

Our Integration Toolbox So Far

Power Rule

$$\frac{d}{dx} x^n = nx^{n-1}$$

Reverse Power Rule

$$\int x^n dx = \frac{x^{n+1}}{n+1} + C$$



$n \neq -1$

Slogan: Shoes & Socks

Chain Rule

$$(f \circ g)'(x) = f'(g(x))g'(x)$$

U-Substitution (Reverse Chain Rule)

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

Slogan: the derivative of U must appear multiplied by dx

Product Rule

$$(fg)'(x) = f(x)g'(x) + f'(x)g(x)$$

Integration By Parts (Reverse product rule)

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

Slogan: - U's derivative is simpler than U
- the integral of dv does not get more complicated

Some clever ways to use this method

- Invisible dv
- Use it multiple times in a row

- • use it multiple times to express your original integral in terms of itself e.g. $\int e^x \cos(x) dx$

"Gwallawg
itself"

Q: What about "Reverse Quotient Rule?"

A: Well, the quotient rule for derivatives

$$\frac{d}{dx} \frac{f(x)}{g(x)} = \frac{g(x)f'(x) - f(x)g'(x)}{(g(x))^2}$$

is actually just the product rule in disguise

$$\frac{d}{dx} \frac{f(x)}{g(x)} = \frac{d}{dx} \underbrace{f(x) \cdot \frac{1}{g(x)}}_{\text{product}} = f(x) \frac{d}{dx} \frac{1}{g(x)} + \underbrace{\left(\frac{d}{dx} f(x) \right) \frac{1}{g(x)}}_{\text{need to compute this derivative}}$$

Product Rule

quotient

need to compute this derivative

if we set $h(x) = \frac{1}{x}$ then $\frac{1}{g(x)} = h(g(x)) = (h \circ g)(x)$

$$\text{So } \frac{d}{dx} \frac{1}{g(x)} = \frac{d}{dx} (h \circ g)(x) = h'(g(x))g'(x)$$

chain rule

derivative of a composition of functions

Just need to find $h'(x)$ now

$$h'(x) = \frac{d}{dx} h(x) = \frac{d}{dx} \frac{1}{x} = \frac{d}{dx} x^{-1} = -x^{-2} = \frac{-1}{x^2}$$

power rule with $n = -1$

Putting everything together now

Product Rule

$$\frac{d}{dx} \frac{f(x)}{g(x)} = f(x) \frac{d}{dx} \frac{1}{g(x)} + f'(x) \frac{1}{g(x)}$$

Chain Rule

$$= -f(x) \frac{g'(x)}{[g(x)]^2} + f'(x) \frac{1}{g(x)}$$

find common denominators

$$= \frac{f'(x) g(x)}{g(x) g(x)} - \frac{f(x) g'(x)}{[g(x)]^2} =$$

multiply by 1 in a special way

Quotient Rule

$$\frac{f'(x)g(x) - f(x)g'(x)}{[g(x)]^2}$$

So we do not need a separate rule for reversing derivatives that require the quotient rule.

Integration By Parts + U-Substitution Should be enough

Today: Trigonometric Integrals

$$\int \sin^m(x) \cos^n(x) dx \quad \text{where } m \& n \text{ can be any exponents}$$

Tomorrow: $\int \tan^m(x) \sec^n(x) dx \quad \text{where again } m \& n \text{ can be any exponents}$

Products of Powers of Sine & Cosine

$$\int \sin^m(x) \cos^n(x) dx$$

Some easy examples:

Calc I

$$\left\{ \begin{array}{l} m=1 \\ n=0 \end{array} \right. \quad \int \sin(x) dx = -\cos(x) + C$$

$$\left\{ \begin{array}{l} m=0 \\ n=1 \end{array} \right. \quad \int \cos(x) dx = \sin(x) + C$$

