Upper 6 Chapter 11

Integration

Chapter Overview

- 1. Integration
- 2. Integrals of the form f'(ax + b)
- 3. Using Trigonometric Identities
- 4. The Reverse Chain Rule
- 5. Integration by Substitution
- 6. Integration by Parts
- 7. Integration Using Partial Fractions
- 8. Area Under a Curve
- 9. The Trapezium Rule
- 10. Parametric Equations
- 11. Differential Equations
- 12. Forming Differential Equations

8.1	Know and use the Fundamental Theorem of Calculus	Integration as the reverse process of differentiation. Students should know that for indefinite integrals a constant of integration is required.		
8.2	Integrate x^n (excluding $n = -1$) and related sums, differences and constant multiples. Integrate e^{kx} , $\frac{1}{x}$, $\sin kx$,	For example, the ability to integrate expressions such as $\frac{1}{2}x^2 - 3x^{-\frac{1}{2}}$ and $\frac{(x+2)^2}{\frac{1}{x^2}}$ is expected. x Given f'(x) and a point on the curve, Students should be able to find an equation of the curve in the form y = f(x). To include integration of standard functions		
	x cos kx and related sums, differences and constant multiples.	such as $\sin 3x$, $\sec^2 2x$, $\tan x$, e^{5x} , $\frac{1}{2x}$. Students are expected to be able to use trigonometric identities to integrate, for example, $\sin^2 x$, $\tan^2 x$, $\cos^2 3x$.		
8.3	Evaluate definite integrals; use a definite integral to find the area under a curve and the area between two curves	Students will be expected to be able to evaluate the area of a region bounded by a curve and given straight lines, or between two curves. This includes curves defined parametrically. For example, find the finite area bounded by the curve $y = 6x - x^2$ and the line $y = 2x$ Or find the finite area bounded by the curve $y = x^2 - 5x + 6$ and the curve $y = 4 - x^2$.		
8.4	Understand and use integration as the limit of a sum.	Recognise $\int_{a}^{b} f(x) dx = \lim_{\delta x \to 0} \sum_{x=a}^{b} f(x) \delta x$		
8.5	Carry out simple cases of integration by substitution and integration by parts; understand these methods as the inverse processes of the chain and product rules respectively (Integration by substitution includes finding a suitable substitution and is limited to cases where one substitution will lead to a function which can be integrated; integration by parts includes more than one application of the method but excludes reduction	Students should recognise integrals of the form $\int \frac{f'(x)}{f(x)} dx = \ln f(x) + c$. The integral $\int \ln x dx$ is required Integration by substitution includes finding a suitable substitution and is limited to cases where one substitution will lead to a function which can be integrated; integration by parts includes more than one application of the method but excludes reduction formulae.		
8.3	Evaluate definite integrals; use a definite integral to find the area under a curve and the area between two curves	Students will be expected to be able to evaluate the area of a region bounded by a curve and given straight lines, or between two curves. This includes curves defined parametrically.		

INTEGRATION

Integration is the reverse of differentiation. We use known derivatives to integrate.

The following are integrals that you should know:

SKILL #1: Integrating Standard Functions

There's certain results you should be able to integrate straight off, by just thinking about the opposite of differentiation.

У	$\int y dx$	
x ⁿ		
e^x $\frac{1}{x}$		The x has to do with problems when x is negative (when ln x is not defined)
x cos x		Remember my memorisation trick of picturing sin above cos
sin x		from C3, so that 'going down' is
$\sec^2 x$		differentiating and 'going up' is integrating, and we change the
cosec x cot x		sign if the wrong way round.
$cosec^2x$		It's vital you remember this one.
sec x tan x		

Have a good stare at this slide before turning your paper over – let's see how many you remember...

Quickfire Questions (without cheating!)

$$\int \sec x \tan x \, dx =$$

$$\int \sin x \, dx =$$

$$\int \csc^2 x \, dx =$$

$$\int -\cos x \, dx =$$

Quickfire Questions (without cheating!)

$$\int \sec^2 x \, dx =$$

$$cosec \ x \cot x \ dx =$$

$$\int \frac{1}{x} dx =$$

$$-\sin x \, dx =$$

Quickfire Questions (without cheating!)

$$\int \csc^2 x \, dx =$$

$$\int \sin x \, dx =$$

$$\int \sec x \tan x \, dx =$$

$$\int \cos x \, dx =$$

$$\int 2\cos x + \frac{3}{x} - \sqrt{x} \, dx =$$

$$\int \frac{\cos x}{\sin^2 x} \, dx = \int$$
Hint: What 'reciprocal' trig
functions does this simplify to?
$$[\text{Textbook}] \text{ Given that } \int_a^{3a} \frac{2x+1}{x} \, dx = \ln 12, \text{ find the exact value of } a.$$

$$[\text{Textbook}] \text{ Given that } \int_a^{3a} \frac{2x+1}{x} \, dx = \ln 12, \text{ find the exact value of } a.$$

