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graph LR; Integration((Integration)) --- Introduction((Introduction)); Integration --- Techniques((Techniques)); Integration --- FurtherTools((Further Tools)); Integration --- FirstApplications((First Applications)); Introduction --- 1.1((1.1 Definition)); Introduction --- 1.2((1.2 Properties)); Introduction --- 1.3((1.3 Fundamental Theorem)); Techniques --- 1.4((1.4 Substitution)); Techniques --- 1.7((1.7 Integration by Parts)); Techniques --- 1.8((1.8 Trigonometric Integrals)); Techniques --- 1.9((1.9 Trigonometric Substitution)); Techniques --- 1.10((1.10 Partial Fractions)); FurtherTools --- 1.11((1.11 Numerical Integration)); FurtherTools --- 1.12((1.12 Improper Integrals)); FirstApplications --- 1.5((1.5 Area Between Curves)); FirstApplications --- 1.6((1.6 Volumes));
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The mind map is centered on 'Integration'. The 'Introduction' branch (yellow) contains '1.1 Definition', '1.2 Properties', and '1.3 Fundamental Theorem'. The 'Techniques' branch (light blue) contains '1.4 Substitution', '1.7 Integration by Parts', '1.8 Trigonometric Integrals', '1.9 Trigonometric Substitution', and '1.10 Partial Fractions'. The 'Further Tools' branch (light blue) contains '1.11 Numerical Integration' and '1.12 Improper Integrals'. The 'First Applications' branch (light blue) contains '1.5 Area Between Curves' and '1.6 Volumes'.

Methods for finding the area under a curve.

- 2/123

Methods for finding the area under a curve.

-

Methods for finding the area under a curve.

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$$\lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i^*) \Delta x; \quad \sum_{i=1}^n i = \frac{n(n+1)}{2}$$

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REVIEW: AREA UNDER A CURVE

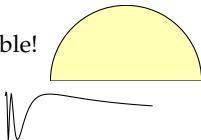
Methods for finding the area under a curve.

- ▶ Limit of a Riemann Sum
 - ▶ Conceptually easy – cut into rectangles
 - ▶ Computationally rough $\lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i)$

$$\lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i^*) \Delta x; \quad \sum_{i=1}^n i = \frac{n(n+1)}{2}$$



- Use Geometry
 - Computationally nice when it's available! (Circles, triangles, symmetry, etc.)
 - Often not available – most functions don't make such nice shapes.



- Up next: Fundamental Theorem of Calculus

Methods for finding the area under a curve.

-

$$\lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i^*) \Delta x; \quad \sum_{i=1}^n i = \frac{n(n+1)}{2}$$

- 

-
- A hand-drawn graph on a coordinate system. The curve starts at the origin (0,0), rises very steeply to a sharp peak, and then decays smoothly, asymptotically approaching the x-axis as x increases.

Methods for finding the area under a curve.

-

$$\lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i^*) \Delta x; \quad \sum_{i=1}^n i = \frac{n(n+1)}{2}$$

- 

- ▶ Up next: Fundamental Theorem of Calculus
 - ▶ **Conceptually** less obvious – we'll spend about a day explaining why it works
 - ▶ **Computationally** generally nicer than Riemann sums

Methods for finding the area under a curve.

-

$$\lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i^*) \Delta x; \quad \sum_{i=1}^n i = \frac{n(n+1)}{2}$$

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Fundamental Theorem of Calculus, Part 1

Let $a < b$ and let $f(x)$ be a function which is defined and continuous on $[a, b]$. Let

