

© Basic Rules

Deriv of x is $1 \Rightarrow$
 $\int 1 dx$ is

$$D_x(x) = 1$$

$$D_x(3x) = 3$$

$$\int 1 dx = \int dx = x + C$$

$$\int 3 dx = 3x + C$$

↖ D_x to ✓

Power Rule for \int

What if we want
 $\int x^3 dx$?
 How do we adjust?
 Not "sing"
 Don't need $\frac{C}{4}$

$$D_x(x^4) = 4x^3 \Rightarrow \int 4x^3 dx = x^4 + C \quad (\text{Beneficial})$$

$$D_x\left(\frac{x^4}{4}\right) = \frac{1}{4} \cdot 4x^3 = x^3 \Rightarrow \int x^3 dx = \frac{x^4}{4} + C$$

"Sing at sight"

Beneficial:
 $\frac{1}{n+1} x^{n+1} + C$
 There's one
 value of n
 for which
 the formula
 fails.

$$\int x^n dx = \frac{x^{n+1}}{n+1} + C \quad \text{if } n \neq -1$$

$$x \xrightarrow{\text{add 1}} x^2 \xrightarrow{\text{copy}} x^2 + C$$

Shocking

Note: If $n = -1$:
 $\int x^{-1} dx = \int \frac{1}{x} dx = \ln|x| + C$ (Ch. 7)

Trig Rules

Helps to write

$$D_x(\sin x) = \cos x$$

$$D_x(\cos x) = -\sin x$$

$$D_x(\tan x) = \sec^2 x$$

$$D_x(\cot x) = -\csc^2 x$$

$$D_x(\sec x) = \sec x \tan x$$

$$D_x(\csc x) = -\csc x \cot x$$

Recognize
 Deriv. of what?
 Don't memorize
 all 12 contours signs.
 Mind stamp
 the derivs.

$$\int \cos x dx = \sin x + C$$

$$\int \sin x dx = -\cos x + C$$

$$\int \sec^2 x dx = \tan x + C$$

$$\int \csc^2 x dx = -\cot x + C$$

$$\int \sec x \tan x dx = \sec x + C$$

$$\int \csc x \cot x dx = -\csc x + C$$

When do
 I flip
 sign?

↑
 have sin, csc \Rightarrow -

What was $e^{\ln x}$?

Oh, man!

Don't go:
 $\int \sec^2 x \sec^2 x dx$
 NO!!
 $\tan^2 x + C$

Inverse Props

Exs $D_x [\int \sec^4 x dx] = \sec^4 x$
 $\int [D_x(\sec^4 x)] dx = \sec^4 x + C$

In general
 $D_x [\int f(x) dx] = f(x)$ if exists
 $\int [D_x f(x)] dx = f(x) + C$ if exists

Splitting Rules

\int is a linear operator, like D_x , lin
 Can \int term-by-term
 $\int cf(x) dx$

Can \int operate term-by-term
 warning:
 \int (product) \neq product of \int , usually.

$\left. \begin{matrix} \int \text{of Sum} = \text{Sum of } \int \\ \text{Diff. Diff.} \\ \int (f \pm g) dx = \int f dx \pm \int g dx \end{matrix} \right\} \text{Can } \int \text{ term-by-term}$

(P) Exs

Ex Evaluate $\int (x^6 + 3x^5 - 2) dx$ Need!!
 $= \int x^6 dx + 3 \int x^5 dx - \int 2 dx$ ← can skip
 $= \frac{x^7}{7} + 3(\frac{x^6}{6}) - 2x + C$ ← absorbs all const. of \int
 $= \frac{1}{7}x^7 + \frac{1}{2}x^6 - 2x + C$

Ex $\int (\sqrt[3]{x^2} + \frac{4}{\sqrt{x}}) dx$
 ① Rewrite
 $= \int (x^{2/3} + 4x^{-1/2}) dx$
 ② Integrate (+C)
 $= \frac{x^{5/3}}{5/3} + 4(\frac{x^{1/2}}{1/2}) + C$
 ③ Simplify
 $= \frac{3}{5}x^{5/3} + 4(2)\sqrt{x} + C$
 $= \frac{3}{5}x^{5/3} + 8\sqrt{x} + C$

How do you
 do by a frac?
 What's $4 \div \frac{1}{2}$?
 Many "2"
 1-9 odd

This isn't technically a binomial (not a poly), but it's like squaring a binomial

$$\text{Ex (\#20)} \int \frac{(\sqrt{t} + 2)^2}{t^3} dt$$

$$= \int \frac{t + 4\sqrt{t} + 4}{t^3} dt$$

$$= \int \left(\frac{t^1}{t^3} + \frac{4t^{1/2}}{t^3} + \frac{4}{t^3} \right) dt$$

$$= \int (t^{-2} + 4t^{-5/2} + 4t^{-3}) dt$$

$$= \frac{t^{-1}}{-1} + 4 \left(\frac{t^{-3/2}}{-3/2} \right) + 4 \left(\frac{t^{-2}}{-2} \right) + C$$

$$= -t^{-1} + 4 \left(-\frac{2}{3} \right) t^{-3/2} - 2t^{-2} + C$$

$$= -t^{-1} - \frac{8}{3} t^{-3/2} - 2t^{-2} + C$$

$$\underbrace{-t^{-1}}_{-\frac{1}{t}}$$

$$\underbrace{-\frac{8}{3} t^{-3/2}}_{-\frac{2}{t^2}}$$

Now what's still aly.

Quotient rule for Expt.

1-19 ad)

peel out sinx on yeah, he's the den of.

1-47 ad)

$$\text{Ex} \int \frac{\cos x}{7 \sin^2 x} dx = \frac{1}{7} \int \left(\frac{1}{\sin x} \right) \left(\frac{\cos x}{\sin x} \right) dx$$

$$= \frac{1}{7} \int \csc x \cot x dx$$

$$\left(= \frac{1}{7} (-\csc x) + C \right) \quad D_x(\csc x) = -\csc x \cot x$$

$$= -\frac{1}{7} \csc x + C$$

Don't need $-\frac{1}{7} C$

(E) Differential Eqs.

Ex I inherit \$1000.

After t years, I spend it at the rate of $10t \frac{\$}{\text{yr}}$.
In how many years will it be gone?

① Setup

Let $f(t) = \$$ left after t years
or y

Solve the diff. eq.

$$f'(t) = -10t \quad \text{or} \quad \frac{dy}{dt} = -10t$$

subject to the initial condition (IC)

$$f(0) = 1000 \quad \text{or} \quad y = 1000 \quad \text{when} \quad t = 0$$

② Find the general sol'n of $f'(t) = -10t$

$$f'(t) = -10t \quad \text{or} \quad \frac{dy}{dt} = -10t$$

Integrate both sides wrt t .

$$\int f'(t) dt = \int -10t dt$$

$$f(t) = -10\left(\frac{t^2}{2}\right) + C$$

$$f(t) = -5t^2 + C$$

$$dy = -10t dt$$

Separation of variables

$$\int dy = \int -10t dt$$

$$y = -5t^2 + C$$

Use the IC to solve for C , and

③ Find the particular sol'n

$$f(0) = -5(0)^2 + C$$

$$1000 = C$$

$$C = 1000$$

$$f(t) = -5t^2 + 1000$$

Uncle Bernie/Kerter dies

After 2 yrs. 20%
2.5 25%
3 30%

My spending always accelerates
My kids mean-
body not even
budget and I'm
already spending
the \$. Slowly at first
and then more later.

