

Nov. 18 Math 1190 sec. 52 Fall 2016

Section 5.3: The 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. $F'(x) = f(x)$)

To use the FTC, we

- (i) find an antiderivative F for the integrand, then
- (ii) evaluate the difference $F(b) - F(a)$.

Evaluate the definite integral using the FTC

$$\begin{aligned}\int_{-e^2}^{-2} \frac{ds}{s} &= \int_{-e^2}^{-2} \frac{1}{s} ds = \ln|s| \Big|_{-e^2}^{-2} \\ &= \ln|-2| - \ln|-e^2| \\ &= \ln 2 - \ln e^2 \\ &= \ln 2 - 2 \ln e \\ &= \ln 2 - 2 \cdot 1 \\ &= \ln 2 - 2\end{aligned}$$

Question

Given that $\frac{d}{dx}xe^x = e^x + xe^x$, evaluate the integral

$$\int_1^2 (e^x + xe^x) dx = xe^x \Big|_1^2 = 2e^2 - 1 \cdot e = 2e^2 - e$$

(a) $2e^2$

(b) $2e^2 - e$

(c) xe^x

(d) $3e^2 - 2e$

Finding Area

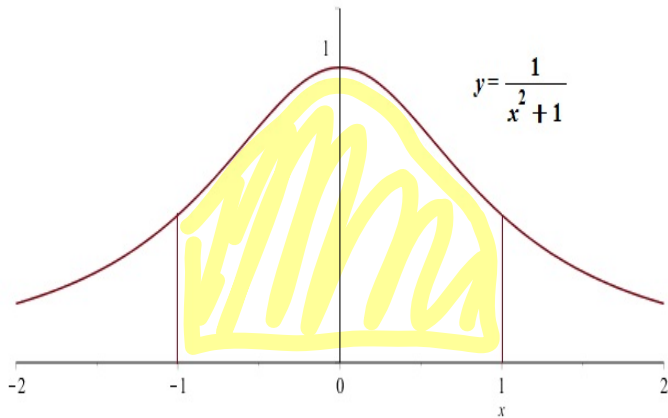


Figure: Use the FTC to find the area of the region under the graph of $y = \frac{1}{1+x^2}$, bounded below by the x -axis, and between the vertical lines $x = -1$ and $x = 1$.

Since y is continuous and positive

$$\text{Area} = \int_{-1}^1 \frac{1}{x^2+1} dx = \tan^{-1}x \Big|_{-1}^1$$

$$= \tan^{-1}1 - \tan^{-1}(-1)$$

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

$$= \frac{\pi}{4} + \frac{\pi}{4} = \frac{\pi}{2}$$

An Observation

If f is differentiable on $[a, b]$, note that

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

This says that:

The integral of the **rate of change** of f over the interval $[a, b]$ is the **net change** of the function, $f(b) - f(a)$, over this interval.

Example

Fluid is pumped into a reservoir at a rate of $R(t)$ gallons per minute. Consider the integral

$$\int_0^{10} R(t) dt = 2000$$

(a) What are the units of this integral?

$R(t)$ is in gal/min Change in Volume

i.e. $R(t) = V'(t)$ if $V(t)$ is the Volume.

Here dt is in units of minutes

The integral, 2000, is in gallons.

Example

Fluid is pumped into a reservoir at a rate of $R(t)$ gallons per minute. Consider the integral

$$\int_0^{10} R(t) dt = 2000$$

(b) Interpret this integral.

It's the net change in volume.

It's the amount of fluid added during that
10 minutes.

Section 5.4: Properties of the Definite Integral

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

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

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

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

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

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

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

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

$$= \frac{8}{3} - \frac{1}{3} + (4-1) + 4 \ln 2 - 4 \cdot 0 = \frac{7}{3} + 3 + 4 \ln 2 = \frac{16}{3} + 4 \ln 2$$

Question

Evaluate $\int_0^1 (3x^2 + 4x - 2) dx = x^3 + 2x^2 - 2x \Big|_0^1$

$$= 1^3 + 2 \cdot 1^2 - 2 \cdot 1 - (0 + 0 - 0)$$

$$= 1$$

(a) 5

(b) $x^3 + 2x^2 - 2x$

(c) 1

(d) $6x + 4$

Properties of Definite Integrals Continued...

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

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

To integrate from a to b , we can go from a to c and from c to b , and add the results.

Example

Suppose $F'(x) = f(x)$ for all x . Show that

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

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

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

$$= \cancel{F(c)} - F(a) + F(b) - \cancel{F(c)}$$

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

Example

Suppose

$$\int_{-1}^4 f(x) dx = -2, \quad \text{and} \quad \int_2^4 f(x) dx = 3.$$

Evaluate $\int_{-1}^2 f(x) dx$

$$\text{Note} \quad \int_{-1}^4 f(x) dx = \int_{-1}^2 f(x) dx + \int_2^4 f(x) dx$$

$$\Rightarrow \quad -2 = \int_{-1}^2 f(x) dx + 3$$

$$\Rightarrow \quad \int_{-1}^2 f(x) dx = -2 - 3 = -5$$

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

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

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.

Example of Bounding

Not every integral can be evaluated in a straight forward way. For example $f(x) = e^{-x^2}$ does not have an elementary antiderivative* We can show that

$$\frac{1}{e} \leq e^{-x^2} \leq 1 \quad \text{for all } x \text{ in } [0, 1].$$

So even though evaluating $\int_0^1 e^{-x^2} dx$ is not *directly* possible, we can say that

$$\frac{1}{e} = \frac{1}{e}(1 - 0) \leq \int_0^1 e^{-x^2} dx \leq 1(1 - 0) = 1$$

*This function is a scaled version of the normal distribution function in probability and statistics.