

# **MAT123 MATHEMATICS I**

## Lecture 18: Integration (Continued)

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# Outline

The Method of Substitution

Trigonometric Integrals

Area of Plane Regions

# The Method of Substitution

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# The Method of Substitution

$$\frac{d}{dx} f(g(x)) = f'(g(x)) g'(x)$$

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Let  $u = g(x)$ . Then  $du/dx = g'(x)$ , or in differential form,  $du = g'(x)dx$ .  
Thus,

$$\int f'(\underbrace{g(x)}_u) \underbrace{g'(x)dx}_{du} = \int f'(u) du = f(u) + C = f(g(x)) + C.$$

# The Method of Substitution

**Example.** Find the indefinite integrals:

$$(a) \int \frac{x}{x^2 + 1} dx, \quad (b) \int \frac{\sin(3 \ln x)}{x} dx, \quad (c) \int e^x \sqrt{1 + e^x} dx.$$

**Solution.**

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**Solution.** (a) Let  $u = x^2 + 1$ . Then  $du = 2x dx$ .

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**Solution.** (a) Let  $u = x^2 + 1$ . Then  $du = 2x dx$ . So

$$\begin{aligned} \int \frac{x}{x^2 + 1} dx &= \frac{1}{2} \int \frac{du}{u} = \frac{1}{2} \ln |u| + C = \frac{1}{2} \ln(x^2 + 1) + C \\ &= \ln \sqrt{x^2 + 1} + C. \end{aligned}$$

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**Solution.** (b) Let  $u = 3 \ln x$ . Then  $du = \frac{3}{x} dx$ .

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**Example.** Find the indefinite integrals:

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**Solution.** (b) Let  $u = 3 \ln x$ . Then  $du = \frac{3}{x} dx$ . So

$$\int \frac{\sin(3 \ln x)}{x} dx = \frac{1}{3} \int \sin u \, du$$

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**Solution.** (b) Let  $u = 3 \ln x$ . Then  $du = \frac{3}{x} dx$ . So

$$\int \frac{\sin(3 \ln x)}{x} dx = \frac{1}{3} \int \sin u \, du = -\frac{1}{3} \cos u + C = -\frac{1}{3} \cos(3 \ln x) + C.$$

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**Example.** Find the indefinite integrals:

$$(a) \int \frac{x}{x^2 + 1} dx, \quad (b) \int \frac{\sin(3 \ln x)}{x} dx, \quad (c) \int e^x \sqrt{1 + e^x} dx.$$

**Solution.** (c) Let  $v = 1 + e^x$ . Then  $dv = e^x dx$ .

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**Example.** Find the indefinite integrals:

$$(a) \int \frac{x}{x^2 + 1} dx, \quad (b) \int \frac{\sin(3 \ln x)}{x} dx, \quad (c) \int e^x \sqrt{1 + e^x} dx.$$

**Solution.** (c) Let  $v = 1 + e^x$ . Then  $dv = e^x dx$ . So

$$\int e^x \sqrt{1 + e^x} dx = \int v^{1/2} dv$$

# The Method of Substitution

**Example.** Find the indefinite integrals:

$$(a) \int \frac{x}{x^2 + 1} dx, \quad (b) \int \frac{\sin(3 \ln x)}{x} dx, \quad (c) \int e^x \sqrt{1 + e^x} dx.$$

**Solution.** (c) Let  $v = 1 + e^x$ . Then  $dv = e^x dx$ . So

$$\int e^x \sqrt{1 + e^x} dx = \int v^{1/2} dv = \frac{2}{3} v^{3/2} + C = \frac{2}{3} (1 + e^x)^{3/2} + C.$$

# The Method of Substitution

**Example.** Find the indefinite integrals:

$$(a) \int \frac{1}{x^2 + 4x + 5} dx, \quad (b) \int \frac{dx}{\sqrt{e^{2x} - 1}}.$$

**Solution.**

# The Method of Substitution

**Example.** Find the indefinite integrals:

$$(a) \int \frac{1}{x^2 + 4x + 5} dx, \quad (b) \int \frac{dx}{\sqrt{e^{2x} - 1}}.$$

**Solution.**

$$(a) \int \frac{1}{x^2 + 4x + 5} dx = \int \frac{dx}{(x + 2)^2 + 1}$$

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**Example.** Find the indefinite integrals:

$$(a) \int \frac{1}{x^2 + 4x + 5} dx, \quad (b) \int \frac{dx}{\sqrt{e^{2x} - 1}}.$$

