

Section 8.2: Techniques of Integration

A New Technique: Integration by parts is a technique used to simplify integrals of the form

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

It is useful when one of the functions ($f(x)$ or $g(x)$) can be differentiated repeatedly and the other function can be integrated repeatedly without difficulty. The following are two such integrals:

$$\int x \cos(x) dx \text{ and } \int x^2 e^x dx.$$

Notice $f(x) = x$ or $f(x) = x^2$ can be differentiated repeatedly (they are even eventually zero) and $g(x) = \cos(x)$ and $g(x) = e^x$ can be integrated repeatedly without difficulty.

An Application of the Product Rule: If $f(x)$ and $g(x)$ are differentiable functions of x , the product rule says that

$$\frac{d}{dx} [f(x)g(x)] = f'(x)g(x) + f(x)g'(x).$$

Integrating both sides and rearranging gives us the **Integration by Parts** formula!

$$\begin{aligned} & \int \frac{d}{dx} [f(x)g(x)] dx = \int f'(x)g(x) dx + \int f(x)g'(x) dx \\ \Rightarrow & \int f(x)g'(x) dx = \int \frac{d}{dx} [f(x)g(x)] dx - \int f'(x)g(x) dx \\ \Rightarrow & \boxed{\int f(x)g'(x) dx = f(x)g(x) - \int f'(x)g(x) dx} \end{aligned}$$

In differential form, let $u = f(x)$ and $v = g(x)$. Then,

Integration by Parts Formula:

$$\boxed{\int u dv = uv - \int v du.}$$

Remember, all of the techniques that we talk about are supposed to make integrating easier! Even though this formula expresses one integral in terms of a second integral, the idea is that the second integral, $\int v du$, is easier to evaluate. The key to integration by parts is making the right choice for u and v . Sometimes we may need to try multiple options before we can apply the formula.

Example 1: Find

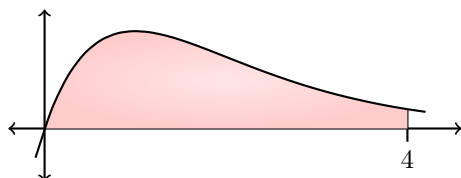
$$\int x \cos(x) dx.$$

We have to decide what to assign to u and what to assign to dv . Our goal is to make the integral *easier*. One thing to bear in mind is that whichever term we let equal u we need to differentiate - so if differentiating makes a part of the integrand simpler that's probably what we want! In this cases differentiating $\cos(x)$ gives $-\sin(x)$, which is no easier to deal with. But differentiating x gives 1 which *is* simpler. So we have,

$$\begin{aligned} u = x & & dv = \cos(x) dx \\ du = dx & & v = \sin(x) \end{aligned} \qquad \int x \cos(x) dx = x \sin(x) - \int \sin(x) dx$$

$$= \boxed{x \sin(x) + \cos(x) + C}$$

Example 3 - Integration by Parts for Definite Integrals: Find the area of the region bounded by the curve $y = xe^{-x}$ and the x -axis from $x = 0$ to $x = 4$.



$$A = \int_0^4 xe^{-x} dx$$

$$\begin{aligned} u = x & & dv = e^{-x} dx \\ du = dx & & v = -e^{-x} \end{aligned}$$

$$\begin{aligned} \int_0^4 xe^{-x} dx &= -xe^{-x} \Big|_0^4 - \int_0^4 -e^{-x} dx \\ &= -xe^{-x} \Big|_0^4 + \int_0^4 e^{-x} dx \\ &= (-4e^{-4} - 0) - e^{-x} \Big|_0^4 \\ &= -4e^{-4} - (e^{-4} - 1) \\ &= -4e^{-4} - (e^{-4} - 1) \\ &= \boxed{-5e^{-4} + 1} \end{aligned}$$

Example 3: Evaluate

$$\int x^2 e^x dx.$$

Here we go through the same thought process. If $u = e^x$ then $du = e^x dx$, which doesn't make the problem any easier (though it doesn't make it any harder either). But in this case $dv = x^2$ would give $v = \frac{1}{3}x^3$ which arguably is *not* simpler than x^2 . So,

$$\begin{array}{ll} u = x^2 & dv = e^x dx \\ du = 2x dx & v = e^x \end{array} \qquad \int x^2 e^x dx = x^2 e^x - 2 \int x e^x dx.$$

It's at this point we see that we still cannot integrate the integral on the write easily. This is okay. **Sometimes we may have to apply the integration by parts formula more than once!**

$$\begin{array}{ll} u = x & dv = e^x dx \\ du = dx & v = e^x \end{array} \qquad \begin{aligned} \int x^2 e^x dx &= x^2 e^x - 2 \int x e^x dx \\ &= x^2 e^x - 2 \left[x e^x - \int e^x dx \right] \\ &= x^2 e^x - 2x e^x + 2e^x + C \\ &= \boxed{(x^2 - 2x + 2) e^x + C} \end{aligned}$$

The previous technique works for any integral of the form $\int x^n e^{mx} dx$, where n is any *positive* integer and m is any integer. What if n was negative? Then this case we would set $u = e^x$.

