

18.01, October 7, 2003 Differentials and indefinite integration

3A-1, 3A-2, 3A-3

1. Talked about makeup exams, grading policy, etc.

2. Differentials. Just notation: if $F'(x) = f(x)$ then $d(F(x)) = f(x)dx$. Useful for transforming deriv. identities into integral identities (e.g. chain rule in diff. notation is $d(F(U(x))) = F'(U) \cdot U'(x)dx$ suggests “integ. by substit.”):

$$\int f(U(x)) \cdot U'(x)dx = \int f(U)dU$$

3. Antiderivative=indef. integral $\int f(x)dx$

- Doesn't always have simple expression, e.g. $\frac{\sin x}{x}$.
- Guess-and-check, e.g. $\ln(x) \rightarrow \text{guess} \rightarrow x \ln(x)$ (no) $\rightarrow \text{guess} \rightarrow x \ln(x) - x$
- Linearity of $\int f dx$, $\int (f + g)dx = \int f dx + \int g dx$, $\int af(x)dx = a \int f(x)dx$ antideriv of

$$x^n = \frac{1}{n+1} x^{n+1} + C \text{ if } n \neq -1 \quad \int \frac{1}{x} dx = \ln(x) + C \text{ (or } \ln(-x) + C \text{ if } x \text{ negative).}$$

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

4. Integr. By substitution. If a term $U(x)$ appears in integrand and also $U'(x)$ appears substit and use $\int f(U(x)) \cdot U'(x)dx = \int f(U)dU$.

$$\text{e.g. } \int \frac{x}{\sqrt{x^2 + a}} dx = \sqrt{x^2 + a} + C, \int [\cos(x)]^n \sin(x)dx = -\frac{1}{n+1} [\cos(x)]^{n+1} + C$$

$$\text{More complicated: } \int \cos^3(x)dx = \int (1 - \sin^2(x)) \cdot \cos(x)dx = \sin(x) - \frac{1}{3} \sin^3(x) + C.$$