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$$(a) \int \frac{1}{x^2 + 4x + 5} dx = \int \frac{dx}{(x + 2)^2 + 1}$$

Let  $t = x + 2$  Then  $dt = dx$

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**Example.** Find the indefinite integrals:

$$(a) \int \frac{1}{x^2 + 4x + 5} dx, \quad (b) \int \frac{dx}{\sqrt{e^{2x} - 1}}.$$

**Solution.**

$$\begin{aligned}(a) \int \frac{1}{x^2 + 4x + 5} dx &= \int \frac{dx}{(x + 2)^2 + 1} \\ &= \int \frac{dt}{t^2 + 1}\end{aligned}$$

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**Example.** Find the indefinite integrals:

$$(a) \int \frac{1}{x^2 + 4x + 5} dx, \quad (b) \int \frac{dx}{\sqrt{e^{2x} - 1}}.$$

**Solution.**

$$\begin{aligned} (a) \int \frac{1}{x^2 + 4x + 5} dx &= \int \frac{dx}{(x + 2)^2 + 1} && \text{Let } t = x + 2 \text{ Then } dt = dx \\ &= \int \frac{dt}{t^2 + 1} \\ &= \tan^{-1} t + C = \tan^{-1}(x + 2) + C. \end{aligned}$$

# The Method of Substitution

**Example.** Find the indefinite integrals:

$$(a) \int \frac{1}{x^2 + 4x + 5} dx, \quad (b) \int \frac{dx}{\sqrt{e^{2x} - 1}}.$$

**Solution.**

$$(b) \int \frac{dx}{\sqrt{e^{2x} - 1}} = \int \frac{dx}{e^x \sqrt{1 - e^{-2x}}}$$

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**Example.** Find the indefinite integrals:

$$(a) \int \frac{1}{x^2 + 4x + 5} dx, \quad (b) \int \frac{dx}{\sqrt{e^{2x} - 1}}.$$

**Solution.**

$$\begin{aligned} (b) \int \frac{dx}{\sqrt{e^{2x} - 1}} &= \int \frac{dx}{e^x \sqrt{1 - e^{-2x}}} \\ &= \int \frac{e^{-x} dx}{\sqrt{1 - (e^{-x})^2}} \end{aligned}$$

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**Example.** Find the indefinite integrals:

$$(a) \int \frac{1}{x^2 + 4x + 5} dx, \quad (b) \int \frac{dx}{\sqrt{e^{2x} - 1}}.$$

**Solution.**

$$\begin{aligned} (b) \int \frac{dx}{\sqrt{e^{2x} - 1}} &= \int \frac{dx}{e^x \sqrt{1 - e^{-2x}}} \\ &= \int \frac{e^{-x} dx}{\sqrt{1 - (e^{-x})^2}} \\ &= - \int \frac{du}{\sqrt{1 - u^2}} \\ &= -\sin^{-1} u + C = -\sin^{-1}(e^{-x}) + C. \end{aligned}$$

Let  $u = e^{-x}$  Then  $du = -e^{-x} dx$

# The Method of Substitution

Theorem. *Substitution in a definite integral*

Suppose that  $g$  is a differentiable function on  $[a, b]$  that satisfies  $g(a) = A$  and  $g(b) = B$ . Also suppose that  $f$  is continuous on the range of  $g$ . Then

$$\int_a^b f(g(x))g'(x) dx = \int_A^B f(u) du.$$

## The Method of Substitution

**Example.** Evaluate the integral  $I = \int_0^8 \frac{\cos \sqrt{x+1}}{\sqrt{x+1}} dx$ .

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**Solution. METHOD I.** Let  $u = \sqrt{x+1}$ . Then  $du = \frac{dx}{2\sqrt{x+1}}$ . If  $x = 0$ , then  $u = 1$ ; if  $x = 8$ , then  $u = 3$ .