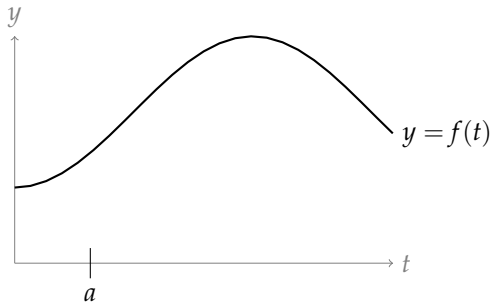
$$A(x) = \int_a^x f(t) \, dt$$

for any x in $[a, b]$. Then the function $A(x)$ is differentiable and

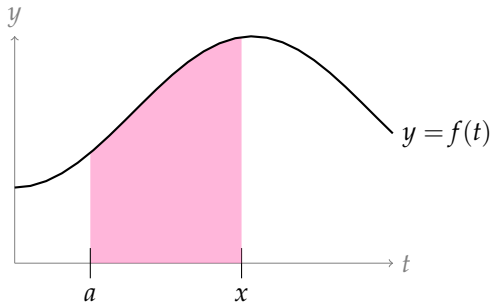
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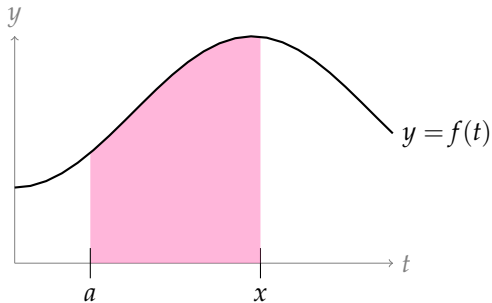
AREA FUNCTION: $A(x) = \int_a^x f(t)dt$ FOR $a \leq x \leq b$



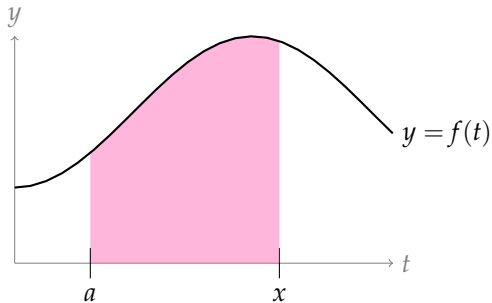
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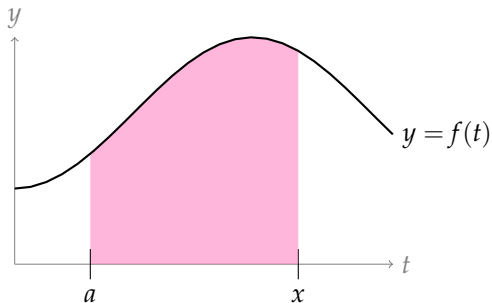
AREA FUNCTION: $A(x) = \int_a^x f(t)dt$ FOR $a \leq x \leq b$



Notation: the function A depends on the variable x .

We need to know how the function f behaves on the whole interval $(0, x)$ to find $A(x)$. That's why we use $f(t)$, not $f(x)$.

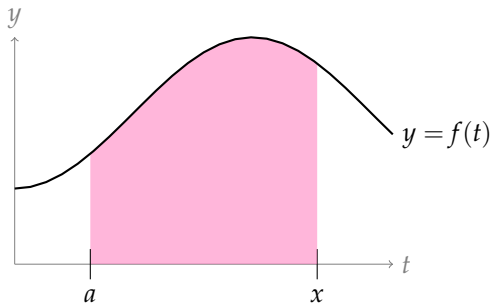
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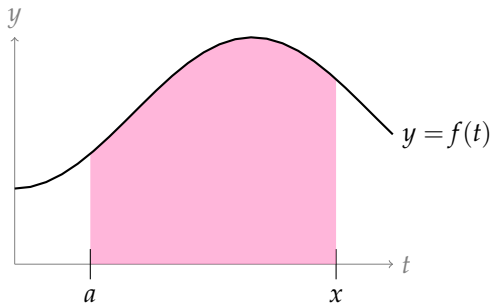
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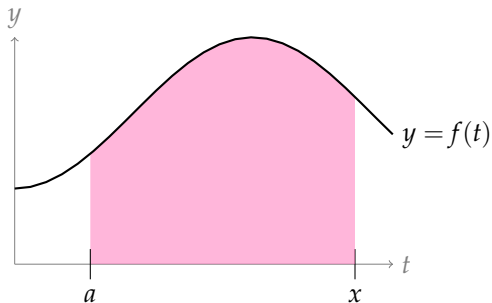
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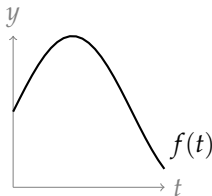
AREA FUNCTION NOTATION

