

Why Does u-Substitution Work?

RECALL: (Chain Rule)

$$D f(g(x)) = f'(g(x)) \cdot g'(x) .$$

Then we can say that

$$\int f'(g(x)) g'(x) dx = f(g(x)) + C .$$

Or we can do it this way :

$$\int f'(g(x)) g'(x) dx$$

$$(\text{Let } u = g(x) \xrightarrow{D} du = g'(x) dx)$$

$$= \int f'(u) du$$

$$= f(u) + C$$

$$= f(g(x)) + C$$