MATH 138
Honours Calculus 2

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I. Integration

1 INTRODUCTION

Consider the interval $[a,b]$, If we sub-divide it into n sub-intervals we get (for example) something called an increasing sequence $P = \{t_0, t_1, t_2, \ldots, t_n\}$ a partition of the interval $[a,b]$.

The length of the ith sub-interval is given by

$$\Delta t_i = t_i - t_{i-1}, i \in 1, 2, \ldots, n$$

Next let $c_i \in [t_{i-1}, t_i]$.

Definition. (Riemann Sum) Given a bounded function f and partition P over the interval $[a,b]$ with $c_i \in [t_{i-1}, t_i]$ a Riemann sum of f w.r.t P is

$$S = S(f, P) = \sum_{i=1}^{n} f(c_i) \Delta t_i$$

Note:

1. Different partitions P or different choices for the c_i will yield different values of S.

2. The value n can change from one Riemann sum to the next.

 Key Ideas:

1. Shrink all Δt_i down to zero thus increasing the "resolution" of the sum. We will end up with an $\infty \cdot 0$ situation which will hopefully balance out to give a finite value, call it I.

2. If it turns out that the value of I is independent of the partition P and values c_i then we say f is integrable.

3. We denote $\|P\| = \max(\Delta t_1, \Delta t_2, \ldots, \Delta t_n)$ so the previous condition can be written as $\|P\| \to 0$ as $n \to \infty$.

4. If our bounded function f is integrable with value I then we write

$$I = \int_a^b f(t) dt$$

    where $f(t)$ is the integrand, dt is the variable of integration (aka dummy variable) and a, b are the limits of integration.

5. The notation $\int_a^b f(t) dt$ is called the definite integral of f from a to b.

6. Note that $\int_a^b f(t)dt = \int_a^b f(x)dx = \int_a^b f(u)du$ etc. is to be thought as $\sum_{i=1}^n f(i) = \sum_{k=1}^n f(k) = \sum_{p=1}^n f(p)$ etc.

Definition. (Regular n-partition) The regular n-partition for an interval $[a, b]$ is where $\Delta t_i = \frac{b-a}{n}$ for each i. i.e., we divide $[a, b]$ into n intervals of equal width.

Eg: If we knew that $f(x) = e^x$ was integrable the one way to calculate its integral over $[1, 4]$ would be:

$$\int_1^4 e^x dx = \lim_{n \to \infty} \sum_{i=1}^n e^{c_i} \Delta t_i$$

where $c_i \in [t_{n-1}, t_i]$.

Assuming the regular n-partition we get,

$$\Delta t_i = \frac{b-a}{n} = \frac{4-1}{n} = \frac{3}{n} = \Delta t$$

We can choose c_i any way we like. One common way is to built a right-hand Riemann sum (R) by letting,

$$c_i = a + i\Delta t$$
$$= 1 + \frac{3i}{n}$$

We could also make a left-hand Riemann sum (L) by choosing,

$$c_i = a + (i-1)\Delta t$$
$$= 1 + \frac{3(i-1)}{n}$$

Using R, we would get

$$\int_1^4 e^x dx = \lim_{n \to \infty} \sum_{i=1}^n f(c_i)\Delta t$$
$$= \lim_{n \to \infty} \sum_{i=1}^n e^{1 + \frac{3i}{n}} \left(\frac{3}{n}\right)$$
$$= \lim_{n \to \infty} \frac{3e}{n} \sum_{i=1}^n \left(e^{\frac{3}{n}}\right)^i \quad \left[\text{recall } \sum_{i=1}^n r^i = \frac{r^{n+1} - r}{r - 1}\right]$$
$$= \lim_{n \to \infty} \frac{3e}{n} \left(\frac{e^{\frac{3}{n}+3} - e^{\frac{3}{n}}}{e^{\frac{3}{n}} - 1}\right)$$
$$= \frac{3e(e^3 - 1)}{3}$$
$$= e(e^3 - 1)$$

But is $f(x) = e^x$ integrable?

1.1 Theorem. (Integrability Condition) *If f is continuous on $[a, b]$ then f is integrable on $[a, b]$.*

Note: If f is bounded with finitely many jump discontinuities then it is also integrable.

