

Integration by Parts

December 4, 2013

Introduction

- $\int x \ln x dx = ?$, for x is positive.

Introduction

- $\int x \ln x dx = ?$, for x is positive.
- Let $w = \ln x$, we have $dx = \frac{dw}{1/x} = xdw$

Introduction

- $\int x \ln x dx = ?$, for x is positive.
- Let $w = \ln x$, we have $dx = \frac{dw}{1/x} = xdw$
- $\int x \ln x dx = \int x^2 w dw = \int e^{2w} w dw$. We was stuck here!

Introduction

- $\int x \ln x dx = ?$, for x is positive.
- Let $w = \ln x$, we have $dx = \frac{dw}{1/x} = xdw$
- $\int x \ln x dx = \int x^2 w dw = \int e^{2w} w dw$. We was stuck here!
- The substitution method doesn't work in this case.

Introduction

- $\int x \ln x dx = ?$, for x is positive.
- Let $w = \ln x$, we have $dx = \frac{dw}{1/x} = xdw$
- $\int x \ln x dx = \int x^2 w dw = \int e^{2w} w dw$. We was stuck here!
- The substitution method doesn't work in this case.
- NEED A MORE POWERFUL METHOD!

Integration by parts

- Product rule: $(uv)' = u'v + uv'$

Integration by parts

- Product rule: $(uv)' = u'v + uv'$
- Subtract both side by $u'v$, we have: $(uv)' - u'v = uv'$

Integration by parts

- Product rule: $(uv)' = u'v + uv'$
- Subtract both side by $u'v$, we have: $(uv)' - u'v = uv'$
- Swap sides: $uv' = (uv)' - u'v$

Integration by parts

- Product rule: $(uv)' = u'v + uv'$
- Subtract both side by $u'v$, we have: $(uv)' - u'v = uv'$
- Swap sides: $uv' = (uv)' - u'v$
- Integrate both sides: $\int uv' dx = \int (uv)' dx - \int u'v dx$

Integration by parts

- Product rule: $(uv)' = u'v + uv'$
- Subtract both side by $u'v$, we have: $(uv)' - u'v = uv'$
- Swap sides: $uv' = (uv)' - u'v$
- Integrate both sides: $\int uv' dx = \int (uv)' dx - \int u'v dx$
- Since $\int (uv)' dx = uv$, we get

$$\int uv' dx = uv - \int u'v dx$$

$$\int e^{2w} w dw = ?$$

- Let $e^{2w} w = uv'$, and chose $u = w$ and $v' = e^{2w}$.

Come back

$$\int e^{2w} w dw = ?$$

- Let $e^{2w} w = uv'$, and chose $u = w$ and $v' = e^{2w}$.
- Thus $u' = 1$, $v = e^{2w}/2$.

Come back

$$\int e^{2w} w dw = ?$$

- Let $e^{2w} w = uv'$, and chose $u = w$ and $v' = e^{2w}$.
- Thus $u' = 1$, $v = e^{2w}/2$.
-

$$\begin{aligned}\int uv' dw &= \int e^{2w} w dw = uv - \int u' v dx \\ &= w(e^{2w}/2) - \int (1)(e^{2w}/2) dw \\ &= w(e^{2w}/2) - \frac{1}{2} \int e^{2w} dw \\ &= we^{2w}/2 - \frac{1}{2}(e^{2w}/2) + C\end{aligned}$$

Example

We can apply directly the method to find $\int x \ln x dx$, for x is positive.

- Let $x \ln x = uv'$. What is u ? What is v' ?

Example

We can apply directly the method to find $\int x \ln x dx$, for x is positive.

- Let $x \ln x = uv'$. What is u ? What is v' ?
- Let $u = \ln x$ and $v' = x$.

Example

We can apply directly the method to find $\int x \ln x dx$, for x is positive.

- Let $x \ln x = uv'$. What is u ? What is v' ?
- Let $u = \ln x$ and $v' = x$.
- $u' = 1/x$, and $v = x^2/2$.

Example

We can apply directly the method to find $\int x \ln x dx$, for x is positive.

- Let $x \ln x = uv'$. What is u ? What is v' ?
- Let $u = \ln x$ and $v' = x$.
- $u' = 1/x$, and $v = x^2/2$.
-

$$\begin{aligned}\int uv' dx &= \int x \ln x dx = uv - \int u' v dx \\&= (\ln x)(x^2/2) - \int (1/x)(x^2/2) dx \\&= (x^2 \ln x)/2 - \int x/2 dx = (x^2 \ln x)/2 - x^2/4 + C\end{aligned}$$

How to chose u and v'

Consider again example

$$\int e^{2w} w dw = ?$$

What happen if we chose $u = e^{2w}$ and $v' = w$?

- We get $u' = 2e^{2w}$ and $v = w^2/2$.

How to chose u and v'

Consider again example

$$\int e^{2w} w dw = ?$$

What happen if we chose $u = e^{2w}$ and $v' = w$?

- We get $u' = 2e^{2w}$ and $v = w^2/2$.
- By integration by parts:

$$\int e^{2w} w dw = uv - \int u' v dw = e^{2w} (w^2/2) - \int 2e^{2w} (w^2/2) dw$$

How to chose u and v'

Consider again example

$$\int e^{2w} w dw = ?$$

What happen if we chose $u = e^{2w}$ and $v' = w$?

- We get $u' = 2e^{2w}$ and $v = w^2/2$.
- By integration by parts:

$$\int e^{2w} w dw = uv - \int u' v dw = e^{2w} (w^2/2) - \int 2e^{2w} (w^2/2) dw$$

- Finding $\int 2e^{2w} (w^2/2) dw$ is even harder than finding the original integral.

How to choose u and v'

Consider again example

$$\int e^{2w} w dw = ?$$

What happens if we choose $u = e^{2w}$ and $v' = w$?

- We get $u' = 2e^{2w}$ and $v = w^2/2$.
- By integration by parts:

$$\int e^{2w} w dw = uv - \int u' v dw = e^{2w} (w^2/2) - \int 2e^{2w} (w^2/2) dw$$

- Finding $\int 2e^{2w} (w^2/2) dw$ is even harder than finding the original integral.
- The choice: $u = e^{2w}$ and $v' = w$ doesn't work!

How to chose u and v'

$$\int uv' dx = uv - \int u' v dx$$

- We need to make sure uv' is equal to the integrand.

How to choose u and v'

$$\int uv' dx = uv - \int u' v dx$$

- We need to make sure uv' is equal to the integrand.
- Whatever we let v' be, we need to find v (i.e. find the antiderivative of the function v').

How to choose u and v'

$$\int uv' dx = uv - \int u' v dx$$

- We need to make sure uv' is equal to the integrand.
- Whatever we let v' be, we need to find v (i.e. find the antiderivative of the function v').
- It helps if $u'v$ is simpler (or least no more complicated) than uv' .

Example



$$\int \ln x dx = ?$$

Example



$$\int \ln x dx = ?$$

- Let $u = \ln x$ and $v' = 1$.

Example

$$\int x^8 \ln x dx = ?$$

Example

$$\int \frac{\ln x}{x^2} dx = ?$$

Example

$$\int (x + 2)\sqrt{2 + 3x} dx = ?$$

Example

$$\int t^2 e^{5t} dt = ?$$

Example

$$\int ze^{-z} dz = ?$$

Example

$$\int \frac{x}{\sqrt{5x+2}} dx = ?$$

Example

$$\int x e^x e^{e^x} dx = ?$$