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office 15-222 office hours M 2:30 - 4:20
W 2:30 - 3:20

- math tutoring: 15-214

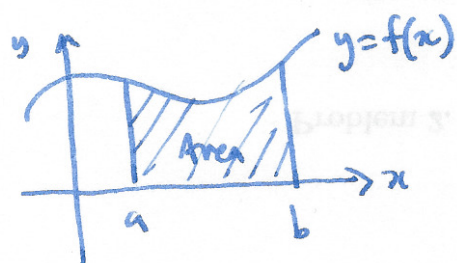
- students w/ disabilities.

Text: Calculus, early transcendentals, Rogawski+Adams

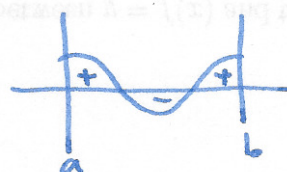
HW: webworks / Matlab projects/quizzes

§5.2 Definite integral

intuition: $\int_a^b f(x) dx =$ area under the curve $y=f(x)$ between $x=a$ and $x=b$



note: signed area

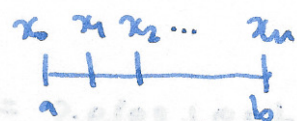


formal defn: Riemann sum $R(f, P, c) =$

f function

P partition of $[a, b]$

c choice of point in $c_i \in [x_{i-1}, x_i]$

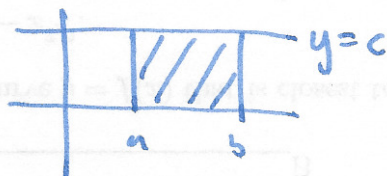


$$\sum f(c_i) \Delta x_i, \quad \Delta x_i = |x_{i+1} - x_i|$$

$$\int_a^b f(x) dx = \lim_{\|P\| \rightarrow 0} R(f, P, c) \quad \|P\| = \max \Delta x_i$$

useful properties

$$\int_a^b c dx = c(b-a)$$



$$\int_a^b f(x) + g(x) dx = \int_a^b f(x) dx + \int_a^b g(x) dx$$

$$\int_a^b c f(x) dx = c \int_a^b f(x) dx$$

reversing limits: $\int_a^b f(x) dx = - \int_b^a f(x) dx$

(2)

0-length intervals: $\int_a^a f(x) dx = 0$

adjacent intervals: $\int_a^b f(x) dx + \int_b^c f(x) dx = \int_a^c f(x) dx$

§5.3 Indefinite integrals

Defn A function $F(x)$ is an anti-derivative for $f(x)$ if $F'(x) = f(x)$.

General antiderivative: if $F(x)$ is an anti-derivative for $f(x)$, then any other antiderivative is of the form $F(x) + C$ for some constant C .

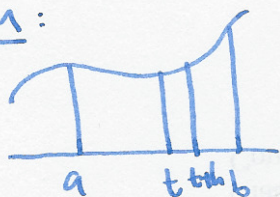
Proof: suppose f has antiderivatives F, H . Then $(F-H)' = F' - H' = f - f = 0$
 $\Rightarrow F-H = \text{constant function}$

notation: $\int f(x) dx = F(x) + C$ means $F(x) + C$ general antiderivative for $f(x)$

§5.4 Fundamental Theorem of Calculus I

Thm (FTC ①) suppose $f(x)$ is cts on $[a, b]$ and $F(x)$ is an antiderivative for $f(x)$, i.e. $F'(x) = f(x)$. Then $\int_a^b f(x) dx = F(b) - F(a)$

intuition:



consider $\int_a^t f(x) dx \leftarrow \text{function of } t!$

Q: what is the rate of change wrt t ?

result $f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}$ so $\frac{d}{dt} \left(\int_a^b f(x) dx \right)$

$$= \lim_{h \rightarrow 0} \frac{\int_a^{t+h} f(x) dx - \int_a^t f(x) dx}{h} = \lim_{h \rightarrow 0} \frac{\int_t^{t+h} f(x) dx}{h} \approx \frac{\text{area of rectangle } f(t) \times h}{h}$$

$\approx f(t)$

i.e. $\int_a^t f(x) dx$ is an antiderivative for $f(x)$, so $\int_a^t f(x) dx = F(t) + C$

Q: what is the constant? $t=a : \int_a^a f(x) = 0 = F(a) + c \Rightarrow c = -F(a)$

so $\int_a^t f(x) dx = f(t) - F(a) \quad \square$

Example $\int_2^3 \sqrt{x} + \frac{1}{x} + \sin(x) dx = \left[\frac{2x^{3/2}}{3} + \ln|x| - \cos(x) \right]_2^3$
 $= \frac{3(3)^{3/2}}{3} + \ln|3| - \cos(3) - \left(\frac{2 \cdot 2^{3/2}}{3} + \ln|2| - \cos(2) \right)$

§5.5 Fundamental theorem of calculus II

Thm (FTC ②) let $f(x)$ be a c.f. function on $[a, b]$, then $A(x) = \int_a^x f(t) dt$ is an antiderivative for $f(x)$, i.e. $A'(x) = f(x) = \frac{dA}{dx} \Leftrightarrow \frac{d}{dx} \int_a^x f(t) dt = f(x)$.
 Furthermore: $A(a) = 0$

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

Example what about $\int_0^{x^2} \sin(t) dt \leftarrow$ function of a function

to find $\frac{d}{dx} \int_0^{x^2} \sin(t) dt$ let $A(x) = \int_0^x \sin(t) dt$, then $A'(x) = \sin(x)$

so $\frac{d}{dx} \int_0^{x^2} \sin(t) dt = \frac{d}{dx} (A(x^2)) = \underset{\text{chain rule}}{A'(x^2) \cdot (x^2)'} = A'(x^2) \cdot 2x = \sin(x^2) \cdot 2x$

Aside: when people say "not every formula can be integrated" what do they mean? If $f(x)$ c.f., then $A(x) = \int_a^x f(t) dt$ is an integral for $f(x)$, but we might not be able to write it as a formula involving basic functions.

Analogy $\cdot \sqrt{2} \approx 1.414\dots$ is a ^{real} number, but not a fraction

$\cdot x^5 - x - 1$ has 1 real root which cannot be written as an expression involving rational numbers and fractional powers [Galois theory]

$\cdot e^{-x^2}$ has an integral that can't be written as a combination of elementary functions [differential Galois theory]