## The Method of Substitution

**Example.** Evaluate the integral  $I = \int_0^8 \frac{\cos \sqrt{x+1}}{\sqrt{x+1}} dx$ .

**Solution. METHOD I.** Let  $u = \sqrt{x+1}$ . Then  $du = \frac{dx}{2\sqrt{x+1}}$ . If  $x = 0$ , then  $u = 1$ ; if  $x = 8$ , then  $u = 3$ . Thus

$$I = 2 \int_1^3 \cos u \, du = 2 \sin u \Big|_1^3 = 2 \sin 3 - 2 \sin 1.$$

## The Method of Substitution

**Example.** Evaluate the integral  $I = \int_0^8 \frac{\cos \sqrt{x+1}}{\sqrt{x+1}} dx$ .

**Solution. METHOD II.** We use the same substitution as in Method I, but we do not transform the limits of integration from  $x$  values to  $u$  values. Hence, we must return to the variable  $x$  before substituting in the limits:

$$I = 2 \int_{x=0}^{x=8} \cos u \, du = 2 \sin u \Big|_{x=0}^{x=8} = 2 \sin \sqrt{x+1} \Big|_0^8 = 2 \sin 3 - 2 \sin 1.$$

## The Method of Substitution

**Example.** Find the area of the region bounded by  $y = \left(2 + \sin \frac{x}{2}\right)^2 \cos \frac{x}{2}$ , the  $x$ -axis, and the lines  $x = 0$  and  $x = \pi$ .

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**Solution.** Since  $y \geq 0$  when  $0 \leq x \leq \pi$ , the required area is

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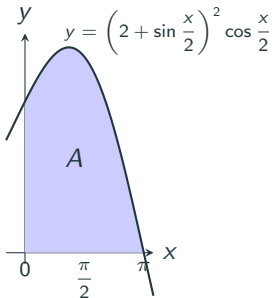
$$A = \int_0^{\pi} \left(2 + \sin \frac{x}{2}\right)^2 \cos \frac{x}{2} dx, \quad \text{Let } v = 2 + \sin \frac{x}{2}. \text{ Then } dv = \frac{1}{2} \cos \frac{x}{2} dx$$
$$= 2 \int_2^3 v^2 dv = \frac{2}{3} v^3 \Big|_2^3 = \frac{2}{3} (27 - 8) = \frac{38}{3} \text{ square units.}$$

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# The Method of Substitution

## Trigonometric Integrals

### Integrals of tangent, cotangent, secant, and cosecant

$$\int \tan x \, dx = \ln |\sec x| + C,$$

$$\int \cot x \, dx = \ln |\sin x| + C = -\ln |\csc x| + C,$$

$$\int \sec x \, dx = \ln |\sec x + \tan x| + C,$$

$$\int \csc x \, dx = -\ln |\csc x + \cot x| + C = \ln |\csc x - \cot x| + C.$$

# The Method of Substitution

## Trigonometric Integrals

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# The Method of Substitution

## Trigonometric Integrals

- $\int \tan x \, dx = \int \frac{\sin x}{\cos x} \, dx$  Let  $u = \cos x$ . Then  $du = -\sin x \, dx$   
 $= -\int \frac{du}{u} = -\ln |u| + C$   
 $= -\ln |\cos x| + C = \ln \left| \frac{1}{\cos x} \right| + C = \ln |\sec x| + C.$

# The Method of Substitution

## Trigonometric Integrals

The integral of  $\sec x$  can be evaluated by rewriting it in the form

$$\int \sec x \, dx = \int \frac{\sec x (\sec x + \tan x)}{\sec x + \tan x} \, dx$$

and using the substitution  $u = \sec x + \tan x \Rightarrow du = (\sec x(\sec x + \tan x)) \, dx$ .

The integral of  $\csc x$  can be evaluated similarly.

# The Method of Substitution

## Trigonometric Integrals

We now consider integrals of the form

$$\int \sin^m x \cos^n x \, dx.$$

**Case 1.** If either  $m$  or  $n$  is positive odd integer, the integral can be done easily by substitution.

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**Solution.** (a)  $\int \sin^3 x \cos^8 x \, dx = \int (1 - \cos^2 x) \cos^8 x \sin x \, dx$

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$$u = \cos x \Rightarrow du = -\sin x \, dx$$

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**Solution.** (a)  $\int \sin^3 x \cos^8 x \, dx = \int (1 - \cos^2 x) \cos^8 x \sin x \, dx$

$$\begin{aligned} u = \cos x \Rightarrow du = -\sin x \, dx &= - \int (1 - u^2) u^8 \, du = \int (u^{10} - u^8) \, du \\ &= \frac{u^{11}}{11} - \frac{u^9}{9} + C = \frac{\cos^{11} x}{11} - \frac{\cos^9 x}{9} + C. \end{aligned}$$

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**Example.** Evaluate (a)  $\int \sin^3 x \cos^8 x \, dx$  and (b)  $\int \cos^5 ax \, dx$ .