What's the
rate of change
of f ? Careful!

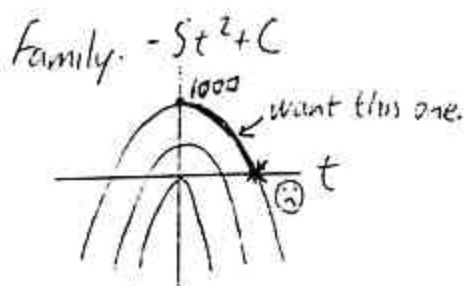
What else do we
know about f ?

"dt" noisy
Differential form

$f(t) + C$, but
we'll write $+C$
at end

$y + C$
 $dy = -10t$

If your financial
advisor says
you have
 $100k + C$
What's C ?
"any real #"
You're fired!



start off by
specifying steady
expenditure t

what do I want
to know
what does the
inheritance
amount?

④ Solve $f(t) = 0$

$$-5t^2 + 1000 = 0$$

$$t^2 = 200$$

$$t = \pm \sqrt{200}$$

$$t \in (10\sqrt{2} \text{ years})$$

$$\approx 14.1 \text{ years}$$

$1-5t$ odd

Stumbling into FIC:

How much I
spent in 1 yr?
e.g. $t=5$ to $t=6$

$$\int_5^6 f(t) dt =$$

$$f(6) - f(5)$$

indep. of
 $f(t) = C$

since parallel
graphs

$$\int_5^6 C dt =$$

$$C \cdot (6-5)$$

same
of

2nd-order diff. eq.Ex Solve $f''(x) = 4$ (reconstruct $f(x)$)

subject to

$$f'(2) = 1$$

$$f(2) = 3$$

} ICs (OK if we have info at 2, not 0.)

(Note in "boundary value" problems, you're given 2 f -values or 2 f' -values. Harder!)Find $f'(x)$

$$\int f''(x) dx = \int 4 dx$$

$$f'(x) = 4x + C$$

Find C: Use $f'(2) = 1$

$$f'(2) = 4(2) + C$$

$$1 = 8 + C$$

$$C = -7$$

$$f'(x) = 4x - 7$$

Find $f(x)$

$$\int f'(x) dx = \int (4x - 7) dx$$

$$f(x) = 4\left(\frac{x^2}{2}\right) - 7x + D$$

$$f(x) = 2x^2 - 7x + D$$

Find D: Use $f(2) = 3$

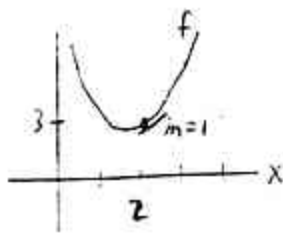
$$f(2) = 2(2)^2 - 7(2) + D$$

$$3 = 8 - 14 + D$$

$$D = 9$$

$$f(x) = 2x^2 - 7x + 9$$

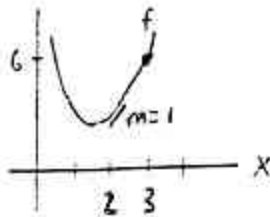
Before you find f ,
what do we do to both sides?
 $f'(x) + C$



Given: f''
Pt.
Slope (of tan line) } \Rightarrow Reconstruct f ,
Get graph.

Variation

$f''(x) = 4$
s.t. $f'(2) = 1$
 $f(3) = 6$
 \Rightarrow same f



Ex (Projectiles)

BEFORE:

s
 \downarrow
 $s' = v$
 \downarrow
 $s'' = v' = a$

\uparrow NOW

As you \int , you pick up constants of integration that you determine using I.C.s.

(HATE) At time 0, throw
 \downarrow down @ $10 \frac{ft}{sec}$
 \downarrow
 $s = 0$
100 ft.

$s(t)$ = height of brick + sec's after thrown

Solve $a(t) = -g$ \leftarrow local grav. constant (for Earth; slightly higher at poles
 $a(t) \approx -32 \left(\frac{ft}{sec^2} \right)$
(or $-9.8 \frac{m}{sec^2}$ if have m) \ominus "wide")

s.t. $\left. \begin{matrix} v(0) = -10 \left(\frac{ft}{sec} \right) \\ s(0) = 100 \text{ (ft.)} \end{matrix} \right\}$ I.C.s

- "br. brick
going faster
in the neg
direction
what does
 $10 \frac{ft}{sec}$ tell
us, using
mathem.
notation?"

$a(t) = -32$
 $\int a(t) dt = \int -32 dt$
 $v(t) = -32t + C$

$t=0: v(0) = 0 + C$
 $-10 = C$

$v(t) = -32t - 10$

$\int v(t) dt = \int (-32t - 10) dt$

$s(t) = -16t^2 - 10t + D$

$t=0: s(0) = 0 - 0 + D$
 $100 = D$

$s(t) = -16t^2 - 10t + 100$

Dangerous:

$C = v(0)$??
what if it'll
somewhere
else? Students
blow it... if not
only...

63: find general formula.

Then, you can answer
interesting ?'s
when will it hit my
head/foot.

5.2: "u" SUBS (care to ls what the Chain Rule is to D_x)

so powerful like Chain Rule for \int

#8
 $u = \sec x$ works $\rightarrow \frac{du}{dx} = \sec x \tan x$
#63: $\sin x \cos x dx$ show by equiv.

Ex $\int \tan x \sec^2 x dx$

Put in form $\int f(u) du$
nice

Let $u = \tan x$

$\frac{du}{dx} = \sec^2 x$

$\Rightarrow du = \sec^2 x dx$

technically inappropriate to say we're mult. by dx
"Differential form"

$\tan x, \sec^2 x$
How are these related?

Idea: Quotient of differentials
 $dx \rightarrow 0$ (like $h \rightarrow 0$ in limit defn of deriv.)

$u = \sec x$ works
requirant.

$\int \underbrace{\tan x}_u \underbrace{\sec^2 x dx}_{du}$

$= \int u du$
Nice!

$= \frac{u^2}{2} + C$

$= \frac{\tan^2 x}{2} + C$

Go back to $x!$
Can \checkmark by D_x

What? + C
Am I done?

You could be done in 5.1 - take you a day. Maybe BinThm, Pascal's Δ .

Ex $\int x^2 (4x^3 - 5)^{10} dx$

Let $u = 4x^3 - 5$ \leftarrow Why?

D_x in \int , except constant factor
 u^{10} nicer

Common: $u =$ "inside", exp., denom.
(Not always, though!)
(Do HW!!)

$\rightarrow du = 12x^2 dx$

of a composite func.

