

Integration

- ✓ We know how to calculate velocity $v(t)$ from position function $s(t)$. This helped us to understand the idea of the derivative or rate of change of a function.

$$s'(t) = v(t)$$

Now we consider the reverse problem: given $v(t)$, find $s(t)$

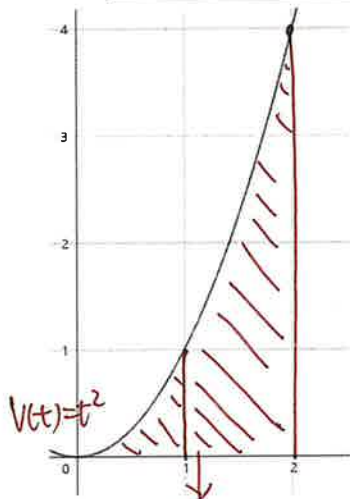
Given velocity, how do we calculate the distance the car has traveled?

This will give us the idea of definite integration.

➤ Approximating the area under a curve using rectangles

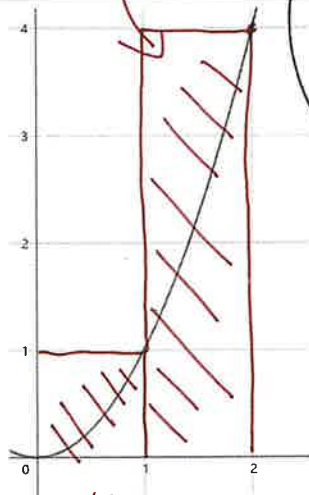
Consider the function of $v(t) = t^2$ for $t \in [0, 2]$. Use the rectangle(s) to estimate the area under the curve.

Time Interval	0~1	1~2	total distance in the first two seconds:
Velocity is <u>at most</u>	1	4	$[s(2) - s(0)] = 1 \times 1 + 4 \times 1 = 5 \text{ ft}$
Velocity is <u>at least</u>	0	1	$[s(2) - s(0)] = 1 \times 1 = 1 \text{ ft}$

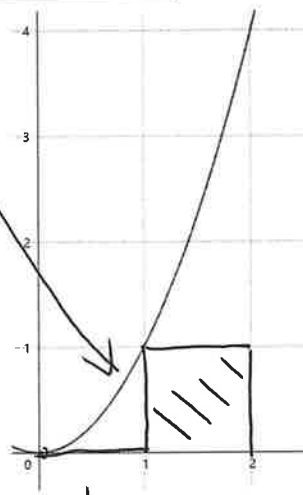


estimate: total distance

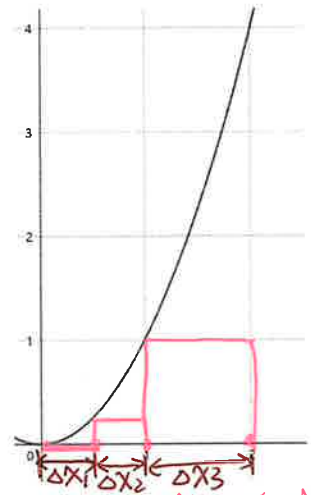
estimate: Area under the curve on $[0, 2]$



distance: at most 5 ft



distance: at least 1 ft



$$\Delta: a=0 < x_1=0.5 < x_2=1$$

$$< x_3=2$$

$c_1=0$ $c_2=0.5$ $c_3=1$
 c_i : left point of the i th interval.

➤ Def. Riemann Sum

Let f be a continuous function defined on the closed interval $[a, b]$, and let Δ be a partition of $[a, b]$ given by $a = x_0 < x_1 < \dots < x_n = b$, where Δx_i is the width of the i th interval. If c_i is any point in the i th interval, then the sum $\sum_{i=1}^n f(c_i) \Delta x_i = f(c_1) \Delta x_1 + f(c_2) \Delta x_2 + \dots + f(c_n) \Delta x_n$ is called a Riemann Sum for f on the interval $[a, b]$.