It might look strange at first to see two different variables. Let's consider the alternatives:

$$A(x) = \int_0^x f(t) \, dt$$

$$B(x) = \int_0^x f(x) \, dt$$

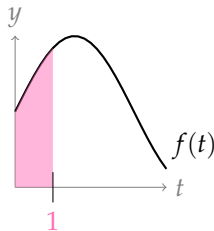
$$C(x) = \int_0^x f(x) \, dx$$



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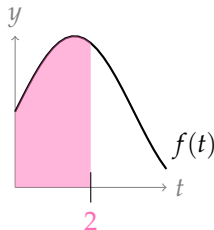
$$A(\mathbf{1}) = \int_0^{\mathbf{1}} f(t) \, dt$$



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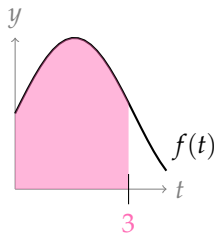
$$A(2) = \int_0^2 f(t) \, dt$$



It might look strange at first to see two different variables. Let's consider the alternatives:

$$C(x) = \int_0^x f(x) \, dx$$

$$A(3) = \int_0^3 f(t) \, dt$$



AREA FUNCTION NOTATION

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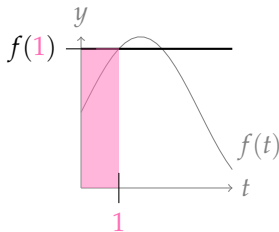
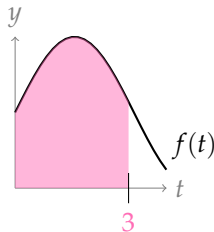
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$$A(3) = \int_0^3 f(t) dt$$

$$B(1) = \int_0^1 f(1) dt$$



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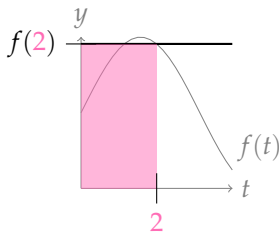
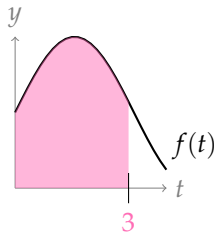
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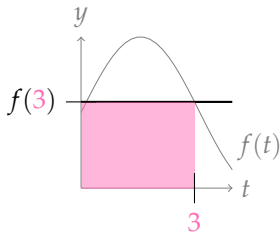
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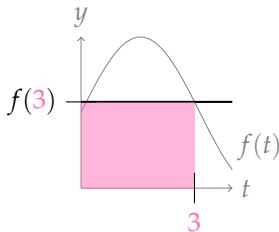
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$$C(x) = \int_0^x f(x) \, dx$$

$$C(\mathbf{1}) = \int_0^{\mathbf{1}} f(\mathbf{1}) \underbrace{d\mathbf{1}}_{??}$$



Fundamental Theorem of Calculus, Part 1

Let $a < b$ and let $f(x)$ be a function which is defined and continuous on $[a, b]$. Let

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for any x in $[a, b]$. Then the function $A(x)$ is differentiable and

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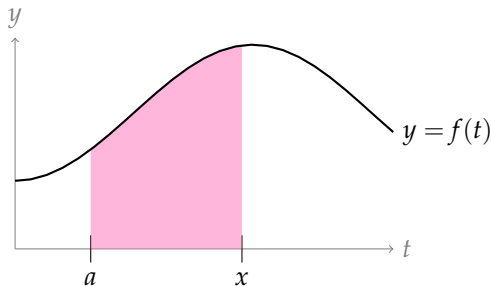
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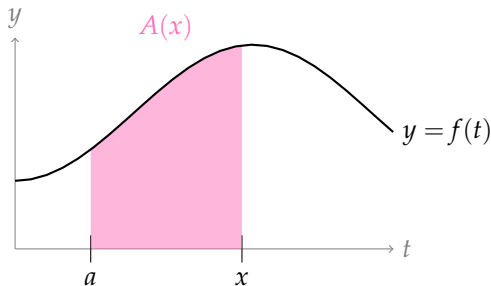
Question: Why is it true?