Method 1 (Compensation)

Balance $\int 12x^2(4x^3-5)^{10} dx$ Only pop out constants. $\int \frac{1}{x} dx \dots$

$\underbrace{\hspace{10em}}_{du}$

$$\begin{aligned}
 &= \frac{1}{12} \int u^{10} du \\
 &= \frac{1}{12} \left(\frac{u^{11}}{11} \right) + C \\
 &= \frac{u^{11}}{132} + C \quad \text{Don't need } \frac{1}{12} \\
 &= \frac{(4x^3-5)^{11}}{132} + C
 \end{aligned}$$

Method 2 (Solve for whomever you have to kill)

$$\int x^2(4x^3-5)^{10} dx$$

$\underbrace{\hspace{10em}}_{\text{KILL!}}$

$$\begin{aligned}
 u &= 4x^3 - 5 \\
 du &= 12x^2 dx \\
 \Rightarrow \frac{1}{12} du &= x^2 dx \quad \text{KILL!}
 \end{aligned}$$

$$\begin{aligned}
 &= \int u^{10} \cdot \frac{1}{12} du \\
 &= \frac{1}{12} \int u^{10} du \\
 &\quad \text{etc. (see Method 1)}
 \end{aligned}$$

Ex $\int \sin(2x+1) dx$

$$\begin{aligned}
 u &= 2x+1 \\
 du &= 2 dx \\
 &= \frac{1}{2} \int \sin(2x+1) \cdot 2 dx \\
 &= \frac{1}{2} \int \sin u du \\
 &= \frac{1}{2} (-\cos u) + C \\
 &= -\frac{1}{2} \cos(2x+1) + C
 \end{aligned}$$

Better?

$$\begin{aligned}
 u &= 2x+1 \\
 du &= 2 dx \Rightarrow dx = \frac{1}{2} du \\
 &= \int \sin u \cdot \frac{1}{2} du \\
 &= \frac{1}{2} \int \sin u du \\
 &= \frac{1}{2} (-\cos u) + C \\
 &= -\frac{1}{2} \cos(2x+1) + C
 \end{aligned}$$

I can't just throw in a 12 arbitrarily
Const. factor
pop out anyway.
Like UTS
I guess mixing
u, x OK, but
awkward.

is $\frac{du}{12}$ OK?

Your answer
better be
equiv. to
prev. answer.
C can absorb
const.

Ex (#38) $\int \sin(2x) \sec^5(2x) dx$
 $= \int \frac{\sin(2x)}{\cos^5(2x)} dx$

sin and sec?
1st step not calc.

Could do $u=2x$
→ would need 2 subs
Try to let $u =$
biggest guy
whose deriv.
is in there.

$u = \cos(2x)$
 $du = -\sin(2x) \cdot 2 dx$
 $= -2 \sin(2x) dx$

$= \left(-\frac{1}{2}\right) \int \frac{-2 \sin(2x)}{\cos^5(2x)} dx$

$= -\frac{1}{2} \int \frac{du}{u^5}$
 $= -\frac{1}{2} \int u^{-5} du$
 $= -\frac{1}{2} \left[\frac{u^{-4}}{-4} \right] + C$
 $= \frac{1}{8} (u^4) + C$

$= \frac{1}{8 \cos^4(2x)} + C$

or $\frac{1}{8} \sec^4(2x) + C$

Ex $\int x \sqrt{x-1} dx$

$u = x-1 \Rightarrow x = u+1$
 $du = dx$

(Take our sub statement,
solve for x .)

$= \int (u+1) \sqrt{u} du$
 $= \int (u+1) u^{1/2} du$
 $= \int (u^{3/2} + u^{1/2}) + C$ (≠ $\int (u+1) du \cdot \int u^{1/2} du$)
 $= \frac{u^{5/2}}{5/2} + \frac{u^{3/2}}{3/2} + C$
stick w/ algebra

$= \frac{2}{5} (x-1)^{5/2} + \frac{2}{3} (x-1)^{3/2} + C$

Get practice on HW!!

Book doesn't yet
have this, but
standard trick.
Ch. 9
 $du = 1 dx$

What do we do
w/ x ?
Does $\int (u+1) du$? NO
Does $\int (u+1) u^{1/2} du$? YES
if \exists

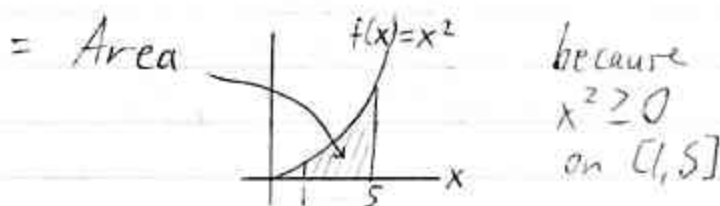
Don't skip
Many know
coeffs.
When you = by a hoc
...

5.4/5.3: AREA and DEFINITE \int s

Def. \int s:
Area
 \int slope

(A) Intro

Ex $\int_1^5 x^2 dx =$ definite integral of x^2
upper limit 5 lower limit of integration 1
from $x=1$ to $x=5$



We'll see in 5.6

$\frac{124}{3}$

turns out
= $41\frac{1}{3}$

If I replace 'x's' with 't', will that change the result?

Ex $\int_1^5 t^2 dt = 41\frac{1}{3}$, also

what do you do with dummy employee? You replace him with another dummy and nothing really changes.

t is the dummy variable can replace x same result

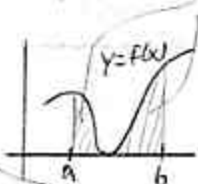
like airport security.

In general

(From now on, assume f is integrable on $[a, b]$. we'll define later)

If $f(x) \geq 0$ on $[a, b]$, then

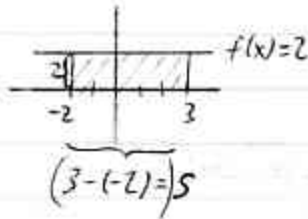
$\int_a^b f(x) dx =$ area (between graph of f and x -axis on $[a, b]$)



meaning the graph of f does not dip below x -axis

Efficient way of indicating an area

$$\begin{aligned} \text{Ex } \int_{-2}^3 2 \, dx &= (S)(Z) \\ &= (10) \end{aligned}$$



They don't recognize!

$$\text{Ex } \int_{-1}^1 \sqrt{1-x^2} \, dx$$

Like Concentration
recast -
In ISO, can
only do
y geometrically
Mech in ISO

$$\begin{aligned} y &= \sqrt{1-x^2} \\ y^2 &= 1-x^2 \quad (y \geq 0) \\ x^2 + y^2 &= 1 \quad (y \geq 0) \end{aligned}$$

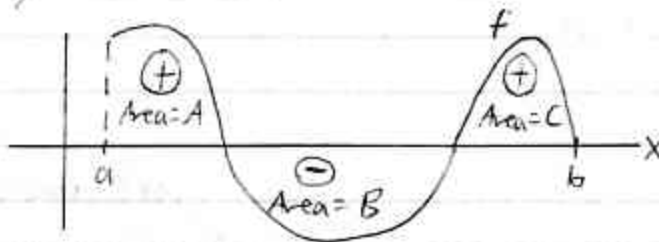


$$\begin{aligned} &= \frac{1}{2} [\pi(1)^2] \\ &= \left(\frac{\pi}{2}\right) \end{aligned}$$

What happens if the graph falls below the x-axis?

