

Partiell integration

①

Låt F och G vara deriverbara funktioner.
Produktregeln ger

$$\frac{d}{dx}(F(x)G(x)) = F'(x)G(x) + F(x)G'(x)$$

• Om nu bägge leden integreras får vi

$$F(x)G(x) = \int F'(x)G(x)dx + \int F(x)G'(x)dx$$

och

$$\int F(x)G'(x)dx = F(x)G(x) - \int F'(x)G(x)dx.$$

• Den sista ekv. ger en metod, partiell integration, som ibland är användbar för att beräkna integraler.

$$\underline{\text{Ex.}} \quad \int \ln x dx = \int \underbrace{(\ln x)}_{F(x)} \underbrace{\left(\frac{d}{dx} x\right)}_{G'(x)} dx$$

$$= \underbrace{(\ln x)}_F \underbrace{x}_G - \int \underbrace{\frac{1}{x}}_{F'} \underbrace{x}_G dx = x \ln x - \int 1 dx = x \ln x - x + C$$

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$$\begin{aligned} \underline{\text{Ex.}} \quad \int \underbrace{x}_{F} \underbrace{e^x}_{G'} dx &= \underbrace{x e^x}_{F G} - \int \underbrace{1}_{F'} \underbrace{e^x}_{G} dx \\ &= x e^x - e^x + C = e^x(x-1) + C. \end{aligned}$$

$$\underline{\text{Ex.}} \quad \int \underbrace{x^2}_{F} \underbrace{\cos x}_{G'} dx =$$

$$= \underbrace{x^2}_{F} \underbrace{\sin x}_{G} - \int \underbrace{2x}_{F'} \underbrace{\sin x}_{G} dx \quad (\text{part. integr.})$$

$$= x^2 \sin x - \int \underbrace{2x}_{U} \underbrace{\sin x}_{V'} dx$$

$$= x^2 \sin x - \left(\underbrace{2x}_{U} \underbrace{(-\cos x)}_{V} - \int \underbrace{2}_{U'} \underbrace{(-\cos x)}_{V} dx \right)$$

$$= x^2 \sin x + 2x \cos x + 2 \int \cos x dx$$

$$= x^2 \sin x + 2x \cos x + 2 \sin x + C.$$

$$\underline{\text{Ex.}} \quad \int_{-\pi}^{\pi} x^2 \cos x dx = 2 \int_0^{\pi} x^2 \cos x dx$$

(eftersom $x^2 \cos x$ är jämn)

$$= 2 \left[x^2 \sin x + 2x \cos x + 2 \sin x \right]_0^{\pi} = 2(2\pi(-1) - 0) = -4\pi.$$

Övn./ex. Beräkna $\int_1^e x \ln x \, dx$.

Lösning. $\int \underbrace{x}_{G'} \underbrace{\ln x}_F \, dx = \boxed{\text{partiell integr.}}$

$$= \underbrace{\frac{x^2}{2}}_G \underbrace{\ln x}_F - \int \underbrace{\frac{x^2}{2}}_G \cdot \underbrace{\frac{1}{x}}_{F'} \, dx = \frac{x^2}{2} \ln x - \int \frac{x}{2} \, dx$$

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

$$\text{Så } \int_1^e x \ln x \, dx = \left[\frac{x^2}{2} \ln x - \frac{x^2}{4} \right]_1^e =$$

$$= \frac{e^2}{2} \ln e - \frac{e^2}{4} - \left(\frac{1}{2} \ln 1 - \frac{1}{4} \right)$$

$$= \frac{e^2}{4} + \frac{1}{4} = \frac{e^2 + 1}{4}.$$

Övn./ex. Beräkna $\int x^2 \ln x \, dx$.

Lösning. $\int \underbrace{x^2}_{G'} \underbrace{\ln x}_F \, dx = \boxed{\text{partiell integr.}} = \underbrace{\frac{x^3}{3}}_G \underbrace{\ln x}_F -$

$$\int \underbrace{\frac{x^3}{3}}_G \cdot \underbrace{\frac{1}{x}}_{F'} \, dx = \frac{x^3}{3} \ln x - \int \frac{x^2}{3} \, dx =$$

$$= \frac{x^3}{3} \ln x - \frac{x^3}{9} + C.$$

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Övn./Ex. Beräkna $\int_0^1 x^2 e^{-x} dx$.

