

Section 5.3: The Fundamental Theorem of Calculus

Theorem: FTC (The Fundamental Theorem of Calculus part 1)
If f is continuous on $[a, b]$ and the function g is defined by

$$g(x) = \int_a^x f(t) dt \quad \text{for } a \leq x \leq b,$$

then g is continuous on $[a, b]$ and differentiable on (a, b) . Moreover

$$g'(x) = f(x).$$

This means that the new function g is an **antiderivative** of f on (a, b) !
"FTC" = "fundamental theorem of calculus"

Theorem: The Fundamental Theorem of Calculus (part 2)

If f is continuous on $[a, b]$, then

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

where F is any antiderivative of f on $[a, b]$. (i.e. $F'(x) = f(x)$)

Example

Evaluate $\int_{\frac{\pi}{4}}^{\frac{\pi}{3}} \sec^2(t) dt = \tan t \Big|_{\frac{\pi}{4}}^{\frac{\pi}{3}} = \tan \frac{\pi}{3} - \tan \frac{\pi}{4}$
 $= \sqrt{3} - 1$

recall $\frac{d}{dt} \tan t = \sec^2 t$

Example

Evaluate $\frac{d}{dx} \int_{\frac{\pi}{4}}^x \sec^2(t) dt$ in two ways.

(a) Using the FTC part 1.

FTC says $\frac{d}{dx} \int_a^x f(t) dt = f(x)$

$$\frac{d}{dx} \int_{\pi/4}^x \sec^2 t dt = \sec^2 x$$

here $f(t) = \sec^2 t$

Example

Evaluate $\frac{d}{dx} \int_{\frac{\pi}{4}}^x \sec^2(t) dt$ in two ways.

(b) By using the FTC part 2 to evaluate $g(x) = \int_{\frac{\pi}{4}}^x \sec^2(t) dt$,

then using regular derivative rules to find $g'(x)$.

First, treat "x" like "b".

$$\int_{\pi/4}^x \sec^2(t) dt = \tan t \Big|_{\pi/4}^x = \tan x - \tan \pi/4 = \tan x - 1$$

Now, find $g'(x)$.

$$g(x) = \tan x - 1 \Rightarrow g'(x) = \sec^2(x) - 0 = \sec^2(x)$$

Question

$$\int_1^2 \frac{1}{1+x^2} dx = \tan^{-1} x \Big|_1^2 = \tan^{-1} 2 - \tan^{-1} 1$$

(a) $-\frac{1}{6}$

(b) $-\frac{4}{5}$

(c) $\tan^{-1}(2)$

(d) $\tan^{-1}(2) - \tan^{-1}(1)$

Question

(remember: $\int_b^a f(z) dz = - \int_a^b f(z) dz$)

$$\begin{aligned} \frac{d}{dx} \int_x^3 \tan(z) dz &= \frac{d}{dx} \left(- \int_3^x \tan(z) dz \right) \\ &= - \frac{d}{dx} \int_0^x \tan(z) dz \\ &= - \tan(x) \end{aligned}$$

(a) $\tan(x)$

(b) $\ln |\sec(3)| - \ln |\sec x|$

(c) $-\tan(x)$

(d) $\sec^2(x)$

Section 5.4: Properties of the Definite Integral

Suppose that f and g are integrable on $[a, b]$ and let k be constant.

$$\text{I. } \int_a^b kf(x) dx = k \int_a^b f(x) dx$$

$$\text{II. } \int_a^b (f(x) + g(x)) dx = \int_a^b f(x) dx + \int_a^b g(x) dx$$

$$\text{II. } \int_a^b (f(x) - g(x)) dx = \int_a^b f(x) dx - \int_a^b g(x) dx$$

Examples

Suppose $\int_1^4 f(x) dx = 3$ and $\int_1^4 g(x) dx = -7$. Evaluate

$$(i) \int_1^4 -2f(x) dx = -2 \int_1^4 f(x) dx$$

prop. I.

$$= -2(3) = -6$$

$$(ii) \int_1^4 [f(x) + 3g(x)] dx = \int_1^4 f(x) dx + \int_1^4 3g(x) dx$$

prop II

$$= \int_1^4 f(x) dx + 3 \int_1^4 g(x) dx$$

prop I

$$= 3 + 3(-7) = 3 - 21 = -18$$

Question

Suppose $\int_1^4 f(x) dx = 3$ and $\int_1^4 g(x) dx = -7$. Evaluate

$$\int_1^4 [g(x) - 3f(x)] dx \quad : \quad \int_1^4 g(x) dx - 3 \int_1^4 f(x) dx$$
$$= -7 - 3(3) = -16$$