- If every subinterval is of equal width, then $\Delta x = \frac{b-a}{n}$

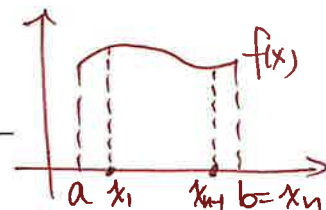
➤ Left, Right, and Midpoint Riemann Sum Approximation

If c_i is the left endpoint of each subinterval then $\sum_{i=1}^n f(c_i) \Delta x$ is called a Left Riemann Sum.

If c_i is the right endpoint of each subinterval then $\sum_{i=1}^n f(c_i) \Delta x$ is called a Right Riemann Sum.

If c_i is the midpoint of each subinterval then $\sum_{i=1}^n f(c_i) \Delta x$ is called a Midpoint Riemann Sum.

- The general form of Riemann sum is $\sum_{i=1}^n f(c_i) \Delta x = \sum_{i=1}^n f(c_i) \cdot \frac{b-a}{n}$, where $c_i = a + \Delta x (i-1)$



$$f(c_1) \cdot \Delta x_1 + f(c_2) \cdot \Delta x_2 + f(c_3) \cdot \Delta x_3$$

i th interval:

$$a + (i-1) \Delta x \quad a + i \Delta x$$

$$x \in [0, 1]$$

Integration

(equal width)

Q1. Approximate the area of the region bounded by the graph of $f(x) = -x^2 + x + 2$, the x-axis, and the vertical lines $x = 0$ and $x = 2$

(1) by using a left Riemann sum with four subintervals

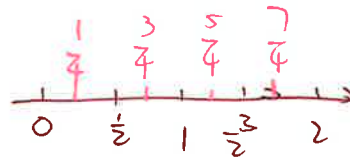
x	0	$\frac{1}{2}$	1	$\frac{3}{2}$	2
$f(x)$	2	$\frac{9}{4}$	2	$\frac{5}{4}$	0

$$\frac{1}{2} (f(0) + f(\frac{1}{2}) + f(1) + f(\frac{3}{2})) = 1.875$$

(2) by using a right Riemann sum with four subintervals

$$\frac{1}{2} (f(\frac{1}{2}) + f(1) + f(\frac{3}{2}) + f(2)) = 1.375$$

(3) by using a midpoint Riemann sum with four subintervals



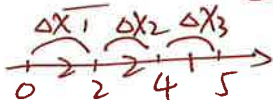
$$\frac{1}{2} [f(\frac{1}{4}) + f(\frac{3}{4}) + f(\frac{5}{4}) + f(\frac{7}{4})]$$

t (hours)	0	2	4	5	6	9	12
$P'(t)$ people/hour	41	30	54	26	21	44	11



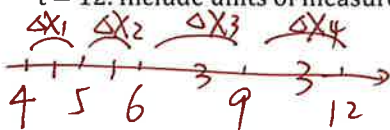
Q2. Tiffani posts a picture of her posing with Sir Isaac from the pop group Sir Isaac and the Newtons on her Instagram at 9 AM. The rate that her followers view her picture is modeled with selected values shown in the table above where $t = 0$ represents 9 AM and the rate is measured in people per hour. Use the data in the table above to approximate the following.

(1) Use a Right Riemann Sum with 3 subintervals to approximate the area between $P'(t)$ and the t-axis from $t = 0$ to $t = 5$. Include units of measure with your answer.



