

going on. For example, in Leibniz notation the chain rule is

$$\frac{dy}{dx} = \frac{dy}{dt} \frac{dt}{dx}.$$

The same is true of our current expression:

$$\int \frac{x^2}{-2} \sqrt{u} \frac{du}{dx} dx = \int \frac{x^2}{-2} \sqrt{u} du.$$

Now we're almost there: since $u = 1 - x^2$, $x^2 = 1 - u$ and the integral is

$$\int -\frac{1}{2}(1 - u)\sqrt{u} du.$$

It's no coincidence that this is exactly the integral we computed in (8.1.1), we have simply renamed the variable u to make the calculations less confusing. Just as before:

$$\int -\frac{1}{2}(1 - u)\sqrt{u} du = \left(\frac{1}{5}u - \frac{1}{3}\right) u^{3/2} + C.$$

Then since $u = 1 - x^2$:

$$\int x^2 \sqrt{1 - x^2} dx = \left(\frac{1}{5}u - \frac{1}{3}\right) u^{3/2} + C = \left(\frac{1}{5}(1 - x^2) - \frac{1}{3}\right) (1 - x^2)^{3/2} + C.$$

The substitution. If we suspect that a given function is the derivative of another via the chain rule, we let u denote a third variable for the inner function. This variable u gives meaning to that it is a function (usually in terms of x), with u depending on the independent variable. If we can integrate this new function of u , then the substitution of the original function is obtained by replacing u by the expression representing u .

There is always one very easy path to use the substitution procedure, there is often more than one other way. For example, consider again the integral problem

$$\int x \cos x^2 dx.$$

Let $u = x^2$. Then $du/dx = 2x$ so $du = 2x dx$. Then we have exactly twice the original integral, so we replace it by

$$\frac{1}{2} \int \cos u du = \frac{1}{2} \sin u + C = \frac{1}{2} \sin x^2 + C.$$

This is not the only way to do the integral, and typically there are many paths to the correct answer. Another possibility, for example, is: Since $du/dx = 2x$, $dx = du/2x$, and

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