either
choice
of u-sub

$$\left\{ \begin{array}{l} m=1 \\ n=1 \end{array} \right.$$

$$\int \sin(x) \cos(x) dx$$

$$\text{take } u = \sin(x) \quad \text{OR} \quad u = \cos(x)$$

$$du = \cos(x) dx$$

$$\int u du = \frac{u^2}{2} + C$$

$$du = -\sin(x) dx$$

$$-\int u du = -\frac{u^2}{2} + C$$

$$= \frac{\sin^2(x)}{2} + C$$

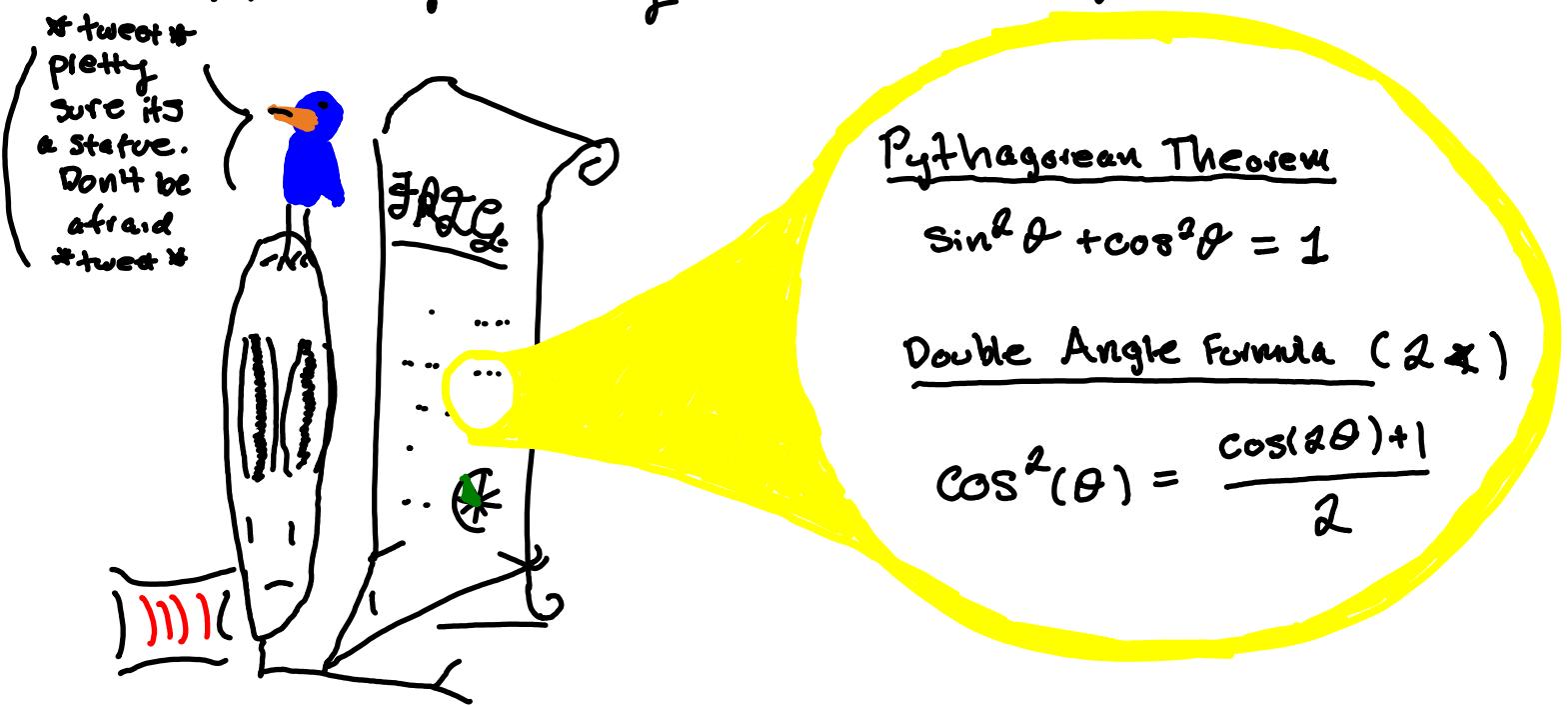
$$= -\frac{\cos^2(x)}{2} + C$$

it might not
be obvious that
answers obtained
from different solutions
are in fact equal. The
best way to check your
work is by taking the
derivative

The First Place We Get Stuck Happens When

$$m=2 \quad \int \sin^2(x) dx \quad \text{OR} \quad m=0 \quad n=2 \quad \int \cos^2(x) dx$$

We need a new idea. In this case, the idea comes from staring endlessly at a list of trig identities



