

observations

70

① choice of anti-derivative doesn't matter: let $F(x)$ and $F(x)+c$ be anti-derivatives for $f(x)$. Then

$$\int_a^b f(x) dx = F(b) - F(a)$$

$$= F(b)+c - (F(a)+c) = F(b)-F(a)$$

② $\int_a^t f(x) dx$ is a function of t ! x is a dummy variable

$$\text{i.e.} \quad \int_a^t f(x) dx = \int_a^t f(y) dy.$$

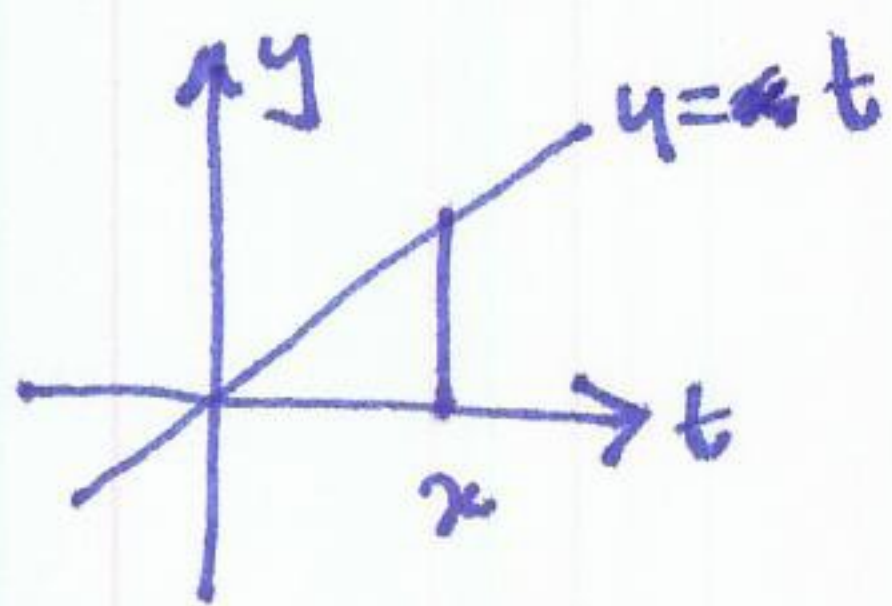
§5.4 Fundamental Thms of calculus II

Thm (FTC II) Let $f(x)$ be continuous on $[a, b]$, then

$A(x) = \int_a^x f(t) dt$ is anti-derivative of $f(x)$, i.e. $A'(x) = \frac{dA}{dx} = f(x)$.

$$\text{i.e.} \quad \frac{d}{dx} \int_a^x f(t) dt = f(x). \quad \text{Furthermore } A(a) = 0.$$

Examples



$$\int_0^x t dt = \left[\frac{1}{2} t^2 \right]_0^x = \frac{1}{2} x^2 - 0 = \frac{1}{2} x^2$$

$$\int_0^x e^{-t^2} dt \leftarrow \text{a function with anti-derivative } e^{-x^2}.$$

Example what about $\int_0^{x^2} \sin t dt$? $\leftarrow$ this is function of a function!

set $A(x) = \int_0^x \sin(t) dt$, then if $G(x) = \int_0^{x^2} \sin t dt$

then $G(x) = A(x^2) \leftarrow$ use chain rule to differentiate

$$\frac{d}{dx} (A(x^2)) = A'(x^2) \cdot 2x = \sin(x^2) \cdot 2x.$$