INTEGRALS OF THE FORM f'(ax + b)

The following are integrals that you should know:

$\int x^n dx$	=	$\frac{x^{n+1}}{n+1} + c$
$\int e^x dx$	=	$e^{x}+c$
$\int \frac{1}{x} dx$	=	ln x +c
$\int \cos x dx$	=	sin x + c
$\int \sin x dx$	=	$-\cos x + c$
$\int \sec^2 x dx$	=	tan x + c
$\int cosec \ x \ cot \ x \ dx$	=	-cosec x + c
$\int cosec^2 x dx$	=	-cot x + c
$\int \sec x \tan x dx$	=	sec x + c

SKILL #2: Integrating f(ax + b)

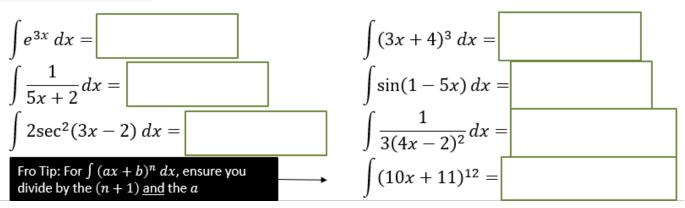
$$\frac{d}{dx}(\sin(3x+1)) =$$

$$\int \cos(3x+1) \, dx =$$

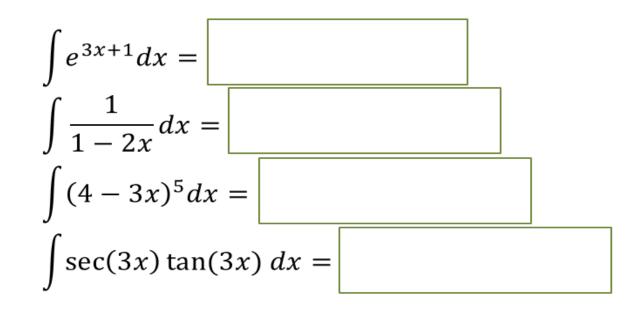
Therefore:

 \mathscr{I} For any expression where inner function is ax + b, integrate as before and $\div a$. $\int f'(ax + b)dx = \frac{1}{a}f(ax + b) + C$

Quickfire:

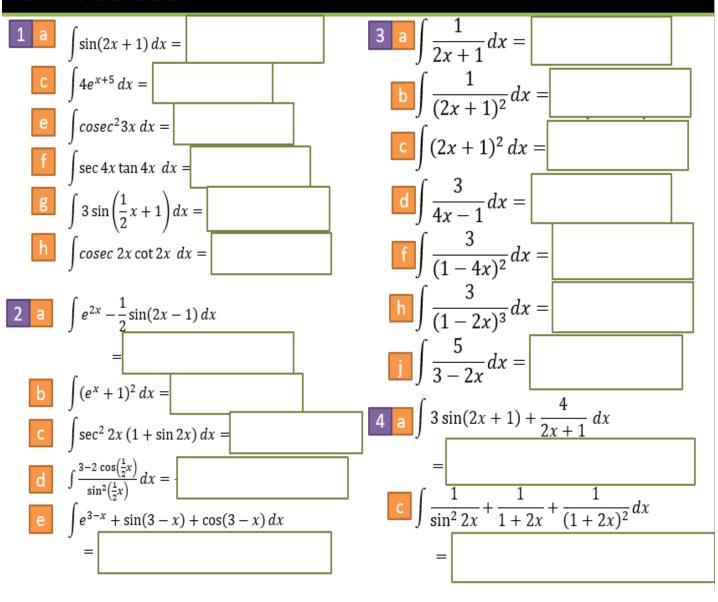


Check Your Understanding



Exercise 11B

Pages 297-298



USING TRIGONOMETRIC IDENTITIES

The following are identities that you should know:

$sin(A \pm B)$	=		
$cos(A \pm B)$	=		
$tan(A \pm B)$	=		
sin 2A	=		
cos 2A	=		
cos 2A	=		
cos 2A	=		
tan 2A	=		
sec ² A	=		
cosec ² A	=		

We can use these identities to transform an expression that *cannot* be integrated into one that *can* be integrated.

These first examples focus on manipulation of the identities rather than integration.