From these we can deduce

$$1 - \sin^2(\theta) = \cos^2(\theta) = \frac{\cos(2\theta) + 1}{2}$$

$$\therefore \sin^2(\theta) = 1 - \frac{\cos(2\theta) + 1}{2}$$

$$\boxed{\sin^2(\theta) = \frac{1 - \cos(2\theta)}{2}}$$

&

$$\sin^2(\theta) + \cos^2(\theta) = 1$$

$$\frac{\sin^2(\theta)}{\cos^2(\theta)} + \frac{\cos^2(\theta)}{\cos^2(\theta)} = \frac{1}{\cos^2(\theta)}$$

divide by $\cos^2(\theta)$

|| ||

$$\frac{a^c}{b^c} = \left(\frac{a}{b}\right)^c$$

algebraic fact

$$\left(\frac{\sin(\theta)}{\cos(\theta)}\right)^2 + 1 = \left(\frac{1}{\cos(\theta)}\right)^2$$

|| ||

$$[\tan(\theta)]^2 + 1 = [\sec(\theta)]^2$$

||

$$\tan^2(\theta) + 1 = \sec^2(\theta)$$

these mean the same thing but the second way of writing it is preferred because it is more compact

The Main 4 Trig Identities

(for success in this course)

(PVT)

Pythagorean Theorem 1

$$\sin^2\theta + \cos^2\theta = 1$$

divide by $\cos^2\theta$

Pythagorean Theorem 2

(PVT2)

cosine double angle

C2A

$$\cos^2(\theta) = \frac{1 + \cos(2\theta)}{2}$$

sine double angle

S2A

$$\tan^2(\theta) + 1 = \sec^2\theta$$

$$\sin^2(\theta) = \frac{1 - \cos(2\theta)}{2}$$

So far, you only need to memorize one thing

$$\cos^2(\theta) = \frac{1 + \cos(2\theta)}{2}$$

but we will learn how to come up with this identity in a way that's easy to remember (later) so it doesn't matter if you actually memorize it or not (in terms of the final).

When faced with $\int \sin^m x \cos^n x$ reach for your

PYT

C2X

S2X

to exchange
even powers
of sin for even
powers of cos
or the other way
around

to exchange
decrease exponent
on cosine by 1
(provided it starts
as 2 or larger)

//
replacing
cos w/ sin
//

$$\cos^2(\theta) = \frac{1 + \cos(2\theta)}{2}$$

$$\cos^n(\theta) = \cos^{n-2}(\theta) \left[\frac{1 + \cos(2\theta)}{2} \right]$$

$$\sin^{2k}(\theta) = (1 - \cos^2(\theta))^k$$

$$\cos^{2k}(\theta) = (1 - \cos^2(\theta))^k$$

$$\begin{aligned} m=0 \\ n=2 \end{aligned} \quad \int \cos^2 x dx = \int \frac{1+\cos(2x)}{2} dx = \int \frac{1}{2} dx + \int \frac{\cos(2x)}{2} dx$$

C&X

$$= \frac{1}{2}x + \frac{\sin(2x)}{4} + C$$

Double check

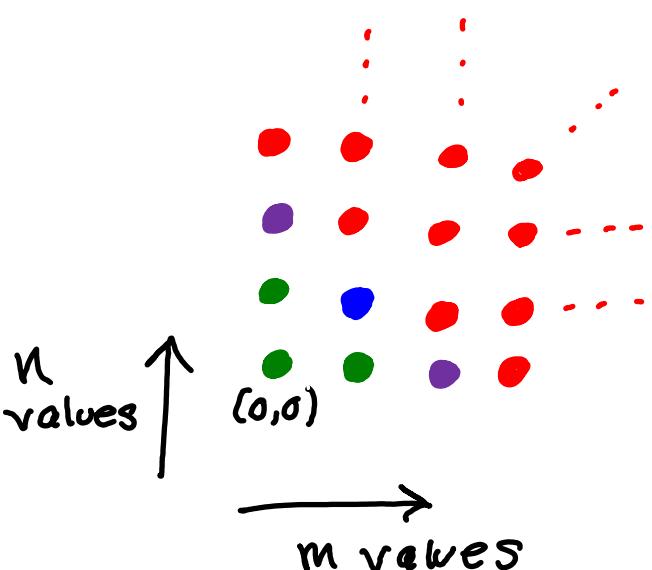
$$\begin{aligned} \frac{d}{dx} \left(\frac{1}{2}x + \frac{\sin(2x)}{4} + C \right) &= \frac{1}{2} \frac{dx}{dx} + \frac{1}{4} \frac{d}{dx} \sin(2x) + \frac{d}{dx} C \\ &= \frac{1}{2} + \frac{1}{4} \cdot 2 \cdot \cos(2x) + 0 = \frac{1}{2} + \frac{\cos(2x)}{2} = \cos^2 x \end{aligned}$$

C&X ✓

Your Turn

$$\begin{aligned} m=2 \\ n=0 \end{aligned} \quad \int \sin^2(x) dx = \frac{1}{2}x - \frac{\sin(2x)}{4} + C$$

What do we know so far? $\int \sin^m x \cos^n x dx$



■ = these integrals are easy or memorized (Calc I)

■ = u-Sub with either $u = \cos(\theta)$ or $u = \sin(\theta)$

■ = use the appropriate double angle formula

■ = have not figured out how to integrate these yet

(dots in this picture (& ones like it) represent integrals we either do or don't know how to solve. The color indicates its status.)