DERIVATIVE OF AREA FUNCTION, $A(x) = \int_a^x f(t) dt$



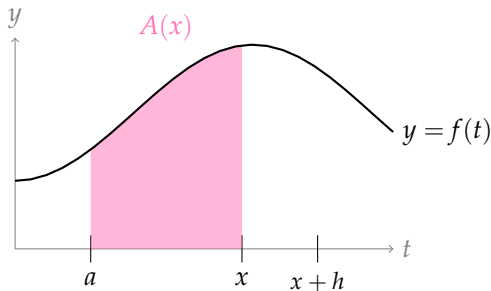
$$A'(x) = \lim_{\Delta x \rightarrow 0} \frac{\Delta A}{\Delta x} = \lim_{h \rightarrow 0} \frac{A(x+h) - A(x)}{h}$$

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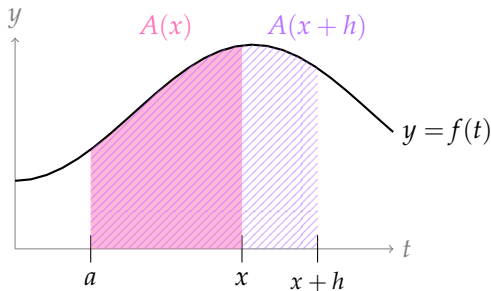
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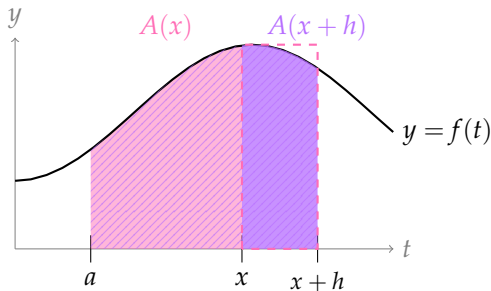
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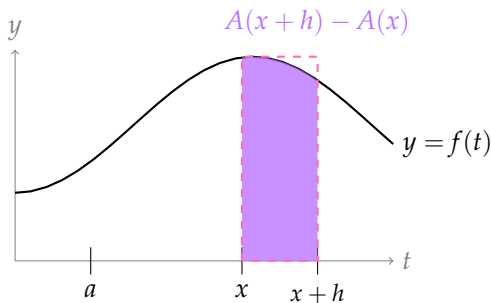
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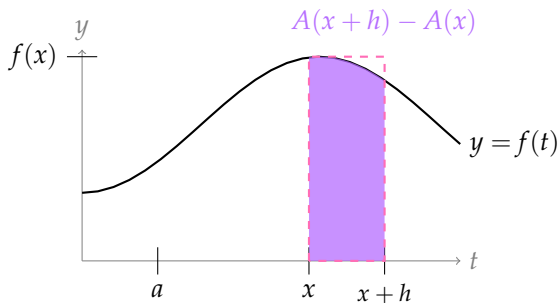
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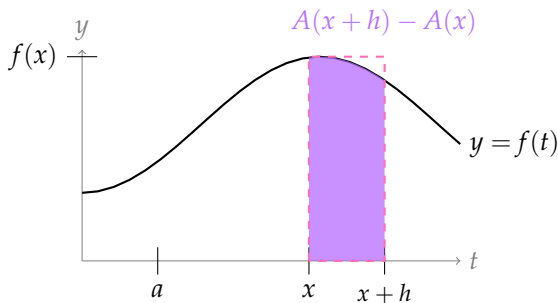
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$$A'(x) = \lim_{\Delta x \rightarrow 0} \frac{\Delta A}{\Delta x} = \lim_{h \rightarrow 0} \frac{A(x+h) - A(x)}{h} = \lim_{h \rightarrow 0} \frac{hf(x)}{h}$$

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$$A'(x) = \lim_{\Delta x \rightarrow 0} \frac{\Delta A}{\Delta x} = \lim_{h \rightarrow 0} \frac{A(x+h) - A(x)}{h} = \lim_{h \rightarrow 0} \frac{hf(x)}{h} = f(x)$$

When h is very small, the purple area looks like a rectangle with base h and height $f(x)$, so $A(x+h) - A(x) \approx hf(x)$ and $\frac{A(x+h) - A(x)}{h} \approx f(x)$. As h tends to zero, the error in this approximation approaches 0.

