Analysis 1B — Further Integral Examples

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May 2023

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# Introduction

Hi everyone! Since Problem Sheet 11 is being covered in Revision Week, I thought it might be more useful for you to have a few extra questions (and solutions) related to those on the sheet. As usual, alternative formats can be downloaded by clicking the download icon at the top of the page. Please send any comments or corrections to [Christian Jones (caj50)](mailto:caj50@bath.ac.uk). To return to the homepage, click [here](http://caj50.github.io/tutoring.html).

# Example 1

Example 1.1

Let be defined by

Using the Cauchy criterion, prove that is integrable.

Solution.

If you weren’t asked to use the Cauchy criterion, the easy way of doing this is by using the theorem that says that a monotone function is integrable. Here’s how you would do it via the Cauchy criterion:

For some , consider the subdivision

Then,

Also,

Hence,

Now, fix . We have that when . So, taking , for example, we find that

is such that . Therefore, by the Cauchy criterion, is integrable.

*This idea of `cutting out the discontinuity’ by introducing a comes in really handy in a few areas of maths. It’s also really handy for dealing with improper integrals, for example*

# Example 2

Example 2.1

Consider given by . Find by using the Fundamental Theorem of Calculus.

Solution.

Let be defined by . We know that is differentiable on , and :

Hence, is a primitive for . Moreover, is continuous on , so it is integrable. Hence, by the FTC:

# Example 3

Example 3.1

Let be defined by , and let be defined by . Find

Solution.

First, let

where . By the second Fundamental Theorem of Calculus, as is continuous on , then is a primitive for in terms of , with

Hence, by the chain rule:

Finally, by the product rule, we obtain for any