Integration Techniques

• **u-substitution** (change of variables): Sometimes, if $\int f(x)dx$ is not easily differentiable at it involves a composite function, you may find a function u(x) with a suitable u'(x) to substitute in for x such that $\int f(x)dx = \int f(u)\frac{dx}{du}du$. Think of this as doing the chain rule

backwards (i.e. $\int f'(g(x))g'(x)dx = f(g(x)) + C$). However, change of variables can also be used in settings which do not involve a composite function, in which you will replace all forms of *x* with *u*.

- Rewrite the integrand using logarithmic or exponential properties.
 - \circ Logs: expand the log and evaluate each term. Base change to *e* if necessary.
 - Exponents: Rewrite in terms of base *e*. Ex: $a^x = e^{x \ln a}$
- Rewrite the integrand using trigonometric identities and definitions.
 - Pythagorean identities and double angle identities come in handy very well.
- Rewrite hyperbolic functions using exponents.
- **Integration by Parts**: $\int u dv = uv \int v du$
 - Derived from product rule: (uv)' = udv + vdu
 - Order of sequence for determining *u*: LIATE (logs, inv trig, algebraic, trig, exp)
 - Sometimes, you may have to do integration by parts multiple times. Use table!
 - If you get a loop, move it to the other side and multiply by the reciprocal.

• Trigonometric Substitution

- You cannot use an easier method.
- Substitute a trigonometric function in for x and its derivative for dx.
- If the integrand involves $u^2 (x a)^2$, use $x = a + u \sin \theta$ as your substitution.
- If the integrand involves $u^2 + (x a)^2$, use $x = a + u \tan \theta$ as your substitution.
- If the integrand involves $(x-a)^2 u^2$, use $x = a + u \sec \theta$ as your substitution.
- Use if you have one over a quadratic that cannot be factored complete the square and use trig sub.

• Partial Fractions

- Rewrite fraction as a sum of individual partial fractions.
- Use systems of equations to solve for unknowns.
- If one factor has a multiplicity greater than one, you must list a series of powers up to that power.
- If one factor is a quadratic, you must put a linear factor in the numerator.

• Improper Integrals

- Either at least one bound of the function is infinite or at one of the bounds, the antiderivative is infinite.
- Use a limit to evaluate.
- Make the integrand complex (sounds counterintuitive, but it works!)
 - Let f(x) be a complex function.

$$\circ \int \operatorname{Re}[f(x)]dx = \operatorname{Re}\left[\int f(x)dx\right] \qquad \int \operatorname{Im}[f(x)]dx = \operatorname{Im}\left[\int f(x)dx\right]$$