FTC - Part 1

If f is continuous on the interval [a, b], the integral function g(x) defined by

$$g(x) = \int_{a}^{x} f(t) dt$$
, $a \le x \le b$

is continuous on [a, b] and differentiable on (a, b) and

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

FTC - Part 2

If f is continuous on the interval [a, b], then

$$\int_{a}^{b} f(x) \, \mathrm{dx} = F(b) - F(a),$$

where F is the antiderivative of f (ie. F' = f)

Proof:

Let $g(x) = \int_a^x f(t) dt$. We know from FTC 1 that g'(x) = f(x); that is, g is an antiderivative of f. If F is any other antiderivative of f on [a, b], then we know that

$$F(x) = g(x) + c$$

for a < x < b by the corollary of the Constant Function Theorem.

Since both F and g are continuous on [a, b], we see that F(x) = g(x) + c also holds when x = a and x = b by taking one-sided limits (as $x \to a^+$ and $x \to b^-$).

Evaluating F(b) - F(a), we have

$$F(b) - F(a) = [g(b) + c] - [g(a) + c]$$

$$= g(b) - g(a)$$

$$= \int_a^b f(t) dt - \int_a^a f(t) dt$$

$$= \int_a^b f(t) dt - 0$$

$$= \int_a^b f(t) dt \qquad \Box$$

Example 1

The function g is defined by $g(x) = \int_0^x (t - t^2) dt$, for all x > 0. Calculate g'(1) and find the location of any inflection points of g.

Example 2

Determine $\frac{dy}{dx}$ given that $y = \int_{1+3x^2}^4 \frac{1}{2+e^t} dt$.

Example 3

Evaluate each of the following definite integrals.

(a)
$$\int_1^3 \left(u + \frac{2}{u}\right) du$$

(b)
$$\int_0^{ln8} (2e^{-2t}) dt$$

(c)
$$\int_0^1 (2u+1)^2 du$$

$$(d) \int_{-\frac{1}{2}}^{0} (\cos \pi x) dx$$