2 Properties of Integration

2.1 Theorem. (Properties of Integrals) *If f and g are integrable over $[a,b]$ then*

a. $\int_a^b cf(t)dt = c\int_a^b f(t)dt$, *for any $c \in \mathbb{R}$*

b. $\int_a^b [f(t) + g(t)]dt = \int_a^b f(t)dt + \int_a^b g(t)dt$

c. *If $m \le f(t) \le M$ then,*

$$m(b-a) \le \int_a^b f(t) \le M(b-a)$$

d. *$|f|$ is integrable on $[a,b]$, then*

$$\left| \int_a^b f(t)dt \right| \le \int_a^b |f(t)|dt$$

Proof Given any partition P of $[a,b]$, note that

$$\sum_{i=1}^n \Delta t_i = b - a$$

Since $m \le f(t) \le M$ we get that

$$\sum_{i=1}^n m\Delta t_i \le \sum_{i=1}^n f(t)\Delta t_i \le \sum_{i=1}^n M\Delta t_i$$

$$m\sum_{i=1}^n \Delta t_i \le \sum_{i=1}^n f(t)\Delta t_i \le M\sum_{i=1}^n \Delta t_i \qquad \blacksquare$$

This is true for every partition P and so we end up with

$$m(b-a) \le \int_a^b f(t)dt \le M(b-a)$$

2.2 Corollary. *Properties of Integration*

e. *Set $m = 0$ in (c.) to get, if $f(t) \ge 0$ then*

$$\int_a^b f(t)dt \ge 0$$

f. *If $f(t) \ge g(t)$ then use (e.), (b.) and (a.) to get*

$$\int_a^b f(t)dt \ge \int_a^b g(t)dt$$

it can be proved by making a new function $h(t) = f(t) - g(t)$ (hint...)

g. We define $\int_a^b f(t)dt = 0$. Our integration interval would be $[a,a]$ and so any Riemann sum we create would be of the form

$$\sum_{i=1}^{n} f(a)\Delta t_i = f(a) \cdot 0 = 0$$

f. For $a < b$ we have

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

The idea here is that writing $\int_a^b$ suggests moving from a to b where t_{1-i} and t_i are points on line a to b and $\Delta t_i > 0$.

Whereas $\int_a^b$ suggests moving from b to a where $\Delta t_i < 0$.

2.3 Theorem. Given $a, b, c \in I$ over which f is integrable then

$$\int_a^b f(t)dt = \int_a^c f(t)dt + \int_c^b f(t)dt$$

Note: It is not required that $a < c < b$. If $a < b < c$, we get

$$\underbrace{\int_a^b f(t)dt}_{\text{Area b/w } [a,b]} = \int_a^c f(t)dt + \int_c^b f(t)dt$$

$$= \underbrace{\int_a^c f(t)dt}_{\text{Area b/w } [a,c]} - \underbrace{\int_b^c f(t)dt}_{\text{Area b/w } [b,c]}$$

3   Areas and Integrals

Note that $\int_a^b f(t)dt$ will only return the "expected" are when $f \geq 0$. Generally $\int_a^b f(t)dt$ returns the "signed" area.

That is if $f < 0$ over some interval $[c,d]$ then $\int_c^d f(t)dt$ will return the negative area between f and the x-axis.

Let the interval from $[a,b]$ have 2-regular partitions, c and d, where $a < c < d < b$. Assume $A_1, A_2, A_3 > 0$ (i.e., the normal area), where A_1 be the positive area from $[a,c]$, A_2 be the positive area from $[d,b]$ and A_3 be the negative area from $[c,d]$. then

$$\int_a^b f(t)dt = A_1 + A_2 - A_3$$

Example: $\int_0^{2\pi} \sin(t)dt = 0$, since A_1 and A_2 have equal areas, where A_1 is the positive area from $[0,\pi]$ and A_2 is the negative area from $[\pi, 2\pi]$.

4   Average Value

Recall the average of a discrete set $\{x_1, x_2, \ldots, x_n\}$ is given by

$$\frac{\sum_{i=1}^{n} x_i}{n}$$

We can define a similar concept for functions as follows:

Definition. (Average Value) The average value of a continuous function over the interval $[a, b]$ is given by

$$f_{ave} = \frac{1}{b-a} \int_a^b f(t) dt$$

sometimes written as $\bar{f}$.

Example: Geometrically compute f_{ave} over $[0, 4]$ if $f(x) = 3x$.
Geometrically, we have

$$\int_0^4 3x \, dx = \frac{\text{base} \times \text{height}}{2} = \frac{4 \cdot 12}{2} = 24$$

so that $f_{ave} = \bar{f} = \frac{1}{4} \int_0^4 3x \, dx = \frac{24}{4} = 6$.

