

Let $y = f(x)$ be a function on the closed interval $[a, b]$

1. Divide the interval $[a, b]$ into n -subintervals of equal length

$$\Delta x_k = x_k - x_{k-1}, \text{ where}$$

$$a = x_0 < x_1 < x_2 < \dots < x_n = b \quad \rightarrow \text{①}$$

2. choose a number x_k^* in each subintervals $[x_{k-1}, x_k]$, $k \in \overline{1, n}$, then the n numbers $x_1^*, x_2^*, \dots, x_n^*$ are called sample points in the intervals.

3. We calculate the value of the

②

function $f(x)$ at $x = x_k^*$

then, the sum is

$$= \sum_{k=1}^n f(x_k^*) \Delta x_k \rightarrow ②$$

Sum of the kind given in ② corresponding to various portions of $[a, b]$ are known as Riemann sum.

Since the sample points can be chosen arbitrarily, some common choices are given by

$$x_k^* = a + (k-1) \Delta x \rightarrow \text{left endpoint}$$

$$x_k^* = a + k \Delta x \rightarrow \text{Right endpoint}$$

$$x_k^* = a + \left(k - \frac{1}{2}\right) \Delta x \rightarrow \text{Mid point}$$

Example-1

Find the area between the enclosed by the function $f(x) = x^2 + 1$, interval $[0, 2]$, and x axis using

(3)

- i) left endpoint
- ii) Right endpoint
- iii) Midpoint

(when Number of subintervals
is not mentioned)

Ans

$$\text{given Interval} = 2 - 0 = 2$$

Divide this interval into n times
then length of each subinterval

$$\Delta x = \frac{2}{n} = \frac{2}{3^2}$$

- i) left endpoint

$$x_k^* = a + (k-1) \Delta x$$

$$= 0 + (k-1) \frac{2}{n}$$

$$= \frac{2(k-1)}{n}$$

then $\sum_{k=1}^n f(x_k^*) \Delta x$

$$= \sum_{k=1}^n f\left(\frac{2(k-1)}{n}\right) \cdot \frac{2}{n}$$

Formulas

1. $\sum_{k=1}^n k = 1+2+3+\dots+n = \frac{n(n+1)}{2}$

2. $\sum_{k=1}^n k^2 = 1^2+2^2+3^2+\dots+n^2 = \frac{n(n+1)(2n+1)}{6}$

3. $\sum_{k=1}^n k^3 = 1^3+2^3+3^3+\dots+n^3 = \left\{\frac{n(n+1)}{2}\right\}^2$

(4)

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

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

$$= \frac{2}{n} \times \left[\frac{2}{n^2} k^2 - \frac{2}{n^2} k \right]$$

$\therefore A = 0 - \frac{2}{n} = \text{Required answer}$

$$= \frac{2^3}{n^3} \sum_{k=1}^n k^2 - \frac{2^4}{n^3} \sum_{k=1}^n k + \frac{2^3}{n^3} \sum_{k=1}^n 1 + \frac{2}{n}$$

$$= \frac{2^3}{n^3} \times \frac{n(n+1)(2n+1)}{6} - \frac{2^4}{n^3} \cdot \frac{n(n+1)}{2} + \frac{2^3}{n^3} n$$

+ $\frac{2^3}{n^3} n$

$$= \frac{2^3}{6} \left(1 + \frac{1}{n} \right) \left(2 + \frac{1}{n} \right) + \frac{2^3}{n} = \left(1 + \frac{1}{n} \right) + \frac{2^3}{n^2} + 2$$

∴ Area, $A = \lim_{n \rightarrow \infty} \sum_{k=1}^n f(x_k^*) \Delta x$

$$= \lim_{n \rightarrow \infty} \left[\frac{2^3}{6} \left(1 + \frac{1}{n} \right) \left(2 + \frac{1}{n} \right) - \frac{2^3}{n} \left(1 + \frac{1}{n} \right) + \frac{2^3}{n^3} + 2 \right]$$

