

Integrals



Every differentiation rule has a corresponding integration rule. For instance, the Substitution Rule for integration corresponds to the Chain Rule for differentiation. The rule that corresponds to the Product Rule for differentiation is called the rule for *integration by parts*.

The Product Rule states that if f and g are differentiable functions, then

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

In the notation for indefinite integrals this equation becomes

$$\int \left[f(x)g'(x) + g(x)f'(x)\right] dx = f(x)g(x)$$

or
$$\int f(x)g'(x) dx + \int g(x)f'(x) dx = f(x)g(x)$$

We can rearrange this equation as

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

Formula 1 is called the formula for integration by parts.

It is perhaps easier to remember in the following notation.

Let u = f(x) and v = g(x). Then the differentials are du = f'(x) dx and dv = g'(x) dx, so, by the Substitution Rule, the formula for integration by parts becomes

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

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Example 1 – Integrating by Parts

Find $\int x \sin x \, dx$.

Solution Using Formula 1:

Suppose we choose f(x) = x and $g'(x) = \sin x$. Then f'(x) = 1and $g(x) = -\cos x$. (For g we can choose *any* antiderivative of g'.) Thus, using Formula 1, we have

$$\int x \sin x \, dx = f(x)g(x) - \int g(x)f'(x) \, dx$$
$$= x(-\cos x) - \int (-\cos x) \, dx$$
$$= -x \cos x + \int \cos x \, dx$$
$$= -x \cos x + \sin x + C$$

Example 1 – Solution

It's wise to check the answer by differentiating it. If we do so, we get *x* sin *x*, as expected.

Solution Using Formula 2: Let

 $u = x \qquad dv = \sin x \, dx$ Then $du = dx \qquad v = -\cos x$ and so $\int x \sin x \, dx = \int x \sin x \, dx$ cont'd

Example 1 – Solution

$$= x (-\cos x) - \int (-\cos x) dx$$

$$= -x \cos x + \int \cos x \, dx$$

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

cont'd

If we combine the formula for integration by parts with the Evaluation Theorem, we can evaluate definite integrals by parts.

Evaluating both sides of Formula 1 between *a* and *b*, assuming *f'* and *g'* are continuous, and using the Evaluation Theorem, we obtain



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