In this case, f_{ave} occurs halfway between 0 and 12.

However, in all cases, f_{ave} will split $f(x)$ into 2 parts of equal areas. That is the area above f_{ave} and below $f(x)$ will equal the area of both $f(x)$ and below f_{ave}.
This can be proven by shifting the x-axis to instead be f_{ave}. Let $g(x) = f(x) - f_{ave}$.
If the area above $y = f_{ave}$ is equal to the below f_{ave} then we should get $\int_a^b g(x) d(x) = 0$.
Indeed,

$$
\begin{aligned}
\int_a^b g(x) dx &= \int_a^b f(x) - f_{ave} dx \\
&= \int_a^b f(x) - \int_a^b f_{ave} dx \quad [\text{Recall} f_{ave} = \frac{1}{b-a} \int_a^b f(x) dx] \\
&= (b-a) f_{ave} - (b-a) f_{ave} \\
&= 0
\end{aligned}
$$

It is always the case that for an integrable function, there is a $c \in [a, b]$ such that $f(c) = f_{ave}$?
In general "no".

4.1 Theorem. (Average Value Theorem (AVT)) *If f is a continuous function on $[a, b]$ then there is a $c \in [a, b]$ such that*

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

Proof By Extreme Value Theorem (EVT), there are p (min) and q (max), where $p, q \in [a, b]$ such that

$$f(p) \leq f(x) \leq f(q)$$

By integral properties,

$$(b-a)f(p) \leq \int_a^b f(x)dx \leq (b-a)f(q)$$

$$f(p) \leq \frac{1}{b-a}\int_a^b f(x)dx \leq f(q)$$

By the Intermediate value theorem, there is a $c \in [a, b]$ where $f(c)$ is the above equation. ∎

5   Fundamental Theorem of Calculus (FTC)

Up until now to compute $\int_a^b f(t)dt$ we had to rely on geometry or, if using the definition, we need formulas to convert $\sum_{i=1}^n f(c_i)\Delta t_i$ to an explicit expression like

$$\sum_{i=1}^n i^2 = \frac{n(n+1)(2n+1)}{6}$$

In many cases, this is not possible.

Let us investigate how an integral behaves on a function on x. That is,
Let $A(x) = \int_a^x f(t)dt$ for a continuous function f. Now consider $x + h$

$$A(x+h) = \int_a^{x+h} f(t)dt$$

The incremental area is given by

$$A(x+h) - A(x) = \int_a^{x+h} f(t)dt - \int_a^x f(t)dt = \int_x^{x+h} f(t)dt$$

Divide both sides by h to get

$$\frac{A(x+h) - A(x)}{h} = \frac{1}{h}\int_a^{x+h} f(t)dt$$

since f is continuous, by AVT, $\exists c \in [x, x+h]$ such that

$$\frac{A(x+h) - A(x)}{h} = f(c)$$

Also since f is continuous and c depends on h,

$$\lim_{h \to 0} f(c) = f(x)$$

Finally by definition

$$\lim_{h \to 0} \frac{A(x+h) - A(x)}{h} = A'(x)$$

Thus $A'(x) = f(x)$, i.e.,

$$\frac{d}{dx} \int_a^x f(t)dt = f(x)$$

5.1 Theorem. (Fundamental Theorem of Calculus I (FTC I)) *If f is continuous on an open interval containing x and a, then*

$$\frac{d}{dx}\left[\int_a^x f(t)dt \right] = f(x)$$

That is, the derivative **cancels** the integral.

How does this help us compute $\int_a^b f(t)dt$? If we let $g(x) = \int_a^x f(t)dt$ then by FTC I, we know that $g'(x) = f(x)$ so we begin a search for a function $g(x)$ which after we take a derivative gives $f(x)$.

Example: Compute

$$\int_3^5 2tdt$$

We need a function $g(x)$ such that $g'(x) = 2x$. That is we seek an antiderivative of $2x$ (Recall from MATH 137 that given a funtion, any 2 antiderivatives of that function can differ by at most a constant.)
Let us denote $G(x) = x^2 + c$ as the family of antiderivatives of $2x$. By FTC I we have that

$$G(x) = x^2 + c = \int_3^x 2tdt$$

since G'(x) = 2x

But what is c? We know that $G(3) = 9 + c = \int_3^3 2tdt = 0$, so $c = -9$. Thus

$$G(5) = \int_3^5 2tdt = 25 - 9 = 16$$

Notice that if we instead let $g(x) = x^2 + 4$ and evaluated $g(5) - g(3)$ we should still get 16.