We will now start populating this grid with strategies much faster.

$$m \neq 0$$

$$n = 1$$

$$\int \sin^m(x) \cos(x) dx$$

looks like a good candidate for du

$$u = \sin(x)$$
$$du = \cos(x)dx$$

$$= \int u^m du$$

$$= \frac{u^{m+1}}{m+1} + C = \boxed{\frac{\sin^{m+1}(x)}{m+1} + C}$$

convert this to the case above

$$m \neq 0$$

$$\& \frac{\text{Odd cosines}}{n = 2k+1}$$

$$\int \sin^m(x) \cos^{2k+1}(x) dx$$

$$= \int \sin^m(x) \cos^{2k}(x) \cos(x) dx$$

use PYT to convert into sines

$$\text{PYT} \rightarrow = \int \sin^m(x) (1 - \sin^2(x))^k \cos(x) dx$$

expand this out

& we get a bunch of terms only involving powers of sine

$$u = \sin x$$

$$(=\int u^m (1-u^2)^k du)$$

Polynomial

Each integral above is now of the previous type (some # of sines w/ only a single cosine)

Here is an explicit example to help you get the feel for
this last step

$$\int \sin^4(x) \cos^5(x) dx$$

$$m=4 \neq 0$$

$$n=5=2 \cdot 2 + 1$$

$$(So \ k=2)$$

$$= \int \sin^4(x) \cos^4(x) \cos(x) dx$$

'exchange' for sines *"isolate" the odd cosine out"*

$$= \int \sin^4(x) [\cos^2(x)]^2 \cos(x) dx$$

PYT

$$= \int \sin^4(x) [1 - \sin^2(x)]^2 \cos(x) dx$$

$$= \int \sin^4(x) (1 - \sin^2(x)) (1 - \sin^2(x)) \cos(x) dx$$

$$= \int \sin^4(x) [1 - 2\sin^2(x) + \sin^4(x)] \cos(x) dx$$

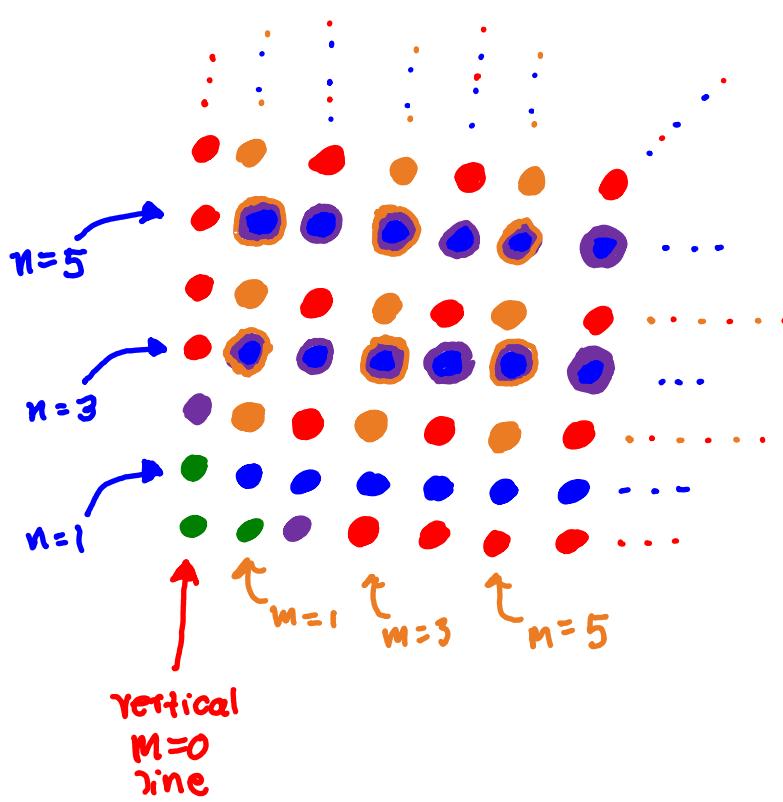
$$= \int \sin^4(x) \cos(x) dx - 2 \int \sin^6(x) \cos(x) dx + \int \sin^8(x) \cos(x) dx$$

