

1 | loose definition

$$\int \frac{d}{dx} f(x) dx = f(x)$$

2 | formal definition

The theorem comes in two parts, apparently

2.1 | part 1

If $f(x)$ is continuous over an interval $[a, b]$, and the function $F(x)$ is defined by

$$F(x) = \int_a^x f(t) dt$$

then $F'(x) = f(x)$ over $[a, b]$.

2.1.1 | intuition

Note that its $\int_a^x f(t) dt$ because x is an argument to the function and t is just the iteration variable.

Note that the integral can start anywhere to the left (arbitrary a) because that is removed as a constant when taking the derivative

Proof is by taking the limit form of a derivative of the integrals to x and $x + h$, and seeing that it collapses to the mean value. As the range of the mean value expression goes to zero, the value converges to itself.

2.1.2 | results

1. any integrable function and any continuous function has an anti-derivative

2.2 | part 2: the evaluation theorem

3 | an example

Imagine a function that has the bound of an integral as an argument:

$$g(x) = \int_0^x t dt = \frac{x^2}{2}$$

$$\frac{d}{dx} g(x) = \frac{d}{dx} \int_0^x t dt = \frac{d}{dx} \frac{x^2}{2} = x$$