Examples

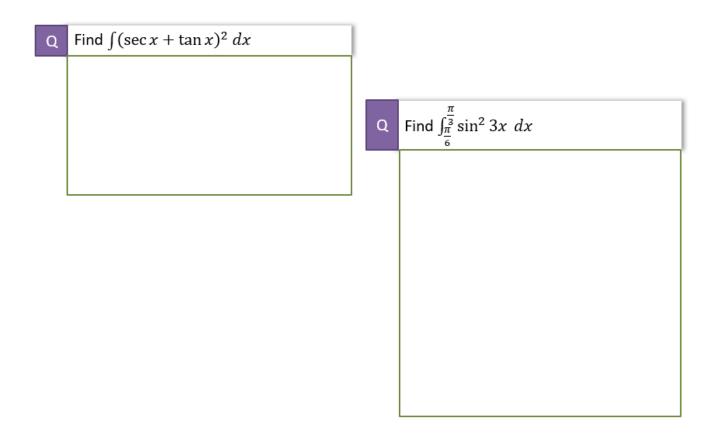
- 1) sin 4x =
- 2) $2 \sin 3x \cos 3x =$
- 3) cos 5x =
- 4) $4\cos^2 3x 2 =$

SKILL #3: Integrating using Trig Identities

Some expressions, such as $\sin^2 x$ and $\sin x \cos x$ can't be integrated directly, but we can use one of our trig identities to replace it with an expression we can easily integrate.

Q Find $\int \sin^2 x dx$	Q Find $\int \sin 3x \cos 3x dx$
Q Find $\int \cos^2 x dx$	Q Find $\int \tan^2 x dx$

Check Your Understanding



Further examples

Show that

$$\int_{\frac{\pi}{12}}^{\frac{\pi}{8}} \sin^2 x \, dx = \frac{\pi}{48} + \frac{1 - \sqrt{2}}{8}$$

Exercise 11C Page 300

SKILL #4: Reverse Chain Rule

There's certain more complicated expressions which look like the result of having applied the chain rule. I call this process 'consider then scale':

- 1. <u>Consider</u> some expression that will differentiate to something similar to it.
- 2. Differentiate, and adjust for any scale difference.

$$\int x(x^2+5)^3 dx \qquad \int \cos x \sin^2 x dx \qquad \int \frac{2x}{x^2+1} dx$$

The first x looks like it arose from differentiating the x^2

The $\cos x$ probably arose from The 2x probably arose from differentiating the sin.

differentiating the x^2 .

Integration by Inspection/Reverse Chain Rule: Use common sense to consider some expression that would differentiate to the expression given. Then scale appropriately. Common patterns:
In words: "If the bottom of a

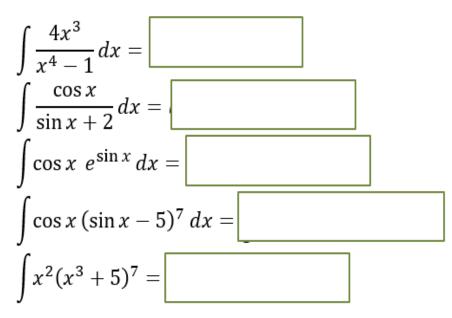
$$\int k \frac{f'(x)}{f(x)} dx \to Try \ln|f(x)| \checkmark f(x) \int k f'(x) [f(x)]^n \to Try [f(x)]^{n+1}$$

In words: "If the bottom of a fraction differentiates to give the top (forgetting scaling), try In of the bottom".

 $\int \frac{x^2}{x^3 + 1} \, dx \qquad \qquad \int x \, e^{x^2 + 1} \, dx$

Quickfire

In your head!



Not in your head...

$$\int \frac{x}{(x^2+5)^3} \, dx =$$

Fro Tip: If there's as power around the whole denominator, DON'T use ln: reexpress the expression as a product. e.g. $x(x^2 + 5)^{-3}$

$\sin^n x \cos x$ vs $\sec^n x \tan x$

Notice when we differentiate $\sin^5 x$, then power decreases:

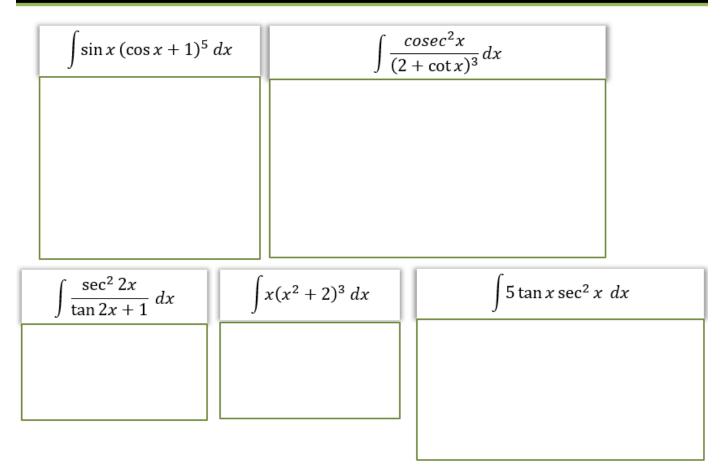
$$\frac{d}{dx}(\sin^5 x) =$$

However, when we differentiate $\sec^5 x$:

$$\frac{d}{dx}\left((\sec x)^5\right) =$$

Notice that the power of sec didn't go down. Keep this in mind when integrating.