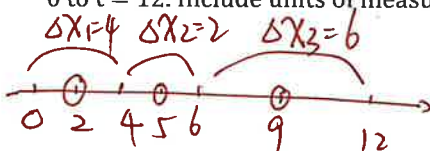
$$2 \times f(2) + 2 \times f(4) + 1 \times f(5) = 194 \text{ people}$$

(2) Use a Left Riemann Sum with 4 subintervals to approximate the area between $P'(t)$ and the t-axis from $t = 4$ to $t = 12$. Include units of measure with your answer.



$$1 \times f(4) + 1 \times f(5) + 3 \times f(6) + 3 \times f(9) = 275 \text{ people}$$

(3) Use a Midpoint Riemann Sum with 3 subintervals to approximate the area between $P'(t)$ and the t-axis from $t = 0$ to $t = 12$. Include units of measure with your answer.



$$4 \times f(2) + 2 \times f(5) + 6 \times f(9) = 436 \text{ people}$$

$n \uparrow$ error \downarrow

Integration

$n \rightarrow \infty$ Riemann Sum \rightarrow actual area ^{integration}

➤ **Def. Definite Integrals** \Rightarrow The limit of Riemann Sum can be defined as Definite Integral.
If f is a continuous function defined for $a \leq x \leq b$, then the definite integral of f from a to b is

a & b : limits of integration

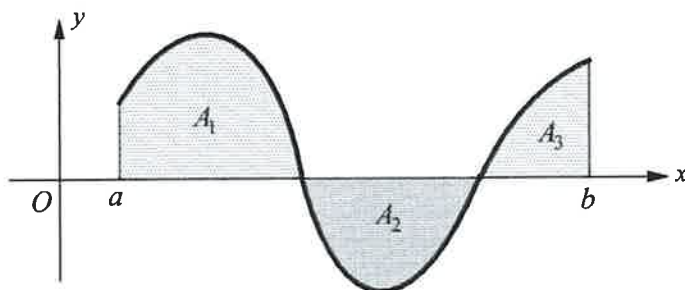
$\int_a^b \underline{f(x)} dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(c_i) \cdot \Delta x$

integrand \int dx

If $y = f(x)$ is continuous and nonnegative over a closed interval $[a, b]$ then the area of the region bounded by the graph of f , the x-axis, and the vertical lines $x = a$ and $x = b$ is given by $Area = \int_a^b f(x) dx$



If $y = f(x)$ takes on both positive and negative values over a closed interval $[a, b]$, then the area of the region bounded by the graph of f , the x-axis, and the vertical lines $x = a$ and $x = b$ is obtained by adding the absolute value of the definite integral over each subinterval where $f(x)$ does not change sign.



The definite integral of $f(x)$ over $[a, b]$ is $\int_a^b f(x) dx = \underline{A_1 - A_2 + A_3}$

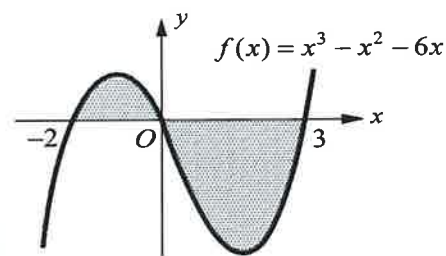
The total area between the curve and the x-axis over $[a, b]$ is $\int_a^b |f(x)| dx = A_1 + A_2 + A_3$

Q3. The figure shows the graph of $f(x) = x^3 - x^2 - 6x$.

(a) Find the definite integral of $f(x)$ on $[-2, 3]$ using calculator. $\frac{125}{12}$

(b) Find the area between the graph of $f(x)$ and the x-axis on $[-2, 3]$.

$$(b) \int_{-2}^0 f(x) dx + [-\int_0^3 f(x) dx] = \int_{-2}^3 |f(x)| dx = 21.083$$



(right point)

$$C_i = \frac{i}{n} = \frac{i}{20}$$

$$f(c_i) = c_i^2 \quad \therefore f(x) = x^2$$

Q4. The expression $\frac{1}{20} \left[\left(\frac{1}{20}\right)^2 + \left(\frac{2}{20}\right)^2 + \dots + \left(\frac{20}{20}\right)^2 \right]$ is a Riemann sum approximation for $\int_0^1 x^2 dx$

$$\int_0^1 x^2 dx$$

Subintervals are of equal width

20 terms $\Rightarrow n=20$

$$\Delta\% = \frac{b-a}{n} = \frac{b-a}{20} = \frac{1}{20}$$

$$\therefore b - a = 1$$



Integration

Q5. The expression $\frac{1}{10} + \frac{1}{10} + \frac{2}{10} + \dots + \frac{20}{10}$ is a Riemann sum approximation for $\int_0^2 x \, dx$

