Integration

5.1 Antiderivatives

Definition 5.1 If f and F are functions such that F' = f, F is called an antiderivative of f.

Remark 5.2 If F is an antiderivative of f, so is F + C for any constant function C. Moreover, these are the only antiderivatives of f (a corollary of mean value theorem).

Definition 5.3 If F is an antiderivative (or indefinite integral) of f, we write

$$\int f(x)dx = F(x) + C.$$

Remark 5.4 We get formula right away from the formula for derivatives. For instance,

- $\int x^k dx = \frac{x^{k+1}}{k+1} + C \text{ if } k \neq -1$
- $\int \cos x dx = \sin x + C$
- $\int \sec^2 x dx = \tan x + C$
- $\int \csc^2 x dx = -\cot x + C$
- $\int \tan x \sec x dx = \sec x + C$
- $\int \cot x \csc x dx = -\csc x + C$
- $\int \frac{1}{x} dx = \ln x + C$

Lemma 5.5 If f and g are functions and a is a number,

- 1. $\int (f+g)(x)dx = \int f(x)dx + \int g(x)dx$
- 2. $\int (af)(x)dx = a \int f(x)dx$

proof of 1) Suppose that F' = f and G' = g. Then, (F+G)' = F' + G' = f + g. Hence, an antiderivative of f+g is

$$\int (f+g)(x)dx = F + G = \int f(x)dx + \int g(x)dx.$$

Example 5.6 An antiderivative of

$$f(x) = x^2 + \frac{2}{x} + 3\sin x$$

is

$$F(x) = \frac{1}{3}x^3 + 2\ln x - 3\cos x + C.$$

Example 5.7 Evaluate $\int \tan^2 x dx$.

solution:

$$\int \tan^2 x dx = \int (\sec^2 x - 1) dx = \tan x - x + C.$$

5.2 Definite Integrals

Definition 5.8 If $a_1,...,a_n$ are numbers,

$$\sum_{k=1}^{n} a_k = a_1 + a_2 + \dots + a_{n-1} + a_n.$$

Lemma 5.9 If $a_1,...,a_n,b_1,...,b_n,c$ are numbers. Then,

1.
$$\sum_{i=1}^{n} (a_i + b_i) = \sum_{i=1}^{n} a_i + \sum_{i=1}^{n} b_i$$

2.
$$\sum_{i=1}^{n} ca_i = c \sum_{i=1}^{n} a_i$$

proof of 1):

$$\begin{split} &\sum_{i=1}^{n} (a_i + b_i) \\ &= (a_1 + b_1) + (a_2 + b_2) + \dots (a_n + b_n) \\ &= (a_1 + a_2 + \dots + a_n) + (b_1 + b_2 + \dots + b_n) \\ &= \sum_{i=1}^{n} a_i + \sum_{i=1}^{n} b_i \end{split}$$

Remark 5.10 For every summation $\sum_{i=1}^{n} a_i$, we have

$$\sum_{i=1}^{n} a_i = \sum_{i=0}^{n-1} a_{i+1}.$$

Example 5.11 Evaluate $\sum_{i=1}^{100} i$.

$$\begin{split} &\sum_{i=1}^{100} i \\ &= \sum_{i=1}^{100} \frac{i((i+1)-(i-1))}{2} \\ &= \frac{1}{2} \sum_{i=1}^{100} ((i+1)i-i(i-1)) \\ &= \frac{1}{2} [\sum_{i=1}^{100} (i+1)i - \sum_{i=1}^{100} i(i-1)] \\ &= \frac{1}{2} [\sum_{i=1}^{100} (i+1)i - \sum_{i=0}^{190} (i+1)i] \\ &= \frac{1}{2} [\sum_{i=1}^{99} (i+1)i + 101 \times 100 - 1 \times 0 - \sum_{i=1}^{99} (i+1)i] \\ &= \frac{1}{2} (101 \times 100 - 1 \times 0) \\ &= 5050. \end{split}$$

Example 5.12 Evaluate $\sum_{i=1}^{n} i^2$.

