

Integration by parts

Integration of products of functions, except where one function is the derivative of the other, must be done using a technique that is based on the integration of both sides of the product rule of differentiation. This product rule is:

$$(f(x)g(x))' = f(x)g'(x) + f'(x)g(x) \text{ and integrating it gives: } f(x)g(x) = \int f(x)g'(x)dx + \int f'(x)g(x)dx$$

Re-arranging this gives the formula for integration by parts:
$$\int f(x)g'(x)dx = f(x)g(x) - \int f'(x)g(x)dx .$$

Type I $f'(x)$ is a constant (or combines with $g(x)$) and the last part can be integrated directly.

Type II $f'(x)$ is a function different to $f(x)$ and integration by parts must be used more than once.

Type III $f(x)$ is an exponential function, $g'(x)$ is a trigonometric function, integrate twice and combine.

Examples

Type I
$$\int 3x \cos(5x)dx = \frac{3}{5}x \sin(5x) - \int \frac{3}{5} \sin(5x)dx = \frac{3}{5}x \sin(5x) + \frac{3}{25} \cos(5x) + C = \frac{3}{25}(5x \sin(5x) + \cos(5x)) + C$$

{ Here we chose $f(x) = 3x$ and $g'(x) = \cos(5x)$ giving us $f'(x) = 3$ and $g(x) = \frac{1}{5} \sin(5x)$ }

$$\int x^3 \ln x dx = \frac{1}{4}x^4 \ln x - \int \frac{1}{4}x^3 dx = \frac{1}{4}x^4 \ln x - \frac{1}{16}x^4 + C = \frac{1}{16}x^4(4 \ln x - 1) + C = \frac{1}{16}x^4(\ln x^4 - 1) + C$$

{ Here we chose $f(x) = \ln x$ and $g'(x) = x^3$ giving us $f'(x) = \frac{1}{x}$ and $g(x) = \frac{1}{4}x^4$ }

Type II
$$\int x^2 \sin x dx = -x^2 \cos x + \int 2x \cos x dx \quad \int 2x \cos x dx = 2x \sin x - \int 2 \sin x dx = 2x \sin x + 2 \cos x + C$$

{ Here we chose (1st): $f(x) = x^2$ and $g'(x) = \sin x$, then (2nd): $f(x) = 2x$ and $g'(x) = \cos x$ }

$$\therefore \int x^2 \sin x dx = -x^2 \cos x + 2x \sin x + 2 \cos x + C = \underline{2x \sin x + \cos x(2 - x^2) + C}$$

Type III
$$\int e^x \cos x dx = e^x \sin x - \int e^x \sin x dx$$
 { with $f(x) = e^x$ and $g'(x) = \cos x$ }, then:

$$\int e^x \sin x dx = -e^x \cos x + \int e^x \cos x dx \therefore \int e^x \cos x dx = e^x \cos x + \int e^x \sin x dx, \text{ so adding these}$$

$$\text{we get: } 2 \int e^x \cos x dx = e^x \sin x + e^x \cos x + C \therefore \int e^x \cos x dx = \underline{\frac{1}{2}e^x(\sin x + \cos x) + C}$$

{ By a similar process, $\int e^x \sin x dx = \frac{1}{2}e^x(\sin x - \cos x) + C$ }

Definite integration by parts

Limits must be attached to all parts as shown here:
$$\int_b^a f(x)g'(x) dx = [f(x)g(x)]_b^a - \int_b^a f'(x)g(x) dx$$

Example 1
$$\int_0^1 xe^x dx = [xe^x]_0^1 - \int_0^1 e^x dx = [xe^x]_0^1 - [e^x]_0^1 = (1 \times e^1 - 0 \times e^0) - (e^1 - e^0) = e - e + 1 = \underline{1}$$

Example 2
$$\int_0^{\frac{\pi}{2}} x \sin x dx = [-x \cos x]_0^{\frac{\pi}{2}} + \int_0^{\frac{\pi}{2}} \cos x dx = [-x \cos x]_0^{\frac{\pi}{2}} + [\sin x]_0^{\frac{\pi}{2}} = \left(-\frac{\pi}{2} \cos \frac{\pi}{2}\right) + \left(\sin \frac{\pi}{2}\right) = \underline{1}$$

Example 3
$$\int_0^{\frac{\pi}{2}} e^x \sin x dx = \frac{1}{2} \left[e^x(\sin x - \cos x) \right]_0^{\frac{\pi}{2}} = \frac{1}{2} \left(\left(e^{\frac{\pi}{2}}(\sin \frac{\pi}{2} - \cos \frac{\pi}{2}) \right) - \left(e^0(\sin 0 - \cos 0) \right) \right) = \frac{1}{2} \left(e^{\frac{\pi}{2}} + 1 \right) = \underline{\underline{2.905}}$$

Exercises

1) $\int_0^1 xe^{2x} dx$ 2) $\int_{\frac{\pi}{2}}^{\pi} (1+x) \sin(3x) dx$ 3) $\int_0^1 xe^{4x} dx$ 4) $\int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} x \sin(2x) dx$

5) $\int_1^2 x^2 \ln(4x) dx$ 6) $\int_0^1 x^2 e^{5x} dx$ 7) $\int_{-\frac{\pi}{6}}^{\frac{\pi}{6}} x \cos(6x) dx$ 8) $\int_0^{\frac{\pi}{4}} e^{\frac{1}{2}x} \cos(2x) dx$

Answers: 1) 2.097 2) 1.492 3) 10.3 4) 0.5 5) 4.305 6) 20.168 7) 0 8) 0.579