Set $u = \sin(x)$ for all 3 integrals

$$du = \cos(x) dx$$

$$= \int u^4 du - 2 \int u^6 du + \int u^8 du = \frac{u^5}{5} - 2 \frac{u^7}{7} + \frac{u^9}{9} + C$$

$$= \frac{\sin^5(x)}{5} - 2 \frac{\sin^7(x)}{7} + \frac{\sin^9(x)}{9} + C$$



■ = easy or memorized

■ = double angle formulas

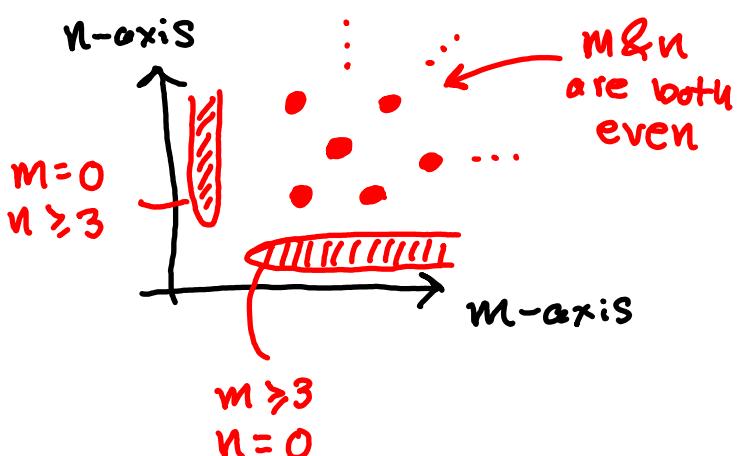
■ = let $u = \sin(x)$

■ = exchange all even powers of \cos for even powers of \sin then set $u = \sin(x)$

■ = you should be able to figure out how to integrate these now that we have seen similar examples

■ = the strategy for ■ & ■ will both work

What Remains?



$$\int \sin^{2M}(x) \cos^{2N}(x) dx$$

$$\int \sin^m(x) dx, \quad m \geq 3$$

$$\int \cos^n(x) dx, \quad n \geq 3$$

$$\int \cos^n(x) dx \quad \text{Assuming } n \geq 3 \text{ we can}$$

factor out a copy of cosine
& still have at least 2 leftover

||

$$\int \cos^{n-1}(x) \cos(x) dx \quad n \geq 3 \Rightarrow n-1 \geq 2$$

Factoring out as many copies of $\cos^2(x)$ from $\cos^{n-1}(x)$
as possible ($n-1 \geq 2$ means there is always at least 1)

we are either left with

$$\int \cos^{n-1}(x) \cos(x) dx$$

even
 $\cancel{n-1} = 2k$

even
 $\cancel{n} = 2k$

OR

$$\int [\cos^2(x)]^k \cos(x) dx$$

$$\int [\cos^2(x)]^k dx$$

||

PYT

$$\int [1 - \sin^2(x)]^k \cos(x) dx$$

|| C2X

$$\int \left[\frac{1 + \cos(2x)}{2} \right]^k dx$$

Terms have
lots of different
values of n

this
 is
 reduction
 formula
 territory

Every term (once expanded)
 is lower degree in terms
 of powers of cosine
 So the problem has gotten
 easier

we
 do know
 how to
 solve these

$$\begin{array}{ll} n=0 & m=1 \\ n \neq 0 & m=1 \end{array}$$

Now you should be able to reason similarly
for powers of $\sin \geq 3$

Finally

$$\int \sin^{2M}(x) \cos^{2N}(x) dx$$

when both are
even powers

use 2x laws to convert all sines to cosines
with doubled input & all cosines to other
cosines w/ doubled input

c.g.

$$\int \sin^{2M} x \cos^{2N} x dx$$

S2x
Sine double angle formula = $\int \left(\frac{1-\cos(2x)}{2} \right)^M \cos^{2N} x dx$

C2x
Cosine double angle formula

$$= \int \left(\frac{1-\cos(2x)}{2} \right)^M \left(\frac{1+\cos(2x)}{2} \right)^N dx$$