solution:

$$\begin{split} &\sum_{i=1}^{n} i^2 \\ &= \sum_{i=1}^{n} \frac{(i+2)(i+1)i - (i+1)i(i-1)}{3} - i \\ &= \frac{1}{3} [\sum_{i=1}^{n} (i+2)(i+1)i - \sum_{i=1}^{n} (i+1)i(i-1)] - \sum_{i=1}^{n} i \\ &= \frac{1}{3} [\sum_{i=1}^{n} (i+2)(i+1)i - \sum_{i=0}^{n-1} (i+2)(i+1)i] - \frac{1}{2}n(n+1) \\ &= \frac{1}{3} [(\sum_{i=1}^{n-1} (i+2)(i+1)i) + (n+2)(n+1)n - (2)(1)(0) - \sum_{i=1}^{n-1} (i+2)(i+1)i] - \frac{1}{2}n(n+1) \\ &= \frac{1}{3}(n+2)(n+1)n - \frac{1}{2}n(n+1) \\ &= \frac{1}{6}(2n+1)n(n+1). \end{split}$$

Definition 5.13 Let f be a function and a, b be numbers. The definite integral of f from a to b is defined to be the limit of

$$\sum_{i=1}^{N} f(c_i)(a_i - a_{i-1}) \quad (which is called a Riemann sum)$$

as all of the $a_i - a_{i-1}$ tend to zero. Here a_i are numbers satisfying

$$a = a_0 < a_1 < a_2 < \dots < a_N = b$$
.

 c_i is a number chosen such that $a_{i-1} \leq c_i \leq a_1$.

Remark 5.14 The symbol for the definite integral of f from a to b is

$$\int_{a}^{b} f(x)dx.$$

Remark 5.15 If f is a function such that $f(x) \ge 0$ for all $a \le x \le b$. R is the region consisting of points (x,y) satisfying $a \le x \le b$ and $0 \le y \le f(x)$. Then, the area of R is $\int_a^b f(x)dx$.

Example 5.16 For each a > 0, evaluate

$$\int_0^a x^2 dx.$$

For every positive integer n, we subdivide the interval [0, a] into n parts. Then we evaluate the sum giving the definite integral $\int_0^a x^2 dx$, with the square function evaluated at the left end point of each of the subintervals, which is

$$\sum_{i=1}^{n} [(i-1)\frac{a}{n}]^{2} \left[\frac{a}{n}\right]$$

$$= \frac{a^{3}}{n^{3}} \sum_{i=1}^{n} (i-1)^{2}$$

$$= \frac{a^{3}n(n-1)(2n-1)}{6n^{3}}$$

which tends to $a^3/3$ as n tends to infinity. Consequently,

$$\int_0^a x^2 dx = \frac{a^3}{3}.$$

Lemma 5.17 If f and g are functions and a, b, c are numbers,

1.
$$\int_{a}^{b} (f+g)(x)dx = \int_{a}^{b} f(x)dx + \int_{a}^{b} g(x)dx$$

2.
$$\int_a^b (cf)(x)dx = c \int_a^b f(x)dx$$

proof: omitted. But it is a direct consequence of the corresponding formula for summations.

Lemma 5.18 If f is a function and $a \le b \le c$, then,

$$\int_{a}^{c} f(x)dx = \int_{a}^{b} f(x)dx + \int_{b}^{c} f(x)dx.$$

proof: omitted.

Lemma 5.19 If f is a function and a is a number, $\int_a^a f(x)dx = 0$.

proof: omitted.

Remark 5.20 If a > b, the symbol $\int_a^b f(x)dx$ is interpreted as $-\int_b^a f(x)dx$.

Lemma 5.21 If f is a function and a, b are numbers,

$$\int_{a}^{b} f(x)dx = \int_{a}^{b} f(y)dy.$$

Lemma 5.22 If $f(x) \ge 0$ for all $a \le x \le b$, then $\int_a^b f(x)dx \ge 0$.

proof: This integral is interpreted as the area of a region.

