Integration by Parts The Product Rule in Reverse

Unfortunately there is no systematic procedure for integrating the product of two functions with known anti-derivatives. However, the product rule for derivatives does yield a useful trick for doing certain integrals. The method is called **Integration by Parts.** Let u and v be functions of x; but we will also think of them as variables in their own rights. The product rule states,

$$\frac{duv}{dx} = u\frac{dv}{dx} + v\frac{du}{dx}.$$

Integrate both sides.

$$\int \frac{duv}{dx} \, dx = \int u \frac{dv}{dx} \, dx + \int v \frac{du}{dx} \, dx.$$

By the Substitution Theorem,

$$\int duv = \int u \, dv + \int v \, du,$$

or,

$$uv + C = \int u \, dv + \int v \, du.$$

This is normally rewritten as

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

(We drop the C since both sides have indefinite integrals.) What is this good for? We do some examples.

Example 1. Find $\int x \cos x \, dx$.

Solution. Let u = x and $dv = \cos x \, dx$. Then du = dx and $v = \sin x$. Now

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

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

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

$$= x \sin x + \cos x + C$$

We did not need to set $v = \sin x + C$ since all that we require is the v be some anti-derivative of $\cos x$. The key is making the right choices for u and v. We used u = x since the derivative of x is simpler than x and the integral of $\cos x$ does not get any "worse". Try redoing Example 1 with $u = \cos x$ and dv = dx and see what happens. However, there is not a hard and fast rule for how to chose u and dv.

Example 2. Find $\int \ln x \, dx$.

Solution. Let $u = \ln x$ and dv = dx. Then $du = \frac{1}{x}dx$ and v = x. Thus,

$$\int \ln x \, dx = \int u \, dv$$

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

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

$$= x \ln x - \int 1 \, dx$$

$$= x \ln x - x + C$$

Example 3. Find $\int e^x \sin x \, dx$.

Solution. This will be a two step process. Let $u = e^x$ and $dv = \sin x \, dx$. Then $du = e^x \, dx$ and $v = -\cos x$. Thus,

$$\int e^x \sin x \, dx = -\int u \, dv$$

$$= -uv + \int v \, du$$

$$= -e^x \cos x + \int e^x \cos x \, dx$$
(1)

But now what to do? We apply integration by parts to the last integral. This, as you will check, gives

$$\int e^x \cos x \, dx = e^x \sin x - \int e^x \sin x \, dx.$$

By substituting into equation (1) we get,

$$\int e^x \sin x \, dx = -e^x \cos x + e^x \sin x - \int e^x \sin x \, dx.$$

(Now for a trick!) This last equation implies,

$$2\int e^x \sin x \, dx = -e^x \cos x + e^x \sin x + C,$$

or

$$\int e^x \sin x \, dx = \frac{e^x (\sin x - \cos x)}{2} + C.$$

You may need to reread this example several times, working out the steps on your own. \Box

Example 4. Find $I = \int \sec^3 x \, dx$.

Solution. It is not obvious how to start. Since the integral $\sec^2 x$ is easy we will try $u = \sec x$ and $dv = \sec^2 dx$. Then $du = \sec x \tan x dx$ and $v = \tan x$. Thus,

$$I = \int \sec x \sec^2 x \, dx = \sec x \tan x - \int \sec x \tan^2 x \, dx = \sec x \tan x - \int \sec^3 x - \sec x \, dx.$$
 Thus,

$$I = \sec x \tan x - I + \ln|\sec x + \tan x| + C.$$

And finally,

$$I = \frac{\sec x \tan x + \ln|\sec x + \tan x|}{2} + C.$$

Example 5. Find $\int x^2 \sin x \, dx$.

Solution. Taking a derivative of x^2 makes it simpler and integrating the sine function won't make matters worse. So, we let $u = x^2$ and $dv = \sin x \, dx$. Then du = 2x dx and $v = -\cos x$. Thus,

$$\int x^2 \sin x \, dx = \int u \, dv = uv - \int v \, du = -x^2 \cos x + 2 \int x \cos x \, dx.$$

This is a step in the right direction. Now let u = x and $dv = \cos x \, dx$. Then du = dx and $v = \sin x$. Thus,

$$\int x \cos x \, dx = x \sin x - \int \sin x \, dx = x \sin x + \cos x + C.$$

Combining these results we get

$$\int x^2 \sin x \, dx = -x^2 \cos x + 2x \sin x + 2 \cos x + C.$$

You can check the result by taking the derivative.