$$\int \sec^4 x \tan x \, dx$$



SKILL #5: Integration by Substitution

For some integrations involving a complicated expression, we can make a substitution to turn it into an equivalent integration that is simpler. We wouldn't be able to use 'reverse chain rule' on the following:

Q Use the substitution u = 2x + 5 to find $\int x\sqrt{2x+5} dx$

The aim is to completely remove any reference to x, and replace it with u. We'll have to work out x and dx so that we can replace them.

STEP 1: Using substitution, work out x and dx (or variant)	
STEP 2: Substitute these into expression.	
STEP 3: Integrate simplified expression.	
STEP 4: Write answer in terms of <i>x</i> .	

How can we tell what substitution to use?

In Edexcel you will usually be given the substitution!

However in some other exam boards, and in STEP, you often aren't. There's no hard and fast rule, but it's often helpful to replace to replace expressions inside roots, powers or the denominator of a fraction.

Sensible substitution:

$$\int \cos x \sqrt{1 + \sin x} \, dx \qquad \qquad u =$$

$$\int 6x \, e^{x^2} \, dx \qquad \qquad u =$$

$$\int \frac{x e^x}{1 + x} \, dx \qquad \qquad u =$$

$$\int e^{\frac{1 - x}{1 + x}} \, dx \qquad \qquad u =$$

Another Example

Q Use the substitu	tion $u = \sin x + 1$ to find $\int \cos x \sin x (1 + \sin x)^3 dx$
STEP 1: Using substitution, work out x and dx (or variant)	
STEP 2: Substitute these into expression.	
STEP 3: Integrate simplified expression.	
STEP 4: Write answer in terms of <i>x</i> .	

Using substitutions involving implicit differentiation

1

When a root is involved, it makes thing much tidier if we use $u^2=\cdots$

Q	Use the substitut	tion $u^2 = 2x + 5$ to find $\int x\sqrt{2x + 5} dx$
sub	P 1 : Using stitution, work out nd <i>dx</i> (or variant)	
	P 2: Substitute se into expression.	
	P 3: Integrate plified expression.	
	P 4: Write answer erms of <i>x</i> .	

This was marginally less tedious than when we used u = 2x + 5, as we didn't have fractional powers to deal with.

More examples

Use the substitution $u^2 = x + 1$ to find

$$\int \frac{x}{(x+1)^{\frac{1}{2}}} dx$$

Example 4

Use the substitution $x = \frac{2}{3} \tan u$ to find

$$\int \frac{1}{4+9x^2} dx$$

Edexcel will usually give you the substitution in the exam question.

However, if you are not provided with a substitution, a 'rule of thumb' is to replace expressions inside roots, powers or the denominator of a fraction by the variable u.

Edexcel C4 Jan 2012 Q6c

(c) Using the substitution $u = 1 + \cos x$, or otherwise, show that

$$\int \frac{2\sin 2x}{(1+\cos x)} dx = 4\ln(1+\cos x) - 4\cos x + k,$$

where k is a constant.

(5)

Hint: You might want to use your double angle formula first.

INTEGRATION BY SUBSTITUTION AND DEFINITE INTEGRALS

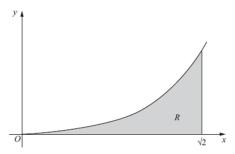
When you use integration by substitution to evaluate a definite integral, you do not need to rewrite the expression in terms of x. However, if you use the expression in terms of u, you **must** replace the x limits with u limits.

Alternatively, you could convert the integral back to a function of x and use the original limits but this is usually messier!

Example 5

Calculate $\int_0^{\frac{\pi}{2}} \cos x \sqrt{1 + \sin x} \, dx$

Example 6



(c) Use the substitution $u = x^2 + 2$ to show that the area of R is

$$\frac{1}{2}\int_{2}^{4}(u-2)\ln u \,\mathrm{d}u.$$

Figure 2 shows a sketch of the curve with equation $y = x^3 \ln (x^2 + 2)$, $|x \ge 0$.

The finite region R, shown shaded in Figure 2, is bounded by the curve, the x-axis and the line $x = \sqrt{2}$.