Lös. $\int x^2 e^{-x} dx = \boxed{\text{partiell integr.}} =$

$$= x^2(-e^{-x}) - \int 2x(-e^{-x}) dx =$$

$$= -x^2 e^{-x} + \int 2x e^{-x} dx = \boxed{\text{partiell integration på andra termen}}$$

$$= -x^2 e^{-x} + 2x(-e^{-x}) - \int 2(-e^{-x}) dx$$

$$= -x^2 e^{-x} - 2x e^{-x} + \int 2e^{-x} dx =$$

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

$$= -e^{-x}(x^2 + 2x + 2) + C.$$

$$\text{Så } \int_0^1 x^2 e^{-x} dx = \left[-e^{-x}(x^2 + 2x + 2) \right]_0^1 =$$

$$-e^{-1} \cdot 5 - (-e^{-0} \cdot 2) = 2 - \frac{5}{e}.$$

Övn./Ex. (klurig!) Beräkna $\int e^x \cos x \, dx$.

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Lösn. Låt $I = \int e^x \cos x \, dx$.

$$I = \int \underbrace{e^x}_F \underbrace{\cos x}_{G'} \, dx = \boxed{\text{partiell integr.}} =$$

$$= \underbrace{e^x}_F \underbrace{\sin x}_G - \int \underbrace{e^x}_{F'} \underbrace{\sin x}_G \, dx = \boxed{\text{partiell integr. } U=e^x, V'=\sin x}$$

$$= e^x \sin x - \left(\underbrace{e^x}_U \underbrace{(-\cos x)}_V - \int \underbrace{e^x}_{U'} \underbrace{(-\cos x)}_V \, dx \right)$$

$$= e^x \sin x + e^x \cos x - \int e^x \cos x \, dx$$

$$= e^x \sin x + e^x \cos x - I.$$

Detta medför att

$$2I = e^x (\sin x + \cos x), \text{ så}$$

$$\int e^x \cos x \, dx = I = \frac{1}{2} e^x (\sin x + \cos x) + C.$$

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Övn./Ex. Beräkna följande integraler.
 (Alla hittills introducerade metoder
 kan vara användbara.)

a) $\int x^5 \sqrt{x^6 + 1} \, dx$

b) $\int \cos y \sin y \, dy$

c) $\int_0^{\frac{\pi}{2}} \sin^3 t \, dt$

d) $\int \frac{\ln x}{x^2} \, dx$

e) $\int \sqrt{x} \sqrt{x} \sqrt{x} \, dx$

f) $\int e^{-nu} \, du$

g) $\int \frac{3s + 2}{1 + s^2} \, ds$

h) $\int_0^1 \frac{x^3}{x^8 + 1} \, dx$

i) $\int \arcsin x \, dx$

Lösningar.

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$$a) \int x^5 \sqrt{x^6+1} dx = \boxed{\begin{array}{l} t = x^6+1 \\ \frac{dt}{dx} = 6x^5 \\ dt = 6x^5 dx \end{array}} =$$

$$= \frac{1}{6} \int \underbrace{\sqrt{x^6+1}}_t \underbrace{6x^5 dx}_{dt} = \frac{1}{6} \int \sqrt{t} dt$$

$$= \frac{1}{6} \left(\frac{2}{3} t^{\frac{3}{2}} + C \right) = \frac{t^{\frac{3}{2}}}{9} + \underbrace{\frac{C}{9}}_{=D}$$

$$= \frac{(x^6+1)^{\frac{3}{2}}}{9} + D.$$

$$b) \int \cos y \sin y dy = \boxed{\begin{array}{l} t = \sin y \\ \frac{dt}{dy} = \cos y \\ dt = \cos y dy \end{array}}$$

$$= \int t dt = \frac{t^2}{2} + C = \frac{\sin^2 y}{2} + C$$

$$(eller \int \cos y \sin y dy = \int \frac{\sin(2y)}{2} dy$$

$$= -\frac{\cos(2y)}{4} + C.)$$

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$$c) \int_0^{\frac{\pi}{2}} \sin^3 t \, dt = \int_0^{\frac{\pi}{2}} (\sin^2 t) \sin t \, dt =$$

$$= \int_0^{\frac{\pi}{2}} (1 - \cos^2 t) \sin t \, dt = \boxed{\begin{array}{l} x = \cos t \\ \frac{dx}{dt} = -\sin t \\ dx = -\sin t \, dt \end{array}}$$