(a) 16

(b) -16

(c) -2

(d) 2

The Sum/Difference in General

If f_1, f_2, \dots, f_n are integrable on $[a, b]$ and k_1, k_2, \dots, k_n are constants, then

$$\int_a^b [k_1 f_1(x) + k_2 f_2(x) + \dots + k_n f_n(x)] dx =$$

$$k_1 \int_a^b f_1(x) dx + k_2 \int_a^b f_2(x) dx + \dots + k_n \int_a^b f_n(x) dx$$

Example

Evaluate $\int_1^2 \frac{x^3 + 2x^2 + 4}{x} dx = \int_1^2 \left(\frac{x^3}{x} + \frac{2x^2}{x} + \frac{4}{x} \right) dx$

$$= \int_1^2 \left(x^2 + 2x + 4 \cdot \frac{1}{x} \right) dx$$

$$= \int_1^2 x^2 dx + \int_1^2 2x dx + \int_1^2 4 \cdot \frac{1}{x} dx$$

$$= \int_1^2 x^2 dx + 2 \int_1^2 x dx + 4 \int_1^2 \frac{1}{x} dx$$

$$= \frac{x^3}{3} \Big|_1^2 + 2 \frac{x^2}{2} \Big|_1^2 + 4 \ln|x| \Big|_1^2$$

$$= \frac{2^3}{3} - \frac{1^3}{3} + (2^2 - 1^2) + (4\ln|2| - 4\ln|1|)$$

$$= \frac{8}{3} - \frac{1}{3} + 4 - 1 + 4\ln 2 - 0$$

$$= \frac{7}{3} + 3 + 4\ln 2 = \frac{7}{3} + \frac{9}{3} + 4\ln 2 = \frac{16}{3} + 4\ln 2$$

we could write

$$\int_1^2 (x^2 + 2x + 4 \cdot \frac{1}{x}) dx = \frac{x^3}{3} + x^2 + 4\ln|x| \Big|_1^2$$

$$= \frac{2^3}{3} + 2^2 + 4\ln|2| - \left(\frac{1^3}{3} + 1^2 + 4\ln|1| \right)$$

Properties of Definite Integrals Continued...

If f is integrable on any interval containing the numbers a , b , and c , then

$$(IV) \quad \int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx$$

e.g.
$$\int_2^9 f(x) dx = \int_2^7 f(x) dx + \int_7^9 f(x) dx$$

also
$$\int_2^7 f(x) dx = \int_2^9 f(x) dx + \int_9^7 f(x) dx$$

Properties: Bounds on Integrals

(V) If $f(x) \leq g(x)$ for $a \leq x \leq b$, then $\int_a^b f(x) dx \leq \int_a^b g(x) dx$

(VI) And, as an immediate consequence of (V), if $m \leq f(x) \leq M$ for $a \leq x \leq b$, then

$$m(b-a) \leq \int_a^b f(x) dx \leq M(b-a).$$

(Note: Red handwritten annotations show $\int_a^b m dx$ above $m(b-a)$ and $\int_a^b M dx$ above $M(b-a)$, with red arrows pointing down to the main equation.)

If f is continuous on $[a, b]$, we can take m to be the absolute minimum value and M the absolute maximum value of f as guaranteed by the Extreme Value Theorem.

Average Value of a Function and the Mean Value Theorem

Defintion: Let f be continuous on the closed interval $[a, b]$. Then the average value of f on $[a, b]$ is

$$f_{avg} = \frac{1}{b-a} \int_a^b f(x) dx.$$

Theorem: (The Mean Value Theorem for Integrals) If f is continuous on the interval $[a, b]$, then there exists a number u in $[a, b]$ such that

$$f(u) = f_{avg}, \quad \text{i.e.} \quad \int_a^b f(x) dx = f(u)(b-a).$$

Question

Find the average value of $f(x) = \sqrt{x}$ on the interval $[0, 4]$. That is, compute

$$f_{\text{avg}} = \frac{1}{4 - 0} \int_0^4 x^{1/2} dx$$

(a) $\frac{16}{3}$

(b) $\frac{4}{3}$

(c) $\frac{1}{2}$

(d) 2

$$= \frac{1}{4} \int_0^4 x^{1/2} dx = \frac{1}{4} \left(\frac{x^{\frac{1}{2}+1}}{\frac{1}{2}+1} \right) \Big|_0^4$$

$$= \frac{1}{4} \left(\frac{2}{3} x^{3/2} \Big|_0^4 \right) = \frac{1}{4} \left(\frac{2}{3} (4)^{3/2} - \frac{2}{3} (0)^{3/2} \right)$$

$$= \frac{1}{4} \left(\frac{2}{3} \cdot 8 \right) = \frac{1}{4} \frac{16}{3} = \frac{4}{3}$$

