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office 15-222 office hours: M 2:30-3:20 W 12:40-1:10 (in 15-214) 1:25-2:15

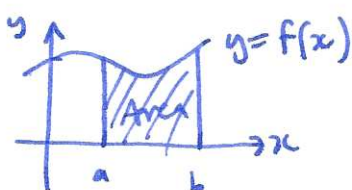
- math tutoring 15-214

- students w/ disabilities

Text: Calculus, early transcendentals, Rogawski+Adams

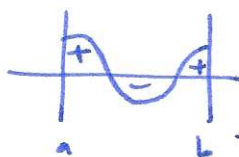
HW: webworks / projects / quizzes

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

f function $f: \mathbb{R} \rightarrow \mathbb{R}$

P partition of $[a, b]$

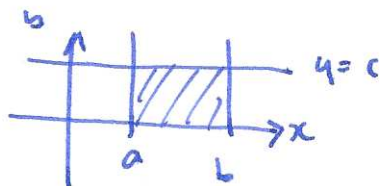
c choice of point $c_i \in [x_{i-1}, x_i]$

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

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

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

Def A function $F(x)$ is an antiderivative for $f(x)$ if $F'(x) = f(x)$

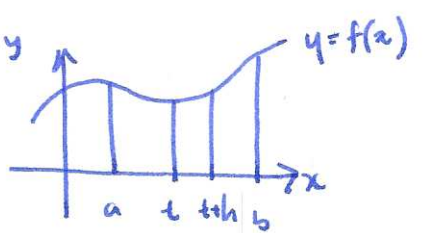
General antiderivative if $F(x)$ is an antiderivative for $f(x)$, then any other antiderivative is of the form $F(x) + c$ for some constant c .

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

notation : $\int f(x) dx = F(x) + c$ means $F(x) + c$ is 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 : y  $y = f(x)$ consider $\int_a^t f(x) dx \leftarrow$ function of t !

Q: what is the rate of change wrt t ?

recall $f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}$ so $\frac{d}{dt} \left(\int_a^t f(x) dx \right)$
 $= \lim_{h \rightarrow 0} \frac{\int_a^{t+h} f(x) dx - \int_a^t f(x) dx}{h} = \lim_{h \rightarrow 0} \frac{1}{h} \int_t^{t+h} f(x) dx$

$\approx$ 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 $\int_a^x f(t) dt = F(x) + c$

Q: what is the constant? $t=a \quad \int_a^a f(x) dx = 0 = F(a) + c \Rightarrow c = -F(a)$ (3)

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

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

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

§5.5 Fundamental theorem of calculus II

Thm (FTC②) 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: $\int_0^x e^{-t^2} dx \leftarrow$ a function with derivative e^{-x^2}

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

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

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

Aside: when people say "not every function can be integrated" what do they mean? If $f(x)$ is cts then $\int_a^x f(t) dt$ is an integral for $f(x)$, but we might not be able to write it out 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]