

Integration by Parts

RECALL: (Product Rule)

$$D \{f(x)g(x)\} = f'(x)g(x) + f(x)g'(x)$$

Then

$$\int D\{f(x)g(x)\} dx = \int g(x)f'(x) dx + \int f(x)g'(x) dx$$

(Let $u = f(x) \xrightarrow{D} du = f'(x) dx$ and
let $v = g(x) \xrightarrow{D} dv = g'(x) dx$) \rightarrow

$$f(x)g(x) = \int v du + \int u dv \rightarrow$$
$$uv = \int v du + \int u dv \rightarrow$$

$$\boxed{\int u dv = uv - \int v du}$$

Ex: $\int x e^{2x} dx$ (Let $u = x, dv = e^{2x} dx$
 $\rightarrow du = 1 \cdot dx, v = \frac{1}{2}e^{2x}$)

$$= x \cdot \left(\frac{1}{2}e^{2x}\right) - \int \frac{1}{2}e^{2x} dx$$

$$= \frac{1}{2}xe^{2x} - \frac{1}{2} \cdot \frac{1}{2}e^{2x} + c$$