Fundamental Theorem of Calculus, Part 1

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for any x in $[a, b]$. Then the function $A(x)$ is differentiable and

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Suppose $A(x) = \int_2^x \sin t \, dt$. What is $A'(x)$?

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Suppose $B(x) = \int_x^2 \sin t \, dt$. What is $B'(x)$?

$$B'(x) = \frac{d}{dx} \left\{ - \int_2^x f(t) \, dt \right\} = - \sin x$$

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$C'(x) = e^x \sin(e^x)$: if we set $a = 2$, then

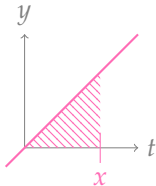
$$C(x) = A(e^x)$$

$$\implies C'(x) = A'(e^x) \cdot \frac{d}{dx}\{e^x\} = \sin(e^x) \cdot e^x$$

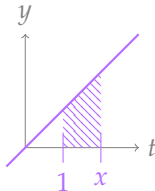


It's possible to have two different functions with the same derivative.

$$A(x) = \int_0^x 2t \, dt$$

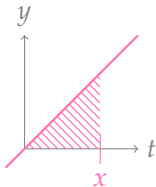


$$B(x) = \int_1^x 2t \, dt$$



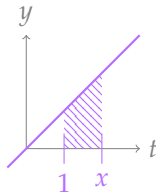
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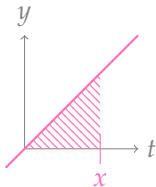
$$A'(x) = 2x$$

$$B(x) = \int_1^x 2t \, dt$$



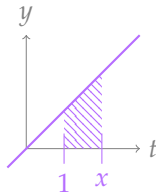
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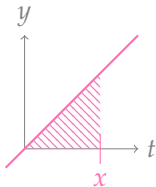
$$B(x) = \int_1^x 2t \, dt$$



$$B'(x) = 2x$$

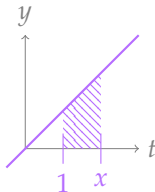
It's possible to have two different functions with the same derivative.

$$A(x) = \int_0^x 2t \, dt = x^2$$



$$A'(x) = 2x$$

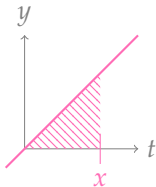
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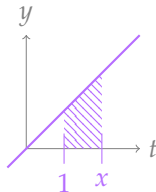
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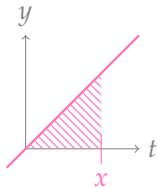
$$B(x) = \int_1^x 2t \, dt = x^2 - 1$$



$$B'(x) = 2x$$

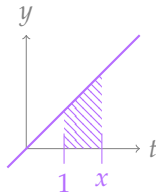
It's possible to have two different functions with the same derivative.

