

★ Test on Friday (lessons 1-66)

Lesson 66

U Substitution

Change of Variables

★ HW 66 Due tomorrow

FDEA:

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

let $u = g(x)$

$$\text{then } du = g'(x) \cdot dx \Rightarrow dx = \frac{du}{g'(x)}$$

$$= \int f(u) du \quad \text{Easier to integrate!}$$

Ex. 66.1

$$\int 40x(x^2 - 4)^5 dx$$

$$u = x^2 - 4$$

$$du = 2x dx$$

$$= \int 40x(u)^5 \frac{du}{2x}$$

$$= \int 20(u)^5 du$$

$$= \frac{20}{6} u^6 + C = \boxed{\frac{10}{3} (x^2 - 4)^6 + C}$$

Ex. 66.3

$$\int 7x \sqrt{x-1} dx$$

$$u = x - 1$$

$$du = dx$$

$$= \int 7x(u)^{1/2} du$$

$$x = u + 1$$

$$= \int 7(u+1)u^{1/2} du = 7 \int (u^{3/2} + u^{1/2}) du = 7 \cdot \frac{2}{5} u^{5/2} + 7 \cdot \frac{2}{3} u^{3/2} + C$$

$$= \frac{14}{5} (x-1)^{5/2} + \frac{14}{3} (x-1)^{3/2} + C$$

$$= \boxed{\frac{14}{15} (x-1)^{3/2} [3x-3+5] + C}$$

Change of Variables:

Ex. 66.5

$$\int_0^{\pi} e^{\sin(5x)} \cos(5x) dx$$

$$u = \sin(5x) \quad \frac{d}{dx} = \cos(5x) \cdot 5 dx = \frac{1}{5} \int_0^{\pi} e^u du = \boxed{0}$$

$$x=0 \rightarrow u=0$$

$$x=\pi \rightarrow u=0$$

Ex. 66.4

$$\int_0^1 x \sin(\pi x^2) dx$$

$$u = \pi x^2$$

$$du = 2\pi x dx$$

$$x=0 \rightarrow u=0$$

$$x=1 \rightarrow u=\pi$$

$$= \int_0^{\pi} \frac{\sin(u)}{2\pi} du = \frac{1}{2\pi} [\cos(u)]_0^{\pi} = \frac{1}{2\pi} + \frac{1}{2\pi} = \boxed{\frac{1}{\pi}}$$

Substitution Theorem for Definite Integrals:

- $f(g(x))$ continuous on $[a, b]$
- $f(u)$ continuous on $[u(a), u(b)]$
where $u = g(x)$

$$\Rightarrow \int_a^b f(g(x)) \cdot g'(x) dx = \int_{u(a)}^{u(b)} f(u) du$$

Proof:

$$\int_a^b f(g(x)) g'(x) dx = [F(g(x))]_a^b = F(g(b)) - F(g(a)) \checkmark$$

Because $\frac{d}{dx} [F(g(x))] = f(g(x)) \cdot g'(x)$

$$\int_{u(a)}^{u(b)} f(u) du = F(u(b)) - F(u(a))$$

$$= F(g(b)) - F(g(a)) \checkmark$$

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