Example 4 - Tabular Method: In Example 2 we have to apply the Integration by Parts Formula multiple times. There is a convenient way to “book-keep” our work. This is done by creating a table. Let's see how by examining Example 2 again.

Evaluate

$$\int x^2 e^x dx.$$

Let $f(x) = x^2$ and $g(x) = e^x$. Then,

Differentiate $f(x)$		Integrate $g(x)$
x^2	+	e^x
$2x$	-	e^x
2	+	e^x
0		e^x

Then the integral is,

$$\int x^2 e^x dx = +x^2 \cdot e^x - 2x \cdot e^x + 2 \cdot e^x + C = \boxed{(x^2 - 2x + 2) e^x + C}$$

We *have* actually used the integration by parts formula, but we have just made our lives easier by condensing the work into a neat table. This method is extremely useful when Integration by Parts needs to be used over and over again.

Example 5 - Recurring Integrals: Find the integral

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

We need to apply Integration by Parts twice before we see something:

$$\begin{aligned} \int e^x \sin(x) dx &= -e^x \cos(x) + \int e^x \cos(x) dx \\ &= -e^x \cos(x) + \left(e^x \sin(x) - \int e^x \sin(x) dx \right) \\ &= -e^x \cos(x) + e^x \sin(x) - \int e^x \sin(x) dx \end{aligned}$$

(1)

$$\begin{aligned} u &= e^x & dv &= \sin(x) \\ du &= e^x dx & v &= -\cos(x) \end{aligned}$$

(2) Notice that now the integral we are interested in, $\int e^x \sin(x) dx$, appears on both the left and right hand side of the equation. So, if we add this integral to both sides we get

$$\begin{aligned} u &= e^x & dv &= \cos(x) \\ du &= e^x dx & v &= \sin(x) \end{aligned}$$

$$\begin{aligned} \implies 2 \int e^x \sin(x) dx &= e^x (-\cos(x) + \sin(x)) \\ \implies \int e^x \sin(x) dx &= \boxed{\frac{e^x (\sin(x) - \cos(x))}{2}} \end{aligned}$$

This “trick” comes up often when we are dealing with the product of two functions with “non-terminating” derivatives. By this we mean that you can keep differentiating functions like e^x and trig functions indefinitely and never reach 0. Polynomials on the other hand will eventually “terminate” and their n^{th} derivative (where n is the degree of the polynomial) is identically 0.

Example 6 - Challenge: Find the integral

$$\frac{1}{\pi} \int_0^{\pi} x^3 \cos(nx) \, dx,$$

where n is a positive integer.

Let $f(x) = x^2$ and $g(x) = \cos(nx)$. Then,

Differentiate $f(x)$		Integrate $g(x)$
x^3	+	$\cos(nx)$
$3x^2$	-	$\frac{1}{n} \sin(nx)$
$6x$	+	$-\frac{1}{n^2} \cos(nx)$
6	-	$-\frac{1}{n^3} \sin(nx)$
0		$\frac{1}{n^4} \cos(nx)$

Then the integral is,

$$\begin{aligned}
 \frac{1}{\pi} \int x^3 \cos(nx) \, dx &= \frac{1}{\pi} \left[+x^3 \cdot \frac{1}{n} \sin(nx) - 3x^2 \cdot \left(-\frac{1}{n^2}\right) \cos(nx) + 6x \cdot \left(-\frac{1}{n^3}\right) \sin(nx) - 6 \cdot \frac{1}{n^4} \cos(nx) \right] \Bigg|_0^{\pi} \\
 &= \frac{1}{\pi} \left[\frac{x^3}{n} \sin(nx) + \frac{3x^2}{n^2} \cos(nx) - \frac{6x}{n^3} \sin(nx) - \frac{6}{n^4} \cos(nx) \right] \Bigg|_0^{\pi} \\
 &= \frac{1}{\pi} \left[\left(0 + \frac{3\pi^2}{n^2} \cos(n\pi) - 0 + \frac{6}{n^4} \right) - \left(0 + 0 - 0 - \frac{6}{n^4} \right) \right] \\
 &= \frac{1}{\pi} \left[\frac{3\pi^2(-1)^n}{n^2} - \frac{6(-1)^n}{n^4} + \frac{6}{n^4} \right] \\
 &= \boxed{\frac{3\pi^2 n^2 (-1)^n - 2(-1)^n + 2}{n^4}}
 \end{aligned}$$