$$\Delta x = \frac{1}{10}$$

$$\Downarrow$$

$$\frac{b-a}{n} = \frac{b-a}{20} = \frac{1}{10}$$



Q6. Which of the following limits is equal to $\int_1^3 x^3 \, dx$

$$\Delta x = \frac{3-1}{n} = \frac{2}{n}$$

(A) $\lim_{n \rightarrow \infty} \sum_{i=1}^n \left(1 + \frac{i}{n}\right)^3 \frac{1}{n}$

(C) $\lim_{n \rightarrow \infty} \sum_{i=1}^n \left(1 + \frac{2i}{n}\right)^3 \frac{1}{n}$



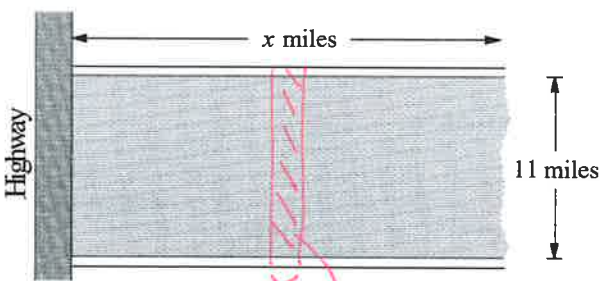
(B) $\lim_{n \rightarrow \infty} \sum_{i=1}^n \left(1 + \frac{i}{n}\right)^3 \frac{2}{n}$

(D) $\lim_{n \rightarrow \infty} \sum_{i=1}^n \left(1 + \frac{2i}{n}\right)^3 \frac{2}{n}$

right point of the i th interval:

$$1 + \left(\frac{2}{n}\right)i = 1 + \frac{2i}{n}$$

Q7. (*) (Calculator) A rectangular region located beside a highway and between two straight roads 11 miles apart are shown in the figure below. The population density of the region at a distance x miles from the highway is given by $D(x) = 15x\sqrt{x} - 3x^2$, where $0 \leq x \leq 25$. How many people live between 16 to 25 miles from the highway?



population = $D(x) \cdot 11 \, dx$

\therefore Total population = $\int_{16}^{25} 11 D(x) \, dx$

Integration

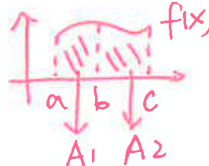
Properties of definite integral

1. $\int_a^a f(x) dx = \underline{0}$



2. $\int_a^b f(x) dx = -\int_b^a f(x) dx \Rightarrow$ Upper limit might be smaller than the lower limit.

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



4. $\int_a^b f(x) \pm g(x) dx = \int_a^b f(x) dx \pm \int_a^b g(x) dx$

5. $\int_a^b c f(x) dx = c \int_a^b f(x) dx \Leftarrow \sum_{i=1}^n c f(x_i) \Delta x = c \sum_{i=1}^n f(x_i) \Delta x$

6. $\int_a^b c dx = c(b-a)$

7. If f is even, then $\int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx$

If f is odd, then $\int_{-a}^a f(x) dx = \underline{0}$

8. If $f(x) \geq 0$ for $a \leq x \leq b$, then $\int_a^b f(x) dx \geq 0$

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

If $m \leq f(x) \leq M$ for $a \leq x \leq b$, then $m(b-a) \leq \int_a^b f(x) dx \leq M(b-a)$

Riemann Sum:

$$\sum_{i=1}^n [f(x_i) \pm g(x_i)] \Delta x = \sum_{i=1}^n f(x_i) \Delta x \pm \sum_{i=1}^n g(x_i) \Delta x$$

$$\downarrow \qquad \qquad \downarrow$$

$$\int_a^b f(x) dx \qquad \int_a^b g(x) dx$$

(4.5) \Rightarrow linear combination

$$\int k_1 f + k_2 g dx$$

$$= k_1 \int f dx + k_2 \int g dx$$

$$\text{or } (k_1 f + k_2 g)' = k_1 f' + k_2 g'$$

Q1. Suppose $\int_0^{1.25} \cos(x^2) dx = 0.98$ and $\int_0^1 \cos(x^2) dx = 0.90$. What are the values of the following integrals?

