Section 15.1 Integration by parts 1.5 Lectures

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MATHS 104: Mathematics for Business II

Integration by Parts

Theorem 1

(Integration by parts)

$$\int u\,dv=uv-\int v\,du$$

We have to choose u and v such that

- *u* is easily differentiated.
- 2 v is easy to be integrated.

Most of the time, we choose u according to the rule

LIPE

where

- L stands for "logarithmic functions"
- I stands for "inverse functions"
- P stands for "power functions"
- E stands for "exponential functions"

(Old Final Exam Question) Find $\int xe^x dx$

$$u = x$$
 $dv = e^x dx$
 $du = 1 dx$ $v = e^x$

$$\int xe^{x} dx = uv - \int v du$$

$$= xe^{x} - \int e^{x} dx$$

$$= xe^{x} - e^{x} + C$$

Find $\int x^2 \ln x \, dx$

$$u = \ln x \qquad dv = x^2 dx$$

$$du = \frac{1}{x} dx \qquad v = \frac{1}{3}x^3$$

$$\int x^{2} \ln x \, dx = uv - \int v \, du$$

$$= \frac{1}{3}x^{3} \ln x - \int \frac{1}{3}x^{3} \frac{1}{x} \, dx$$

$$= \frac{1}{3}x^{3} \ln x - \frac{1}{3} \int x^{2} \, dx$$

$$= \frac{1}{3}x^{3} \ln x - \frac{1}{9}x^{3} + C$$

(Old Final Exam Question) Find $\int x^2 e^x dx$

$$u = x^{2} dv = e^{x} dx$$

$$du = 2x dx v = e^{x}$$

$$\int x^{2}e^{x} dx = uv - \int v du$$

$$= x^{2}e^{x} - \int 2xe^{x} dx$$

$$= x^{2}e^{x} - 2\left(uv - \int v du\right)$$

$$= x^{2}e^{x} - 2\left(xe^{x} - \int e^{x} dx\right)$$

$$= x^{2}e^{x} - 2\left(xe^{x} - e^{x}\right)$$

$$= x^{2}e^{x} - 2xe^{x} + 2e^{x} + C$$

(Old Final Exam Question) Find $\int \sqrt{x} \ln x^9 dx$

$$u = \ln x^{9} \qquad dv = \sqrt{x} dx$$

$$du = 9\frac{1}{x} dx \qquad v = \frac{2}{3}x^{\frac{3}{2}}$$

$$\int \sqrt{x} \ln x^9 \, dx = uv - \int v \, du$$

$$= \frac{2}{3} x^{\frac{3}{2}} \ln x^9 - \int \frac{2}{3} x^{\frac{3}{2}} \frac{9}{x} \, dx$$

$$= \frac{2}{3} x^{\frac{3}{2}} \ln x^9 - \int \frac{18}{3} x^{\frac{1}{2}} \, dx$$

$$= \frac{2}{3} x^{\frac{3}{2}} \ln x^9 - 4x^{\frac{3}{2}} + C$$

(Old Final Exam Question) Find $\int_1^e \ln x \, dx$

$$u = \ln x \qquad dv = dx$$

$$du = \frac{1}{x} dx \qquad v = x$$

$$\int \ln x dx = uv - \int v du$$

$$= [x \ln x]_1^e - \int_1^e x \frac{1}{x} dx$$

$$= [x \ln x]_1^e - \int_1^e dx$$

$$= [x \ln x]_1^e - [x]_1^e$$

$$= e - e + 1 = 1$$

(Old Final Exam Question) Find $\int (e^x + x)^2 dx$

Solution:

$$\int (e^{x} + x)^{2} dx = \int (e^{2x} + 2xe^{x} + x^{2}) dx$$

$$= \frac{1}{2}e^{2x} + 2(uv - \int v du) + \frac{1}{3}x^{3}$$

$$= \frac{1}{2}e^{2x} + 2(xe^{x} - \int e^{x} dx) + \frac{1}{3}x^{3}$$

$$= \frac{1}{2}e^{2x} + 2(xe^{x} - e^{x}) + \frac{1}{3}x^{3} + C$$

Find
$$\int x\sqrt{3x+1}\,dx$$

$$u = x dv = \sqrt{3x + 1} = (3x + 1)^{\frac{1}{2}} dx$$

$$du = 1 dx v = \frac{2}{9} (3x + 1)^{\frac{3}{2}}$$

$$\int x\sqrt{3x + 1} dx = uv - \int v du$$

$$= x\frac{2}{9} (3x + 1)^{\frac{3}{2}} - \int \frac{2}{9} (3x + 1)^{\frac{3}{2}} dx$$

$$= x\frac{2}{9} (3x + 1)^{\frac{3}{2}} - \frac{2}{9} \int (3x + 1)^{\frac{3}{2}} dx$$

$$= x\frac{2}{9} (3x + 1)^{\frac{3}{2}} - \frac{4}{45} (3x + 1)^{\frac{5}{2}}$$

Find $\int (\ln x)^2 dx$

Solution: We need to use the integration by parts.

$$u = (\ln x)^{2} \qquad dv = 1 dx$$

$$du = 2 \ln x \frac{1}{x} dx \qquad v = x$$

$$\int (\ln x)^2 dx = uv - \int v du$$

$$= x(\ln x)^2 - \int 2 \ln x \frac{1}{x} x dx$$

$$= x(\ln x)^2 - 2 \int \ln x dx$$

$$= x(\ln x)^2 - 2(x \ln x - x) + C$$

See Example 6

Substitution and Integration by Parts

Example 10

Find
$$\int x^3 e^{x^2} dx$$

$$u = x^{2} dv = xe^{x^{2}} dx$$

$$du = 2x dx v = \frac{1}{2}e^{x^{2}}$$

$$\int x^3 e^{x^2} dx = uv - \int v du$$

$$= \frac{1}{2} x^2 e^{x^2} - \int x e^{x^2} dx$$

$$= \frac{1}{2} x^2 e^{x^2} - \frac{1}{2} e^{x^2} + C$$