Lecture 8: Integration By Parts

Recall the product rule from Calculus 1:

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

We can reverse this rule to get a rule of integration:

$$\int f(x)g'(x)dx = f(x)g(x) - \int g(x)f'(x)dx$$

or

$$\int udv = uv - \int vdu.$$

The definite integral is given by:

$$\int_{a}^{b} f(x)g'(x)dx = f(x)g(x)|_{a}^{b} - \int_{a}^{b} g(x)f'(x)dx$$

Example Find $\int x \cos(2x) dx$ $\int_0^2 x e^x dx$

Trick : Letting dv = dx $\int \ln x dx$ $\int_{-2}^{2} \ln(x+3) dx$

Using Integration by parts twice $\int x^2 \cos x dx = \int (\ln x)^2 dx$

Recurring Integrals $\int e^{2x} \cos(5x) dx$

Powers of Trigonometric functions Use integration by parts to show that

$$\int \sin^5 x dx = \frac{-1}{5} [\sin^4 x \cos x - 4 \int \sin^3 x dx]$$

This is an example of the reduction formula shown on the next page. (Note we can easily evaluate the integral $\int \sin^3 x dx$ using substitution; $\int \sin^3 x dx = \int \sin^2 x \sin x dx = \int (1-\cos^2 x) \sin x dx$.)

In fact, we can deduce the following general **Reduction Formulae for** sin **and** cos:

For $n \ge 2$ We can find the integral $\int \cos^n x dx$ by reducing the problem to finding $\int \cos^{n-2} x dx$ using the following reduction formula:

$$\int \cos^{n} x = \frac{1}{n} [\cos^{n-1} x \sin x + (n-1) \int \cos^{n-2} x dx]$$

We prove this using integration by parts:

$$u = \cos^{n-1} x \qquad dv = \cos x dx$$

$$du = -(n-1)\cos^{n-2} x \sin x \qquad v = \sin x$$

$$\int \cos^n x = \int \cos^{n-1} \cos x dx = \cos^{n-1} x \sin x - (n-1) \int \sin^2 x \cos^{n-2} x dx$$

$$= \cos^{n-1} x \sin x + (n-1) \int (1 - \cos^2 x) \cos^{n-2} x dx$$

$$= \cos^{n-1} x \sin x + (n-1) \int \cos^{n-2} x dx - (n-1) \int \cos^n x dx$$

$$n \int \cos^n x dx = \cos^{n-1} x \sin x + (n-1) \int \cos^{n-2} x dx$$

multiply by $\frac{1}{n}$ to get the formula.

We have a similar reduction formula for integrals of powers of sin: (you should prove this using integration by parts)

$$\int \sin^n x dx = \frac{-1}{n} [\sin^{n-1} x \cos x - (n-1) \int \sin^{n-2} x dx]$$

$$\int \sin x dx = -\cos x + C$$

$$\int \sin^0 x dx = \int 1 dx = x + C$$