(5)

$$\begin{aligned}
 &= \frac{2^3}{6} (1+0) (2+0) - \frac{2^3}{\infty} (1+0) \\
 &= \frac{2^3}{6} \left(1 + \frac{1}{\infty}\right) \left(2 + \frac{1}{\infty}\right) - \frac{2^3}{\infty} \left(1 + \frac{1}{\infty}\right) + \frac{2^3}{\infty} + 2 \\
 &= \frac{2^3}{6} (1+0) (2+0) - 0 + 0 - 2
 \end{aligned}$$

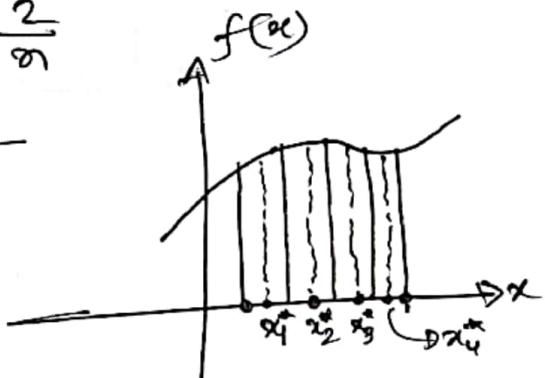
$$\begin{aligned}
 &= \frac{2^3}{6} \times 2 + 2
 \end{aligned}$$

$$\begin{aligned}
 &= \frac{8}{6} + 2 = \frac{2^3 + 6}{3} = \frac{14}{3}
 \end{aligned}$$

Ans.

(iii) Mid point

$$x_k^* = a + (k - \frac{1}{2}) \Delta x$$



$$\therefore \sum_{k=1}^n f(x_k^*) \Delta x$$

$$= \sum_{k=1}^n \left\{ \left(\frac{2k-1}{n} \right)^2 + 1 \right\} \frac{2}{n}$$

6

$$\begin{aligned}
 &= \frac{2}{n} \sum_{k=1}^n \left(\frac{4k^2 - 4k + 1}{n^2} + 1 \right) \\
 &= \frac{2}{n} \times \frac{4}{n^2} \sum_{k=1}^n k^2 - \frac{8}{n^2} \sum_{k=1}^n k + \frac{2}{n^3} \sum_{k=1}^n 1 + \frac{2}{n} \sum_{k=1}^n 1 \\
 &= \frac{8}{n^3} \frac{n(n+1)(2n+1)}{6} - \frac{8}{n^3} \frac{n(n+1)}{2} + \frac{2}{n^3} n \\
 &\quad + \frac{2}{n} n \\
 &= \frac{8}{6} \left(1 + \frac{1}{n} \right) \left(2 + \frac{1}{n} \right) - \frac{8}{2n} \left(1 + \frac{1}{n} \right) + \frac{2}{n^2} + 2
 \end{aligned}$$

x

Missing bit (iii)

$$\begin{aligned}
 \therefore \text{Area, } A &= \lim_{n \rightarrow \infty} \sum_{k=1}^n f(x_k^*) \Delta x \\
 &= \lim_{n \rightarrow \infty} \left[\frac{8}{6} \left(1 + \frac{1}{n} \right) \left(2 + \frac{1}{n} \right) - \frac{8(1+\frac{1}{n})}{2n} \right. \\
 &\quad \left. + \frac{2}{n^2} + 2 \right] \\
 &= \frac{8}{6} \left(1 + \frac{1}{\infty} \right) \left(2 + \frac{1}{\infty} \right) - \frac{4(1+\frac{1}{\infty})}{2 \cdot \infty} + \frac{2}{\infty^2} \\
 &= \frac{8}{3} + 2 \\
 &= \frac{8+6}{3} = \frac{14}{3} \quad \text{Ans.}
 \end{aligned}$$