(a) $\int_1^{1.25} \cos(x^2) dx = \int_0^{1.25} \cos(x^2) dx - \int_0^1 \cos(x^2) dx = 0.98 - 0.90 = 0.08$

(b) $\int_{-1}^1 \cos(x^2) dx = 2 \int_0^1 \cos(x^2) dx = 2 \cdot 0.90 = 1.8$

(c) $\int_{1.25}^{-1} \cos(x^2) dx = -\int_{-1}^{1.25} \cos(x^2) dx = -1.88$

Integration

Q2. Suppose that $\int_{-3}^4 f(x) dx = 5$, $\int_{-3}^4 g(x) dx = -4$, and $\int_{-3}^1 f(x) dx = 2$.

Find (a) $\int_{-3}^4 [2f(x) - 3g(x)] dx$ (b) $\int_1^4 f(x) dx$ (c) $\int_{-3}^4 [g(x) + 2] dx$.

$$(a) I = 2 \int_{-3}^4 f(x) dx - 3 \int_{-3}^4 g(x) dx = 22$$

$$(b) I = \int_{-3}^4 f(x) dx - \int_{-3}^1 f(x) dx = 3$$

$$(c) I = \int_{-3}^4 g(x) dx + 2x [4 - (-3)] = 10$$

Q3. Let f and g be continuous on the interval $[1, 5]$. Given $\int_1^3 f(x) dx = -3$, $\int_1^5 f(x) dx = 7$, and $\int_1^5 g(x) dx = 9$, find the following definite integrals.

$$(a) \int_3^5 f(x) dx = \int_1^5 f(x) dx - \int_1^3 f(x) dx = 10$$

$$(b) \int_1^3 [f(x) + 3] dx = \int_1^3 f(x) dx + 3 \times (3-1) = 3$$

$$(c) \int_5^1 2g(x) dx = 2 \left(-\int_1^5 g(x) dx \right) = -18$$

$$(d) \int_5^1 g(x) dx + \int_5^3 f(x) dx = 0 + (-1) \int_3^5 f(x) dx = -10$$

$$(e) (*) \int_{-1}^3 f(x+2) dx = \int_1^5 f(x) dx = 7$$

Integration

➤ Def. Antiderivative ~ 'Inverse Function'

A function F is called an antiderivative of f on an interval I if $F'(x) = f(x)$ for all x on I .

If F is an antiderivative of f on I , then $F(x) + C$ represents the most general antiderivative of f on I .

$$\because (\text{constant})' = 0$$

➤ The Fundamental Theorem of Calculus (FTC)

Let f be continuous on $[a, b]$ then $\int_a^b f(x) dx = F(b) - F(a)$, where $F(x)$ is an antiderivative of f .

Understanding: $f \sim v(t)$ $F \sim s(t)$ $s'(t) = v(t)$

$$\int_a^b f(x) dx \sim \int_a^b v(t) dt = \text{Area under the velocity curve}$$

= 发车的位移变化 = final position - initial position

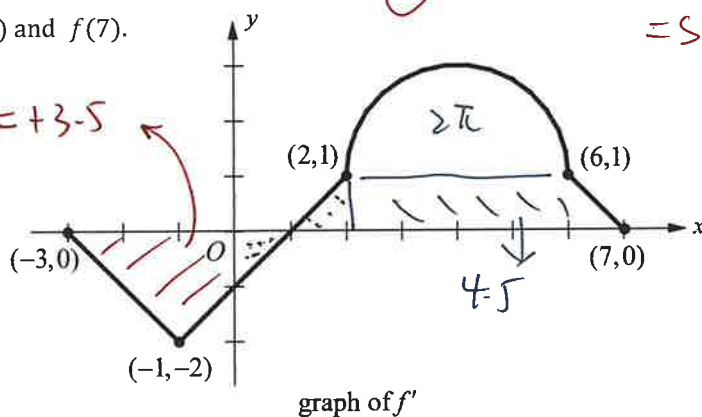
Q1. Let f be a function defined on the closed interval $[-3, 7]$ with $f(2) = 3$. The graph of f' consists of three line segments and a semicircle, as shown below. Find $f(-3)$ and $f(7)$.

