

**NOTE:** In order to save space and to avoid getting bogged down in details, I've left out of a lot of notation stuff (like  $dx$  in integrals, the  $(x)$  in  $f(x)$ , etc). You should always remember these things! Do as I say, not as I do...

1. Substitution rule (u-substitutions)

- **When to use:** When you can pick  $u$  so that its derivative is somewhere else in the function.
- **How to use:** Pick  $u$  and calculate  $du$ . Plug these in and do the integral as normal.
- **Reminders, Tips, and Tricks:**
  - Don't forget to plug back in  $u$  when you're done—if the original problem was in terms of  $x$ , your answer should be too!
  - This is often a small step in a larger problem.
  - Best bets for picking  $u$  are things whose derivative is somewhere else in the function. Square roots can also sometimes be a good choice (see Quiz 3, Problem 1)

2. Integration by Parts

- **When to use:** Use when you can't see a u-sub, especially if there are two things multiplied together and one of them is a "good" choice for  $u$  (see tips and tricks)
- **How to use:**  $\int u dv = uv - \int v du$
- **Reminders, Tips, and Tricks:**
  - You want to pick  $u$  so that it gets simpler when you take its derivative. A good rule for this is **LIATE**: Logs, Inverse trig, Algebra (meaning polynomials), Trig, and Exponentiation (like  $e^x$ ).
  - This should be one of your last resorts (unless you can clearly see that it's a by parts problem)

3. Trigonometric Integration

- **When to use:** For integrals of the form  $\sin^m x \cos^n x$  or  $\sec^m x \tan^n x$
- **How to use:** For  $\sin^m x \cos^n x$ , if one of them is odd, save one factor of that and convert the rest.  
For  $\sec^m x \tan^n x$ , if secant is even, save one  $\sec^2$  and convert the rest to tan. If tangent is odd, save one  $\sec x \tan x$  and convert the rest of the tangents to secants.
- **Reminders, Tips, and Tricks:** While you can put a lot of the trig identities on your "cheat sheet", you should know  $\tan^2 x + 1 = \sec^2 x$  and  $\sin^2 + \cos^2 = 1$  by heart!

4. Trigonometric Substitution

- **When to use:** When the integral contains one of the three types of square roots given in your book and a u-sub doesn't work.
- **How to use:** Set  $x = \sin \theta$ ,  $\tan \theta$  or  $\sec \theta$ , find  $dx$  in terms of  $d\theta$ , and simplify using trig identities
- **Reminders, Tips, and Tricks:**
  - $\sqrt{a^2 - x^2} \rightarrow x = a \sin(\theta)$ ,  $\sqrt{a^2 + x^2} \rightarrow x = a \tan(\theta)$ ,  $\sqrt{x^2 - a^2} \rightarrow x = a \sec(\theta)$
  - When you're done, use the right triangle rules (sohcahtoa) to get rid of all the  $\theta$ s. If you're left with just a plain old  $\theta$ , use your original substitution formula to express  $\theta$  as some inverse trig function of  $x$ .
  - Don't jump immediately to trig-sub: problems like  $\int \frac{2x}{\sqrt{x^2+1}}$  can be done with a simple u-sub!

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<sup>1</sup>No guarantees this is complete or even accurate, but I tried!

## 5. Partial Fractions

- **When to use:** When the integral is the division of two polynomials and the one in the denominator factors.
- **How to use:** Four cases:
  - (a) Distinct linear factors:  $\frac{A}{ax+b}$
  - (b) Repeated linear factors:  $\frac{A}{ax+b} + \frac{B}{(ax+b)^2} + \frac{C}{(ax+b)^3} + \dots$
  - (c) Distinct quadratic factors:  $\frac{Ax+B}{ax^2+bx+c}$
  - (d) Repeated quadratic factors:  $\frac{Ax+B}{ax^2+bx+c} + \frac{Cx+D}{(ax^2+bx+c)^2} + \dots$
- **Reminders, Tips, and Tricks:**
  - If the numerator is 1 (and the denominator factors), it's almost always a partial fractions problem.
  - The degree of the numerator must be strictly smaller. If not, do long division.
  - To save some time when solving for A, B, etc, plug in values of x that make things disappear.
  - When integrating the quadratic terms, it never hurts to complete the square and possibly break up the integral.
  - Common mistake 1:  $x^2$  is **not** a quadratic factor—it is a repeated linear, so treat it as such.
  - Common mistake 2: You only need to put  $Ax + B$  in the numerator for quadratic factors.

## 6. Improper Integrals

- **When to use:** When the integral involves  $\infty$  or when the stuff you're integrating isn't defined somewhere in the interval you're integrating over.
- **How to use:** Four cases:
  - (a)  $\int_a^\infty f(x)dx = \lim_{t \rightarrow \infty} \int_a^t f(x)dx$  ( $-\infty$  is similar)
  - (b)  $\int_{-\infty}^\infty f(x)dx = \int_{-\infty}^a f(x) + \int_a^\infty f(x)$  (then use case (a) on both)
  - (c) f not defined at b:  $\int_a^b f(x)dx = \lim_{t \rightarrow b^-} \int_a^t f(x)$  (f not defined at a is similar)
  - (d) f not defined at c (between a and b):  $\int_a^b f(x) = \lim_{t \rightarrow c^-} \int_a^t f(x) + \lim_{s \rightarrow c^+} \int_s^b f(x)$
- Comparison test: If it's always bigger than something that diverges, then it diverges. If it's always less than something that converges, then it converges.
- **Reminders, Tips, and Tricks:**
  - If it's case (a) or (d), then we say the integral converges only if **both** of the limits converge.
  - Don't forget to write whether it's a limit from the left or from the right!
  - For the comparison test, pick something simple to compare it to: usually  $\frac{1}{x^p}$  or something similar.
  - $\int_1^\infty \frac{1}{x^p} dx$  converges if and only if  $p > 1$ ;  $\int_0^1 \frac{1}{x^p} dx$  converges if and only if  $p < 1$

## 7. Approximate Integration:

- **When to use:** When the problem tells you to...
- **How to use:** Memorize/write down the formulas (and their Error bounds!) for each of the rules.
- **Reminders, Tips, and Tricks:**
  - The first step in determining error bounds is to find a bound on  $|f''|$  (for Trapezoid and Midpoint) or  $|f^{(4)}|$  (for Simpson's). One strategy for doing this is to use the triangle inequality ( $|x \pm y| \leq |x| + |y|$ ) and try to "throw away" trig functions, denominators, etc.
  - Simpson's rule only works for even  $n$ .
  - Make sure the direction of your inequality signs makes sense.

## 8. Arclength/Surface Area Of Revolution: Not much to say here... Just remember the formulas:

- Arclength:  $\int_a^b \sqrt{1 + (f'(x))^2} dx$
- Surface area:  $2\pi \int_a^b f(x) \sqrt{1 + (f'(x))^2} dx$