

Basic Rules

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

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

$$\int x^n dx = \frac{1}{n+1} x^{n+1} + C \quad \text{unless } n = -1$$

$$\int x^{-1} dx = \ln|x| + C$$

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

$$\int \sec^2 x dx = \tan x + C$$

$$\int \sec x \tan x dx = \sec x + C$$

$$\int \tan x dx$$

Practice

1. $\int 2x dx$

2. $\int (1 + \cos x) dx$

3. $\int \sin 2x dx$

4. $\int (1 - 3x^{-4} + 3\sqrt{x} + e^x) dx$

$$1. \quad 2 \frac{1}{1+1} x^{1+1} + C = x^2 + C$$

$$2. \quad \int x^0 dx + \int \cos x dx = \frac{1}{0+1} x^{0+1} + \sin x + C \\ = x + \sin x + C$$

$$4. \quad \int (-3x^{-4} + 3\sqrt{x} + e^x) dx$$

$$= -3 \int x^{-4} dx + 3 \int x^{1/2} dx + \int e^x dx$$

$$= -3 \frac{1}{-4+1} x^{-4+1} + 3 \frac{1}{\frac{1}{2}+1} x^{\frac{1}{2}+1} + e^x + C$$

$$= x^{-3} + 2x^{3/2} + e^x + C$$

$$3. \quad \int \sin 2x dx = -\frac{1}{2} \cos 2x + C.$$

$$-\cos ? \quad \left(-\cos 2x \right) \cdot \frac{1}{2} \\ \downarrow d/dx$$

$$\left(2 \sin 2x \right) \cdot \frac{1}{2} = \sin 2x$$

u-substitution (Anti-Chain Rule)

$$\frac{d}{dx} F(g(x)) = F'(g(x)) \cdot g'(x) \quad \text{write } f(x) = F'(x)$$

$F(g(x))$ is an anti-derivative of $f(g(x))g'(x)$

$$\int \underbrace{f(g(x))}_{\substack{\uparrow \\ u = g(x)}} \underbrace{g'(x) dx}_{\substack{\uparrow \\ du = g'(x) dx}} = F(g(x)) + C$$

Notation: $u = g(x) \quad du = g'(x) dx$

$$\int f(u) du = F(u) + C$$

ex: $\int \cot x dx = \int \frac{\cos x}{\sin x} dx = \int \frac{1}{\sin x} \cos x dx$

$$\begin{aligned} u &= \sin x \\ du &= \cos x dx \end{aligned}$$

$$\int \frac{1}{u} du = \ln|u| + C = \boxed{\ln|\sin x| + C}$$