$$f(-3) - f(2) = \int_2^{-3} f'(x) dx = -\int_{-3}^2 f'(x) dx = +3.5$$

$$\therefore f(-3) = 6.5$$

$$f(7) - f(2) = \int_2^7 f'(x) dx = 4.5 + 2\pi$$

$$\therefore f(7) = 7.5 + 2\pi$$



Q2. (Calculator) If f is the antiderivative of $\frac{\sqrt{x}}{1+x^3}$ such that $f(1) = 2$, then $f(3) =$

$$\int_1^3 \frac{\sqrt{x}}{1+x^3} dx = f(3) - f(1) = 0.397$$

$$\therefore f(3) = 2.397$$

Q3. (Calculator) If $f'(x) = \cos(x^2 - 1)$ and $f(-1) = 1.5$, then $f(5) =$

$$\int_{-1}^5 f'(x) dx = f(5) - f(-1)$$

Q4. If f is a continuous function and $F'(x) = f(x)$ for all real numbers x , then $\int_2^{10} f(\frac{1}{2}x) dx =$

(A) $\frac{1}{2}[F(5) - F(1)]$

(B) $\frac{1}{2}[F(10) - F(2)]$

(C) $2[F(5) - F(1)]$

(D) $2[F(10) - F(2)]$

$$\left(F\left(\frac{1}{2}x\right) \right)' = F'\left(\frac{1}{2}x\right) \cdot \frac{1}{2} = f\left(\frac{1}{2}x\right) \cdot \frac{1}{2}$$

$$\therefore \left(2F\left(\frac{1}{2}x\right) \right)' = f\left(\frac{1}{2}x\right)$$

Antiderivative

$$\therefore \text{FTC: } I = 2F\left(\frac{1}{2} \cdot 10\right) - 2F\left(\frac{1}{2} \cdot 2\right) = 2[F(5) - F(1)]$$

The limits (upper & lower) are not definite

Integration

不定积分

Indefinite Integral

The set of all antiderivatives of f is the indefinite integral of f with respect to x denoted by $\int f(x) dx$.

$$\int f(x) dx = F(x) + C \Leftrightarrow F'(x) = f(x) \Rightarrow \text{How to find } F(x)?$$

\Rightarrow whose derivative is $f(x)$?

Indefinite Integrals

$$\int k dx = kx + C \quad \int x^n dx = \frac{1}{n+1} x^{n+1} + C \quad \int e^x dx = e^x + C$$

$$\int \sin x dx = -\cos x + C \quad \int \cos x dx = \sin x + C \quad \int \sec^2 x dx = \tan x + C \quad \int \csc^2 x dx = -\cot x + C$$

$$\int \sec x \tan x dx = \sec x + C \quad \int \csc x \cot x dx = -\csc x + C$$

$$\int k f(x) dx = k \int f(x) dx \quad \int [f(x) \pm g(x)] dx = \int f(x) dx \pm \int g(x) dx$$

