Integration by substitution

The best general advice is this: substitute for the troublesome part of the integral but don't be too greedy. For example, in $\int \frac{e^{\sqrt{t}}dt}{\sqrt{t}}$, the $e^{\sqrt{t}}$ is troublesome, but you should substitute just for the \sqrt{t} ; let $y = \sqrt{t}$.

There is a natural tendency immediately to differentiate after a substitution is made, but this is not always wise. In the example above, we can get away with this: $\frac{d\sqrt{t}}{dt} = \frac{1}{2\sqrt{t}}$ and we were lucky, since $\frac{1}{\sqrt{t}}$ occurs in the integral. But a safer procedure is to express the old variable in terms of the new and then differentiate. In our example, $y = \sqrt{t}$ so $t = y^2$ and $dt = 2y \, dy$.

Similarly, in $\int \frac{dx}{x - \sqrt{x}}$ the troublesome part is \sqrt{x} . Let $y = \sqrt{x}$, so $x = y^2$ and $dx = 2y \, dy$.

Trigonometric functions and cofuntions

The following pairs of trigonometric functions are called **co**functions of each other, because each function in a pair is the other function of the **co**mplementary angle:

$$\sin \theta = \cos(\pi/2 - \theta) \quad \cos \theta = \sin(\pi/2 - \theta)$$
$$\tan \theta = \cot(\pi/2 - \theta) \quad \cot \theta = \tan(\pi/2 - \theta)$$
$$\sec \theta = \csc(\pi/2 - \theta) \quad \csc \theta = \sec(\pi/2 - \theta)$$

Notice that $d(\pi/2 - \theta) = -d\theta$. This has the following consequence:

In any integration or differentiation formula involving trigonometric functions of θ alone, we can replace all trigonometric functions by their cofunctions and change the overall sign.

The use of this rule cut memorization in half.

For example,
$$\int \cot \theta \, d\theta = \int \frac{\cos \theta \, d\theta}{\sin \theta} = \ln |\sin \theta| + C$$
, so $\int \tan \theta \, d\theta = -\ln |\cos \theta| + C$.

If we remember that $\int \sec \theta \, d\theta = \ln |\sec \theta + \tan \theta| + C$, then we automatically have $\int \csc \theta \, d\theta = -\ln |\csc \theta + \cot \theta| + C$.

And if we remember that $d \sec \theta = \sec \theta \tan \theta \, d\theta$, then we know that $d \csc \theta = -\csc \theta \cot \theta \, d\theta$.