Exercise 11E Page 306

SKILL #6: Integration by Parts

$$\int x \cos x \, dx = ?$$

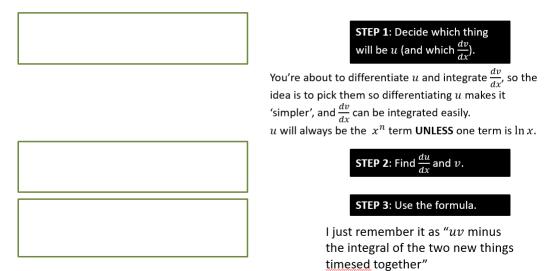
Just as the Product Rule was used to **differentiate the product** of two expressions, we can often use 'Integration by Parts' to **integrate a product**.

To integrate by parts:

$$\int u \frac{dv}{dx} dx = uv - \int v \frac{du}{dx} dx$$



$$\int u \frac{dv}{dx} dx = uv - \int v \frac{du}{dx} dx$$



Example 2

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

Here, the choice of u must be ln x because ln x is difficult to integrate

Example 3

Find

 $\int \ln x \, dx$

Here, the 'trick' is to write the integral as $\int \mathbf{1} \, imes \, ln \, x \, \, dx$

Again, the choice of u must be ln x

IBP twice!

Q	Find $\int x^2 e^x dx$

Example 5

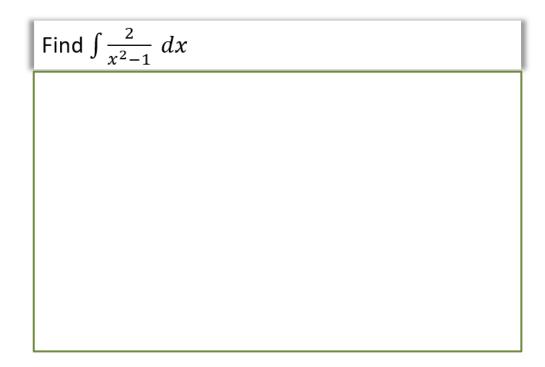
Find

 $\int e^x \cos x \, dx$

Q	Find $\int x^2 \sin x dx$

SKILL #7: Using Partial Fractions

We saw earlier that we can split some expressions into partial fractions. This allows us to integrate some expressions with more complicated denominators.



Further Examples

Find $\int \frac{x-5}{(x+1)(x-2)} dx$	Find $\int \frac{8x^2 - 19x + 1}{(2x+1)(x-2)^2} dx$

Edexcel C4 June 2009 Q3

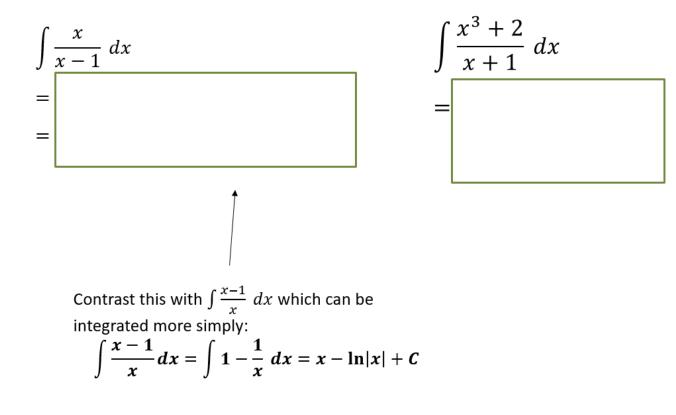
$$f(x) = \frac{4-2x}{(2x+1)(x+1)(x+3)} = \frac{A}{(2x+1)} + \frac{B}{(x+1)} + \frac{C}{(x+3)}.$$
(a) Find the values of the constants A, B and C.
(b) (i) Hence find $\int f(x) \, dx.$
(ii) Find $\int_{0}^{2} f(x) \, dx$ in the form ln k, where k is a constant.
(3)

SKILL #8: Integrating top-heavy algebraic fractions

$$\int \frac{x^2}{x+1} \, dx = ?$$

How would we deal with this? (the clue's in the title)

Test Your Understanding

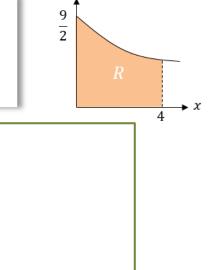


Finding Areas

You're already familiar with the idea that definite integration gives you the (signed) area bound between the curve and the x-axis.

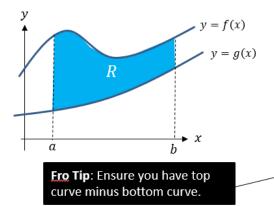
Given your expanded integration skills, you can now find the area under a greater variety of curves.

