

If f is continuous on $[a, b]$ then:

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

where F is any antiderivative of f .

Proof

Let F be an antiderivative of f , and define

$$g(x) \stackrel{\text{D}}{=} \int_a^x f(t) \, dt$$

- By FTC part I, g is continuous on $[a, b]$ and differentiable on (a, b) with $g'(x) = f(x)$ for every $x \in (a, b)$
- Also we define a function h

$$h(x) = g(x) - F(x)$$

- We can see that h is continuous on $[a, b]$ and differentiable on (a, b) as it is a difference of two functions with those same properties. Further, for any $x \in (a, b)$ we get

$$h'(x) = g'(x) - F'(x)$$

- By FTC part I, and the fact that $F'(x) = f(x)$ by definition of F we obtain that

$$h'(x) = g'(x) - F'(x) = f(x) - f(x) = 0$$

this in tandem with the fact that h is continuous satisfies the hypothesis for h to be constant on $[a, b]$ therefore $h(a) = h(b)$

- This yields the following

$$h(b) = h(a)$$

$$\Updownarrow (\text{Def.})$$

$$g(b) - F(b) = g(a) - F(a)$$

$$\Updownarrow (\text{Alg.})$$

$$g(b) = g(a) + F(b) - F(a)$$

$$\Updownarrow (\text{Def.})$$

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

$$\Updownarrow (\text{Integral Property})$$

$$\int_a^b f(t) \, dt = 0 + F(b) - F(a)$$

$$\Updownarrow (\text{Simp.})$$

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