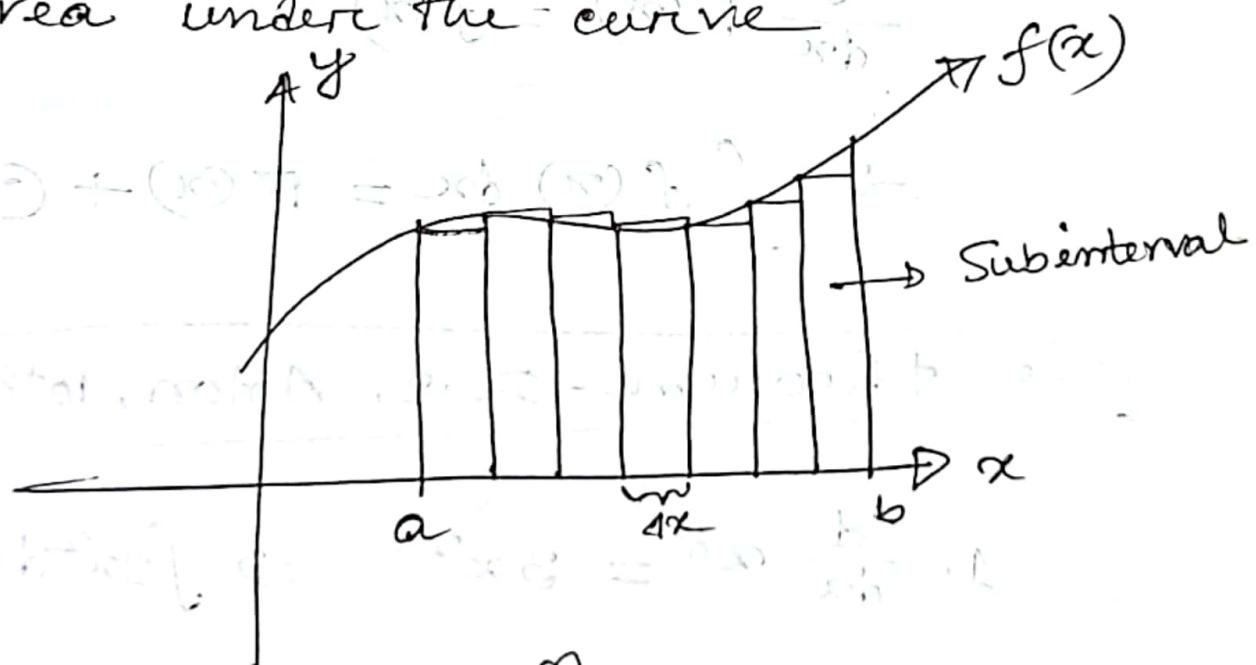
(ii) Done in class.

Example-2

calculate the Riemann sum of the function $f(x) = 3x^2 + 2x + 3$ over the interval $[2, 5]$ with 10 subintervals.

- (i) left end point
- (ii) Right end point
- (iii) Midpoint.

* Area under the curve



$$\int_a^b f(x) dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i^*) \Delta x$$

The expression $\int_a^b f(x) dx$ generally calculates the area under the curve $y=f(x)$ over the interval $[a, b]$. Here we integrate the function $f(x)$ with respect to x .

8

* Indefinite Integral: If the interval of integration is not defined then we get an arbitrary constant after completing the integration. This type of integral is called indefinite integral.

$$\text{Integration formula } \int f(x) dx = F(x) + C \quad \text{Integration rule (i)}$$

The process of finding antiderivative is called ~~different~~ antiderivative or integral.

$$\frac{d}{dx} F(x) = f(x) \quad \text{Integration rule (ii)}$$

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

[See Theorem - 5.2.2, Anton, 10th edition]

$$1. \frac{d}{dx} x^3 = 3x^2 \Rightarrow \int 3x^2 dx = x^3 + C$$

$$2. \frac{d}{dx} (x^3 + 2) = 3x^2 \Rightarrow \cancel{\int (x^3 + 2) dx} = x^3 + C$$

⑨

* Definite Integral: If the interval of integration is defined then the arbitrary constant gets vanished. This type of integral is called definite integral.

