

Integration by Parts

This is essentially the reverse of the product rule for derivatives. Recall that the derivative of a product $f(x)g(x)$ is

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

We may re-arrange this as

$$g(x)\frac{df}{dx} = \frac{d}{dx}(f(x)g(x)) - f(x)\frac{dg}{dx} \quad (1)$$

Now consider antiderivatives of the terms in (1).

- An antiderivative of $g(x)\frac{df}{dx}$ is written as $\int g(x)\frac{df}{dx}dx$.
- An obvious antiderivative of $\frac{d}{dx}(f(x)g(x))$ is $f(x)g(x)$.
- An antiderivative of $-f(x)\frac{dg}{dx}$ is written as $-\int f(x)\frac{dg}{dx}dx$.

Therefore

$$\int g(x)\frac{df}{dx}dx = f(x)g(x) - \int f(x)\frac{dg}{dx}dx \quad (2)$$

This is the formula for integrating by parts. To apply it to an integral $\int h(x)dx$, do the following:

- (a) Write $h(x)$ as a product of two functions. Call one of them $g(x)$ and the other one $\frac{df}{dx}$.
- (b) Determine $f(x)$ from your knowledge of $\frac{df}{dx}$ and differentiate g to get $\frac{dg}{dx}$.
- (c) Substitute $f(x)$, $g(x)$, $\frac{df}{dx}$ and $\frac{dg}{dx}$ into (2).

Your choice of $f(x)$ and $g(x)$ should be such that $\int f(x)\frac{dg}{dx}dx$ is easier to evaluate than $\int g(x)\frac{df}{dx}dx$.

Example 1 To determine $\int x \sin x dx$.

We choose $g(x) = x$ and $\frac{df}{dx} = \sin x$. Then $f(x) = -\cos x$, (there is no need to introduce a constant of integration at this stage), and $\frac{dg}{dx} = 1$. Substituting these into (2) gives

$$\int x \sin x dx = -x \cos x + \int \cos x dx = -x \cos x + \sin x + c$$

Note that the choice $g(x) = \sin x$ and $\frac{df}{dx} = x$ leads to

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

which is no easier to evaluate than $\int x \sin x dx$.

It may be necessary to apply the technique more than once as the next example shows:

Example 2 To determine $\int x^2 e^{2x} dx$, let $g(x) = x^2$ and $\frac{df}{dx} = e^{2x}$. Then $\frac{dg}{dx} = 2x$ and $f(x) = \frac{1}{2}e^{2x}$. Substituting into (2) gives

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

We have reduced the power of x under the integral sign by 1. To evaluate $\int xe^{2x}dx$, we integrate by parts a second time. Take $g(x) = x$ and $\frac{df}{dx} = e^{2x}$. (Hopefully, you do not confuse the $g(x)$ in this part of the solution with the $g(x)$ in the first part.) Then $\frac{dg}{dx} = 1$ and $f(x) = \frac{1}{2}e^{2x}$. Substituting into (2) gives

$$\int xe^{2x}dx = \frac{1}{2}xe^{2x} - \int \frac{1}{2}e^{2x}dx = \frac{1}{2}xe^{2x} - \frac{1}{4}e^{2x} + c$$

Therefore $\int x^2e^{2x}dx = \frac{1}{2}x^2e^{2x} - \left(\frac{1}{2}xe^{2x} - \frac{1}{4}e^{2x}\right) + c = \frac{1}{2}e^{2x}\left(x^2 - x + \frac{1}{2}\right) + c$.

In the next example, we write the integrand $h(x)$ as $h(x) \cdot 1$ then choose $g(x) = h(x)$ and $\frac{df}{dx} = 1$.

Example 3 To determine $\int \arcsin xdx$, choose $g(x) = \arcsin x$ and $\frac{df}{dx} = 1$. Then $f(x) = x$ and $\frac{dg}{dx} = \frac{1}{\sqrt{1-x^2}}$. Therefore

$$\int \arcsin xdx = x \arcsin x - \int \frac{x}{\sqrt{1-x^2}}dx.$$

You should be able to determine $\int \frac{x}{\sqrt{1-x^2}}dx = \int x(1-x^2)^{-1/2}dx$ by inspection. The result is

$$\int \arcsin xdx = x \arcsin x + \sqrt{1-x^2} + c$$

Exercise 4

1. Integrate $\int x \cos xdx$ by parts.

2. Integrate $\int x^2 \ln xdx$ by parts.

3. Show that if $k \neq -1$ and it is a constant then $\int x^k \ln xdx = \frac{x^{k+1}}{k+1} \left(\ln x - \frac{1}{k+1} \right)$.

