

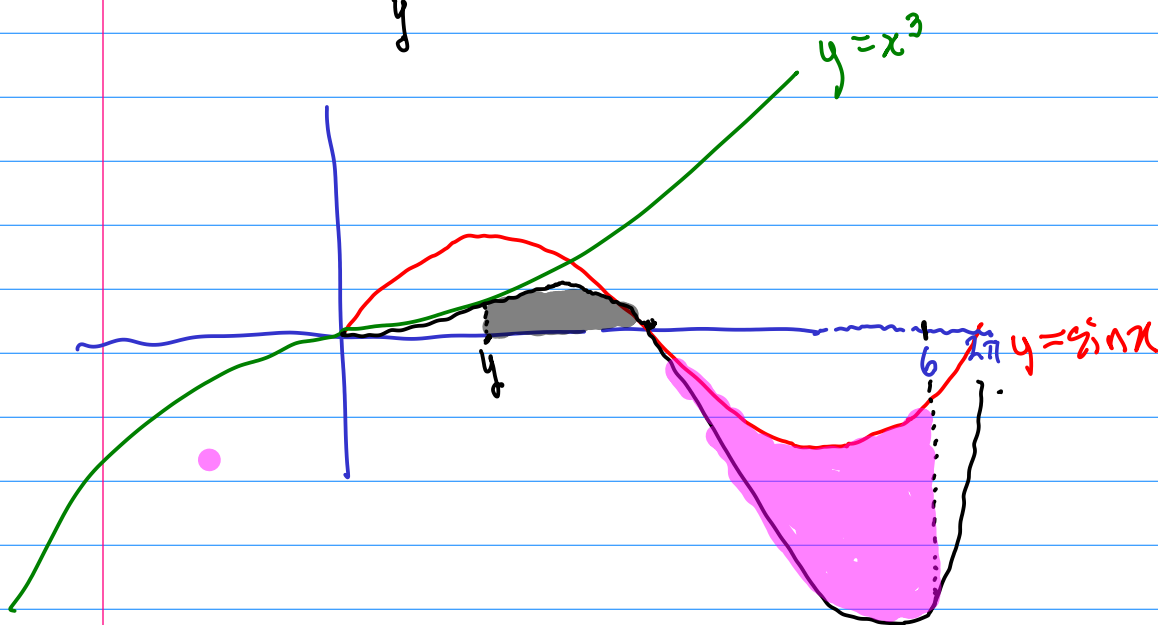
So far we have **The Fundamental Theorem of Calculus (part 1)**.

If $F(t) = \int_a^t f(x) dx$ then $F'(t) = f(t)$

Examples:

$F(t) = \int_3^t \sin x dx$ then $F'(t) = \sin t$

$F(y) = \int_y^6 x^3 \sin x dx$ then $F'(y) = ?$



2 Definition of a Definite Integral If f is a function defined for $a \leq x \leq b$, we divide the interval $[a, b]$ into n subintervals of equal width $\Delta x = (b - a)/n$. We let $x_0 (= a), x_1, x_2, \dots, x_n (= b)$ be the endpoints of these subintervals and we let $x_1^*, x_2^*, \dots, x_n^*$ be any **sample points** in these subintervals, so x_i^* lies in the i th subinterval $[x_{i-1}, x_i]$. Then the **definite integral of f from a to b** is

$$\int_a^b f(x) dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i^*) \Delta x$$

This formula make sense even if f is negative.

Σ means a sum...

provided that this limit exists and gives the same value for all possible choices of sample points. If it does exist, we say that f is **integrable** on $[a, b]$.

If $a > b$ then this limit can also be computed, but what does it mean?

Note that if $a > b$ then $\Delta x = \frac{b-a}{n}$ is negative.

these are the same rectangles as if we took $\frac{a-b}{n}$ but they are counted as negative area...

$$F(y) = \int_y^b x^3 \sin x \, dx = - \int_b^y x^3 \sin x \, dx$$

$$F'(y) = - \frac{d}{dy} \int_b^y x^3 \sin x \, dx = -y^3 \sin y.$$

Exercise.
#14

Example

$$h(x) = \int_1^{\sqrt{x}} \frac{z^2}{z^4 + 1} \, dz \quad \text{what is } h'(x) =$$

$$\text{let } F(t) = \int_1^t \frac{z^2}{z^4 + 1} \, dz \quad \text{then } F'(t) = \frac{t^2}{t^4 + 1}$$

$$\text{Then } h(x) = F(\sqrt{x}) \quad \text{so}$$

$$h'(x) = F'(\sqrt{x}) \frac{d}{dx} \sqrt{x} = F'(\sqrt{x}) \frac{1}{2} x^{-1/2} = \frac{(\sqrt{x})^2}{(\sqrt{x})^4 + 1} \cdot \frac{1}{2\sqrt{x}}$$

$$h'(x) = \frac{\sqrt{x}}{2(x^2 + 1)}$$

Also

$$\text{If } F(t) = \int_1^t \frac{1}{x} \, dx \quad \text{then } F'(t) = \frac{1}{t}$$

I also know that $\frac{d}{dt} \ln t = \frac{1}{t}$ so that means

both $\ln t$ and $F(t)$ are antiderivatives of $\frac{1}{t}$.