Corollary 5.23 If f and g are functions such that $f(x) \leq g(x)$ for a < x < b. Then,

$$\int_{a}^{b} f(x)dx \le \int_{a}^{b} g(x)dx.$$

Definition 5.24 If f is a function and a < b are numbers. The average (or mean value) of f over [a,b] is

$$\frac{1}{b-a} \int_{a}^{b} f(x) dx$$

Theorem 5.25 (mean value) If f is a continuous function on [a,b], then there exists c in [a,b] such that

$$f(c) = \frac{1}{b-a} \int_{a}^{b} f(x)dx.$$

proof:

Since f is continuous on [a, b], f attains absolute maximum and minimum on [a, b]. We may let α , β be in [a, b] such that

$$m = f(\alpha) \le f(x) \le f(\beta) = M$$
 for all x in $[a, b]$.

Now the continuous function $f - \frac{1}{b-a} \int_a^b f(x) dx$ evaluates at α , β to be negative and positive respectively. By the intermediate value theorem, this function evaluate at a certain c in [a,b] to be zero.

Theorem 5.26 (Fundamental Theorem of Calculus, 1st version) If f is a continuous function and a is a number. Define

$$F(x) = \int_{a}^{x} f(y)dy \text{ for all } x.$$

Then, F'(x) = f(x) for all x.

proof:

For every $h \neq 0$,

$$\begin{split} &\frac{F(x+h)-F(x)}{h} \\ &= \frac{1}{h} [\int_a^{x+h} f(y) dy - \int_a^x f(y) dy] \\ &= \frac{1}{h} [\int_x^{x+h} f(y) dy] \\ &= \text{average of } f \text{ over } [x,x+h] \\ &= f(c) \quad \text{for a certain } c \text{ in } [x,x+h] \end{split}$$

by mean value theorem for integrals. Thus, its limit is f(x) as h tends to 0.

Corollary 5.27 (Fundamental Theorem of Calculus, 2nd version) If f is a function. a and b are numbers. F is an antiderivative of f. Then,

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

proof:

Define $G(x) = \int_a^x f(y)dy$ for all x. Then G is an antiderivative of f by the fundamental theorem of calculus. By hypothesis, F is an antiderivative of f also. Thus, G = F + C for some constant function C. Now, 0 = G(a) = F(a) + C so that C = -F(a). Moreover, G(b) = F(b) + C = F(b) - F(a). Therefore,

$$\int_a^b f(y)dy = G(b) = F(b) - F(a).$$

Example 5.28 Evaluate the derivative of $f(x) = \int_0^{x^2} e^{y^2} dy$.

solution:

Let

$$g(x) = \int_0^x e^{y^2} dy$$

and

$$h(x) = x^2$$

for all x. Then, f(x) = g(h(x)). Now, by the fundamental theorem of calculus,

$$g'(x) = e^{x^2}$$

for all x. Now, we apply the chain rule and get,

$$f'(x) = g'(h(x))h'(x) = e^{h(x)^2}h'(x) = 2xe^{x^4}$$

for all x.

Example 5.29 Evaluate the area of the region bounded by the x-axis, the line defined by x = 1 and the graph of $f(x) = \sqrt{x}$.

The area of the given region is

$$\int_0^1 \sqrt{x} dx.$$

Now, $F(x) = \frac{2}{3}\sqrt{x}^3$ is an antiderivative of $f(x) = \sqrt{x}$. Hence,

$$\int_0^1 \sqrt{x} dx = F(1) - F(0) = \frac{2}{3}.$$

In another usual notation,

$$\int_0^1 \sqrt{x} dx = \frac{2}{3} \sqrt{x^3} \Big|_0^1 = \frac{2}{3} \sqrt{1}^3 - \frac{2}{3} \sqrt{0}^3 = \frac{2}{3}.$$

Example 5.30 Evaluate

$$\int_0^{2\pi} |\sin x| dx.$$

$$\begin{array}{l} \int_{0}^{2\pi}|\sin x|dx \\ = \int_{0}^{\pi}|\sin x|dx + \int_{\pi}^{2\pi}|\sin x|dx \\ = \int_{0}^{\pi}\sin xdx + \int_{\pi}^{2\pi}-\sin xdx \\ (\text{as }|\sin x|=\sin x \text{ for } 0 \leq x \leq \pi \text{ and } |\sin x| = -\sin x \text{ for } \pi \leq x \leq 2\pi) \\ = -\cos x|_{0}^{\pi}+\cos x|_{\pi}^{2\pi} \\ = 4. \end{array}$$

