

1. Integrate the following with a substitution, $\int f(u(x))u'(x)dx = \int f(u)du$.

(a) $\int \frac{dx}{x^2 + 2x + 2}$ (Hint: complete the square in the denominator first.)

We have $x^2 + 2x + 2 = (x + 1)^2 + 1$. Making the substitution $u = x + 1$, $du = dx$ gives

$$\begin{aligned} \int \frac{dx}{x^2 + 2x + 2} &= \int \frac{dx}{(x + 1)^2 + 1} = \int \frac{du}{1 + u^2} \\ &= \arctan u + C = \arctan(x + 1) + C. \end{aligned}$$

As an aside, any quadratic $ax^2 + bx + c$ can be written as $a(x + h)^2 + k$, where

$$h = \frac{b}{2a}, \quad k = c - \frac{b^2}{4a}.$$

(b) $\int_0^{\pi/3} \sec^3 \theta \tan \theta d\theta$

With $u = \sec \theta$, $du = \sec \theta \tan \theta d\theta$, $u(0) = \sec(0) = 1/\cos(0) = 1$, $u(\pi/3) = 1/\cos(\pi/3) = 2$, we have

$$\begin{aligned} \int_0^{\pi/3} \sec^3 \theta \tan \theta d\theta &= \int_0^{\pi/3} \sec^2 \theta \sec \theta \tan \theta d\theta = \int_1^2 u^2 du \\ &= u^3/3 \Big|_1^2 = 7/3. \end{aligned}$$

You could also write the integrand in terms of $\sin \theta$ and $\cos \theta$,

$$\int_0^{\pi/3} \sec^3 \theta \tan \theta d\theta = \int_0^{\pi/3} \frac{\sin \theta}{\cos^4 \theta} d\theta,$$

and substitute $u = \cos \theta$, $du = -\sin \theta d\theta$ to get

$$\int_0^{\pi/3} \frac{\sin \theta}{\cos^4 \theta} d\theta = - \int_1^{1/2} u^{-4} du = \frac{u^{-3}}{3} \Big|_1^{1/2} = 7/3.$$

2. Integrate the following by parts, $\int u dv = uv - \int v du$.

$$(a) \int \frac{3x}{e^{2x}} dx$$

One could directly integrate by parts, or first make a substitution. With $y = -2x$ (and $x = -y/2$), $dy = -2dx$, we have

$$\int \frac{3x}{e^{2x}} dx = \frac{3}{4} \int ye^y dy.$$

Integrating by parts with

$$u = y, \quad du = dy, \quad dv = e^y dy, \quad v = e^y,$$

we get

$$\begin{aligned} \int \frac{3x}{e^{2x}} dx &= \frac{3}{4} \int ye^y dy = \frac{3}{4} \left(ye^y - \int e^y dy \right) \\ &= -\frac{3}{4}(2x-1)e^{-2x} + C. \end{aligned}$$

$$(b) \int_1^e \ln x dx$$

With

$$u = \ln x, \quad du = dx/x, \quad dv = dx, \quad v = x$$

we get

$$\int_1^e \ln x dx = x \ln x \Big|_1^e - \int_1^e dx = (x \ln x - x) \Big|_1^e = 1.$$

3. Integrate $\int \arcsin z dz$ (Hint: integrate by parts using $u = \arcsin z$, $dv = dz$, then use a substitution on the resulting integral.)

With

$$u = \arcsin z, \quad du = \frac{dz}{\sqrt{1-z^2}}, \quad dv = dz, \quad v = z$$

we get

$$\int \arcsin z dz = z \arcsin z - \int \frac{z dz}{\sqrt{1-z^2}}.$$

Making the substitution $w = 1 - z^2$, $dw = -2z$, the above integral becomes

$$\int \frac{z dz}{\sqrt{1-z^2}} = -\frac{1}{2} \int \frac{dw}{\sqrt{w}} = -\sqrt{w} = -\sqrt{1-z^2}.$$

Hence

$$\int \arcsin z dz = z \arcsin z + \sqrt{1-z^2} + C.$$