$$\int_a^b f(x) dx$$

$a \rightarrow$ lower limit

$b \rightarrow$ upper limit

* Integration formulas

$$\int dx = x + C$$

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

$$\int \cos x dx = \sin x + C$$

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

$$\int \sec^n x dx = \tan x + C$$

$$\int \operatorname{cosec}^n x dx = -\cot x + C$$

$$\int \sec x \tan x dx = \sec x + C$$

$$\int \operatorname{cosec} x \cot x dx = -\operatorname{cosec} x + C$$

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

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

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

$$\int \frac{1}{1+x^2} dx = \tan^{-1} x + C$$

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

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

10

$$\int \tan x \, dx = \ln |\sec x| + C$$

$$\int \cosec x \, dx = -\ln |\tan \frac{x}{2}| + C$$

$$\int \frac{dx}{a^2+x^2} = \frac{1}{a} \tan^{-1}\left(\frac{x}{a}\right) + C ; \boxed{x=a \tan \theta}$$

$$\int \frac{dx}{a^2-x^2} = \frac{1}{2a} \ln \left| \frac{a+x}{a-x} \right| + C ; \boxed{a > x}$$

$$\int \frac{dx}{x^2-a^2} = \frac{1}{2a} \ln \left| \frac{x-a}{x+a} \right| + C ; \boxed{x=a \sin \theta}$$

$$\int \frac{dx}{\sqrt{a^2-x^2}} = \ln \left| x + \sqrt{a^2-x^2} \right| + C ; \boxed{x=a \cos \theta}$$

$$\int \frac{dx}{\sqrt{x^2+a^2}} = \ln \left| x + \sqrt{x^2+a^2} \right| + C$$

$$\int \sqrt{a^2-x^2} \, dx = \frac{x \sqrt{a^2-x^2}}{2} + \frac{a^2}{2} \sin^{-1}\left(\frac{x}{a}\right) + C$$

HW-2

8-15-22, 25, 27-31

Section-5.2, Howard Anton (10th edition)

* Integration by Substitution

Suppose that F is an antiderivative of f and that g is a differentiable function. The chain rule implies that the derivative of $F(g(x))$ can be expressed as

$$\frac{d}{dx} [F(g(x))] = F'(g(x)) \cdot g'(x)$$

$$\Rightarrow \int F'(g(x)) g'(x) dx = \int d[F(g(x))]$$

$$\Rightarrow \int F'(g(x)) g'(x) dx = F(g(x)) + C$$

$$\Rightarrow \int f(g(x)) g'(x) dx = F(g(x)) + C \rightarrow ②$$

where $f = F'$

Let $g(x) = u \Rightarrow \frac{du}{dx} = g'(x) \Rightarrow g'(x) dx = du$

$$\int f(u) du = F(u) + C \rightarrow ③$$

The process of evaluating an integral of form ② by converting it into form ③ with the substitution

$$u = g(x) \text{ and } du = g'(x)dx$$

This is called the method of u-substitution

$$\begin{aligned}
 (35) \quad & \int \frac{e^x e^{x^2}}{1+e^{2x}} dx \\
 &= \int \frac{e^x}{1+(e^x)^2} dx \quad \left| \begin{array}{l} \text{let } e^x = t \\ \frac{d}{dx} e^x = \frac{dt}{dx} \end{array} \right. \\
 &= \int \frac{dt}{1+t^2} \quad \left| \begin{array}{l} \text{let } e^x = t \\ \frac{d}{dx} e^x = \frac{dt}{dx} \\ \therefore e^x dx = dt \end{array} \right. \\
 &= \int \frac{dt}{1+t^2} \quad \left| \begin{array}{l} \text{let } e^x = t \\ \frac{d}{dx} e^x = \frac{dt}{dx} \\ \therefore e^x dx = dt \end{array} \right. \\
 &= \tan^{-1} t + C \quad \left| \begin{array}{l} \text{let } e^x = t \\ \frac{d}{dx} e^x = \frac{dt}{dx} \\ \therefore e^x dx = dt \end{array} \right. \\
 &= \tan^{-1}(e^x) + C \quad \text{Ans.}
 \end{aligned}$$

$$\begin{aligned}
 (42) \quad & \int \frac{\cos 4\theta d\theta}{(1+2\sin 4\theta)^4} \\
 &= \int \frac{\frac{dt}{8}}{t^4} \quad \left| \begin{array}{l} \text{let } 1+2\sin 4\theta = t \\ \frac{d}{d\theta} (1+2\sin 4\theta) = 2\cos 4\theta \cdot 4 d\theta = dt \\ \Rightarrow \cos 4\theta d\theta = \frac{dt}{8} \end{array} \right. \\
 &= \frac{1}{8} \int \frac{1}{t^4} dt
 \end{aligned}$$