Simplifies to a polynomial in $\cos(2x)$ so this is now reduced to the case $m = \text{anything}$
 $n = 0$

Cosine Reduction Formula

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

Integration
by parts

(0,4)

reduction

$$\int \underline{\cos^4(x) dx} = \int \underbrace{\cos^3(x)}_u \underbrace{\cos(x) dx}_{dv} = uv - \int v du$$

$$du = -3\cos^2(x) \sin(x) dx$$

$$v = \sin(x)$$

$$-\int v du = 3 \int \cos^2(x) \sin^2(x) dx \stackrel{\text{PT}}{=} 3 \int \cos^2 x [1 - \cos^2(x)] dx$$

$$\begin{aligned} \int \cos^4(x) dx &= \sin(x) \cos^3(x) + 3 \int \cos^2 x dx - 3 \int \cos^4 x dx \\ \Rightarrow 4 \int \cos^4(x) dx &= \sin(x) \cos^3(x) + 3 \int \cos^2 x dx \end{aligned}$$

Integrate
by parts

(0,3)

$$\int \cos^3(x) dx = \int \underbrace{\cos^2(x)}_u \underbrace{\cos(x) dx}_{dv} = uv - \int v du$$

$$du = -2\cos(x) \sin(x) dx$$

$$v = \sin(x)$$

$$+ 2 \int \cos(x) \sin^2(x) dx$$

n ≠ 0
n = 1 ✓

Case
(0,2)

$$\int \cos^2(x) dx = \int \left[\frac{1 + \cos(2x)}{2} \right] dx = \frac{1}{2}x + \frac{\sin(2x)}{4} + C$$

(0,1)

$$\int \cos^1(x) dx = \int \cos(x) dx = -\sin(x) + C$$

(0,0)

$$\int \cos^0(x) dx = \int dx = x + C$$

So, a reduction formula works by taking
one instance of a problem

compute $\int \cos^m(x) dx$

assuming $m = 5$

& "solves" it by reducing the problem
to an easier version of itself (presumably
a version of it you already know how to solve)

$$\int \cos^5(x) dx = \frac{1}{5} \cos^4(x) \sin(x) + \frac{4}{5} \int \cos^3(x) dx$$

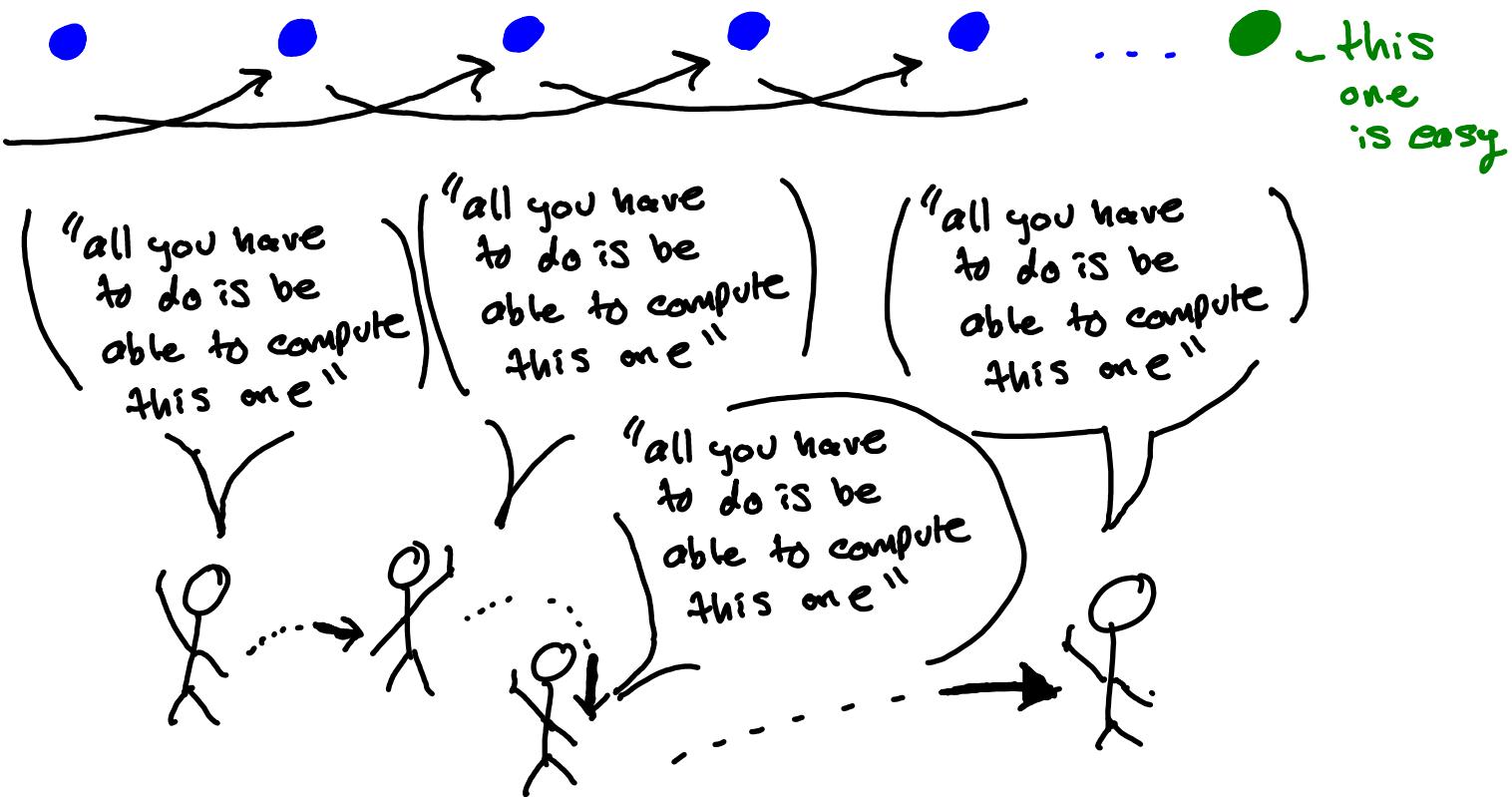
Oh, this one is
easy...

