

5.9 EVALUATING DEFINITE INTEGRALS
BY SUBSTITUTION

$$\int_a^b f(g(x)) g'(x) dx$$

❖ Two Methods for Making Substitutions in Definite Integrals :

★ Recall from Section 5.3 that indefinite integrals of the form

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

- Can sometimes be evaluated by making the *u*-substitution

$$\boxed{u = g(x)} \quad . \quad \boxed{du = g'(x) dx} \quad (1)$$

- Which converts the integral to the form

$$\int f(u) du$$

★ To apply this method to a definite integral of the form

$$\int_a^b f(g(x)) g'(x) dx$$

- There are two ways of doing this:

○ Method 1:

★ First evaluate the indefinite integral

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

by substitution, and then use the relationship

$$\int_a^b f(g(x)) g'(x) dx = \left[\int f(g(x)) g'(x) dx \right]_a^b$$

to evaluate the definite integral. This procedure does not require any modification of the *x*-limits of integration.

✍ Example (1) :

★ Use the two methods above to evaluate $\int_0^2 x x^2 + 1^3 dx$.

 Solution:

$$\int_0^2 x x^2 + 1^3 dx$$

❖ Method (1) :

★ If we let

$$\boxed{u = x^2 + 1} \text{ so that } du = 2x dx \left(\text{or } \frac{1}{2} du = x dx \right)$$

Then we obtain

$$\begin{aligned} \int x x^2 + 1 dx &= \frac{1}{2} \int u^2 du \\ &= \frac{1}{2} \frac{u^4}{4} + C = \frac{1}{8} x^2 + 1^4 + C \end{aligned}$$

Thus,

$$\begin{aligned} \int_0^2 x x^2 + 1^3 dx &= \left[\int x x^2 + 1^3 dx \right]_{x=0}^2 \\ &= \left[\frac{1}{8} x^2 + 1^4 \right]_0^2 = \frac{1}{8} \left[2^2 + 1^4 - 0^2 + 1^4 \right] \\ &= \frac{1}{8} 625 - 1 = \frac{624}{8} = \boxed{78} \end{aligned}$$

○ Method 2:

★ Make the **substitution (1)** directly in the definite integral, and then use the relationship $u = g(x)$ to replace the x -limits, $x = a$ and $x = b$, by corresponding u -limits, $u = g(a)$ and $u = g(b)$. This produces a new definite integral

$$\int_{g(a)}^{g(b)} f(u) du$$

that is expressed entirely in terms of u .

$$\int_0^2 (x^2 + 1)^3 dx$$

 Solution:

❖ Method (2):

★ If we let

$$u = x^2 + 1 \quad \text{so that} \quad du = 2x dx \quad \left(\text{or} \quad \frac{1}{2} du = x dx \right)$$

Then,

$$\text{If } x = 0 \quad . \quad u = 0^2 + 1 = 1$$

$$\text{If } x = 2 \quad . \quad u = 2^2 + 1 = 5$$

Thus,

$$\begin{aligned}\int_0^2 x(x^2 + 1)^3 dx &= \frac{1}{2} \int_1^5 u^3 du \\ &= \frac{1}{2} \left[\frac{u^4}{4} \right]_{u=1}^5 = \frac{1}{8} [5^4 - 1^4] \\ &= \frac{1}{8} (625 - 1) = \frac{624}{8} = \boxed{78}\end{aligned}$$

- Which agrees with the result obtained by *Method 1*.

✎ Example (2):

Evaluate

(a) $\int_0^{\pi/8} \sin^5 2x \cos 2x \, dx$

(b) $\int_2^5 (2x - 5)(x - 3)^9 \, dx$

 Solution:

(a) $\int_0^{\pi/8} \sin^5 2x \cos 2x \, dx = \int_0^{\pi/8} \sin^4 2x \cos 2x \, dx$

★ If we let

$u = \sin 2x$ so that $du = 2 \cos 2x \, dx$

Or $\frac{1}{2} du = \cos 2x \, dx$

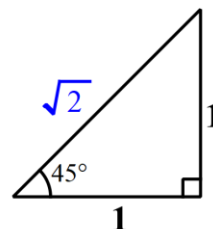
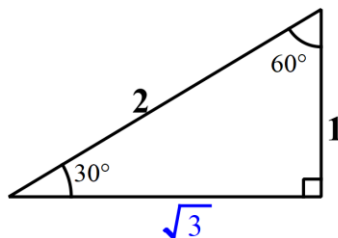
With this substitution,

If $x = 0$. $u = \sin 0 = 0$

If $x = \pi/8$. $u = \sin \pi/4 = 1/\sqrt{2}$

★ Remember that :

★ $\frac{\pi}{4} = \frac{\pi}{4} \cdot \frac{180^\circ}{\pi} = 45^\circ$. $\sin 0 = 0$. $\sin \frac{\pi}{4} = \frac{1}{\sqrt{2}}$



Thus ,

$$\begin{aligned}\int_0^{\pi/8} \sin^5 2x \cos 2x \, dx &= \frac{1}{2} \int_0^{1/\sqrt{2}} u^5 \, du \\ &= \frac{1}{2} \left[\frac{u^6}{6} \right]_{u=0}^{1/\sqrt{2}} = \frac{1}{12} \left[\left(\frac{1}{\sqrt{2}} \right)^6 - 0^6 \right] \\ &= \frac{1}{12} \left(\frac{1}{8} \right) = \boxed{\frac{1}{96}}\end{aligned}$$

$$(b) \int_2^5 (2x - 5)(x - 3)^9 \, dx$$

★ If we let

$$\boxed{u = x - 3} \text{ so that } du = dx$$

This leaves a factor of $2x - 5$ unresolved in the integrand.