Example 5.31 Evaluate

$$\int_0^4 (|x^2 - 1| - x|x - 3|) dx.$$

solution:

$$\begin{array}{l} \int_0^4 (|x^2-1|-x|x-3|) dx \\ = \int_0^1 (|x^2-1|-x|x-3|) dx + \int_1^3 (|x^2-1|-x|x-3|) dx + \int_3^4 (|x^2-1|-x|x-3|) dx \\ = \int_0^1 [-x^2+1+x(x-3)] dx + \int_1^3 [x^2-1+x(x-3)] dx + \int_3^4 [x^2-1-x(x-3)] dx \\ = [-\frac{3}{2}x^2+x]|_0^1 + [\frac{2}{3}x^3-\frac{3}{2}x^2-x]|_1^3 + [\frac{3}{2}x^2-x]|_3^4 \\ = -7/6. \end{array}$$

Example 5.32 Evaluate

$$\lim_{n \to \infty} \frac{1}{n^4} \sum_{i=1}^n i^3.$$

solution

Let $f(x) = x^3$ for all x. We study the Riemann sum of f over [0,1] by partitioning [0,1] into n parts uniformly, and by evaluating f at the right endpoint of each subinterval, which is

$$\sum_{i=1}^{n} \left(\frac{i}{n}\right)^3 \frac{1}{n} = \frac{1}{n^4} \sum_{i=1}^{n} i^3.$$

Hence its limit as n tends to infinity exists and is the definite integral $\int_0^1 x^3 dx = 1/4$.

Example 5.33 Evaluate

$$\lim_{n \to \infty} \sum_{i=1}^{n} \frac{1}{n+i}.$$

solution:

Let f(x) = 1/x for x > 0. For each positive integer n, partition the interval [1,2] by the points $1 + \frac{i}{n}$ where i runs from 0 to n. Consider the Riemann sum

of f over [1,2] corresponding to this partition and by evaluating f at the right end point of each subinterval, it becomes

$$\sum_{i=1}^{n} \frac{1}{1+i/n} \frac{1}{n} = \sum_{i=1}^{n} \frac{1}{n+i}.$$

Its limit as n tends to ∞ is thus

$$\int_{1}^{2} \frac{dx}{x} = \ln x|_{1}^{2} = \ln 2.$$

5.3 Integration by Substitution

Theorem 5.34 If f and g are functions, f(g(x)) is an antiderivative of f'(g(x))g'(x). That is,

$$\int f'(g(x))g'(x)dx = f(g(x)) + C.$$

proof: nothing different from the ordinary chain rule.

Example 5.35 Evaluate

$$\int 2x(1+x^2)^8 dx.$$

solution

Let $g(x) = 1 + x^2$ and $h(x) = x^8$. We are asking for an antiderivative of g'(x)h(g(x)). Now if $f(x) = \frac{1}{9}x^9$, f is an antiderivative of h. In other words, we are asking for an antiderivative of g'(x)f'(g(x)). According to the version of chain rule above, an antiderivative of it is $f(g(x)) = \frac{1}{9}(1+x^2)^8$. Thus,

$$\int 2x(1+x^2)^8 dx = \frac{1}{9}(1+x^2)^9 + C.$$

Remark 5.36 The previous procedure can easily be memorized by putting $u = x^2 + 1$, du = 2xdx. Then,

$$\int 2x(1+x^2)^8 dx = \int u^8 du = \frac{1}{9}u^9 + C = \frac{1}{9}(1+x^2)^9 + C.$$

Example 5.37 Evaluate

$$\int e^{4x} dx.$$

Let u = 4x so that du = 4dx. Then,

$$\int e^{4x} dx$$

$$= \int e^{u} \frac{1}{4} du$$

$$= \frac{1}{4} e^{u} + C$$

$$= \frac{1}{4} e^{4x} + C.$$

Example 5.38 Evaluate

$$\int e^{\sin x} \cos x dx.$$

solution:

