

1. 2 In class we showed

$$\int \ln x \, dx = x \ln x - x + c$$

using integration by parts by letting $u = \ln x, dv = dx$.

Logs can also be integrated with an appropriate substitution. Evaluate the same integral by starting with the substitution $x = e^u$, and then use integration by parts on the resulting integral.

Verify that your solution is consistent with what we derived in class.

$$\int \ln e^u \cdot e^u \, du = \int u e^u \, du$$

$$= u e^u - \int e^u \, du = u e^u - e^u + c$$

$$= \ln x e^{\ln x} - e^{\ln x} + c = x \ln x - x + c$$

$$x = e^u \Leftrightarrow \ln x = u$$

$$dx = e^u \, du$$

IBP

$$\left\{ \begin{array}{l} w = u \quad dv = e^u \, du \\ dw = du \quad v = e^u \end{array} \right.$$

2. 3 In class we discussed the LIATE rule of thumb for integration by parts.

- (a) Show that the rule fails spectacularly for

$$\int \frac{x e^x}{(x+1)^2} \, dx.$$

Specifically, choose the Algebraic expression for u , i.e. $u = \frac{x}{(x+1)^2}$, and the Exponential expression for dv , i.e. $dv = e^x \, dx$. Perform the integration by parts and notice that the integral is much worse than you started with.

$$\int \frac{x e^x}{(x+1)^2} \, dx = \frac{x e^x}{(x+1)^2} - \int \frac{(1-x) e^x}{(x+1)^3} \, dx$$

more difficult than original integral

IBP

$$u = \frac{x}{(x+1)^2} \quad dv = e^x \, dx$$

$$du = \frac{(x+1)^2 - x(2(x+1))}{(x+1)^4} \, dx \quad v = e^x$$

$$= \frac{(1-x) \, dx}{(x+1)^3}$$

- (b) Use an appropriate choice for u and dv to perform the integration using integration by parts.

[HINT: Use some scratch paper.]

$$u = x e^x \quad dv = \frac{1}{(x+1)^2} \, dx$$

$$du = (x e^x + e^x) \, dx \quad v = \frac{-1}{x+1}$$

$$\int \frac{x e^x}{(x+1)^2} \, dx = \frac{-x e^x}{x+1} - \int \frac{x e^x + e^x}{x+1} \, dx = \frac{-x e^x}{x+1} + \int \frac{(x+1) e^x}{x+1} \, dx$$

$$= \frac{-x e^x}{x+1} + \int e^x \, dx = \frac{-x e^x}{x+1} + e^x + c$$

3. [1] Consider

$$\int \frac{dx}{x} \quad (1)$$

Applying integration by parts with

$$u = \frac{1}{x} \quad dv = dx \quad (2)$$

$$du = \frac{-1}{x^2} dx \quad v = x \quad (3)$$

gives

$$\int \frac{dx}{x} = 1 + \int \frac{dx}{x} \quad (4)$$

Subtracting the integral from both sides gives

$$0 = 1. \quad (5)$$

Explain the error in the above.

we've lost a constant (+C)!

consider: $\int \frac{dx}{x} = 1 + \int \frac{dx}{x}$
 $\ln|x| + C_1 = 1 + \ln|x| + C_2 \Rightarrow C_1 = 1 + C_2$

4. [4] Verify the reduction identity

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

IBP
 $u = \cos^{n-1} x \quad dv = \cos x \, dx$
 $du = (n-1) \cos^{n-2} x (-\sin x) \, dx \quad v = \sin x$

$$\int \cos^{n-1} x \cos x \, dx = \sin x \cos^{n-1} x - \int (n-1) \cos^{n-2} x \underbrace{\sin^2 x}_{1 - \cos^2 x} \, dx$$

$$= \sin x \cos^{n-1} x + (n-1) \int \cos^{n-2} x - \cos^n x \, dx$$

so, $\int \cos^n x \, dx = \sin x \cos^{n-1} x + (n-1) \int \cos^{n-2} x \, dx - \underbrace{(n-1) \int \cos^n x \, dx}_{\text{add over}}$

$$n \int \cos^n x \, dx = \sin x \cos^{n-1} x + (n-1) \int \cos^{n-2} x \, dx$$

$$\int \cos^n x \, dx = \frac{1}{n} \sin x \cos^{n-1} x + \frac{n-1}{n} \int \cos^{n-2} x \, dx \quad \checkmark$$