4. Use the substitution $u = \ln x$ to show that $\int \frac{\ln x}{x}dx = \frac{1}{2}(\ln x)^2 + c$.

5. Use the result of Exercises 3 to determine $\int \ln xdx$.

6. Determine $\int \arctan xdx$.

7. Determine $\int x \arctan xdx$. (Hint: $\frac{x^2}{1+x^2} = \frac{1+x^2-1}{1+x^2} = 1 - \frac{1}{1+x^2}$.)

8. Integrate $\int \frac{x^3}{\sqrt{x^2+1}}dx$ by parts. (Hint: Take $g(x) = x^2$ and $\frac{df}{dx} = \frac{x}{\sqrt{x^2+1}}$. You should be able to determine f by inspection.)

9. In some instances, two or more integrations by parts may lead one to an integral involving the given integrand. One is then able to form an equation involving the given integral and solve for it. For an example, consider

$$\int e^{2x} \cos x dx.$$

Take $g(x) = e^{2x}$ and $\frac{df}{dx} = \cos x$. Then $\frac{dg}{dx} = 2e^{2x}$, $f(x) = \sin x$ and

$$\int e^{2x} \cos x dx = e^{2x} \sin x - 2 \int e^{2x} \sin x dx \quad (3)$$

The next step is to integrate $\int e^{2x} \sin x dx$ by parts. Take $g(x) = e^{2x}$ and $\frac{df}{dx} = \sin x$. Then $\frac{dg}{dx} = 2e^{2x}$ and $f(x) = -\cos x$, therefore

$$\int e^{2x} \sin x dx = -e^{2x} \cos x + \int 2e^{2x} \cos x dx. \text{ Substituting into (3) gives}$$

$$\int e^{2x} \cos x dx = e^{2x} \sin x + 2e^{2x} \cos x - 4 \int e^{2x} \cos x dx. \text{ In other words,}$$

$$\int e^{2x} \cos x dx = e^{2x} \sin x + 2e^{2x} \cos x - 4 \int e^{2x} \cos x dx \quad (4)$$

Note that the given integral $\int e^{2x} \cos x dx$ appears in the right hand side. We now solve (4) for the integral and the result is

$$\int e^{2x} \cos x dx = \frac{e^{2x} (\sin x + 2 \cos x)}{5} + c$$

Let a and b be constants. Use a similar procedure to:

$$(a) \text{ Determine } \int e^{2x} \sin 3x dx.$$

$$(b) \text{ Show that } \int e^{ax} \sin bx dx = \frac{e^{ax} (a \sin bx - b \cos bx)}{a^2 + b^2} + c$$

$$(c) \text{ Show that } \int e^{ax} \cos bx dx = \frac{e^{ax} (b \sin bx + a \cos bx)}{a^2 + b^2} + c$$

10. Let n and b be constants. Show that

$$\int x^n e^{bx} dx = \frac{x^n e^{bx}}{b} - \frac{n}{b} \int x^{n-1} e^{bx} dx. \quad (5)$$

11. Formula (5) is an example of a reduction formula. Using it enables one to reduce the exponent of x , hence the term "reduction formula". Let us apply it repeatedly to determine $\int x^3 e^{4x} dx$. Thus

$$\int x^3 e^{4x} dx = \frac{x^3 e^{4x}}{4} - \frac{3}{4} \int x^2 e^{4x} dx, \quad (\text{first application})$$

The second step is to apply it to $\int x^2 e^{4x} dx$ and the result is

$$\int x^2 e^{4x} dx = \frac{x^2 e^{4x}}{4} - \frac{1}{2} \int x e^{4x} dx.$$

Therefore

$$\int x^3 e^{4x} dx = \frac{x^3 e^{4x}}{4} - \frac{3}{4} \left(\frac{x^2 e^{4x}}{4} - \frac{1}{2} \int x e^{4x} dx \right) = \left(\frac{x^3}{4} - \frac{3x^2}{16} \right) e^{4x} + \frac{3}{8} \int x e^{4x} dx$$