Question

Find the value of f guaranteed by the MVT for integrals for $f(x) = \sqrt{x}$ on the interval $[0, 4]$. That is, find u such that

$$f(u) = f_{avg} = \frac{1}{4} \int_0^4 x^{1/2} dx = \frac{4}{3}$$

(a) $\sqrt{\frac{4}{3}}$

(b) $\frac{2}{\sqrt{3}}$

(c) $\frac{16}{9}$

(d) $\frac{16}{3}$

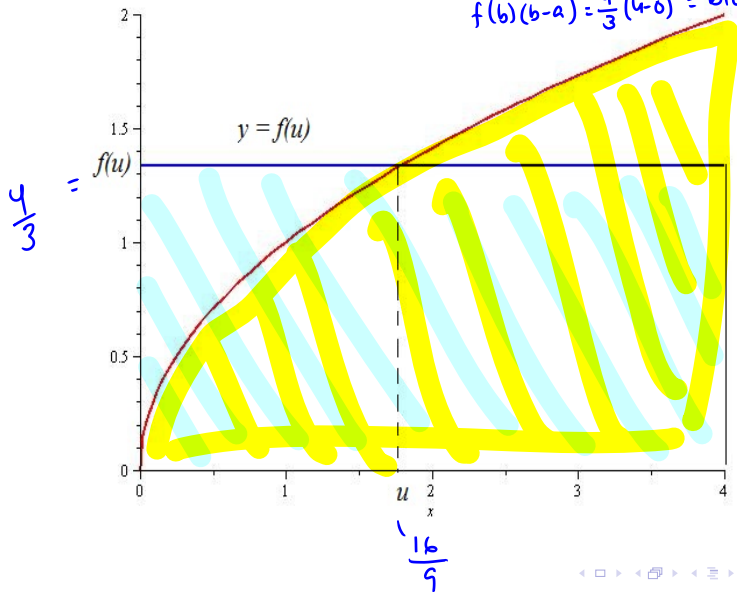
$$f(u) = \frac{4}{3} \Rightarrow \sqrt{u} = \frac{4}{3}$$

$$(\sqrt{u})^2 = \left(\frac{4}{3}\right)^2$$

$$u = \frac{16}{9}$$

MVT for Integrals Example

$$\int_0^4 \sqrt{x} dx = \text{yellow area}$$
$$f(b)(b-a) = \frac{4}{3}(4-0) = \text{blue area}$$



Evaluate Each Integral

$$(a) \int_2^1 (t+1)^2 dt$$

square $t+1$ first

$$(t+1)^2 = t^2 + 2t + 1$$

$$= \int_2^1 (t^2 + 2t + 1) dt$$

$$= \frac{t^3}{3} + 2 \frac{t^2}{2} + t \Big|_2^1$$

$$= \frac{1^3}{3} + 1^2 + 1 - \left(\frac{2^3}{3} + 2^2 + 2 \right) = \frac{1}{3} + 2 - \left(\frac{8}{3} + 6 \right)$$

$$= \frac{1}{3} - \frac{8}{3} + 2 - 6 = \frac{-7}{3} - 4 = \frac{-7}{3} - \frac{12}{3} = \frac{-19}{3}$$

Question

$$(b) \int_1^3 x(3x+2) dx = \int_1^3 (3x^2 + 2x) dx$$
$$= x^3 + x^2 \Big|_1^3 = 34$$

(a) 86

(b) 34

(c) 47

(d) 28

$$(c) \int_0^{\pi/4} \tan^2 \theta \, d\theta$$

$$= \int_0^{\pi/4} (\sec^2 \theta - 1) \, d\theta$$

$$= \tan \theta - \theta \Big|_0^{\pi/4} = \tan \pi/4 - \pi/4 - (\tan 0 - 0)$$

$$= 1 - \frac{\pi}{4} - 0$$

$$= 1 - \frac{\pi}{4}$$

Recall the Trig ID

$$\tan^2 \theta + 1 = \sec^2 \theta$$

$$\Rightarrow \tan^2 \theta = \sec^2 \theta - 1$$

$$(d) \int_{\pi/4}^{\pi/2} \frac{dx}{\sin^2 x} = \int_{\pi/4}^{\pi/2} \frac{1}{\sin^2 x} dx = \int_{\pi/4}^{\pi/2} \csc^2 x dx$$

(a) 1

(b) -1

(c) $\frac{1}{1 - \frac{1}{\sqrt{2}}}$

(d) It is undefined since $\cos(\pi/2) = 0$.

$$= -\cot x \Big|_{\pi/4}^{\pi/2}$$

$$= -\cot \frac{\pi}{2} - \left(-\cot \frac{\pi}{4}\right)$$

$$= -0 - (-1) = 1$$