13.

$$= \frac{1}{8} \int t^{-4} dt$$

$$= \frac{1}{8} \cdot \frac{t^{-4+1}}{-4+1} + C$$

$$= \frac{1}{8} \times \frac{1}{-3} t^{-3} + C$$

$$= -\frac{1}{24t^3} + C$$

Ans

(44)

$$\int \tan^3 5x \sec^2 5x dx$$

$$= \int t^3 \frac{dt}{5}$$

$$= \frac{1}{5} \int t^3 dt$$

$$= \frac{1}{5} \cdot \frac{t^4}{4} + C$$

$$= \frac{1}{20} t^4 + C$$

Ans

let $\tan 5x = t$
 $\Rightarrow \frac{d}{dx} \tan 5x = \frac{dt}{dx}$

$$\Rightarrow \sec^2 5x \cdot (5) = \frac{dt}{dx}$$

$$\therefore \sec^2 5x dx = \frac{dt}{5}$$

$$\int \frac{\tan x}{\ln(\csc x)} dx$$

$$= \int \frac{-dt}{t} = -\ln|t| + C$$

let $\ln(\csc x) = t$
 $\Rightarrow \frac{1}{\csc x} \cdot (\sin x) dx = dt$

$$\Rightarrow -\tan x dx = dt$$

M

$$\# \int \frac{x^5 \tan^{-1} x^3}{1+x^6} dx$$

$$\# \int \frac{dx}{x(1+2\sin x)}$$

$$\# \int \frac{dx}{x^2 - x + 1}$$

$$\# \int \frac{x^2 dx}{\sqrt{1-x^6}}$$

$$\# \int \frac{\cos x dx}{3 - \cos^2 x}$$

$$\# \int \frac{1 + \tan \frac{x}{2}}{1 + \sin x} dx$$

Evaluating Definite Integrals by substitution: (5.9) H.A.

HW-35.3 \rightarrow 15-56

Howard Anton (10th edition)

$$\int_{-\pi/2}^{\pi/2} \frac{1}{2} \sin^2 x dx = \frac{1}{2} \left[x - \frac{1}{2} \sin 2x \right]_{-\pi/2}^{\pi/2} = \frac{\pi}{2}$$

$$\int_0^{\pi/2} \frac{1}{2} \sin^2 x dx = \frac{\pi}{4}$$

HW-45.9 \rightarrow 15-22, 32, 33, 35-40

H. Anton (10th)

(40/5.9)

$$\int_{\pi^2}^{4\pi^2} \frac{1}{\sqrt{x}} \sin \sqrt{x} dx \text{ using Method of } f$$

substitution

Ans: Here, let $\sqrt{x} = t$

$$\frac{1}{2\sqrt{x}} dx = dt \Rightarrow \frac{dx}{\sqrt{x}} = 2dt$$

	$\text{Old}(x)$	$\text{New}(t)$
L.L	π^2	π
UL	$4\pi^2$	2π

$$\begin{aligned}
 &= \int_{\pi}^{2\pi} \sin t \cdot 2 dt \\
 &= 2 \int_{\pi}^{2\pi} \sin t dt \\
 &= 2 \left[-\cos t \right]_{\pi}^{2\pi} \\
 &= 2 \left[-\cos 2\pi + \cos \pi \right] \\
 &= 2 \left(-1 + (-1) \right) \\
 &= 2 \times 2 = 4 \cdot \underline{\text{Ans}}
 \end{aligned}$$