**Solution.** (b)  $\int \cos^5 ax \, dx = \int (1 - \sin^2 ax)^2 \cos ax \, dx$

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$$u = \sin ax \Rightarrow du = a \cos ax \, dx$$

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**Solution.** (b)  $\int \cos^5 ax \, dx = \int (1 - \sin^2 ax)^2 \cos ax \, dx$

$$u = \sin ax \Rightarrow du = a \cos ax \, dx = \frac{1}{a} \int (1 - u^2)^2 \, du = \frac{1}{a} \int (1 - 2u^2 + u^4) \, du$$

# The Method of Substitution

## Trigonometric Integrals

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**Example.** Evaluate (a)  $\int \sin^3 x \cos^8 x \, dx$  and (b)  $\int \cos^5 ax \, dx$ .

**Solution.** (b)  $\int \cos^5 ax \, dx = \int (1 - \sin^2 ax)^2 \cos ax \, dx$

$$\begin{aligned} u = \sin ax \Rightarrow du = a \cos ax \, dx &= \frac{1}{a} \int (1 - u^2)^2 \, du = \frac{1}{a} \int (1 - 2u^2 + u^4) \, du \\ &= \frac{1}{a} \left( u - \frac{2u^3}{3} + \frac{u^5}{5} \right) + C \\ &= \frac{1}{a} \left( \sin ax - \frac{2 \sin^3 ax}{3} + \frac{\sin^5 ax}{5} \right) + C. \end{aligned}$$

# The Method of Substitution

## Trigonometric Integrals

**Case 2.** If the powers of  $\sin x$  and  $\cos x$  are both even, we can make use of the double-angle formulas

$$\cos^2 x = \frac{1}{2}(1 + \cos 2x) \quad \text{and} \quad \sin^2 x = \frac{1}{2}(1 - \cos 2x).$$

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**Example.** Evaluate  $\int \sin^4 x \, dx$ .

# The Method of Substitution

## Trigonometric Integrals

**Case 2.** If the powers of  $\sin x$  and  $\cos x$  are both even, we can make use of the double-angle formulas

$$\cos^2 x = \frac{1}{2}(1 + \cos 2x) \quad \text{and} \quad \sin^2 x = \frac{1}{2}(1 - \cos 2x).$$

**Example.** Evaluate  $\int \sin^4 x \, dx$ .

**Solution.**

$$\int \sin^4 x \, dx = \frac{1}{4} \int (1 - \cos 2x)^2 \, dx$$

# The Method of Substitution

## Trigonometric Integrals

**Case 2.** If the powers of  $\sin x$  and  $\cos x$  are both even, we can make use of the double-angle formulas

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**Example.** Evaluate  $\int \sin^4 x \, dx$ .

**Solution.**

$$\int \sin^4 x \, dx = \frac{1}{4} \int (1 - \cos 2x)^2 \, dx = \frac{1}{4} \int (1 - 2 \cos 2x + \cos^2 2x) \, dx$$

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**Example.** Evaluate  $\int \sin^4 x \, dx$ .

**Solution.**

$$\begin{aligned} \int \sin^4 x \, dx &= \frac{1}{4} \int (1 - \cos 2x)^2 \, dx = \frac{1}{4} \int (1 - 2 \cos 2x + \cos^2 2x) \, dx \\ &= \frac{1}{4} \left( x - \sin 2x + \frac{1}{2} \int (1 + \cos 4x) \, dx \right) \end{aligned}$$

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## Trigonometric Integrals

**Case 2.** If the powers of  $\sin x$  and  $\cos x$  are both even, we can make use of the double-angle formulas

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**Example.** Evaluate  $\int \sin^4 x \, dx$ .

**Solution.**

$$\begin{aligned} \int \sin^4 x \, dx &= \frac{1}{4} \int (1 - \cos 2x)^2 \, dx = \frac{1}{4} \int (1 - 2 \cos 2x + \cos^2 2x) \, dx \\ &= \frac{1}{4} \left( x - \sin 2x + \frac{1}{2} \int (1 + \cos 4x) \, dx \right) \\ &= \frac{1}{4} \left( x - \sin 2x + \frac{1}{2} \left( x + \frac{1}{4} \sin 4x \right) \right) + C \\ &= \frac{1}{8}x - \frac{1}{4} \sin 2x + \frac{1}{32} \sin 4x + \frac{1}{8} + C. \end{aligned}$$

# The Method of Substitution

## Trigonometric Integrals

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$$= \int (1 + u^2) du = u + \frac{u^3}{3} + C$$
$$= \tan t + \frac{\tan^3 t}{3} + C,$$