However,

$$x = u + 3, \text{ so } 2x - 5 = 2u + 3 - 5 = 2u + 1$$

With this substitution ,

$$\text{If } x = 2 \text{ . } u = 2 - 3 = -1$$

$$\text{If } x = 5 \text{ . } u = 5 - 3 = 2$$

Thus ,

$$\begin{aligned}\int_2^5 (2x - 5)(x - 3)^9 \, dx &= \int_{-1}^2 (2u + 1)u^9 \, du \\ &= \int_{-1}^2 (2u^{10} + u^9) \, du\end{aligned}$$

$$\begin{aligned}
&= \left[\frac{2u^{11}}{11} + \frac{u^{10}}{10} \right]_{u=-1}^2 \\
&= \left(\frac{2 \cdot 2^{11}}{11} + \frac{2^{10}}{10} \right) - \left(\frac{2 \cdot (-1)^{11}}{11} + \frac{(-1)^{10}}{10} \right) \\
&= \frac{52.233}{110} \approx 474.8
\end{aligned}$$

✎ Example (3):

Evaluate

(a) $\int_0^{3/4} \frac{dx}{1-x}$

(b) $\int_0^{\ln 3} e^x (1 + e^{1/2}) dx$

 **Solution:**

(a) $\int_0^{3/4} \frac{dx}{1-x}$

★ *If we let*

$u = 1 - x$ so that $du = -dx$

Or $-du = dx$

With this substitution ,

If $x = 0$. $u = 1 - 0 = 1$

If $x = 3/4$. $u = 1 - 3/4 = 1/4$

Thus ,

$$\int_0^{3/4} \frac{dx}{1-x} = \int_1^{1/4} \frac{-1}{u} du$$

★ Remember that :

$$\star \int \frac{1}{u} du = \ln |u| + C$$

$$= - \left[\ln |u| \right]_{u=1}^{1/4} = - \left[\ln \left| \frac{1}{4} \right| - \ln |1| \right]$$

$$= - \left[\ln |1| - \ln |4| - \ln |1| \right] = \boxed{\ln 4}$$

★ Remember that :

$$\text{If } a > 0 . b > 0 , \text{ then } \ln \left(\frac{a}{b} \right) = \ln a - \ln b , \ln 1 = 0$$

$$(b) \int_0^{\ln 3} e^x (1 + e^{x/2}) dx$$

★ If we let

$$\boxed{u = 1 + e^x} \text{ so that } du = e^x dx$$

With this substitution,

$$\text{If } x = 0 . u = 1 + e^0 = 1 + 1 = 2$$

$$\text{If } x = \ln 3 . u = 1 + e^{\ln 3} = 1 + 3 = 4$$

Thus ,

$$\int_0^{\ln 3} e^x (1 + e^{x/2}) dx = \int_2^4 u^{1/2} du$$

$$\begin{aligned} &= \left[\frac{u^{3/2}}{3/2} \right]_{u=2}^4 = \frac{2}{3} \left[4^{3/2} - 2^{3/2} \right] \\ &= \frac{2}{3} \left[2^3 - 2^{3/2} \right] = \boxed{\frac{4}{3} (4 - \sqrt{2})} \end{aligned}$$

Example (4):

Try to solve: $\int_0^1 \frac{x}{\sqrt{4-3x^4}} dx$

 **Solution:**

EXERCISE SET 5.9:

(Home Work)

○ 5,11,12,13,16

Evaluate the definite integral *two ways*: first by a *u-substitution* in the *definite integral* and then by a *u-substitution* in the corresponding *indefinite integral*.

5. $\int_0^1 (2x+1)^3 dx$

11. $\int_0^{\pi/2} 4 \sin x/2 dx$

12. $\int_0^{\pi/6} 2 \cos 2x dx$

13. $\int_{-2}^{-1} \frac{x}{x+2}^3 dx$

16. $\int_0^{\ln 5} e^x (3 - 4e^x) dx$

32,37,38,46,47 Evaluate the *integrals* by any method.

32. $\int_1^2 \sqrt{5x-1} dx$

37. $\int_0^{\pi/4} 4 \sin x \cos x dx$

38. $\int_0^{\pi/4} \sqrt{\tan x} \sec^2 x dx$

46. $\int_1^{\sqrt{2}} x e^{-x^2} dx$