

Chapter 7 Techniques of Integration

7.1 Integration by Parts (page 472)

The rule that corresponds to the Product Rule for differentiation is called the rule for *integration by parts* (分佈積分).

The Product Rule states that if f and g are differentiable functions, then

$$\frac{d}{dx}(f(x)g(x)) = f(x)g'(x) + g(x)f'(x).$$

In the notation for indefinite integrals this equation becomes

$$\begin{aligned}\int (f(x)g'(x) + g(x)f'(x)) dx &= f(x)g(x), \quad \text{or} \\ \int f(x)g'(x) dx + \int g(x)f'(x) dx &= f(x)g(x).\end{aligned}$$

So we can rearrange this equation as

$$\int f(x)g'(x) dx = f(x)g(x) - \int g(x)f'(x) dx. \quad (1)$$

Formula (1) is called the *formula for integration by parts*.

Let $u = f(x)$ and $v = g(x)$, then the differentials are $du = f'(x) dx$ and $dv = g'(x) dx$. By the Substitution Rule, the formula for integration by parts becomes

$$\int u dv = uv - \int v du. \quad (2)$$

Example 1 (page 472). Evaluate $\int x \sin x dx$.

Solution.

Exercise. Find $\int x^2 \sin(3x) dx$.

遞迴公式: 對所有 $n \in \mathbb{N}$, $\int x^n \sin x dx = -x^n \cos x + n \int x^{n-1} \cos x dx$.

分佈積分後可以讓多項式的次數降一次; 降到零次 (常數) 便可以積分。

Example 2 (page 473). Evaluate $\int \ln x \, dx$.

Solution.

Exercise. Evaluate $\int (\ln x)^2 \, dx$.

遞迴公式: 對所有 $n \in \mathbb{N}$, $\int (\ln x)^n \, dx = x(\ln x)^n - n \int (\ln x)^{n-1} \, dx$.

分佈積分後要讓 $\ln x$ 微分變成 $\frac{1}{x}$ 之後的積分式便能處理。

Example 3. Find the integral $\int_1^e x(\ln x)^2 \, dx$.

Solution.

Exercise. Evaluate the integral $\int x^\alpha \ln x \, dx$, $\alpha \in \mathbb{R}$.

Example 4. Evaluate $\int x e^x \, dx$.

Solution.

Exercise (page 474). Evaluate $\int x^2 e^x \, dx$.

遞迴公式: 對所有 $n \in \mathbb{N}$, $\int x^n e^x \, dx = x^n e^x - n \int x^{n-1} e^x \, dx$.

分佈積分後可以讓多項式的次數降一次; 降到零次 (常數) 便可以積分。

Example 5 (page 474). Evaluate $\int e^x \sin x \, dx$.

Solution.

□ $\sin x$ 和 $\cos x$ 的微分有週期性, 利用兩次分佈積分之後再將整個等式處理。

Example 6 (page 475). Evaluate $\int \tan^{-1} x \, dx$.

Solution.

□ 反三角函數的積分, 直接用分佈積分法。

Exercise. Evaluate the integral $\int e^{\sin^{-1} x} \, dx$.

Exercise. Evaluate $\int_0^1 x \tan^{-1}(x^2) \, dx$ and $\int_0^1 x(\tan^{-1} x)^2 \, dx$

Example 7. Consider the region \mathcal{R} enclosed by the curves $y = \cos x$ and $y = \sin x$, and $0 \leq x \leq \frac{\pi}{4}$. Find the volume of the solid obtained by rotating the region about the y -axis.

Solution.

Exercise. Find the volume of the solid obtained by rotating the region bounded by the given curves about the specified line.

(a) $y = 1 + \sin x$, $y = 0$, and $0 \leq x \leq 2\pi$; about the y -axis.

(b) $y = \cos x$, $y = 0$, and $0 \leq x \leq \frac{\pi}{2}$; about the y -axis.

Example 8. Find the average of the horizontal chords in $y = \sin x$, $0 \leq x \leq \pi$.

Solution.