This leads us to:

5.2 Theorem. (Fundamental Theorem of Calculus II (FTC II)) *Let F be any antiderivative of a continuous function f. Then,*

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

Example: Compute

$$\int_1^4 \cos(x)dx$$

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Using a Riemann sum would require a foumula for

$$\sum_{i=1}^{n} \cos(1 + \frac{3i}{n})$$

and then a limit as $n \to \infty$

Using FTC however we know that since $\frac{d}{dx}\sin(x) = \cos(x)$, we get

$$\int_{1}^{4} \cos(x)dx = \sin(4) - \sin(1)$$

Notation: The expression $g(x)\big|_{a}^{b} = g(b) - g(a)$

Example:

$$
\begin{aligned}
\int_{-1}^{1} |x|dx &= \int_{-1}^{0}(-x)dx + \int_{0}^{1}(x)dx \\
&= -\int_{-1}^{0}(x)dx + \int_{0}^{1}(x)dx \\
&= \frac{-x^2}{2}\Big|_{-1}^{0} + \frac{x^2}{2}\Big|_{0}^{1} \\
&= \frac{1}{2} + \frac{1}{2} \\
&= 1
\end{aligned}
$$

Extended Fundamental Theorem of Calculus I

We learned that
$$\frac{d}{dx}\int_{a}^{x} f(t)dt = f(x)$$

What about $\frac{d}{dx}\int_{x}^{a} f(t)dt$ or $\frac{d}{dx}\int_{g(x)}^{h(x)} f(t)dt$? we solve these using the **chain rule**.

Example: Compute
$$\frac{d}{dx}\int_{2}^{\ln(x)} \sin(t^2)dt$$

Let $u = \ln(x)$ and let $g(u) = \int_{2}^{u} \sin(t^2)dt$.
We seek $\frac{d}{dx}[g(u)]$, by chain rule $\frac{d}{dx}[g(u)] = \frac{d}{du}[g(u)] \cdot \frac{du}{dx}$. [We can end up with $\frac{d}{dx}$ by multiplying various derivatives, i.e. $\frac{du}{dt} \cdot \frac{dt}{dp} \cdot \frac{dp}{dx}$]

Now, $\frac{du}{dx} = \frac{1}{x}$ and by FTC,

$$\frac{d}{du}[g(u)] = \frac{d}{du}\int_{2}^{u} \sin(t^2)dt = \sin(u^2)$$

so we get

$$\frac{d}{dx}[g(u)] = \sin(u^2)\left(\frac{1}{x}\right)$$

i.e.

$$\frac{d}{dx}\int_2^{\ln(x)}\sin(t^2)dt = \frac{\sin([\ln x]^2)}{x}$$

General rule: For a continuous f and differentiable at $a(x)$ and $b(x)$, we get

$$\frac{d}{dx}\int_{a(x)}^{b(x)}f(t)dt = f(b(x))\cdot b'(x) - f(a(x))\cdot a'(x)$$

Tip: Even if you can't find an explicit F such that $F' = f$ you can "imagine" one exists.
Then by FTC II,

$$\int_{a(x)}^{b(x)}f(t)dt = F(b(x)) - F(a(x))$$

$$\frac{d}{dx}\int_{a(x)}^{b(x)}f(t)dt = F'(b(x))\cdot b'(x) - F'(a(x))\cdot a(x)$$

$$= f(b(x))\cdot b'(x) - f(a(x))\cdot a'(x)$$

6 Indefinite Integrals

So far we have defined $\int_a^b f(t)dt$ as the definite integral of f over $[a,b]$. It evaluates to a number. We call $\int f(x)dx$ the indefinite integral of $f(x)$. It is a function.

Due to FTC, $\int f(x)dx$ represents the family of antiderivatives of $f(x)$. eg: $\int 4x + 3dx = 2x^2 + 3x + C$

Basic antiderivatives

To help calculate $\int_a^b f(t)dt$, it will be handy to know the following

- $\int x^n dx = \frac{x^{n+1}}{n+1} + C, \qquad n \neq -1$

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

- $\int e^x dx = e^x + C$

- $\int a^x dx = \frac{a^x}{\ln(a)} + C, \qquad a > 0 \text{ and } a \neq 1$

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

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

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

- $\int \frac{1}{1+x^2}dx = \arctan(x) + C$

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- $\int \frac{1}{\sqrt{1-x^2}} dx = \arcsin(x) + C$

Example: Find

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

By linearity of integration we get

$$\int 2x dx + \int \sin(x) dx - \int 1 dx = x^2 - \cos(x) - x + C$$

Generally, finding antiderivatives is quite hard and sometimes impossible, eg: e^{x^2}, $\sqrt{1 + x^3}$, $\ln(\ln(x))$, $\sin(x^2)$.

