

Joseph Maher joseph.maher@csi.cuny.edu

web page: <http://www.math.csi.cuny.edu/~maher>

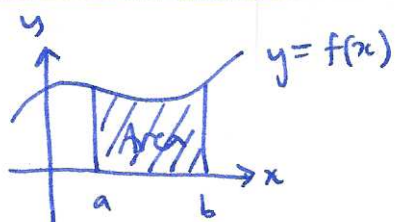
office 1S-222 office hours M 12:20 - 2:15 W 1:25 - 2:15

- math tutoring 1S-214?

- students w/ disabilities.

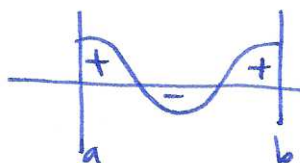
Text: Calculus, early transcendentals, Rogawski + Adams.

HW: webworks / Matlab projects / quizzes.

§5.2 Definite integral

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

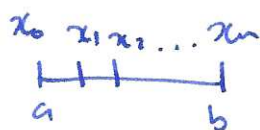
note: signed area



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

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

f function

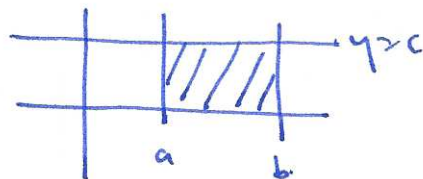
P partition of  $[a, b]$ c choice of point  $c_i \in [x_{i-1}, x_i]$ 

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

$$\|P\| = \max \Delta x_i$$

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

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 antiderivative for  $f(x)$  if  $F'(x) = f(x)$

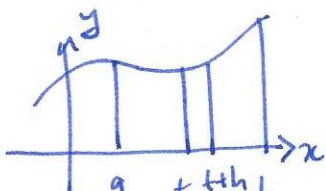
General antiderivative: if  $F(x)$  is an antiderivative for  $f(x)$ , then any other antiderivative is of the form  $F(x) + c$  for some constant  $c$ .

Proof: suppose  $f$  has antiderivatives  $F, H$ , then  $(F-H)' = F' - H' = f - f = 0$   
 $\Rightarrow F-H$  is constant function]

notation:  $\int f(x) dx = F(x) + c$  means  $F(x) + c$  is the general antiderivative for  $f(x)$ .

### §5.4 Fundamental theorem of calculus I

Thm (FTC I) 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  $\int_a^t f(x) dx \leftarrow$  function of  $t$ !  
 $\alpha$ : what is the rate of change wrt  $t$ ?

recall  $f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}$  so  $\frac{d}{dt} \left( \int_a^t f(x) dx \right)$

$$= \lim_{h \rightarrow 0} \frac{\int_a^{t+h} f(x) dx - \int_a^t f(x) dx}{h} = \lim_{h \rightarrow 0} \frac{\int_t^{t+h} f(x) dx}{h}$$

$\approx$  area of rectangle  $\frac{f(t) \times h}{h} = f(t)$

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?  $t=a$ :  $\int_a^a f(x) dx = 0 = F(a) + c \Rightarrow c = -F(a)$  ③

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

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

$$= \frac{2(3)^{3/2}}{3} + \ln|3| - \cos(3) - \left( \frac{2 \cdot 2^{3/2}}{3} + \ln|2| - \cos(2) \right).$$

## §5.5 Fundamental theorem of calculus II

Thm (FTC ②) let  $f(x)$  be a cts 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 w/ derivative  $e^{-x^2}$ .

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

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

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

Aside: when people say "not every formula can be integrated" what do they mean? If  $f(x)$  is cts then  $\int_0^x f(t) dt$  is an integral for  $f(x)$ , but we may not be able to write it as a formula involving basic functions.

Analogy:  $\sqrt{2} \approx 1.414...$  is a real number but not a fraction

- $x^5 - x - 1$  has 1 real root which cannot be written as an expression involving rational numbers and fractional powers. [Calculus theory]
- $e^{-x^2}$  has an integral that can't be written as a combination of elementary functions [differential calculus theory].