Integral of Natural Logarithmic Function

$$\frac{d}{dx} [\ln x] = \frac{1}{x} \quad (x > 0)$$

$$\text{For } x \neq 0, \int \frac{1}{x} dx = \ln|x| + C$$

$$\ln|x| = \begin{cases} \ln x, & x > 0 \\ \ln(-x), & x < 0 \end{cases}$$

$$\frac{d}{dx} (\ln x) = \frac{1}{x}$$

$$\frac{d}{dx} (\ln(-x)) = \frac{1}{-x} \cdot (-1) = \frac{1}{x}$$

$$\therefore \frac{d}{dx} (\ln|x|) = \frac{1}{x} \text{ for } x \neq 0.$$

$$\therefore \int \frac{1}{x} dx = \ln|x| + C$$

Q1. $\int_{\frac{\pi}{2}}^x \cos t dt = ?$ $F(x) - F(\frac{\pi}{2}) = \sin x - \sin \frac{\pi}{2} = \sin x - 1$

$$F(t) = \sin t$$

Q2. Find an antiderivative for each of the following functions.

a. $f(x) = 3x^2$ $F(x) = x^3 + C$

b. $g(x) = \cos x + 3$ $G(x) = \sin x + 3x + C$

Q3. Find the antiderivative of $x^3 - 3x + 2$.

$$\frac{1}{4} x^4 - \frac{3}{2} x^2 + 2x + C$$

Q4. Find the general indefinite integral $\int \sqrt{x} - \sec x \tan x dx$

$$= \int x^{\frac{1}{2}} dx - \int \sec x \tan x dx = \frac{2}{3} x^{\frac{3}{2}} - \sec x + C$$

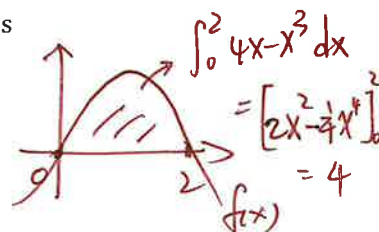
Q5. The area of the region in the first quadrant enclosed by $f(x) = 4x - x^3$ and the x-axis is

(A) $\frac{11}{4}$

(B) $\frac{7}{2}$

(C) 4

(D) $\frac{11}{2}$



Q6. Find $\int_1^e \frac{x^2+3}{x} dx = \int_1^e (x + \frac{3}{x}) dx = [\frac{1}{2}x^2 + 3 \ln|x|]_1^e = (\frac{1}{2}e^2 + 3) - (\frac{1}{2} + 3) = \frac{1}{2}e^2 + \frac{5}{2}$

Q7.(*) $\int_0^5 \sqrt{25-x^2} dx = \frac{25\pi}{4}$

$$y = \sqrt{25-x^2}$$

$$y^2 + x^2 = 25$$



$$\frac{1}{4} \text{ Area of a circle} = \frac{1}{4} \cdot \pi \cdot 25$$

Integration

➤ **Fundamental Theorem:**

According to the FTC.
 ↗ = "Fox-Flax"

$$\frac{d}{dx} [F(x) - F(a)] = F'(x)$$

- Let f be continuous on $[a, b]$ then $F(x) = \int_a^x f(t) dt$ is continuous on $[a, b]$ and differentiable. \square

on (a, b) , and $F'(x) = \frac{d}{dx} \int_a^x f(t) dt = \underline{f(x)}$

$$= f(x)$$

- If $F(x) = \int_a^{u(x)} f(t) dt$, then $F'(x) = \frac{d}{dx} \int_a^{u(x)} f(t) dt = f(u(x)) \cdot u'(x)$

$$= F(\max) - F(a)$$

$$\frac{d}{dx}(F(u(x))) = F'(u(x)) \cdot u'(x) = f(u(x)) \cdot u'(x)$$

Q1. If $F(x) = \int_1^x \frac{1}{1+u^3} du$, then $F'(x) = \frac{1}{1+x^3}$

Q2. If $F(x) = \int_1^{x^2+1} \sqrt{t} \, dt$, then $F'(x) = \underline{\sqrt{x^2+1} \cdot 2x}$

$$\frac{d}{dx} \left(\left[\frac{2}{3} t^{\frac{3}{2}} \right]_1^{x^2+1} \right) = \frac{d}{dx} \left(\frac{2}{3} (x^2+1)^{\frac{3}{2}} - \text{constant} \right) = \frac{2}{3} \cdot \frac{3}{2} (x^2+1)^{\frac{1}{2}} \cdot (x^2+1)'$$