When they do exists, finding them is much more of an art form compared to finding derivatives. We will introduce a few techniques that will help.

7 Substitution Rule

First note that by FTC,

$$\int g'(x) dx = \int \frac{d}{dx}[g(x)] dx = g(x) + C$$

Sometimes you will see this written as

$$\int d[g(x)] = g(x) + C$$

Consider $\int \sin^3 x \cdot \cos x dx$. Notice that $\cos x$ is the derivative of $\sin(x)$. In fact if we let $u = \sin(x)$, then $\frac{du}{dx} = \cos(x)$, and our integrals becomes

$$\int \sin^3 x \cdot \cos x dx = \int u^3 \frac{du}{dx} dx$$

Note that the derivative is NOT on the full integrand.

Recall however that from the chain rule

$$\frac{d}{dx}[u(x)^4] = 4u^3 \cdot \frac{du}{dx}$$

This suggests that

$$u^3 \cdot \frac{du}{dx} = \frac{d}{dx}\left[\frac{u(x)^4}{4}\right]$$

so our integral becomes,

$$\int u^3 \cdot \frac{du}{dx} dx = \int \frac{d}{dx}\left[\frac{u(x)^4}{4}\right] dx$$

$$= \frac{u(x)^4}{4} + C \qquad \text{(by FTC)}$$

Notice that if we take the above integral and "cancel" the dx. We get $\int u^3 du$ which also yields $\frac{u^4}{4} + C$.

When we identify $\int f(g(x)) \cdot g'(x) dx$, we can let $u = g(x)$ to get

$$\int f(u) \cdot \frac{du}{dx} dx = \int f(u) du$$

In practice this lets us manipulate du and dx.

For example in $\int \sin^3 x \cdot \cos x dx$, let $u = \sin x$ so that $\frac{du}{dx} = \cos x$ or $dx = \frac{du}{\cos x}$ which gives

$$\int u^3 \cdot \cos x \frac{du}{\cos x} = \int u^3 du = \frac{u^4}{4} + C = \frac{\sin^4 x}{4} + C$$

check that the derivative of $\frac{\sin^4 x}{4} + C$ yields to $\sin^3 x \cdot \cos x$. **Example:**

$$\int 5xe^{x^2} dx$$

let $u = x^2$, then $du = 2x dx \implies dx = \frac{du}{2x}$ which gives

$$\int 5xe^u \frac{du}{2x} = \int \frac{5}{2} e^u du$$
$$= \frac{5}{2} e^u + C$$
$$= \frac{5}{2} e^{x^2} + C$$

HOW TO CHOOSE u?

There is no set rule for this. Often times you want to look for a function and its derivative appearing in the integrand.
eg:

- $\sin^3 x \cdot \cos x \rightarrow u = \sin x, u' = \cos x$

- $5xe^{x^2} \rightarrow u = x^2, u' = 2x$

- $\frac{\ln x}{x} \rightarrow u = \ln x, u' = \frac{1}{x}$

but this will not always work.

eg:

$$\int x^3 \sqrt{x^2 - 4} dx$$

It seems like since $\frac{d}{dx}[x^3] = 3x^2$ we should let $u = x^3$. If we try we end up with $du = 3x^2 dx$.

$$\int x^3 \sqrt{x^2 - 4} dx = \int u \sqrt{x^2 - 4} dx = \int u \sqrt{x^2 - 4} \frac{du}{3x^2}$$
$$= \frac{1}{3} \int \frac{u}{x^2} \sqrt{x^2 - 4} du$$

Now since $u = x^3$, $u^{\frac{2}{3}} = x^2$, which gives

$$\frac{1}{3} \int \frac{u}{u^{\frac{2}{3}}} \sqrt{u^{\frac{2}{3}} - 4} \, du = \frac{1}{3} \int \frac{u}{u^{\frac{1}{3}}} \sqrt{u^{\frac{2}{3}} - 4} \, du \ldots$$

Ideally we would end up at one of our basic antiderivative formulas like $\int x^n dx$ or $\int \sin(x) dx$, so we should try something else.
There will be lots of **trial and error**.