ⓑ Signed Areas

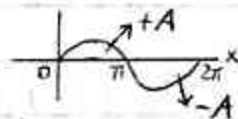
Areas that contribute a neg. # to the def. integral



$$\int_a^b f(x) \, dx = A - B + C$$

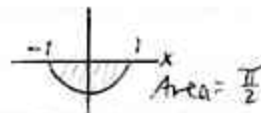
A=2

$$\text{Ex } \int_0^{2\pi} \sin x \, dx = \textcircled{0}$$



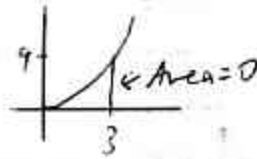
(By the way, A=2 !!)

$$\begin{aligned} \text{Ex } \int_{-1}^1 -\sqrt{1-x^2} \, dx & \text{ (linearity / splitting ruler)} \\ &= -\int_{-1}^1 \sqrt{1-x^2} \, dx \text{ (for } \int \text{ hold)} \\ &= \left(-\frac{\pi}{2}\right) \end{aligned}$$



© Some Props.

Ex $\int_3^3 x^2 dx = 0$



$\int_c^c f(x) dx = 0$ if $f(c)$ exists

Ex $\int_1^5 x^2 dx = 4\frac{1}{3}$
 $\Rightarrow \int_5^1 x^2 dx = -4\frac{1}{3}$

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

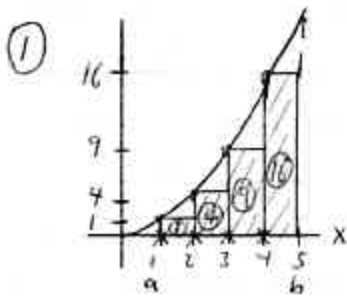
If you have an asym. there, what's the pt. literally? We assumed integrability, but cont. not relevant here.

if f integrable on (a,b) already assumed

S.4: Can do 11-35 odd

① Approximating Definite Is

Ex 1 $\int_1^5 x^2 dx = 4\frac{1}{3}$



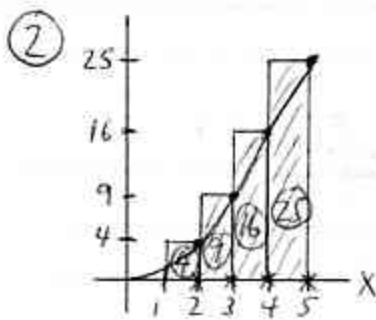
"LRA" = left-hand Riemann approx. using the partition "P" of $[1, 5]$ determined by $\{1, 2, 3, 4, 5\}$

$$\begin{aligned} \int_1^5 x^2 dx &\approx f(1) \cdot 1 + f(2) \cdot 1 + f(3) \cdot 1 + f(4) \cdot 1 \\ &= (1)^2(1) + (2)^2(1) + (3)^2(1) + (4)^2(1) \\ &= 1 + 4 + 9 + 16 \\ &= 30 \end{aligned}$$

$[1, 5]$ used in #5
 $P = \{1, 2, 3, 4, 5\}$

Area of 11th rect.

Underest.



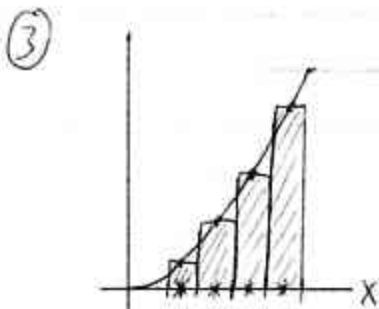
"RRA" = Right-hand

$$\int_1^5 x^2 dx \approx f(2) \cdot 1 + f(3) \cdot 1 + f(4) \cdot 1 + f(5) \cdot 1$$

$$= 4 + 9 + 16 + 25$$

$$= \textcircled{54}$$

Avg. of LRA, RRA = $\frac{30+54}{2} = \textcircled{42}$ (=Result from Trapezoidal Rule - S.7)



"MRA" = Midpoint

$$\int_1^5 x^2 dx \approx f(1.5) \cdot 1 + f(2.5) \cdot 1 + f(3.5) \cdot 1 + f(4.5) \cdot 1$$

$$= \textcircled{41}$$

(Winner for this Ex.)

Exact: $41\frac{1}{3}$

Height of rect is 4, or 9

overest. trap. rule

we've had an underest., overest. How can we get a more balanced est.?

Balance bet. extra areas, missing areas. More missing than extra, or underest.



Here, trap rule is an overest.



worse

Also works:

$$\frac{LRA + RRA}{2}$$

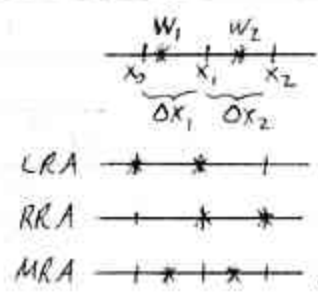
net = 42
This is not \approx trapezoid nonlinearity betrays this.

Riemann Sums

$$\int_a^b f(x) dx \approx \sum_{k=1}^n f(w_k) \Delta x_k, \quad w_k \text{ is in } k^{\text{th}} \text{ subinterval.}$$

#rects.

Remember pre-calc!
 ↑
 Sum over all k , the index of summation (dummy)
 ± height of k^{th} rect.
 width
 ± Area of k^{th} rect.



Where do we sample f values w/in each subint.?

named after R. (1826-66)

We pick something like a test value.

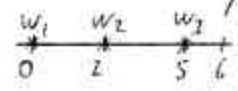
Do # lines before write $f(w_k) \Delta x_k$

regular partition Δx_k are equal

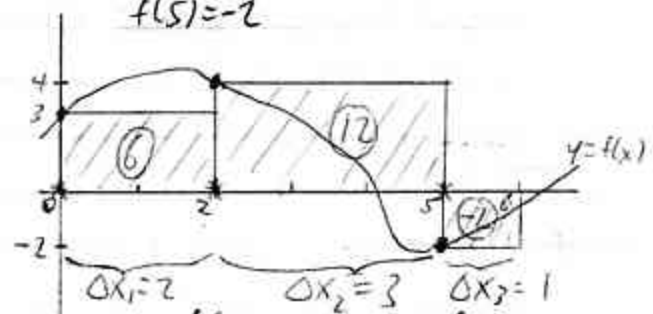
In Ex 1, $\Delta x_k = 1$ for all k ← Regular partition: all Δx_k are =.

