

Integration by Parts (= Product Rule done in reverse)

$$\text{Product Rule: } \frac{d}{dx} (f(x)g(x)) = f(x)g'(x) + f'(x)g(x)$$

Take antiderivatives of both sides:

$$f(x)g(x) = \int f(x)g'(x) dx + \int f'(x)g(x) dx$$

$$\Rightarrow \int f(x)g'(x) dx = f(x)g(x) - \int f'(x)g(x) dx$$

Alternate Form: $G'(x) = g(x)$ i.e. $G(x)$ an antiderivative of $g(x)$

$$\Rightarrow \int f(x)g(x) dx = f(x)G(x) - \int f'(x)G(x) dx$$

Integration by parts formula.

When to use: $f(x)g(x)$

1/ Integrating a product of such that can easily find $G(x)$ an antiderivative for $g(x)$

2/ $\int f'(x)G(x) dx$ is easier to calculate.

Examples

Q1 $\int x \cos(x) dx = ?$

$$f(x) = x \quad g(x) = \cos(x)$$

$$f'(x) = 1 \quad G(x) = \sin(x)$$

↑
derivative ↑
anti-derivative

$$\begin{aligned} \Rightarrow \int x \cos(x) dx &= x \sin(x) - \int 1 \cdot \sin(x) dx \\ &= x \sin(x) - (-\cos(x)) + C \\ &= x \sin(x) + \cos(x) + C \end{aligned}$$

Q2 $\int x e^{2x} dx = ?$

$$f(x) = x \quad g(x) = e^{2x}$$

$$f'(x) = 1 \quad G(x) = \frac{1}{2} e^{2x}$$

$$\Rightarrow \int x e^{2x} dx = \frac{1}{2} x e^{2x} - \int 1 \cdot \frac{1}{2} e^{2x} dx = \frac{1}{2} x e^{2x} - \frac{1}{4} e^{2x} + C$$

Q3 Sometimes it will not be easy to spot $f(x)$ and $g(x)$ which help. E.g. $\int \ln(x) dx = ?$

Let $f(x) = \ln(x)$, $g(x) = 1$

$$f'(x) = \frac{1}{x}, \quad G(x) = x$$

$$\Rightarrow \int f(u(x)) dx = x^2 u(x) - \int \frac{1}{x} \cdot x dx = x^2 u(x) - x + C$$

Q4 Sometimes it might be necessary to do integration by parts

more than once. E.g. $\int x^2 e^x dx = ?$

A/ $f(x) = x^2$, $g(x) = e^x$
 $f'(x) = 2x$, $G(x) = e^x$

$$\Rightarrow \int x^2 e^x dx = x^2 e^x - \int 2x e^x dx$$

B/ $f(x) = 2x$, $g(x) = e^x$
 $f'(x) = 2$, $G(x) = e^x$

$$\Rightarrow \int 2x e^x dx = 2x e^x - \int 2e^x dx = 2x e^x - 2e^x + C$$

$$\Rightarrow \int x^2 e^x dx = x^2 e^x - \underbrace{2x e^x + 2e^x}_{} + C$$

↖ arbitrary constant

$$- \int 2x e^x dx$$

Q5/ $\int e^x \cos(x) dx = ?$

A/ $f(x) = \cos(x)$ $g(x) = e^x$
 $f'(x) = -\sin(x)$ $G(x) = e^x$

$$\Rightarrow \int e^x \cos(x) dx = \cos(x)e^x - \int -e^x \sin(x) dx$$

$$= \cos(x)e^x + \int e^x \sin(x) dx$$

B/ $f(x) = \sin(x)$ $g(x) = e^x$
 $f'(x) = \cos(x)$ $G(x) = e^x$

$$\Rightarrow \int e^x \sin(x) dx = \sin(x)e^x - \int e^x \cos(x) dx$$

$$\Rightarrow \int e^x \cos(x) dx = \cos(x)e^x + \int e^x \sin(x) dx$$

$$= \cos(x)e^x + \sin(x)e^x - \int e^x \cos(x) dx$$

$$\Rightarrow 2 \int e^x \cos(x) dx = (\cos(x) + \sin(x))e^x + C$$

$$\Rightarrow \int e^x \cos(x) dx = \left(\frac{\cos(x) + \sin(x)}{2} \right) e^x + C$$

Q6/ Sometimes one must use both integration by parts and

substitution. Eg. $\int x^5 \cos(x^3) dx = ?$

$$A/ \text{ Let } u = x^3 \Rightarrow \frac{du}{dx} = 3x^2 \Rightarrow dx = \frac{du}{3x^2}$$

$$\Rightarrow \int x^5 \cos(x^3) dx = \int \frac{1}{3} x^3 \cos(x^3) du = \frac{1}{3} \int u \cos(u) du$$

$$B/ f(u) = u \quad g(u) = \cos(u)$$

$$f'(u) = 1 \quad G(u) = \sin(u)$$

$$\Rightarrow \int u \cos(u) du = u \sin(u) - \int \sin(u) du = u \sin(u) + \cos(u) + C$$

$$\Rightarrow \int x^5 \cos(x^3) dx = \frac{1}{3} u \sin(u) + \frac{1}{3} \cos(u) + C \\ = \frac{1}{3} x^3 \sin(x^3) + \frac{1}{3} \cos(x^3) + C$$