

u -substitution is backwards chain rule

Motivating example

	Example application of chain rule	Example application of u -substitution
1.	$f(x) = \sin\left(\underbrace{x^2 + 4x + 3}_u\right)$ "pretend x "	$f(x) = \sin(x^2 + 4x + 3) + C$
2.	$f(x) = \sin(u)$	$f(x) = \sin(u) + C$
3.	$f'(x) = \cos(u) \cdot \underline{\quad}$	$f(x) = \int \cos(u) du$
4.	$f'(x) = \cos\left(\underbrace{x^2 + 4x + 3}_u\right) \cdot \left(\underbrace{2x + 4}_{\frac{du}{dx}}\right)$ "pretend x "	$f(x) = \int \cos\left(\underbrace{x^2 + 4x + 3}_u\right) \cdot \left(\underbrace{2x + 4}_{\frac{du}{dx}}\right) dx$
5.		Let $u = x^2 + 4x + 3$ $\frac{du}{dx} = 2x + 4$
6.		$f(x) = \int \cos(x^2 + 4x + 3) \cdot (2x + 4) dx$

Steps

1. Identify a **portion of the integrand that has a derivative that looks like some other stuff in the integrand**. Let this expression be u .

- a. If the choice of u is not obvious, try working through the following list:

Type of function	Have differentiation formula?	Have antiderivative formula?
Logarithms	Yes	No
Inverse trigonometric functions	Yes	No
Power and polynomial functions	Yes	Yes
Exponential functions	Yes	Yes
Trigonometric functions	Yes	Yes

- b. If the earliest row in the above table that has a corresponding expression in the integrand describes more than one expression in the integrand, give higher priority to identifying as u expressions that are "inside" complicated operations (e.g. inside a power, inside a denominator, inside a cosine, etc.)
2. Compute $du = u'(x) dx$. If algebraic manipulation is unreliable, explicitly isolate $dx = \frac{du}{u'(x)}$.
 3. If integral is definite, compute each bound in u (e.g. for $x = a$, write $u(a) = \dots$).
 4. Substitute u and du into the integral (replacing the bounds if the integral is definite).
 5. Attempt to integrate the resulting integral.
 6. If integration succeeds and integral is indefinite, replace u with its expression in terms of x .