

Problem Find

$$I = \int \underbrace{x}_{du} \underbrace{\ln(x)}_u dx$$

Soln

$$I = \frac{x^2}{2} \ln(x) - \int \frac{x^2}{2} \cdot \frac{1}{x} dx$$

$$= \frac{x^2}{2} \ln(x) - \frac{1}{2} \int x dx$$

$$= \frac{x^2}{2} \ln(x) - \frac{x^2}{4} + C$$

Notation

Fact:

$$\int k f(x) dx = k \int f(x) dx$$

for any constant k

$$\sin^2(x) = \sin(x) \sin(x)$$

$$\sin^3(x) = \sin(x) \sin(x) \sin(x)$$

$$\text{So } (\sin(x))^3 = \sin^3(x)$$

$$\text{Recall: } \cos^2(x) + \sin^2(x) = 1$$

Problem Prove that

$$I_n = \int \sin^n(x) dx =$$

$$-\frac{1}{n} \cos(x) \sin^{n-1}(x) + \frac{n-1}{n} \int \sin^{n-2} x dx$$

for integers $n \geq 2$.

Soln

$$I_n = \int \underbrace{\sin(x)}_{du} \underbrace{\sin^{n-1}(x)}_u dx$$

$$= -\sin^{n-1}(x) \cos(x) + \int \cos(x) (n-1) \sin^{n-2}(x) \cos(x) dx$$

$$= -\cos(x) \sin^{n-1}(x) + (n-1) \int \cos^2(x) \sin^{n-2}(x) dx$$

$$= -\cos(x) \sin^{n-1}(x) +$$

$$(n-1) \int (1 - \sin^2 x) \sin^{n-2}(x) dx$$

$$= -\cos(x) \sin^{n-1}(x) +$$

$$(n-1) \int \sin^{n-2}(x) - \sin^n x dx$$

In summary :

$$I_n = -\cos(x) \sin^{n-1}(x) + (n-1) \int \sin^{n-2}(x) dx - (n-1) I_n$$

$$I_n + (n-1) I_n = -\cos(x) \sin^{n-1}(x) + (n-1) \int \sin^{n-2}(x) dx$$

$$I_n = -\frac{1}{n} \cos(x) \sin^{n-1}(x) + \frac{(n-1)}{n} \int \sin^{n-2}(x) dx.$$

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