

$$\begin{aligned}
 \int \cos^M(x) dx &= \int \cos^{M-1}(x) \cos(x) dx = \left\{ \begin{array}{l} u = \cos^{M-1}(x) \\ \frac{du}{dx} = (M-1)\cos^{M-2}(x) \cdot (-\sin x) \\ du = -\cos^{M-2}(x) \sin x dx \\ u = \int \cos^{M-2}(x) \sin x dx \\ v = -\cos x \end{array} \right\} = \\
 &= \cos^{M-1}(x) \sin x + (M-1) \int \sin^2 x \cos^{M-2} x dx = \\
 &= \cos^{M-1}(x) \sin x + (M-1) \int (1 - \cos^2 x) \cos^{M-2} x dx = \\
 &= \cos^{M-1}(x) \sin x + (M-1) \int \cos^{M-2} x - \cos^M x dx = \\
 &= \cos^{M-1}(x) \sin x + (M-1) \int \cos^{M-2} x dx - (M-1) \int \cos^M x dx =
 \end{aligned}$$

$$I = \int \cos^M(x) dx$$

$$\begin{aligned}
 I &= \cos^{M-1}(x) \sin x + (M-1) \int \cos^{M-2} x dx - (M-1) I \\
 I + (M-1) I &= \cos^{M-1}(x) \sin x + (M-1) \int \cos^{M-2} x dx \\
 I(1 + M - 1) &= \cos^{M-1}(x) \sin x + (M-1) \int \cos^{M-2} x dx
 \end{aligned}$$

$$I M = \cos^{M-1}(x) \sin x + (M-1) \int \cos^{M-2} x dx$$

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

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