Let $u = \sin x$ so that $du = \cos x dx$. Then,

$$\begin{split} &\int e^{\sin x} \cos x dx \\ &= \int e^u du \\ &= e^u + C \\ &= e^{\sin x} + C. \end{split}$$

Example 5.39 Evaluate the area of the region bounded by the graph of $f(x) = e^{\sin x} \cos x$, the x-axis, the lines x = 0 and $x = \pi/2$.

solution:

Note that $f(x) \ge 0$ for $0 \le x \le \pi/2$. Hence, the area of the given region is

$$\int_0^{\pi/2} e^{\sin x} \cos x dx.$$

We saw that $g(x) = e^{\sin x}$ is an antiderivative of $f(x) = e^{\sin x} \cos x$. By the fundamental theorem of calculus,

$$\int_0^{\pi/2} e^{\sin x} \cos x dx = e^{\sin x} \Big|_0^{\pi/2} = e^1 - e^0 = e - 1$$

which is the area of the given region.

Remark 5.40 In the previous two examples, we had $e^{\sin x}$ to be an antiderivative of $e^{\sin x}\cos x$. Then we evaluated the antiderivative at $\pi/2$ and 0, the difference was the definite integral we want. However, an antiderivative of $e^{\sin x}\cos x$ was known to be e^u also, where $u=\sin x$. Evaluating $e^{\sin x}$ at $\pi/2$ is the same as to evaluate e^u at 1. Evaluating $e^{\sin x}$ at 0 is the same as to evaluate e^u at 0. Therefore,

$$\int_0^{\pi/2} e^{\sin x} \cos x dx = \int_0^1 e^u du.$$

Example 5.41 Evaluate the area of the region bounded by the graph of $f(x) = \frac{x}{\sqrt{x^2+1}}$, the x-axis, the lines x = 0 and x = 1.

solution:

Note that $f(x) \ge 0$ for $0 \le x \le 1$. Hence the area of the given region is

$$\int_0^1 \frac{x dx}{\sqrt{x^2 + 1}}.$$

Let $u = x^2 + 1$ so that du = 2xdx. Moreover, u = 1 when x = 0 and u = 2 when x = 1. Thus,

$$\int_0^1 \frac{x dx}{\sqrt{x^2 + 1}}$$

$$= \int_1^2 \frac{du}{2\sqrt{u}}$$

$$= \sqrt{u}|_1^2$$

$$= \sqrt{2} - 1$$

which is the area of the given region.

Example 5.42 Evaluate

$$\int_{1}^{2} \sqrt{\frac{x-1}{x^5}} dx$$

solution:

Let u = 1 - 1/x. Then $du = dx/x^2$. Moreover, u = 0 when x = 1 and u = 1/2 when x = 2

$$\begin{split} &\int_{1}^{2} \sqrt{\frac{x-1}{x^{5}}} dx \\ &= \int_{1}^{2} \sqrt{1 - \frac{1}{x}} \frac{dx}{x^{2}} \\ &= \int_{0}^{1/2} \sqrt{u} du \\ &= \frac{2}{3} \sqrt{u^{3}} \Big|_{0}^{1/2} \\ &= 1/3\sqrt{2}. \end{split}$$

Example 5.43 Evaluate the area of the region bounded by the graph of $f(x) = \frac{1}{x \ln x}$, the x-axis, the lines $x = 1/e^2$ and 1/e.

solution:

Note that $f(x) \leq 0$ for $1/e^2 \leq x \leq 1/e$. The area of the given region is

$$-\int_{1/e^2}^{1/e} \frac{dx}{x \ln x}$$

Let $u = -\ln x$. So, $du = -\frac{dx}{x}$; u = 2 when $x = 1/e^2$ and u = 1 when x = 1/e. Thus,

$$-\int_{1/e^{2}}^{1/e} \frac{dx}{x \ln x}$$

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

$$= -\ln u|_{2}^{1}$$

$$= \ln 2$$

which is the area of the given region.

