

INTEGRATION BY PARTS

■ THE PRODUCT RULE

Let f and g be functions and suppose that G is an antiderivative for g . This means that $G'(x) = g(x)$. The product rule states that

$$\frac{d}{dx}[f(x)G(x)] = f(x)g(x) + f'(x)G(x).$$

We can rewrite this rule in integral notation as

$$\int [f(x)g(x) + f'(x)G(x)] dx = f(x)G(x).$$

Distributing the integral over the sum we get

$$\int f(x)g(x) dx + \int f'(x)G(x) dx = f(x)G(x)$$

and moving the second integral to other side of the equation gives the formula

$$\int f(x)g(x) dx = f(x)G(x) - \int f'(x)G(x) dx.$$

The usefulness of this formula is that if the integral on the left is too difficult, we can replace it with the expression on the right, which contains a different integral, one that might be easier to evaluate. This method is called **integration by parts**.

This formula can be rewritten as follows. Let $u = f(x)$. Then $du = f'(x) dx$. Also let $v = G(x)$. Then $dv = G'(x) dx = g(x) dx$. Then the formula above becomes

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

► **Example 1** Use integration by parts to evaluate the integral

$$\int x \ln x dx.$$

Solution Keep in mind when choosing u and dv that we will need to integrate $v du$. With this in mind choose

$$\begin{aligned} u &= \ln x \\ dv &= x dx \end{aligned}$$

Then differentiating u and integrating dv we get

$$\begin{aligned} du &= \frac{1}{x} dx \\ v &= \frac{x^2}{2} \end{aligned}$$

Then by the formula we have

$$\int x \ln x dx = (\ln x) \left(\frac{x^2}{2} \right) - \int \frac{x^2}{2} \frac{1}{x} dx = \frac{x^2 \ln x}{2} - \frac{1}{2} \int x dx = \frac{x^2 \ln x}{2} - \frac{x^2}{4} + C$$

Making the correct choice for u and dv comes with practice, but sometimes the following method is helpful. If we want to integrate $f(x)g(x)$ and f and g are functions that fall into different categories in the list:

- (1) **L**ogarithmic
- (2) **I**nverse trigonometric
- (3) **A**lgebraic
- (4) **T**rigonometric
- (5) **E**xponential

If the category of f comes before the category of g then set $u = f(x)$ and $dv = g(x) dx$. A helpful mnemonic device might be

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► **Example 2** Use integration by parts to evaluate the integral

$$\int x \sin 3x dx$$

Solution Using the above strategy, since x is algebraic and $\sin 3x$ is trigonometric we should choose

$$\begin{aligned}u &= x \\dv &= \sin 3x dx\end{aligned}$$

Then differentiating u and integrating dv we get

$$\begin{aligned}du &= dx \\v &= -\frac{1}{3} \cos 3x\end{aligned}$$

Then by the integration by parts formula we have

$$\begin{aligned}\int x \sin 3x dx &= (x) \left(-\frac{1}{3} \cos 3x \right) - \int -\frac{1}{3} \cos 3x dx \\&= -\frac{1}{3} x \cos 3x + \frac{1}{3} \int \cos 3x dx \\&= -\frac{1}{3} x \cos 3x + \frac{1}{9} \sin 3x + C\end{aligned}$$

■ REPEATED APPLICATIONS

Sometimes it is necessary to use integration by parts several times before we obtain an integral that is easy enough to evaluate.

► **Example 3** Use repeated integration by parts to evaluate the integral

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

Solution Using the L.I.A.T.E. strategy, since x^2 is algebraic and e^x is exponential we should choose

$$u = x^2$$

$$dv = e^x dx$$

Then differentiating u and integrating dv we get

$$du = 2x dx$$

$$v = e^x$$

Then by the integration by parts formula we have

$$\begin{aligned} \int x^2 e^x dx &= (x^2)(e^x) - \int 2xe^x dx \\ &= (x^2)(e^x) - 2 \int xe^x dx \end{aligned} \quad (*)$$

This isn't quite enough since we still can't integrate xe^x directly. But we can do this integral by parts. Now using the L.I.A.T.E. strategy on $\int xe^x dx$ we choose

$$u = x$$

$$dv = e^x dx$$

Then differentiating u and integrating dv we get

$$du = dx$$

$$v = e^x$$

By the formula for integration by parts we have

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

Now we can substitute this expression back into (*) to get

$$\int x^2 e^x dx = (x^2)(e^x) - 2 \int xe^x dx = x^2 e^x - 2(xe^x - e^x) + C$$