

$$\int e^{(a+ib)x} dx = \frac{e^{(a+ib)x}}{(a+ib)} \quad \text{from simple exponential-fn integration}$$

Real part $\Rightarrow \int e^{ax} \operatorname{Re}(e^{ibx}) dx = e^{ax} \operatorname{Re} \left(\frac{e^{ibx}}{a+ib} \right)$

ie, $\int e^{ax} \cos bx dx = e^{ax} \frac{1}{2} \left(\frac{e^{ibx}}{a+ib} + \frac{e^{-ibx}}{a-ib} \right)$

$$\left[\operatorname{Re}(z) = \frac{z+z^*}{2} \right] = e^{ax} \frac{[(a-ib)e^{ibx} + (a+ib)e^{-ibx}]}{2(a^2+b^2)}$$

$$= e^{ax} \frac{(a \cos bx + b \sin bx)}{a^2+b^2}$$

Similarly, imaginary part

$$\begin{aligned}\Rightarrow \int e^{ax} \sin bx \, dx &= e^{ax} \operatorname{Im} \left(\frac{e^{ibx}}{a+ib} \right) \\ &= e^{ax} \operatorname{Im} \left(\frac{(a-ib)e^{ibx}}{a^2+b^2} \right) \\ &= \frac{e^{ax}}{a^2+b^2} \operatorname{Im} \left[(a-ib)(\cos bx + i \sin bx) \right] \\ &= \frac{e^{ax}}{a^2+b^2} (a \sin bx - b \cos bx)\end{aligned}$$