Ex 2 $\int_0^6 f(x) dx$, P determined by $\{0, 2, 5, 6\}$

Find LRA.
 Given: $f(0) = 3$
 $f(2) = 4$
 $f(5) = -2$



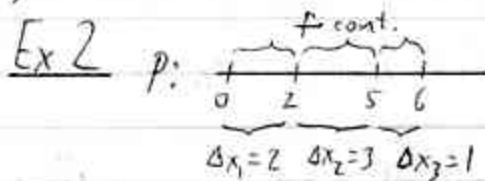
x time
 $f(x)$ = how high
 Twenty is limited info, experiment w/ or x time $f(x)$ velocity



$$\begin{aligned} \text{LRA} &= \overbrace{f(0)}^{f(w_1)} \Delta x_1 + \overbrace{f(2)}^{f(w_2)} \Delta x_2 + \overbrace{f(5)}^{f(w_3)} \Delta x_3 \\ &= (3)(2) + (4)(3) + (-2)(1) \\ &= 6 + 12 - 2 \\ &= 16 \end{aligned}$$

(It's like we have limited info from an experiment ⇒ Approx. \int
 (Life is not always $\int x^2 dx \dots$)

Using R. Sums to Define Definite Int



$\|P\| = \text{norm of } P = \max \Delta x_i$
 $= \text{length of longest subint.}$
 $= 3, \text{ here}$

measures how fine the partition is

What Ch. 2 concept:

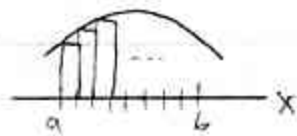
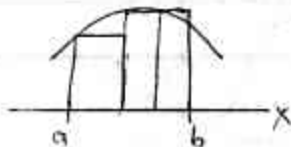
≈ useful in practice
 Tuesday Ex
 Just 1 more step to get official def'n of $\int_a^b f(x) dx$ (Def. 1)

$$\int_a^b f(x) dx = \lim_{\|P\| \rightarrow 0} \sum_k f(w_k) \Delta x_k$$

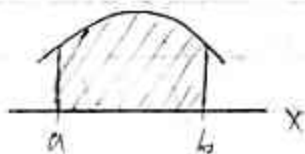
(let $n = \# \text{ rect.} \rightarrow \infty$)

Area of k^{th} rect.

if this limit exists
 (i.e., if f is integrable on $[a, b]$)
 guaranteed if f is cont. on $[a, b]$



\downarrow $\|P\| \rightarrow 0$
 $\int_0, n \rightarrow \infty$



NO!



Not sufficient:

$\lim_{n \rightarrow \infty}$

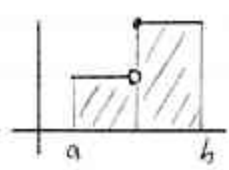
We're probably getting a much better approx. of true area

It's not like we have one big rect. and the other rect. can get thinner we have to have thin thinning all across the interval

Note

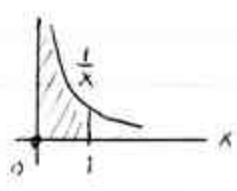
jump discontinuity
removable or
(more of a problem: ∞)
if f defined

f still integrable:



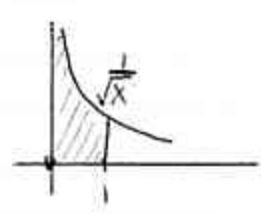
f not int. on $[0,1]$:

$$f(x) = \begin{cases} 0, & x=0 \\ \frac{1}{x}, & 0 < x \leq 1 \end{cases}$$



Ch. 10: $\int_0^1 f(x) dx = \infty$

but



$\int_0^1 f(x) dx = 2$
(still not int.)

f is at least defined on $(0,1]$

p. 273
 ∞ discontinuity
 $\rightarrow f$ not int.

The curve is approaching the x-axis in a way (fast enough) that traps a finite area.

$1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots = \infty$
 $1 + \frac{1}{2^2} + \frac{1}{4^2} + \frac{1}{8^2} + \dots = 2$

Calc II

(F) Σ Notes

$\sum_{k=1}^n k = 1 + 2 + \dots + n = \frac{n(n+1)}{2}$
Ex $\sum_{k=1}^{100} k = 1 + 2 + \dots + 100 = \frac{100(101)}{2} = 5050$

terms \downarrow $\frac{n(n+1)}{2}$
avg. of 1st, last terms } Arithmetic series (d=1)

Show for $n=100$

p. 259 $\sum_{k=1}^n k^2, \sum_{k=1}^n k^3$
 $= (1)^2 + (2)^2 + \dots + (n)^2$

Gauss: $S = 1 + 2 + \dots + 100$
 $S = 100 + 99 + \dots + 1$
 $2S = 101 + 101 + \dots + 101$
 $2S = 100(101)$
 $S = \frac{100(101)}{2}$

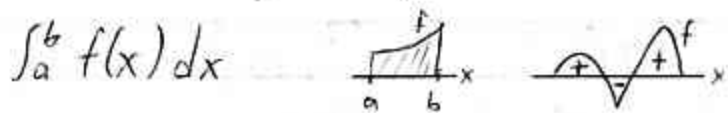
Beat him up?
What are the great things
Cool!

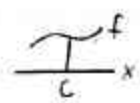
S.5: PROPERTIES OF DEFINITE IS

(A) Review

cont. on [a,b]
⇒ int. there

Assume integrability.



① $\int_c^c f(x) dx = 0$ 

$\int_a^b f(x) dx + \int_b^a f(x) dx = 0$

② $\int_b^a f(x) dx = -\int_a^b f(x) dx$

SKILL; see back

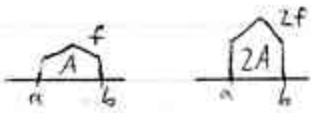
if I'm S something complicated, may be able to break it down.

(B) Integrand-Splitting Rules

like for \int, D_x

③ $\int_a^b c f(x) dx = c \int_a^b f(x) dx$

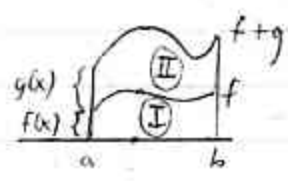
f > 0



Shorthand

④ $\int_a^b (f+g) dx = \underbrace{\int_a^b f dx}_I + \underbrace{\int_a^b g dx}_{II}$

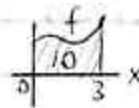
f, g > 0



⑤ - -

(B) Integrand-Splitting (Linearity)

Ex Given: $\int_0^3 f(x) dx = 10$



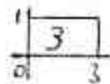
Then, $\int_0^3 [4f(x) + 1] dx$

*linear operator, like \int, D_x, \lim

$(= \int_0^3 4f(x) dx + \int_0^3 1 dx)$

$= 4 \int_0^3 f(x) dx + \int_0^3 1 dx$

= 10



$= 4(10) + 3$

$= 43$

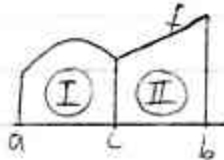
When I graph "1", I'm finding the area of a...

Up to 9

We can split the integrand, like for \int_5^9 , what can we also split for definite \int_5^9 ?

(C) Interval-Splitting

(maybe f is piecewise-defined)



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

I

II

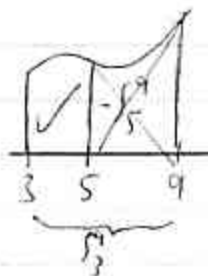
Even if a, b, c

Even if c is outside the interval.

Ex $\int_3^5 f(x) dx + \int_5^9 f(x) dx = \int_3^9 f(x) dx$

Simplify

$= \int_3^9 f(x) dx$



Can "cancel" \int_5^5 or \int_5^5 ?
more intuitive how can rewrite \int_5^5 ?