Remark 5.44 Let f(x) = 1/x for x > 0, then $\int_1^x \frac{dy}{y} = \ln x$ for x > 0 is an antiderivative of f. Now if g(x) = 1/x for x < 0, then

$$\int_{-1}^{x} \frac{dy}{y} = \int_{1}^{-x} \frac{dz}{z} = \ln(-x)$$

is an antiderivative of g. Combine these results and we see that $\ln |x|$ is an antiderivative of h(x) = 1/x for $x \neq 0$. In other words,

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

when both sides are regarded as functions defined on the whole real line except 0.

Example 5.45 Evaluate

$$\int_{3\pi/4}^{\pi} \tan x dx.$$

solution:

Let $u=\cos x$. So, $du=-\sin x dx$; $u=-1/\sqrt{2}$ when $x=3\pi/4$ and u=-1 when $x=\pi$. Thus,

$$\int_{3\pi/4}^{\pi} \tan x dx$$

$$= \int_{3\pi/4}^{\pi} \frac{\sin x dx}{\cos x}$$

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

$$= -\ln|u||_{-1/\sqrt{2}}^{-1}$$

$$= -\frac{\ln 2}{2}.$$

5.4 Even and Odd Functions

Definition 5.46 A function f is an even (odd) function if

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

for all x.

Lemma 5.47 If f is an odd function and a is a number,

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

proof:

First of all,

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

We will evaluate the first term on RHS. To do this, let u = -x so that du = -dx; u = a when x = -a and u = 0 when x = 0. Thus,

$$\int_{-a}^{0} f(x)dx = -\int_{a}^{0} f(-u)du = -\int_{0}^{a} f(u)du \text{ (since } f \text{ is odd)} = -\int_{0}^{a} f(x)dx$$

Finally,

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

Lemma 5.48 If f is an even function and a is a number,

$$\int_{-a}^{a} f(x)dx = 2\int_{0}^{a} f(x)dx.$$

solution:

First of all, we evaluate $\int_{-a}^{0} f(x)dx$. Let u=-x so that du=-dx; u=a when x=-a and u=0 when x=0. Thus,

$$\int_{-a}^{0} f(x)dx = -\int_{a}^{0} f(-u)du = \int_{0}^{a} f(u)du \text{ (since } f \text{ is even)} = \int_{0}^{a} f(x)dx$$

Finally,

$$\int_{-a}^{a} f(x)dx = \int_{-a}^{0} f(x)dx + \int_{0}^{a} f(x)dx = \int_{0}^{a} f(x)dx + \int_{0}^{a} f(x)dx = 2 \int_{0}^{a} f(x)dx.$$

Example 5.49 Evaluate

$$\int_{-1}^{1} \frac{1+x+x^2}{1+x^2} dx.$$

solution:

$$\int_{-1}^{1} \frac{1+x+x^2}{1+x^2} dx = \int_{-1}^{1} \frac{x}{1+x^2} dx + \int_{-1}^{1} \frac{1+x^2}{1+x^2} dx = \int_{-1}^{1} \frac{x}{1+x^2} dx + \int_{-1}^{1} dx.$$

Now, $\frac{x}{1+x^2}$ is an odd function so that the first term on the RHS is zero. Obviously, $\int_{-1}^{1} dx = 2$. Therefore,

$$\int_{-1}^{1} \frac{1+x+x^2}{1+x^2} dx = 2.$$

Example 5.50 Evaluate

$$\int_{-2}^{2} (2x+3)\sqrt{4-x^2} dx.$$

First of all,

$$\int_{-2}^{2} (2x+3)\sqrt{4-x^2} dx = 2\int_{-2}^{2} x\sqrt{4-x^2} dx + 3\int_{-2}^{2} \sqrt{4-x^2} dx.$$

Since $x\sqrt{4-x^2}$ is an odd function. Its integral from -2 to 2 is zero. On the other hand,

$$\int_{-2}^{2} \sqrt{4 - x^2} dx$$

 $\int_{-2}^{2} \sqrt{4-x^2} dx$ = area of the region under the graph of $\sqrt{4-x^2}$ from -2 to 2

= area of the semi disc with radius 2

Thus,

$$\int_{-2}^{2} (2x+3)\sqrt{4-x^2} dx = 6\pi.$$