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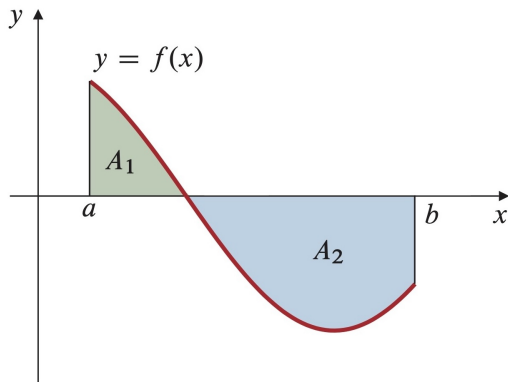
$= \int (u^4 - u^2) du = \frac{u^5}{5} - \frac{u^3}{3} + C$

$= \frac{\sec^5 x}{5} - \frac{\sec^3 x}{3} + C.$

# Area of Plane Regions

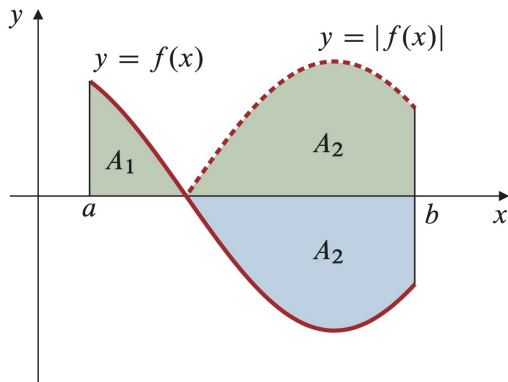
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# Areas of Plane Regions



$$\int_a^b f(x) dx = A_1 - A_2$$

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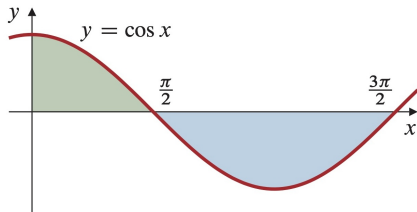


$$\int_a^b f(x) dx = A_1 - A_2$$

$$\int_a^b |f(x)| dx = A_1 + A_2$$

# Areas of Plane Regions

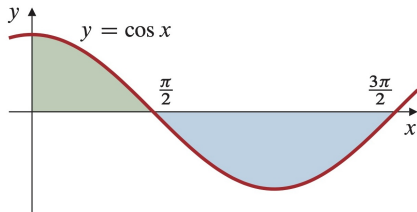
**Example.** The area bounded by  $y = \cos x$ ,  $y = 0$ ,  $x = 0$ , and  $x = 3\pi/2$  is



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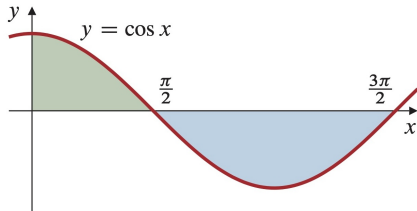
$$A = \int_0^{3\pi/2} |\cos x| dx$$



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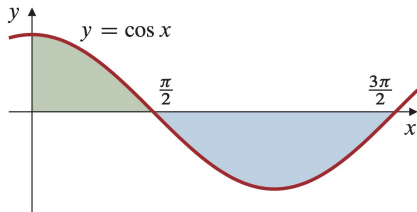
$$\begin{aligned} A &= \int_0^{3\pi/2} |\cos x| dx \\ &= \int_0^{\pi/2} \cos x dx + \int_{\pi/2}^{3\pi/2} (-\cos x) dx \end{aligned}$$



# Areas of Plane Regions

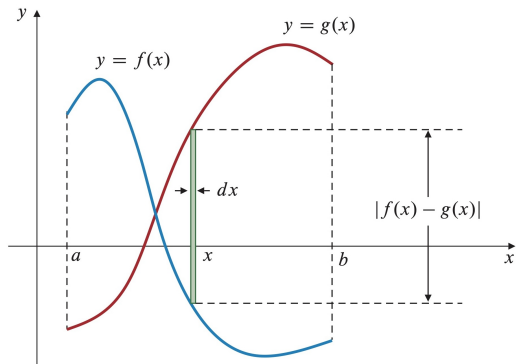
**Example.** The area bounded by  $y = \cos x$ ,  $y = 0$ ,  $x = 0$ , and  $x = 3\pi/2$  is

$$\begin{aligned} A &= \int_0^{3\pi/2} |\cos x| dx \\ &= \int_0^{\pi/2} \cos x dx + \int_{\pi/2}^{3\pi/2} (-\cos x) dx \\ &= \sin x \Big|_0^{\pi/2} - \sin x \Big|_{\pi/2}^{3\pi/2} \\ &= (1 - 0) - (-1 - 1) = 3 \text{ square units.} \end{aligned}$$