$$= - \int_{\cos 0}^{\cos \frac{\pi}{2}} (1 - x^2) \, dx = - \left[x - \frac{x^3}{3} \right]_1^0$$

$$= - \left(0 - 0 - \left(1 - \frac{1}{3} \right) \right) = \frac{2}{3}.$$

$$d) \int \frac{\ln x}{x^2} \, dx = \int \underbrace{\frac{1}{x^2}}_{G'} \underbrace{\ln x}_F \, dx = \boxed{\text{partiell integr.}}$$

$$= - \underbrace{\frac{1}{3x^3}}_G \underbrace{\ln x}_F - \int \underbrace{\left(-\frac{1}{3x^3} \right)}_G \underbrace{\frac{1}{x}}_{F'} \, dx$$

$$= - \frac{\ln x}{3x^3} + \int \frac{1}{3x^4} \, dx = - \frac{\ln x}{3x^3} - \frac{1}{15x^5} + C.$$

$$e) \text{ Vi har } \sqrt{x} \sqrt{x} \sqrt{x} = \left(x \left(x^{\frac{1}{2}} \cdot x^{\frac{1}{2}} \right)^{\frac{1}{2}} \right)^{\frac{1}{2}} =$$

$$= \left(x \left(x^{\frac{3}{2}} \right)^{\frac{1}{2}} \right)^{\frac{1}{2}} = \left(x^{1 + \frac{3}{4}} \right)^{\frac{1}{2}} = \left(x^{\frac{7}{4}} \right)^{\frac{1}{2}} = x^{\frac{7}{8}},$$

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$$\text{sa} \int \sqrt{x} \sqrt{x} \sqrt{x} dx = \int x^{\frac{7}{8}} dx =$$

$$\frac{x^{\frac{7}{8}+1}}{(\frac{7}{8}+1)} + C = \frac{8x^{\frac{15}{8}}}{15} + C.$$

$$f) \int e^{-nu} du = -\frac{e^{-nu}}{n} + C.$$

$$g) \int \frac{3s+2}{1+s^2} ds = \int \left(\frac{3s}{1+s^2} + \frac{2}{1+s^2} \right) ds$$

$$= 3 \int \frac{s}{1+s^2} ds + 2 \int \frac{1}{1+s^2} ds$$

$$= 3 \left(\frac{1}{2} \ln(1+s^2) + C_1 \right) + 2 (\arctan s + C_2)$$

$$= \frac{3}{2} \ln(1+s^2) + 2 \arctan s + \underbrace{3C_1 + 2C_2}_{=C}$$

$$= \frac{3}{2} \ln(1+s^2) + 2 \arctan s + C.$$

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$$h) \int_0^1 \frac{x^3}{x^4+1} dx = \boxed{\begin{array}{l} u = x^4 \\ \frac{du}{dx} = 4x^3 \\ du = 4x^3 dx \end{array}}$$

$$= \frac{1}{4} \int_{0^4}^{1^4} \frac{1}{u^2+1} du = \frac{1}{4} \left[\arctan u \right]_0^1$$

$$= \frac{1}{4} (\arctan 1 - \arctan 0) = \frac{1}{4} \left(\frac{\pi}{4} - 0 \right) = \frac{\pi}{8}.$$

$$i) \int \arcsin x dx = \int \underbrace{1}_{G'} \cdot \underbrace{\arcsin x}_F dx = \boxed{\text{part. int.}}$$

$$= \underbrace{x \arcsin x}_G - \int \underbrace{x}_G \cdot \underbrace{\frac{1}{\sqrt{1-x^2}}}_{F'} dx =$$

$$= x \arcsin x - \int \frac{x}{\sqrt{1-x^2}} dx = \boxed{\begin{array}{l} t = 1-x^2 \\ \frac{dt}{dx} = -2x \\ dt = -2x dx \end{array}}$$

$$= x \arcsin x + \frac{1}{2} \int \frac{1}{\sqrt{t}} dt$$

$$= x \arcsin x + \frac{1}{2} (2\sqrt{t} + C) = \boxed{\text{Äter-substitution}}$$

$$= x \arcsin x + \sqrt{1-x^2} + D \quad (\text{denn } D = \frac{C}{2}).$$