

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

$$\int u dv = uv - \int v du.$$

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 $\int x \cos(2x)dx$ $\int_0^2 xe^x dx$

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 $n \geq 2$ 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:

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

We prove this using integration by parts:

$$\begin{aligned} u &= \cos^{n-1} x & dv &= \cos x dx \\ du &= -(n-1) \cos^{n-2} x \sin x & v &= \sin x \\ \int \cos^n x &= \int \cos^{n-1} \cos x dx = \cos^{n-1} x \sin x - (n-1) \int \sin^2 x \cos^{n-2} x dx \\ &= \cos^{n-1} x \sin x + (n-1) \int (1 - \cos^2 x) \cos^{n-2} x dx \\ &= \cos^{n-1} x \sin x + (n-1) \int \cos^{n-2} x dx - (n-1) \int \cos^n x dx \\ n \int \cos^n x dx &= \cos^{n-1} x \sin x + (n-1) \int \cos^{n-2} x dx \end{aligned}$$

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)

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

$$\begin{aligned} \int \sin x dx &= -\cos x + C \\ \int \sin^0 x dx &= \int 1 dx = x + C \end{aligned}$$

Extra Examples for the Enthusiast

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

$$\int \cos^3 x dx$$

$$\int \sin^4 x dx$$

Recurring Integrals $\int \cos(\ln x) dx$

Let $u = \cos(\ln x)$, $dv = dx$

Then $du = \frac{-\sin(\ln x)}{x} dx$ and $v = x$

$$\int \cos(\ln x) dx = x \cos(\ln x) + \int \sin(\ln x) dx$$

We work on $\int \sin(\ln x) dx$:

Let $u = \sin(\ln x)$, $dv = dx$

Then $du = \frac{\cos(\ln x)}{x} dx$ and $v = x$

$$\int \sin(\ln x) dx = x \sin(\ln x) - \int \frac{\cos(\ln x)}{x} x dx = x \sin(\ln x) - \int \cos(\ln x) dx$$

Now substituting this for $\int \sin(\ln x) dx$ in the equation above we get:

$$\int \cos(\ln x) dx = x \cos(\ln x) + x \sin(\ln x) - \int \cos(\ln x) dx$$

Taking all multiples of $\int \cos(\ln x) dx$ to the Left Hand side we get

$$2 \int \cos(\ln x) dx = x \cos(\ln x) + x \sin(\ln x)$$

or

$$\int \cos(\ln x) dx = \frac{x \cos(\ln x) + x \sin(\ln x)}{2} + C$$

Using Integration by parts for $\int \cos^3 x dx$ (reduction formula):

$$\int \cos^3 x dx = \int \cos^2 x \cos x dx$$

Let $u = \cos^2 x$, $dv = \cos x dx$

Then $du = -2 \cos x \sin x dx$ and $v = \sin x$

We get

$$\begin{aligned} \int \cos^3 x dx &= \cos^2 x \sin x + 2 \int \sin^2 x \cos x dx = \cos^2 x \sin x + 2 \int \cos x (1 - \cos^2 x) dx \\ &= \cos^2 x \sin x + 2 \int \cos x dx - 2 \int \cos^3 x dx \end{aligned}$$

Therefore

$$\int \cos^3 x dx + 2 \int \cos^3 x dx = \cos^2 x \sin x - 2 \sin x$$

or

$$\int \cos^3 x dx = \frac{1}{3} \cos^2 x \sin x + \frac{2}{3} \sin x.$$

Using integration by parts as to figure out $\int \sin^4 x dx$ (Reduction formula)

$$\int \sin^4 x dx = \int \sin^3 x \sin x dx$$

Let

$u = \sin^3 x$ and $dv = \sin x dx$

$du = 3 \sin^2 x \cos x dx$ and $v = -\cos x$

We have

$$\int \sin^4 x dx = \sin^3 x \cos x - \int (-\cos x) 3 \sin^2 x \cos x dx = \sin^3 x \cos x + \int (\cos^2 x) 3 \sin^2 x dx$$

$$= \sin^3 x \cos x + \int (1 - \sin^2 x)3 \sin^2 x dx = \sin^3 x \cos x + 3 \int \sin^2 x - \sin^4 x dx$$

This gives

$$\int \sin^4 x dx = \sin^3 x \cos x + 3 \int \sin^2 x dx - 3 \int \sin^4 x dx$$

which gives

$$\int \sin^4 x dx + 3 \int \sin^4 x dx = \sin^3 x \cos x + 3 \int \sin^2 x dx$$

or

$$\int \sin^4 x dx = \frac{1}{4} (\sin^3 x \cos x + 3 \int \sin^2 x dx)$$

Thus we have reduced the problem to figuring out the integral $\int \sin^2 x dx$. You can use the half angle formula for this or try integration by parts again to reduce $\int \sin^2 x dx$ to $\int \sin^0 x dx$.