$$A(x) = \int_0^x 2t \, dt = x^2$$



$$A'(x) = 2x$$

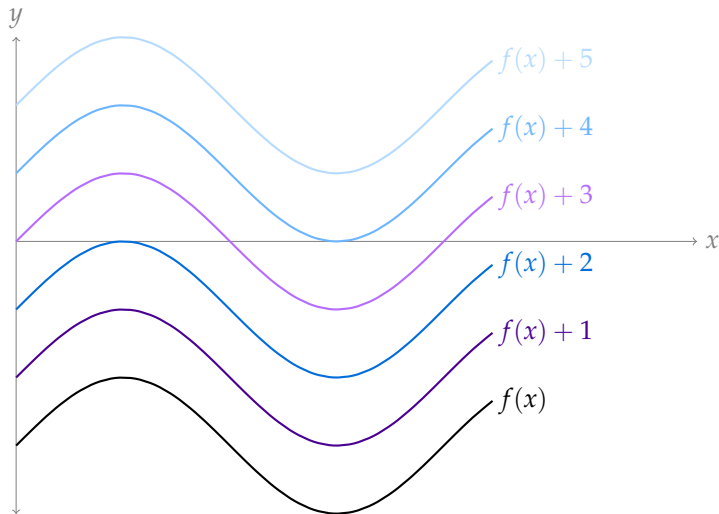
$$B(x) = \int_1^x 2t \, dt = x^2 - 1$$



$$B'(x) = 2x$$

When two functions have the same derivative, **they differ only by a constant.**

In this example: $B(x) = A(x) - 1$



If two continuous functions have the same derivative, then one is a constant plus the other.

Two clues for finding $A(x) = \int_a^x f(t) \, dt$:

- ▶ If $A(x) = \int_a^x f(t) \, dt$, then¹ $A'(x) = f(x)$
- ▶ If $F'(x) = A'(x)$, then $A(x) = F(x) + C$ for some constant C .

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- ▶ Guess a function with derivative $\cos x$: $F(x) = \sin x$.
- ▶ Then $A(x) = \sin x + C$ for some constant C .

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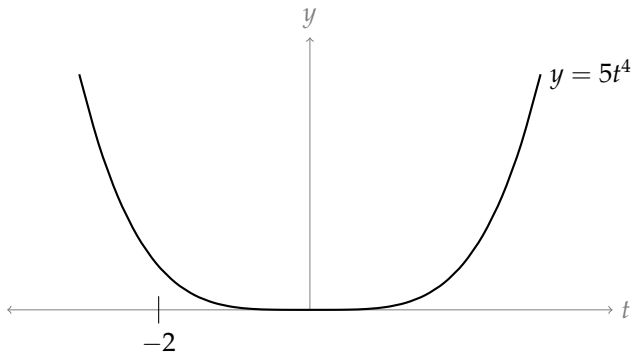
- ▶ $A'(x) = 5x^4$.
- ▶ Guess a function with derivative $5x^4$: $F(x) = x^5$.
- ▶ Then $A(x) = x^5 + C$ for some constant C .
- ▶ We ALSO know $A(-2) = \int_{-2}^{-2} 5t^4 dt = 0$, so we can find C :

$$0 = A(-2) = (-2)^5 + C \implies C = 32$$

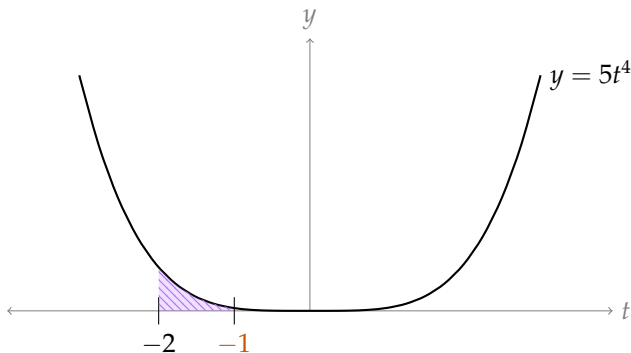
- ▶ So, $A(x) = x^5 + 32$

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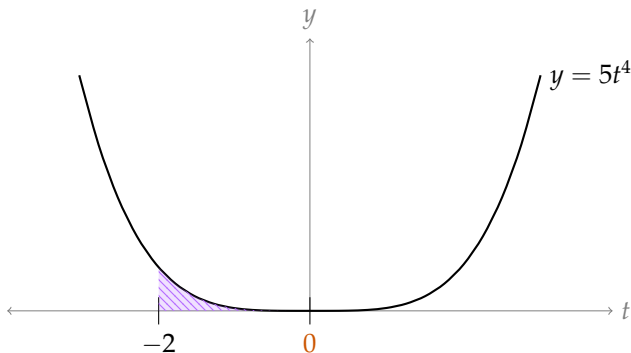