Therefore $\ln t$ and $F(t)$ differ by a constant.

Fundamental Theorem of Calculus (part 2).

Claim: If $F(t)$ is an antiderivative of $f(t)$
then $\int_a^b f(t) dt = F(b) - F(a)$.

Define $g(t) = \int_a^t f(x) dx$. Then by part 1 of the Fundamental theorem of calculus $g'(t) = f(t)$.

Therefore $F(t)$ and $g(t)$ are antiderivatives of $f(t)$,
so they differ by a constant

$$F(t) = g(t) + c \quad \leftarrow \text{the constant,} \quad g(t) = F(t) - c$$

By the definition of g we have,

$$g(b) = \int_a^b f(x) dx \quad \text{also} \quad g(a) = \int_a^a f(x) dx = 0$$

$\leftarrow$ just subtract 0.

$$\begin{aligned} \text{Then } \int_a^b f(x) dx &= g(b) = g(b) - g(a) \\ &= F(b) - c - (F(a) - c) = F(b) - F(a). \end{aligned}$$

23. $\int_1^9 \sqrt{x} dx$ what is the antiderivative of $f(x) = \sqrt{x} = x^{1/2}$

$$\frac{d}{dx} x^{3/2} = \frac{3}{2} x^{1/2} \quad \text{Then} \quad \frac{d}{dx} \frac{2}{3} x^{3/2} = x^{1/2}$$

Therefore $F(x) = \frac{2}{3} x^{3/2}$

$$\int_1^9 \sqrt{x} dx = F(9) - F(1) = \frac{2}{3} 9^{3/2} - \frac{2}{3} 1^{3/2} = 18 - \frac{2}{3} = 17\frac{1}{3}.$$

Shorthand notation

$$\int_1^9 \sqrt{x} \, dx = \frac{2}{3} x^{3/2} \Big|_{x=1}^9 = \frac{2}{3} 9^{3/2} - \frac{2}{3} 1^{3/2} = 18 - \frac{2}{3} = 17\frac{1}{3}.$$

sometimes "x=" is omitted here when it's clear what the variable is.

Example

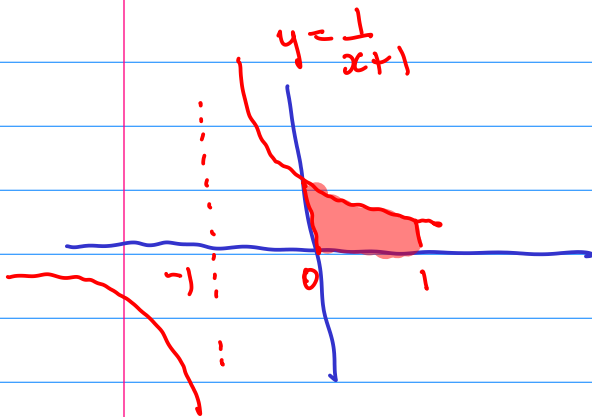
$$\int_0^1 \frac{x}{x+1} \, dx = \int_0^1 \left(1 + \frac{1}{x+1}\right) \, dx = \int_0^1 1 \, dx + \int_0^1 \frac{1}{x+1} \, dx$$

$$\begin{array}{r} 1 \\ x+1 \overline{) x} \\ \underline{x+1} \\ -1 \end{array} \leftarrow \text{remainder.}$$

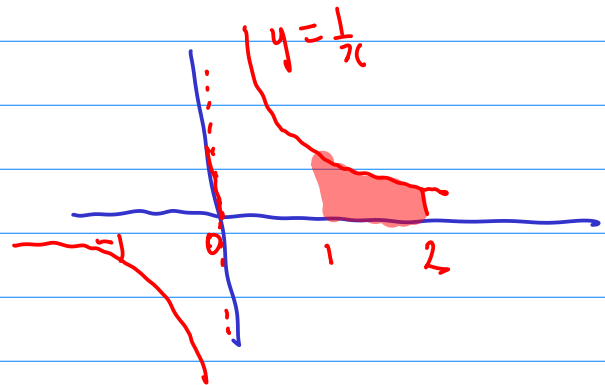
$$\text{means } \frac{x}{x+1} = 1 + \frac{1}{x+1}$$

In pieces

$$\int_0^1 1 \, dx = 1 \quad \text{also} \quad \int_0^1 \frac{1}{x+1} \, dx = \int_1^2 \frac{1}{x} \, dx$$



same area



$$\int_1^2 \frac{1}{x} \, dx = \int_1^2 x^{-1} \, dx = \ln x \Big|_1^2 = \ln 2 - \ln 1 = \ln 2.$$

$$\int_0^1 \frac{x}{x+1} \, dx = 1 + \ln 2,$$