation 9 gives

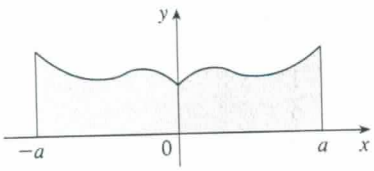
$$\int_{-a}^{a} f(x)\,dx = \int_{0}^{a} f(u)\,du + \int_{0}^{a} f(x)\,dx = 2\int_{0}^{a} f(x)\,dx$$

(b) If f is odd, then $f(-u) = -f(u)$ and so Equation 9 gives

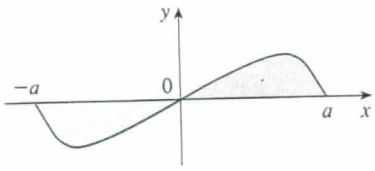
$$\int_{-a}^{a} f(x)\,dx = -\int_{0}^{a} f(u)\,du + \int_{0}^{a} f(x)\,dx = 0$$

□

Theorem 7 is illustrated by Figure 4. For the case where f is positive and even, part (a) says that the area under $y = f(x)$ from $-a$ to a is twice the area from 0 to a because of symmetry. Recall that an integral $\int_a^b f(x)\,dx$ can be expressed as the area above the x-axis and below $y = f(x)$ minus the area below the axis and above the curve. Thus part (b) says the integral is 0 because the areas cancel.



(a) f even, $\int_{-a}^{a} f(x)\,dx = 2\int_{0}^{a} f(x)\,dx$



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

FIGURE 4

EXAMPLE 10 Since $f(x) = x^6 + 1$ satisfies $f(-x) = f(x)$, it is even and so

$$\int_{-2}^{2} (x^6 + 1)\,dx = 2\int_{0}^{2} (x^6 + 1)\,dx$$
$$= 2\left[\tfrac{1}{7}x^7 + x\right]_0^2 = 2\left(\tfrac{128}{7} + 2\right) = \tfrac{284}{7}$$

□

EXAMPLE 11 Since $f(x) = (\tan x)/(1 + x^2 + x^4)$ satisfies $f(-x) = -f(x)$, it is odd and so

$$\int_{-1}^{1} \frac{\tan x}{1 + x^2 + x^4}\,dx = 0$$

□

5.5 EXERCISES

1–6 Evaluate the integral by making the given substitution.

1. $\int e^{-x}\,dx, \quad u = -x$

2. $\int x^3(2 + x^4)^5\,dx, \quad u = 2 + x^4$

3. $\int x^2\sqrt{x^3 + 1}\,dx, \quad u = x^3 + 1$

4. $\int \frac{dt}{(1 - 6t)^4}, \quad u = 1 - 6t$

5. $\int \cos^3\theta \sin\theta\,d\theta, \quad u = \cos\theta$

6. $\int \frac{\sec^2(1/x)}{x^2}\,dx, \quad u = 1/x$

7–46 Evaluate the indefinite integral.

7. $\int x\sin(x^2)\,dx$

8. $\int x^2(x^3 + 5)^9\,dx$

9. $\int (3x - 2)^{20}\,dx$

10. $\int (3t + 2)^{2.4}\,dt$

11. $\int (x + 1)\sqrt{2x + x^2}\,dx$

12. $\int \frac{x}{(x^2 + 1)^2}\,dx$

13. $\int \frac{dx}{5 - 3x}$

14. $\int e^x \sin(e^x)\,dx$

15. $\int \sin \pi t\,dt$

16. $\int \frac{x}{x^2 + 1}\,dx$

17. $\int \frac{a + bx^2}{\sqrt{3ax + bx^3}}\,dx$

18. $\int \sec 2\theta \tan 2\theta\,d\theta$