All you have
to be able
to do is
compute this one

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

Oh This one?
its easy...

All you have to
be able to do
is compute this
one



Derivation of Cosine Reduction Formula

$$\int \cos^n(x) dx = \int \underbrace{\cos^{n-1}(x)}_u \underbrace{\cos(x) dx}_{dv}$$

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

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

Integration
by parts
formula

$$\begin{aligned}
 &= \sin(x) \cos^{n-1}(x) + (n-1) \int \cos^{n-2}(x) \sin^2(x) dx \\
 &= \sin(x) \cos^{n-1}(x) + (n-1) \int \cos^{n-2}(x) [1 - \cos^2(x)] dx
 \end{aligned}$$

PVT

∴ ← this means "therefore"

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

n-1 copies of

$$\begin{aligned}
 (n) \cdot \int \cos^n(x) dx &= \sin(x) \cos^{n-1}(x) + (n-1) \int \cos^{n-2}(x) dx
 \end{aligned}$$

add to both sides of equation

divide both sides by n & then you're done.

More Reduction Formulas You Might Try To Prove Yourself

$$\int \sin^m(x) dx \stackrel{m \geq 3}{=} -\frac{1}{m} \sin^{m-1}(x) \cos(x) + \frac{m-1}{m} \int \sin^{m-2}(x) dx$$

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

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

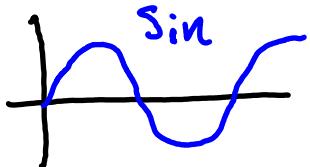
$$\int [\ln(x)]^N dx = x (\ln(x))^N - N \int [\ln(x)]^{N-1} dx$$

The pattern to keep in mind is to use integration by parts & look out for convenient times to apply trig identities (at least for the first 3 above)

Summary

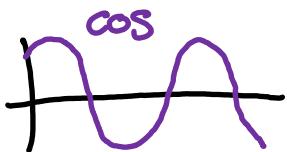
When Faced with an Integral Like $\int \sin^m(\theta) \cos^n(\theta) d\theta$

(i.e.



to some power

times



to a potentially different power)

The problem is begging for one of the two following Substitutions

$$u = \cos(\theta) \quad \text{OR} \quad u = \sin(\theta)$$

But the fact that these choices result in

$$du = -\sin(\theta) d\theta \quad \& \quad du = \cos(\theta) d\theta \quad (\text{respectively})$$

means such a substitution will only work if there is

an odd # of sines
(m is an odd number) OR an odd # of cosines
(n is an odd number) (resp.)

