

fundamental theorem of calculus

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Let $f: [a, b] \to \mathbf{R}$ be a continuous function, let $c \in [a, b]$ be given and consider the integral function F defined on [a, b] as

$$F(x) = \int_{c}^{x} f(t) dt.$$

Then F is an antiderivative of f that is, F is differentiable in [a,b] and

$$F'(x) = f(x) \qquad \forall x \in [a, b].$$

The previous relation rewritten as

$$\frac{d}{dx} \int_{c}^{x} f(t) \, dt = f(x)$$

shows that the differentiation operator $\frac{d}{dx}$ is the inverse of the integration operator \int_c^x . This formula is sometimes called Newton-Leibniz formula.

On the other hand if $f: [a, b] \to \mathbf{R}$ is a continuous function and $G: [a, b] \to \mathbf{R}$ is any antiderivative of f, i.e. G'(x) = f(x) for all $x \in [a, b]$, then

$$\int_{a}^{b} f(t) dt = G(b) - G(a). \tag{1}$$

This shows that up to a constant, the integration operator is the inverse of the derivative operator:

$$\int_{a}^{x} DG = G - G(a).$$

Notes

Equation (??) is sometimes called "Barrow's rule" or "Barrow's formula".