# Areas of Plane Regions

## Areas Between Two Curves



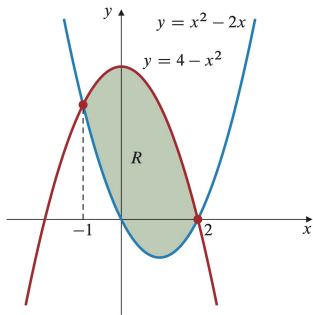
$$A = \int_a^b |f(x) - g(x)| dx$$

## Areas of Plane Regions

**Example.** Find the area between the curves  $y = x^2 - 2x$  and  $y = 4 - x^2$ .

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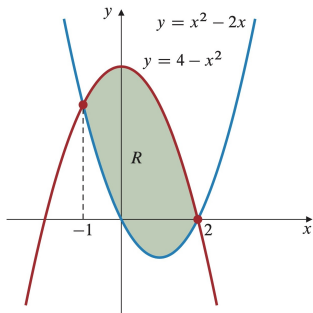


To find the points of intersection:

- $x^2 - 2x = y = 4 - x^2$   
 $\Rightarrow 2x^2 - 2x - 4 = 0$   
 $\Rightarrow 2(x - 2)(x + 1) = 0$   
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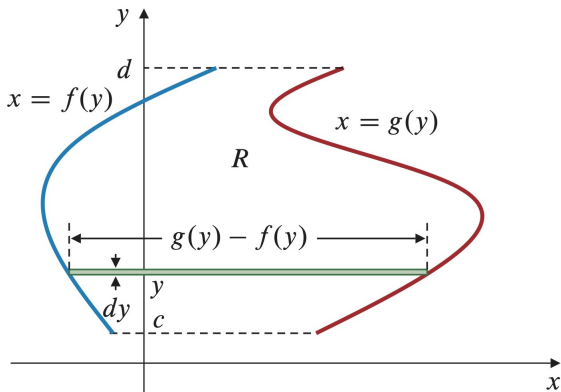
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So the shaded area is

$$\begin{aligned} A &= \int_{-1}^2 ((4 - x^2) - (x^2 - 2x)) dx \\ &= \int_{-1}^2 (4 - 2x^2 - 2x) dx \\ &= \left( 4x - \frac{2}{3}x^3 + x^2 \right) \Big|_{-1}^2 \\ &= 4(2) - \frac{2}{3}(8) + 4 \\ &\quad - \left( -4 + \frac{2}{3} + 1 \right) \\ &= 9. \end{aligned}$$

## Areas of Plane Regions



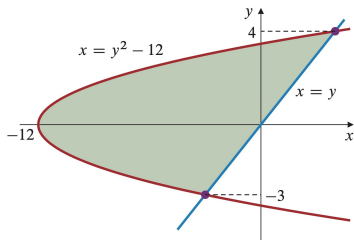
$$A = \int_c^d (g(y) - f(y)) dy.$$

## Areas of Plane Regions

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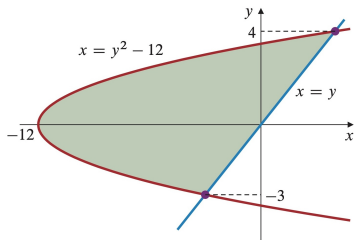


To find the points of intersection:

- $y^2 - 12 = x = y$   
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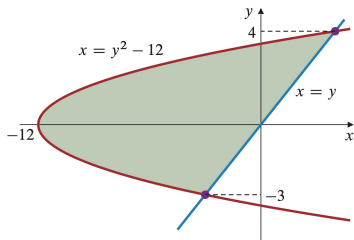
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So the shaded area is

$$\begin{aligned} A &= \int_{-3}^4 (y - (y^2 - 12)) dy \\ &= \left( \frac{y^2}{2} - \frac{y^3}{3} + 12y \right) \Big|_{-3}^4 \\ &= \frac{343}{6} \text{ square units.} \end{aligned}$$

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We can find the same area by integrating in the  $x$  direction:

$$\begin{aligned} A &= \int_{-12}^{-3} (\sqrt{12+x} - (-\sqrt{12+x})) dx \\ &\quad + \int_{-3}^4 (\sqrt{12+x} - x) dx. \end{aligned}$$