Finally, we apply it to $\int xe^{4x}dx$ to get

$$\int xe^{4x}dx = \frac{xe^{4x}}{4} - \frac{1}{4}\int e^{4x}dx = \frac{xe^{4x}}{4} - \frac{e^{4x}}{16} + c$$

The last integral was determined by inspection. Therefore

$$\int x^3 e^{4x}dx = \left(\frac{x^3}{4} - \frac{3x^2}{16} + \frac{3x}{32} - \frac{3}{128} \right) e^{4x} + c$$

Determine $\int x^4 e^{2x}dx$ in a similar way.

12. Use your answer to question 9c above to determine $\int e^{5x} \cos 6x dx$.

13. Use the substitution $x = u^2$ to show that $\int \cos \sqrt{x} dx = 2 \int u \cos u du$. Now integrate by parts to complete the integration.

14. Consider the integral $\int \cos^n x dx$ where n is a non-zero constant. We may write $\cos^n x$ as $(\cos^{n-1} x)(\cos x)$. Now take $g(x) = \cos^{n-1} x$ and $\frac{df}{dx} = \cos x$ and integrate by parts to get

$$\int \cos^n x dx = \cos^{n-1} x \sin x + (n-1) \int \cos^{n-2} x \sin^2 x dx$$

Use the identity $\sin^2 x = 1 - \cos^2 x$ to deduce that

$$\int \cos^n x dx = \frac{\cos^{n-1} x \sin x}{n} + \frac{n-1}{n} \int \cos^{n-2} x dx \quad (6)$$

This is another reduction formula which we may use to integrate powers of $\cos x$. For example,

$$\int \cos^3 x dx = \frac{\cos^2 x \sin x}{3} + \frac{2}{3} \int \cos x dx = \frac{\cos^2 x \sin x}{3} + \frac{2 \sin x}{3} + c$$

15. Let n be a non-zero constant. Show that

$$\int \sin^n x dx = -\frac{\sin^{n-1} x \cos x}{n} + \frac{n-1}{n} \int \sin^{n-2} x dx \quad (7)$$

then use this reduction formula to determine $\int \sin^3 x dx$.

16. Assume that n is a constant that is not equal to 1. Complete the following exercise to derive the following reduction formula:

$$\int \tan^n x dx = \frac{\tan^{n-1} x}{n-1} - \int \tan^{n-2} x dx \quad (8)$$

We write $\tan^n x$ as $\tan^{n-2} x \tan^2 x$. Then

$$\begin{aligned} \int \tan^n x dx &= \int \tan^{n-2} x \tan^2 x dx = \int \tan^{n-2} x (\sec^2 x - 1) dx \\ &= \int \tan^{n-2} x \sec^2 x dx - \int \tan^{n-2} x dx \end{aligned}$$

Now integrate $\int \tan^{n-2} x \sec^2 x dx$ by inspection, (if you can't make a substitution $u = \tan x$), and complete the exercise.

Use the reduction formula to determine $\int \tan^3 x dx$. (Remember that $\int \tan x dx = \ln |\sec x| + c$.)

17. Assume that n is a constant that is not equal to 1. Complete the following exercise to derive the following reduction formula:

$$\int \sec^n x dx = \frac{\sec^{n-2} x \tan x}{n-1} + \frac{n-2}{n-1} \int \sec^{n-2} x dx. \quad (9)$$

We write $\sec^n x$ as $\sec^{n-2} x \sec^2 x$. Then $\int \sec^n x dx = \int \sec^{n-2} x \sec^2 x dx$. Now integrate by parts.

Use the reduction formula to determine $\int \sec^4 x dx$.

18. Show that if $n \neq -1$ then

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

19. Show that if $n \neq -1$ then

$$\int \csc^n x dx = -\frac{\csc^{n-1} x \cot x}{n-1} + \frac{n-2}{n-1} \int \csc^{n-2} x dx$$

Use the formula to determine $\int \csc^3 x dx$. (Remember that $\int \csc x dx = -\ln |\csc x + \cot x| + c$)