Example 6. Find $\int x^3 e^x dx$.

Solution. Let $u = x^3$ and $dv = e^x du$. Then $du = 3x^2 dx$ and $v = e^x$. Thus,

$$\int x^3 e^x \, dx = x^3 e^x - 3 \int x^2 e^x \, dx.$$

We repeat. Let $u = x^2$ and $dv = e^x du$. Then du = 2x dx and $v = e^x$. Thus,

$$\int x^2 e^x \, dx = x^2 e^x - 2 \int x e^x \, dx.$$

Once more. Let u = x and $dv = e^x du$. Then du = dx and $v = e^x$. Thus,

$$\int xe^x dx = xe^x - \int e^x dx = xe^x - e^x + C.$$

Therefore,

$$\int x^3 e^x \, dx = x^3 e^x - 3x^2 e^x + 6xe^x - 6e^x + C.$$

This leads to the idea of a reduction formula.

Example 7. Show that $\int x^n e^x dx = x^n e^x - n \int x^{n-1} e^x dx$. This is an example of a reduction formula.

Solution. Let $u = x^n$ and $dv = e^x dx$. Then $du = nx^{n-1}$ and $v = e^x$. Therefore,

$$\int x^n e^x \, dx = x^n e^x - n \int x^{n-1} e^x \, dx.$$

Example 8. Find $\int x^6 e^x dx$.

Solution.

$$\int x^{6}e^{x} dx = x^{6}e^{x} - 6\left(\int x^{5}e^{x} dx\right)$$

$$= x^{6}e^{x} - 6x^{5}e^{x} + 6 \cdot 5\left(\int x^{4}e^{x} dx\right)$$

$$= x^{6}e^{x} - 6x^{5}e^{x} + 6 \cdot 5x^{4}e^{x} - 6 \cdot 5 \cdot 4\left(\int x^{3}e^{x} dx\right)$$

$$= x^{6}e^{x} - 6x^{5}e^{x} + 6 \cdot 5x^{4}e^{x} - 6 \cdot 5 \cdot 4x^{3}e^{x} + 6 \cdot 5 \cdot 4 \cdot 3\left(\int x^{2}e^{x} dx\right)$$

$$= x^{6}e^{x} - 6x^{5}e^{x} + 6 \cdot 5x^{4}e^{x} - 6 \cdot 5 \cdot 4x^{3}e^{x} + 6 \cdot 5 \cdot 4 \cdot 3x^{2}e^{x} - 6 \cdot 5 \cdot 4 \cdot 3 \cdot 2\left(\int xe^{x} dx\right)$$

$$= x^{6}e^{x} - 6x^{5}e^{x} + 6 \cdot 5x^{4}e^{x} - 6 \cdot 5 \cdot 4x^{3}e^{x} + 6 \cdot 5 \cdot 4 \cdot 3x^{2}e^{x} - 6 \cdot 5 \cdot 4 \cdot 3 \cdot 2xe^{x} + 6!e^{x} + C.$$

By induction we can now show that

$$\int x^n e^x dx = (-1)^n e^x \sum_{k=1}^n (-1)^k \frac{n! x^k}{k!} + C.$$

We conclude with a few pratice problems.

- (1) $\int x \sin 3x \, dx$
- (2) $\int x^2 e^x dx$
- (3) $\int x \ln x \, dx$
- (4) $\int x^2 \ln x \, dx$
- (5) $\int e^x \cos x \, dx$
- (6) $\int e^{2x} \cos 3x \, dx$
- (7) $\int e^{ax} \sin bx \, dx$
- (8) $\int \arctan x \, dx$
- $(9) \int_{0}^{\pi} \sqrt{x} \ln x \, dx$
- $(10) \int x \csc^2 x \, dx$
- (11) Find reducetion formulas for $\int x^n \sin x \, dx$ and $\int x^n \cos x \, dx$. Find $\int x^{11} \sin x \, dx$.