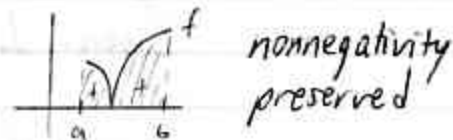
You don't need to know what happens from 5 to 9, as long as you have integrability

Name from Larson 278

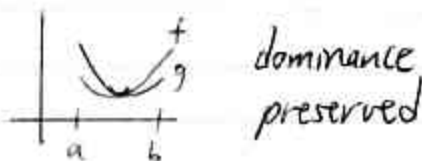
① Inequality - Preserving Rules

Throughout $[a, b]$,

(i) If $f(x) \geq 0$,
then $\int_a^b f(x) dx \geq 0$.



(ii) If $f(x) \geq g(x)$,
then $\int_a^b f(x) dx \geq \int_a^b g(x) dx$.



Up to 21
Sum ⑦:
 $\int (f-g) \geq 0$

True even if f and/or g
falls below 0
if one or both
graphs fall below
x-axis.

- (i) Comparing f to 0
- (ii) see m15!
Comparison Ideas

② MVT for Definite \int , f_{av}

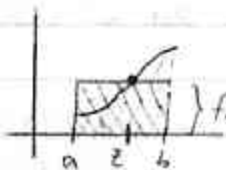
In words,
do you
"mean"?

MVT for D_x

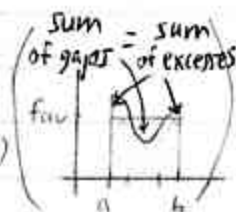
Now,



(somewhere in here,
we get the avg. rate of change)



(somewhere in here,
we get the avg. func. value)



If f is cont. on $[a, b]$, then $\exists z$ in (a, b) such that

$$\int_a^b f(x) dx = \int_a^b f(z) dx$$

$$\int_a^b f(x) dx = f(z)(b-a) \leftarrow \text{MVT concl. in book}$$

$$\text{i.e., } f(z) = \frac{\int_a^b f(x) dx}{b-a} \leftarrow \begin{matrix} \text{"Sum"} \\ \text{"Input Size"} \end{matrix} \left(\text{like in "discrete averaging"} \right)$$

= f_{av} , the average value
of f on $[a, b]$

How do you avg.
so many func. values?
Range game
from price
is right.
fixed with
kniving the bar
until
area of rect =
area of plane
balance

cut out
hole

equiv.;
if $a=b$,
(area) is silly.

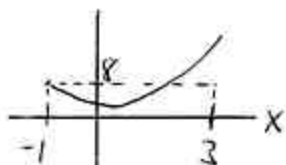
Ex (#26)

$$\text{Given: } \int_{-1}^3 \underbrace{(3x^2 - 2x + 3)}_{f(x)} dx = 32$$

(b) Find f_{av} on $[-1, 3]$.

Do 1st

$$\begin{aligned} f_{av} &= \frac{\int_{-1}^3 f(x) dx}{3 - (-1)} \\ &= \frac{32}{4} \\ &= \boxed{8} \end{aligned}$$



(a) (Find all z such that $f(z) = f_{av}$.)

$$\begin{aligned} f(z) &= 8 \\ 3z^2 - 2z + 3 &= 8 \\ 3z^2 - 2z - 5 &= 0 \\ (3z - 5)(z + 1) &= 0 \end{aligned}$$

\downarrow \downarrow

$z = \frac{5}{3}$ ~~$z = -1$~~
not in $(-1, 3)$

What's Part (a)?
Where is f_{av} taken on?

How do you solve?
There's no "8-factor property."

Q: if degenerate.
Either way, ... = 0

FUND. THM. OF ARITHMETIC: Every integer ≥ 2 is prime or can be factored/decomposed as a product of primes uniquely, up to a reordering of factors.

LS-13
S.6

FUND. THM. OF ALGEBRA: Every n^{th} -degree poly. func. ($n \geq 1$) w/ complex (incl. real) coeffs. has a complex root/zero. ($\leq n$ distinct sols.)

5.6: FUNDAMENTAL THM. OF CALCULUS (FTC)

Assume f is cont. on $[a, b]$.

Ⓐ Old Ex (S.1)

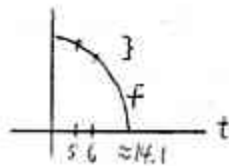
I inherit \$1000.

After t years, I spend at the rate of $10t$ $\frac{\$}{\text{yr}}$.
How much do I spend from $t=5$ to $t=6$?

Let $f(t) = \$$ left after t years

see back \rightarrow

$$f'(t) = -10t, \quad f(0) = 1000$$
$$f(t) = -5t^2 + 1000$$



$$\begin{aligned} \text{Change in } \$ &= f(6) - f(5) \quad \textcircled{2} \\ &= [-5(6)^2 + 1000] - [-5(5)^2 + 1000] \\ &= -180 + 1000 + 125 - 1000 \\ &= -55 \quad \textcircled{3} \text{ Cancel!} \end{aligned}$$

I spend \$55

$\int_0^{\pi} \sin^2 x \, dx$
Proof what words
Great!
AMTMC Fall 2002
p. 65

\$ in a box.

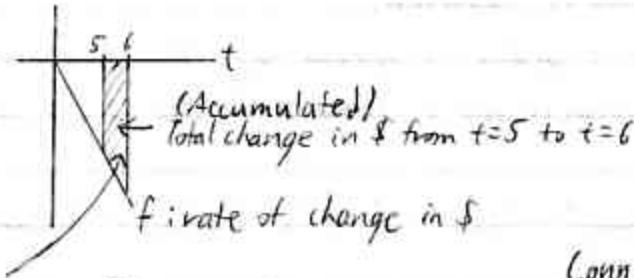
Big daddy func.
and his deriv.

Notation Shift

$$\begin{matrix} f \\ f' \end{matrix} \rightarrow \begin{matrix} F \\ f \end{matrix} \quad \text{Before } \left\{ \begin{matrix} F \\ f \\ f' \end{matrix} \right\} \text{ Now}$$

Let $f(t) = -10t$ (rate)

When you integrate
the rate of change
from here to here,
you get
what happens
the total change...
Area of trap.



$$\int_5^6 f(t) dt = \int_5^6 -10t dt$$

$$= \left[-5t^2 \right]_5^6$$

= F(t)
Don't need +C!!

$$\begin{aligned} &= F(6) - F(5) \\ &= [-5(6)^2] - [-5(5)^2] \\ &= -55 \end{aligned}$$

Connections w/ S.I. approach

① Like working out
indefinite \int

② Like $f(6) - f(5)$, Old Notation
③ Don't need +C

Turn out
 $\int_0^x -10t dt = -5x^2$

You'll get +C, -C
just like
+1000, -1000

② FTC, Part II

$$\int_a^b f(x) dx = [F(x)]_a^b$$

any AD
of f on $[a, b]$

$$= F(b) - F(a)$$

even if $b < a$!!

Calc II:
maybe diff.
looking expressions

Evaluate at b ,
 a ,
subtract the
result

No Quotient Rule for \int s.