[Textbook] The diagram shows part of the curve $y = \frac{9}{\sqrt{4+3x}}$ The region R is bounded by the curve, the x-axis and the lines x = 0 and x = 4, as shown in the diagram. Use integration to find the area of R.



y

Skill #9: Area between two curves

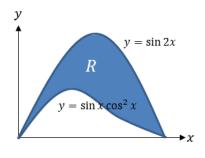


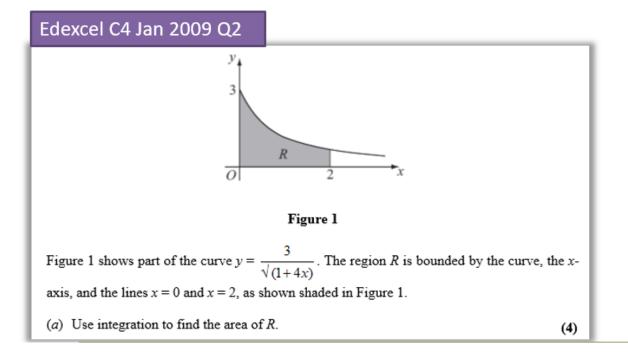
(This was presented in my Year 1 slides as an 'alternative method') The areas under the two curves are

 $\int_{a}^{b} f(x) dx$ and $\int_{a}^{b} g(x) dx$. It therefore follows the area between them (provided the curves don't overlap) is:

$$R = \int_{a}^{b} f(x) dx - \int_{a}^{b} g(x) dx$$
$$= \int_{a}^{b} (f(x) - g(x)) dx$$

[Textbook] The diagram shows part of the curves $y = \sin 2x$ and $y = \sin x \cos^2 x$ where $0 \le x \le \frac{\pi}{2}$. The region *R* is bounded by the two curves. Use integration to find the area of *R*.

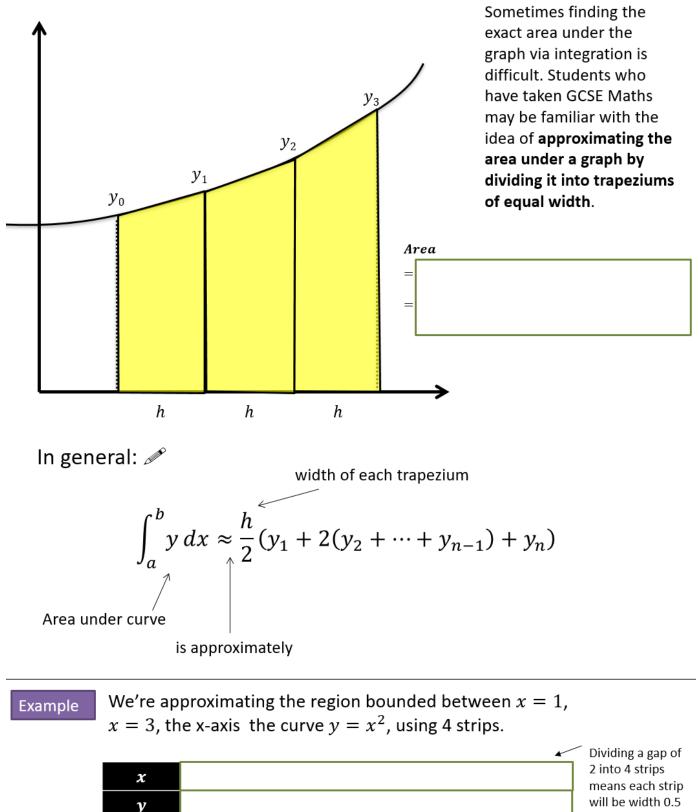


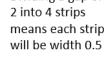


Skill #10: Trapezium Rule

h =

Area ≈





Trapezium Rule

Edexcel C2 May 2013 (R) Q2

$$y = \frac{x}{\sqrt{1+x}}$$

(a) Complete the table below with the value of y corresponding to x = 1.3, giving your answer to 4 decimal places.

Fro Tip: Yo	ou can generate	table with Casio	calcs. Mode \rightarrow	3 (Table). Use '	Alpha' button	to key in X within	the function. Pr	ess =
	x	1	1.1	1.2	1.3	1.4	1.5	
	у	0.7071	0.7591	0.8090		0.9037	0.9487	

(1)

(4)

(b) Use the trapezium rule, with all the values of y in the completed table, to obtain an approximate value for

$$\int_{1}^{1.5} \frac{x}{\sqrt{1+x}} \, \mathrm{d}x$$

giving your answer to 3 decimal places.

You must show clearly each stage of your working.