when this does happen to be the case, we proceed as follows

convert the leftover $\underbrace{m-1}_{\text{even}} \sin$
sines into $\underbrace{\cos}_{\text{even}}$
cosines with PYT

$$\sin^{\text{even}}(\theta) = (1 - \cos^2(\theta))^{\frac{\text{even}}{2}}$$

convert the leftover $\underbrace{n-1}_{\text{even}}$ cosines into $\underbrace{\sin}_{\text{even}}$
sines with PYT

$$\cos^{\text{even}}(\theta) = (1 - \sin^2(\theta))^{\frac{\text{even}}{2}}$$

This leaves you with an integral of the form

$$\int (1-\cos^2(\theta))^{\frac{m-1}{2}} \cos^n(\theta) \sin^2(\theta) d\theta$$

$$\int \sin^m(\theta) (1-\sin^2(\theta))^{\frac{n-1}{2}} \cos^2(\theta) d\theta$$

Remember: Here $u = \cos(\theta)$
so $du = -\sin(\theta) d\theta$

$$\Leftrightarrow - \int (1-u^2)^{\frac{m-1}{2}} \cdot u^1 du$$

Here $u = \sin(\theta)$
so $du = \cos(\theta) d\theta$

$$\Leftrightarrow \int u^m (1-u^2)^{\frac{n-1}{2}} du$$

In either case we could expand out the integrand & realize that all that's left to do now is integrate a Polynomial in the variable u .

Linearity of \int & Reverse Power Rule \Rightarrow can integrate all polynomials.

all polynomials have a "degree" = n
 \downarrow = largest power of x that appears

$$\int (\text{polynomial in } u) du = \int [a_n u^n + a_{n-1} u^{n-1} + \dots + a_2 u^2 + a_1 u + a_0] du$$

↑ ↑ ↑ ↑ ↑

Fixed but unknown real \neq constants

a_i = "coefficient of u^i "

linearity
 \downarrow
 \int

$$= a_n \int u^n du + a_{n-1} \int u^{n-1} du + \dots + a_2 \int u^2 du + a_1 \int u du + a_0 \int du$$

monomial
of degree n

monomial
of degree $n-1$

$n-1$

monomial
of degree 2

"the Squaring
function"

monomial
of degree 1

$u^0 = 1$
is a
monomial
of degree
zero

Reverse Power Rule

tells us how to integrate a monomial of degree $n \neq -1$

$$\int u^n du = \frac{u^{n+1}}{n+1} + C$$

Hence, $\int (\text{polynomial in } u \text{ of degree } n) du$

Sum of Constants times monomials of various degrees
meaning the variable is u
highest power of u that appears in the polynomial with non-zero coefficient

$$= \frac{a_n x^{n+1}}{n+1} + \frac{a_{n-1} x^n}{n} + \dots + \frac{a_2 x^3}{3} + \frac{a_1 x^2}{2} + a_0 x + C$$

\curvearrowleft first integral
 \curvearrowleft second integral
. . .
 \curvearrowleft $(n-1)^{\text{st}}$ integral
 \curvearrowleft n^{th} integral
 \curvearrowleft $(n+1)^{\text{st}}$ integral
↑
Sum of all $n+1$ constants that came from integration

$\therefore \int (\text{polynomial}) = \text{polynomial of 1 degree higher}$

\uparrow Linearity of the integral

$$\int [af + bg] dx = a \int f dx + b \int g dx$$

together w/ Reverse Power Rule

\Rightarrow we can integrate ALL POLYNOMIALS

The following Strategy works when n is odd or m is odd

$$\int \sin^m(\theta) \cos^n(\theta) d\theta \xrightarrow{\text{OR}} \begin{cases} u = \sin(\theta) \\ u = \cos(\theta) \end{cases} \int (\text{polynomial in } u) = \text{polynomial in } u$$

+ pythagorean theorem to exchange even powers of \sin/\cos for "even powers of the other"

When Neither m nor n is odd

The double angle formulas decrease the values of m or n

$$\cos^2(\theta) = \frac{1 + \cos(2\theta)}{2}$$

$$\sin^2(\theta) = \frac{1 - \cos(2\theta)}{2}$$

$$2 \xrightarrow{\text{decrease}} 1$$

Squared! No Squared trig functions

So, you can use this idea repeatedly to get a (bunch of) integrals only involving $1 \sin \theta$ or $1 \cos$ odd # of sines/cosines we know how to deal with

$m=0 \Rightarrow$ the above line is a recipe for the cosine reduction formula

"reduction formulas" always come from repeated integration by parts

$n=0 \Rightarrow$ the above line is a recipe for the Sine reduction formula