Ex Evaluate $\int_1^2 \frac{x^5+7}{x^2} dx$
cont. on $[1,2]$

$$= \int_1^2 \left(\frac{x^5}{x^2} + \frac{7}{x^2} \right) dx$$

$$= \int_1^2 (x^3 + 7x^{-2}) dx$$

$$= \left[\frac{x^4}{4} + 7 \left(\frac{x^{-1}}{-1} \right) \right]_1^2$$

$$= \left[\frac{x^4}{4} - \frac{7}{x} \right]_1^2$$

$$= \underbrace{\left[\frac{(2)^4}{4} - \frac{7}{2(2)} \right]}_{\text{eval at 2}} - \underbrace{\left[\frac{(1)^4}{4} - \frac{7}{2(1)} \right]}_{\text{eval at 1}}$$

$$= \left(\frac{119}{24} \right)$$

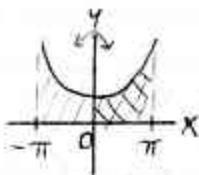
top result -
bottom
even if top/bottom

1-21 add
wait on 11.

Ex $\int_{-\pi}^{\pi} (x^2 + \cos x) dx$
f even
 $f(-x) = f(x)$

If I replace x w/ $-x$,
nothing really happens.
Get s-thing equiv.
Graph sym about y-axis.
Instead of
plugging in $-\pi$,
we'd probably
rather plug
in π .

Turns out



$$\begin{aligned} &= 2 \int_0^{\pi} (x^2 + \cos x) dx \text{ by symmetry} \\ &= 2 \left[\frac{x^3}{3} + \sin x \right]_0^{\pi} \\ &= 2 \left(\underbrace{\left[\frac{\pi^3}{3} + \sin \pi \right]}_{=0} - \underbrace{\left[\frac{0^3}{3} + \sin 0 \right]}_{=0} \right) \end{aligned}$$

(Doesn't work: $\int_{-1}^{\pi} \dots$)
for

$$= \left(\frac{2\pi^3}{3} \right)$$

whose
deriv is
 $\cos x$?

See if your HS
genius by teacher
can do this!

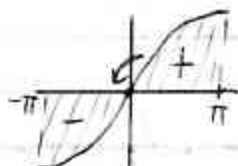
If f is even, cont. on $[-a, a]$

$$\int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx$$

Ex $\int_{-\pi}^{\pi} \underbrace{(x + \sin x)}_{f \text{ odd}} dx = 0$

$$f(-x) = -f(x)$$

Turns out



when you
replace x
w/ $-x$, you
get the opp.
graph sym
about origin
(not x -axis)

1-21 odd

If f is odd, cont. on $[-a, a]$

$$\int_{-a}^a f(x) dx = 0$$

Ex (u subs)

(#28) $\int_0^4 \frac{x}{\sqrt{x^2+9}} dx$

Why?

Let $u = x^2 + 9$

$$du = 2x dx \Rightarrow x dx = \frac{1}{2} du \quad (\text{or "compensation"})$$

(Solve for what you want to kill.)

New limits (for u)

$$x = 0 \Rightarrow u = (0)^2 + 9 = 9$$

$$x = 4 \Rightarrow u = (4)^2 + 9 = 25$$

$$\left(= \frac{1}{2} \int_{x=0}^{x=4} \frac{2x}{\sqrt{x^2+9}} dx \right) \text{ if use compensation}$$

$$= \frac{1}{2} \int_{u=9}^{u=25} \frac{du}{\sqrt{u}}$$

$$= \frac{1}{2} \int_9^{25} u^{-1/2} du$$

$$= \frac{1}{2} \left[\frac{u^{1/2}}{1/2} \right]_9^{25}$$

$$= \left[\sqrt{u} \right]_9^{25}$$

$$= \sqrt{25} - \sqrt{9}$$

$$= 5 - 3$$

$$= \textcircled{2} \text{ (wow!!)}$$

Use for #37.

Another way (if you don't want to change limits)

$$\int_0^4 \frac{x}{\sqrt{x^2+9}} dx$$

Work out indefinite \int , 1st, to get an AD in x .

$$\int \frac{x}{\sqrt{x^2+9}} dx \quad u = x^2+9$$

$$du = 2x dx \Rightarrow x dx = \frac{1}{2} du$$

$$= \frac{1}{2} \int \frac{du}{\sqrt{u}}$$

$$= \frac{1}{2} \int u^{-1/2} du$$

$$= \frac{1}{2} \left[\frac{u^{1/2}}{1/2} \right] + C$$

$$= \sqrt{u} + C$$

$$= \sqrt{x^2+9} + C$$

an AD

so wrong

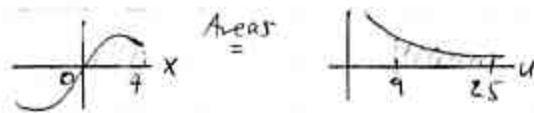
Now, $\int_0^4 \frac{x}{\sqrt{x^2+9}} dx$
 FTC = $\left[\sqrt{x^2+9} \right]_0^4$
 our AD!!

In a way, we have to work out a limit, anyway. 1-37 odd

$$= \sqrt{4^2+9} - \sqrt{0^2+9}$$

$$= \textcircled{2}$$

$$\int_0^4 \frac{x}{\sqrt{x^2+9}} dx = \int_9^{25} \frac{1}{2\sqrt{u}} du$$



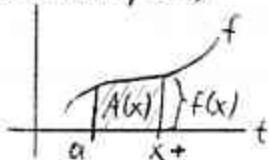
like Star Trek: I not as good...

© FTC, Part I

Assume f cont., " a " constant

$$D_x \left(\underbrace{\int_a^x f(t) dt}_{= A(x)} \right) = f(x)$$

(Funct. can be defined by \int !!)



$$D_x A(x) = f(x)$$

$$\left(\begin{matrix} \text{rate of} \\ \text{change of} \\ A(x) \text{ wrt } x \end{matrix} \right) = \left(\begin{matrix} \text{func.} \\ \text{value} \\ \text{at } x \end{matrix} \right)$$

We could be started at -10M

If x is out here, $A(x)$ growing at a faster rate

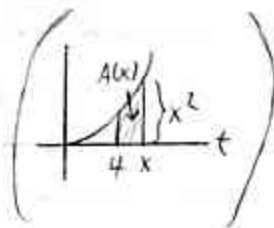
$A(x)$ solves

$$A'(x) = x^2$$

$$A(4) = 0$$

$$A(x) = \frac{1}{3}x^3 - \frac{64}{3}$$

Ex $D_x \left(\underbrace{\int_4^x t^2 dt}_{f(t)} \right) = \underbrace{x^2}_{f(x)}$



Slurp? (imitating... Kill 53, 55

$$f(x) = \int_0^x f(x) - \int_0^a f(x)$$

u=glw

$$D_x = \frac{du}{dx} \frac{du}{dx}$$

In general

$$D_x \left(\int_{k(x)}^{g(x)} f(t) dt \right) = \underbrace{f(g(x))}_{\text{replace } t \text{ w/ } g(x) \text{ in integrand}} \underbrace{g'(x)}_{\text{tail}} - \underbrace{f(k(x))}_{\text{'k'(x)}} \underbrace{k'(x)}_{\text{tail}}$$

Ex $D_x \int_{2x}^{\sin x} t^2 dt = \underbrace{(\sin x)^2}_{\text{replace } t \text{ w/ } (\sin x)} \underbrace{(\cos x)}_{\text{tail}} - \underbrace{(2x)^2}_{\text{replace } t \text{ w/ } (2x)} \underbrace{(2)}_{\text{tail}}$

$$= \textcircled{\sin^2 x \cos x - 8x^2}$$

limits $\frac{+}{0} \frac{+}{+}$

5.7: NUMERICAL APPROX. OF DEFINITE IS

Intro

Useful for $\int_a^b f(x) dx$ when

Hard to find F
 u subs don't work
 No nice geometry like \triangle
 Just have a table of f values (from experimental sampling?)

x	f(x)
7	40
8	50
...	...