Area ≈

Further Example

Trapezium Rule: $\int_{a}^{b} y \, dx \approx \frac{1}{2}h[y_0 + 2(y_1 + \dots + y_{n-1}) + y_n]$

Given
$$I = \int_{0}^{\frac{\pi}{2}} \sec x \, dx$$

a) Find the exact value of *I*.
b) Use the trapezium rule with two strips to estimate *I*.
c) Use the trapezium rule with four strips to find a second estimate of *I*.
d) Find the percentage error in using each estimate.

Test	You	r Un	Iders	stand	ding							
The finite y-axis.	Q2 hows a sket region <i>R</i> ,	2 o tch of part of shown shade	Figure f the curve with $y = (2 - x)e^{2x}$ ed in Figure ding values o	th equation ^{,2x} , 1, is bounde	-	ve, the x-axi	(b)	the (c	(3	 	 	
Г	x	0	0.5	1	1.5	2	7					
-	y	2	4.077	7.389	10.043	0	-					
(b) Expla area o (c) Use o	ea of <i>R</i> , giv in how the of <i>R</i> . calculus, sh	ring your ans trapezium ru owing each	all the values swer to 2 deci ule can be use step in your simplest form	mal places. d to give a m working, to	ore accurate	approximati	ion for t (or the ar	(3) the (1)				

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Integration with Parametric Equations

Suppose we have the following parametric equations:

$$x = t^2$$
$$y = t + 1$$

To find the area under the curve, we want to determine to determine $\int y \, dx$. The problem however is that y is in terms of t, not in terms of x.



Fro Memory Tip: No need to remember the whole new formulae. Just remember that $\frac{dx}{dt} dt = dx$, which follows from the chain rule (and <u>very</u> informally, you can see holds as the *dt*'s cancel)

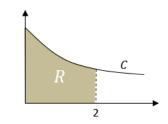
Determine the area bound between the curve with parametric equations $x = t^2$ and y = t + 1, the x-axis, and the lines x = 0 and x = 3.

Further Example

[Textbook] The curve C has parametric equations

$$x = t(1+t), \qquad y = \frac{1}{1+t}, \qquad t \ge 0$$

Find the exact area of the region R, bounded by C, the x-axis and the lines x = 0 and x = 2.



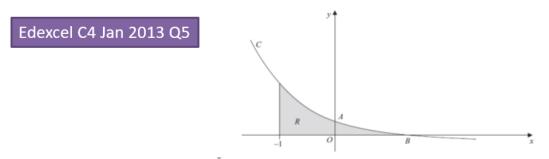


Figure 2 shows a sketch of part of the curve \overline{C} with parametric equations

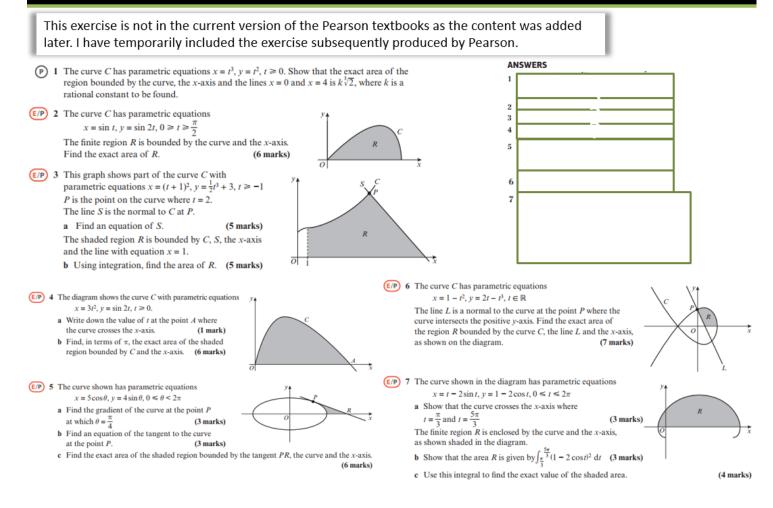
$$x = 1 - \frac{1}{2}t, \quad y = 2^t - 1.$$

The curve crosses the y-axis at the point A and crosses the x-axis at the point B.

(<i>a</i>) Show that <i>A</i> has coordinates (0, 3).(<i>b</i>) Find the <i>x</i>-coordinate of the point <i>B</i>.	(2) (2)
The region <i>R</i> , as shown shaded in Figure 2, is bounded by the curve <i>C</i> , the line $x = -1$	and the
<i>x</i> -axis. (<i>d</i>) Use integration to find the exact area of R .	(6)

Helping Hand:
$\frac{d}{dx}(a^x) = a^x(\ln a)$
с <u> </u>
$\int a^x dx = \frac{a^x}{\ln a} + c$
$\int \ln a$

Exercise ?



SKILL #11: Differential Equations (We're on the home straight!)

Differential equations are equations involving a mix of variables and derivatives, e.g. y, x and $\frac{dy}{dx}$.

