

1. Compute the following integral in two ways (substituting $u = 1 - x^2$ and $x = \sin \theta$):

$$\int \frac{x^3}{\sqrt{1-x^2}} dx$$

With $u = 1 - x^2$, $du = -2x dx$, and $x^2 = 1 - u$, we have

$$\begin{aligned} \int \frac{x^3}{\sqrt{1-x^2}} dx &= -\frac{1}{2} \int \frac{(1-u) du}{\sqrt{u}} = -\frac{1}{2} \int (u^{-1/2} - u^{1/2}) du = -u^{1/2} + \frac{u^{3/2}}{3} \\ &= -\frac{(2+x^2)}{3} \sqrt{1-x^2}. \end{aligned}$$

With $x = \sin \theta$, $dx = \cos \theta d\theta$, we have

$$\begin{aligned} \int \frac{x^3}{\sqrt{1-x^2}} dx &= \int \frac{\sin^3 \theta \cos \theta}{\sqrt{1-\sin^2 \theta}} d\theta = \int \sin^3 \theta d\theta = \int (1 - \cos^2 \theta) \sin \theta d\theta \\ &= \int (u^2 - 1) du = \frac{u^3}{3} - u = \frac{\cos^3 \theta}{3} - \cos \theta \\ &= \frac{1}{3} \cos(\arcsin \theta) (\cos^2(\arcsin \theta) - 3) = -\frac{\sqrt{1-x^2}}{3} (x^2 + 2), \end{aligned}$$

perhaps drawing a triangle to see that $\cos(\arcsin \theta) = \sqrt{1-x^2}$ (for appropriate values of θ).

2. Use integration by parts to reduce $\int x^2 \arcsin x dx$ to the integral in problem 1.

With

$$\begin{aligned} u &= \arcsin x, & dv &= x^2 dx, \\ du &= \frac{dx}{\sqrt{1-x^2}}, & v &= x^3/3, \end{aligned}$$

we get

$$\int x^2 \arcsin x dx = \frac{x^3}{3} \arcsin x - \frac{1}{3} \int \frac{x^3}{\sqrt{1-x^2}}.$$

The resulting integral is the integral from problem 1, so that

$$\int x^2 \arcsin x dx = \frac{x^3}{3} \arcsin x + \frac{(2+x^2)}{9} \sqrt{1-x^2}.$$