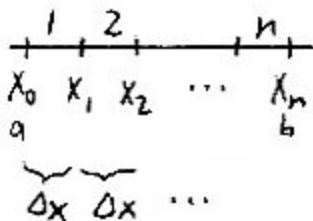
You're forced to approximate anyway.

Ex $\int_0^4 \sqrt{x^3+1} dx$

$\left(\begin{array}{l} u = x^3 - 1 \\ du = 3x^2 dx \end{array} \right)$ ^{NO x^2 !!} NO!

What did we use before?

Let x_0, x_1, \dots, x_n determine a regular partition of $[a, b]$.



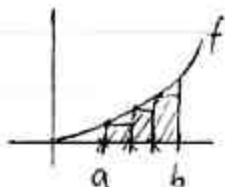
How can I express Δx in terms of a, b, n ?

Each $\Delta x_k = \Delta x = \frac{b-a}{n}$

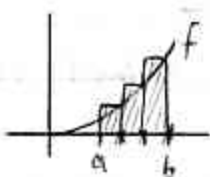
Assume f is cont. on $[a, b]$.

② Review Riemann Sums

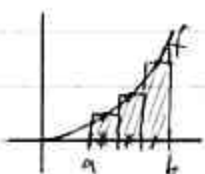
Approx. $\int_a^b f(x) dx$



LRA, $n=3$



RRA



MRA

For each subinterval, we approx. f by using a constant function. Rectangles!

(We approx. f by a piecewise constant func.)

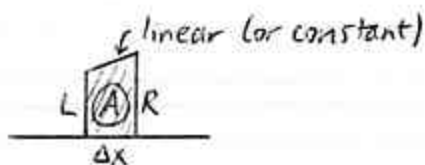
flat top

Larson

We're approx.
 f by using
a piecewise
constant
func.

© Trapezoidal Rule

For now, assume $f(x) \geq 0$ on $[a, b]$.

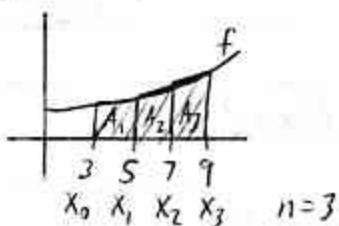


"height" avg. of bases (← Tilt your head!)

$$A = \Delta x \left(\frac{L+R}{2} \right)$$

$$= \frac{1}{2} \Delta x (L+R)$$

Ex Approx. $\int_3^9 f(x) dx$



$$\int_3^9 f(x) dx \approx A_1 + A_2 + A_3$$

$$= \frac{1}{2}(2)[f(3)+f(5)]$$

$$+ \frac{1}{2}(2)[f(5)+f(7)]$$

$$+ \frac{1}{2}(2)[f(7)+f(9)]$$

$$= \frac{1}{2}(2)[f(3)+2f(5)+2f(7)+f(9)]$$

$$= \underbrace{\Delta x}_{= \frac{b-a}{n}}$$

Instead of constant
func., what if we
use linear func?
Instead of rects.,
we get...
You may get same
rects., also.

We're approx f by
using a piecewise
linear func.
An option in Mathematica
that uses methods
Stoner uses irregular
partitions.
 f is changing rapidly
on a subint, it will
get broken down.



I'm motivating
the general
formula

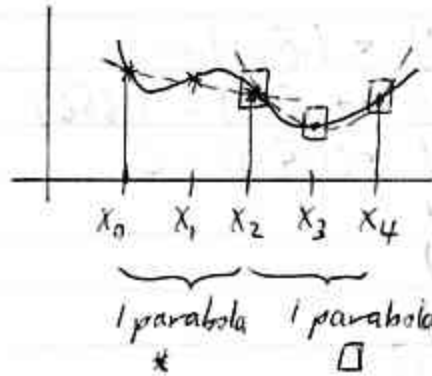
(He also formalized Newton's Method!)

① Simpson's Rule

often more accurate

(Riemann: piecewise constant approx.
Trap: linear
Now... quad)

Use pieces of parabolas or lines.



named after
Thomas Simpson
(1710-61)
Lesson 3.01
formalized Newton's
method

We've approx f because
using constant
funcs., linear funcs.
What's the next
step?

Draw parabolas
1st (for me)
before plotting
pts.

Let n be even.

$$\int_a^b f(x) dx \approx \frac{1}{3} \Delta x \left[f(x_0) + 4f(x_1) + 2f(x_2) + 4f(x_3) + \dots + 2f(x_{n-2}) + 4f(x_{n-1}) + f(x_n) \right]$$

Coeffs: 1 4 2 4 2 ... 4 2 4 1

= "S"

As $n \rightarrow \infty$, $S \rightarrow \text{exact}$

Ex Approx $\int_0^{12} \underbrace{(\sqrt{x}-1)}_{f(x)} dx, n=6$

$$\Delta x = \frac{b-a}{n} = 2$$

$$S = \frac{1}{3} [f(0) + 4f(2) + 2f(4) + 4f(6) + 2f(8) + 4f(10) + f(12)]$$

5.7980

3.6569

8.6491

2.4641

$$\approx \frac{2}{3} [23.2250]$$

$$\approx \underline{15.4833}$$

$$T \approx 15.17$$

$$S \approx 15.48$$

$$\text{Exact} \approx 15.71$$

CH.5 REVIEW

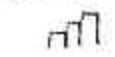

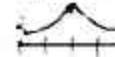
(5.1) Indefinite \int
 $\int f(x)dx = F(x) + C$
 Power, Trig, \int linearity
 Diff. eqs.

(5.2) u subs

(5.4/5.3) Definite \int
 $\int_a^b f(x)dx = \#$, Defⁿ: $\lim_{n \rightarrow \infty} \sum_k f(u_k) \Delta x_k$ ^{in k^{th} subinterval}
 signed areas, Geometry
 Approx. by LRA, MRA, RRA

(5.5) Props. of \int
 MVT, fav

(5.6) FTC
Part II Evaluate $\int_a^b f(x)dx$
 u subs $\Rightarrow \int_c^d g(u)du$
Part I $D_x (\int_a^x f(t)dt) = f(x)$

(5.7) Numerical Approx of $\int_a^b f(x)dx$
 If can't find F, or have f table
 Before: LRA, MRA, RRA 
 Trapezoidal Rule 
 Simpson's Rule 
 (Mathematically break down intervals where F changing rapidly)