'<u>Solving</u>' these equations means to get y in terms of x (with no $\frac{dy}{dx}$).

Q Find the general solution to $\frac{dy}{dx} = xy + y$

Another Example

Q

Find the general solution to $(1 + x^2)\frac{dy}{dx} = x \tan y$

STEP 1: Get y to the side of $\frac{dy}{dx}$ by dividing and x to the other side. (you may need to factorise to separate out y first)
STEP 2: Integrate both sides with respect to <i>x</i> .
STEP 2b: If possible, try to combine your constant of integration with other terms (e.g. by letting $C = \ln k$ where k is another constant)
STEP 3: Make <i>y</i> the subject, if the question asks.

Differential Equations with Boundary Conditions

Q [Textbook] Find the general solution to $\frac{dy}{dx} = -\frac{3(y-2)}{(2x+1)(x+2)}$ Given that x = 1 when y = 4. Leave your answer in the form y = f(x)

Test Your Understanding

Edexcel C4 Jan 2012 Q4

Given that
$$y = 2$$
 at $x = \frac{\pi}{4}$, solve the differential equation

$$\frac{dy}{dx} = \frac{3}{y\cos^2 x}.$$
(5)

Key Points on Differential Equations

- Get y on to LHS by dividing (possibly factorising first).
- If after integrating you have *ln* on the RHS, make your constant of integration $\ln k$.
- Be sure to combine all your *ln*'s together just as you did in C2.
 E.g.:

 $2\ln|x+1| - \ln|x| \rightarrow$

- Sub in boundary conditions to work out your constant better to do sooner rather than later.
- Exam questions ♥ partial fractions combined with differential equations.

Forming differential equations

Differential equations are useful because regularly in real-life, the rate of change of a variable is based on its current value. For example in Year 1, we saw a property of exponential growth is that the **rate of change is proportional to the current value**:

The rate of increase of a rabbit population (with population P, where time is t) is **proportional to** the current population. Form a differential equation, and find its general solution.

Further Example

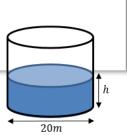
[Textbook] Water in a manufacturing plant is held in a large cylindrical tank of diameter 20m. Water flows out of the bottom of the tank through a tap at a rate proportional to the cube root of the volume.

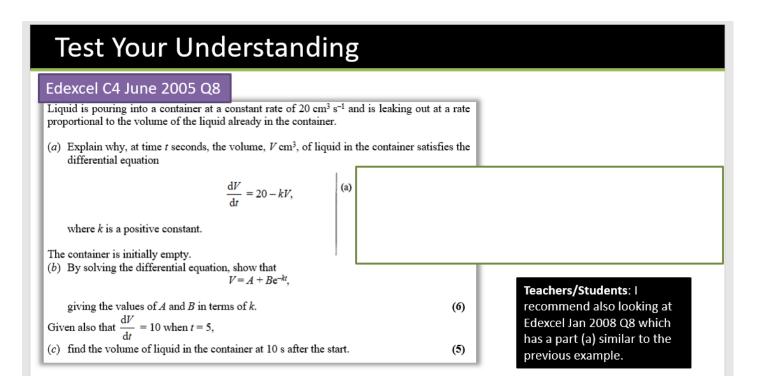
- (a) Show that t minutes after the tap is opened, $\frac{dh}{dt} = -k\sqrt[3]{h}$ for some constant k.
- (b) Show that the general solution of this differential equation may be written $h = (P Qt)^{\frac{3}{2}}$, where P and Q are constants.

Initially the height of the water is 27m. 10 minutes later, the height is 8m.

(c) Find the values of the constants P and Q.

(d) Find the time in minutes when the water is at a depth of 1m.





Summary of Functions

$f(\mathbf{x})$	How to deal with it	$\int f(x) dx$ (+constant)	Formula booklet?
sin x			No
cos x			No
tan x			Yes
sin ² x			No
cos ² x			No
tan ² x			No
cosec x			Yes
sec x			Yes
cot x			Yes

Summary of Functions

$f(\mathbf{x})$	How to deal with it $\int f(x)$	x)dx (+constant) Formula booklet?
cosec ² x		No!
sec^2x		Yes
2		(but memorise)
cot ² x		No
sin 2x cos 2x		No
$\frac{1}{x}$		No
ln x		No
$\frac{x}{x+1}$		
$\frac{1}{x(x+1)}$		

$f(\mathbf{x})$	How to deal with it	$\int f(x) dx$ (+constant)
$\frac{4x}{x^2+1}$		
$\frac{x}{(x^2+1)^2}$		
<i>e</i> ^{2<i>x</i>+1}		
$\frac{1}{1-3x}$		
$x\sqrt{2x+1}$		
sin ⁵ x cos x		