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

Q3. For $-\frac{\pi}{2} < x < \frac{\pi}{2}$, if $F(x) = \int_0^{\sin x} \frac{dt}{\sqrt{1-t^2}}$, then $F'(x) = \frac{1}{\sqrt{1-\sin^2 x}} \cdot \cos x$

$$x \in (-\frac{\pi}{2}, \frac{\pi}{2})$$

$$\therefore \cos X > 0$$

- Q4.** Let f be the function given by $f(x) = \int_0^x \cos(t^2 + 2) dt$ for $0 \leq x \leq \pi$. On which of the following intervals is f increasing?

$$f'(x) > 0$$

$$f'(x) = \cos(x^2 + 2) > 0$$

- (A) $0 \leq x \leq \frac{\pi}{2}$

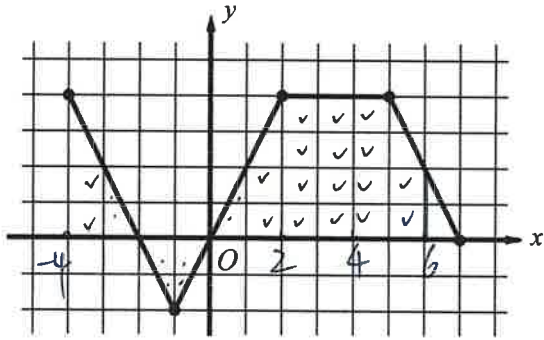
- (B) $0 \leq x \leq 1.647$

- (C) $1.647 \leq x \leq 2.419$

- (D) $\frac{\pi}{2} \leq x \leq \pi$

Integration

- Q5. The graph of the function f shown below consists of four line segments. If g is the function defined by $g(x) = \int_{-4}^x f(t) dt$, find the value of $g(6)$, $g'(6)$, and $g''(6)$.



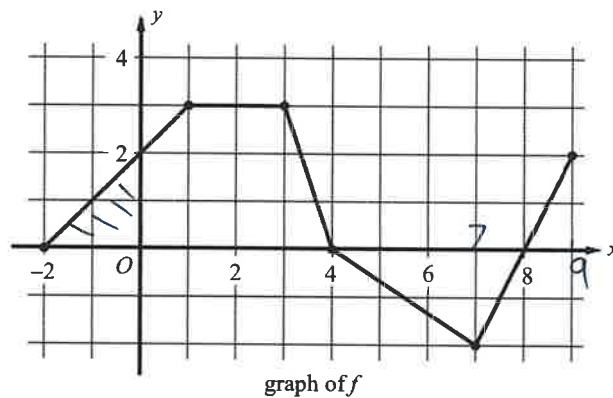
$$g(6) = \int_{-4}^6 f(t) dt = \text{Area} \\ = 21.5$$

$$g'(6): \quad g'(x) = f(x)$$

$$\therefore g'(6) = f(6) = 2$$

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

$$g''(6) = f'(6) = -2$$



graph of f

- Q6. Let g be the function given by $g(x) = \int_{-2}^x f(t) dt$. The graph of the function f , shown above, consists of five line segments. (a)

- (a) Find $g(0)$, $g'(0)$ and $g''(0)$.

$$g(0) = \int_{-2}^0 f(t) dt = 2$$

$$g'(x) = f(x) \Rightarrow g'(0) = f(0) = 2$$

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

$$\therefore g''(0) = f'(0) = 1$$

- (b) For what values of x , in the open interval $(-2, 9)$, is the graph of g concave up?

- (c) For what values of x , in the open interval $(-2, 9)$, is g increasing?

$$(b) \quad g'(x) = f(x) \quad g''(x) = f'(x)$$

concave up:

$$g''(x) > 0 \Rightarrow x \in (-2, 1), (7, 9)$$

$$(c) \quad g'(x) = f(x) > 0$$

$$\Rightarrow x \in (-2, 4), (8, 9)$$