$$A(x) = \int_{-2}^x 5t^4 dt = x^5 + 32$$



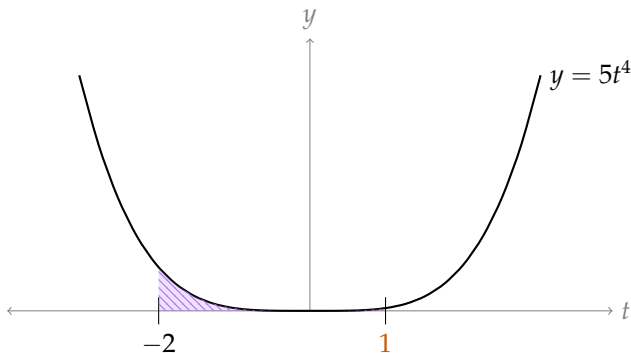
$$A(-1) = \int_{-2}^{-1} 5t^4 dt = (-1)^5 + 32 = 31$$

$$A(x) = \int_{-2}^x 5t^4 dt = x^5 + 32$$



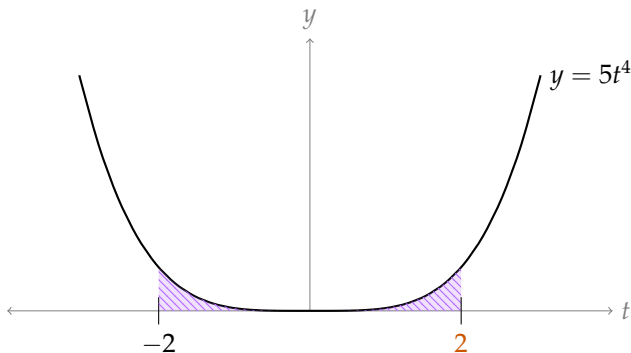
$$A(0) = \int_{-2}^0 5t^4 dt = (0)^5 + 32 = 32$$

$$A(x) = \int_{-2}^x 5t^4 dt = x^5 + 32$$



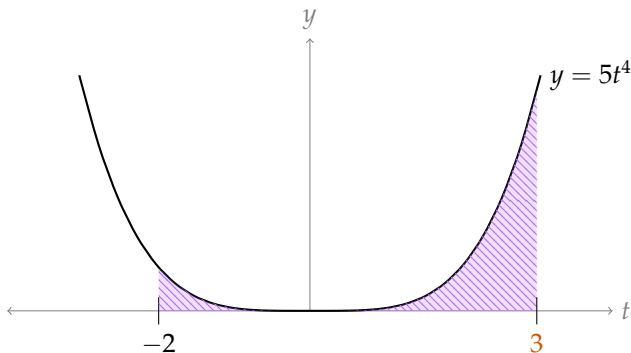
$$A(1) = \int_{-2}^1 5t^4 dt = (1)^5 + 32 = 33$$

$$A(x) = \int_{-2}^x 5t^4 dt = x^5 + 32$$



$$A(2) = \int_{-2}^2 5t^4 dt = (2)^5 + 32 = 64$$

$$A(x) = \int_{-2}^x 5t^4 dt = x^5 + 32$$



$$A(3) = \int_{-2}^3 5t^4 dt = (3)^5 + 32 = 275$$

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- ▶ Also $A(a) = 0$, so $0 = F(a) + C$, so $C = -F(a)$
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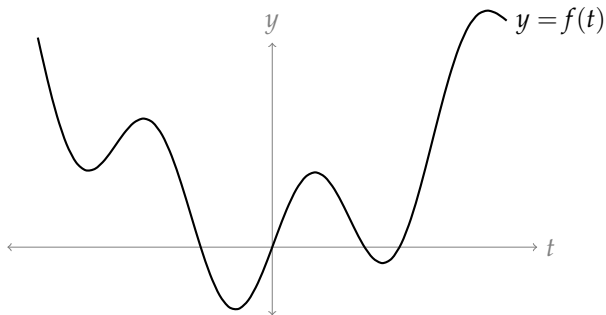
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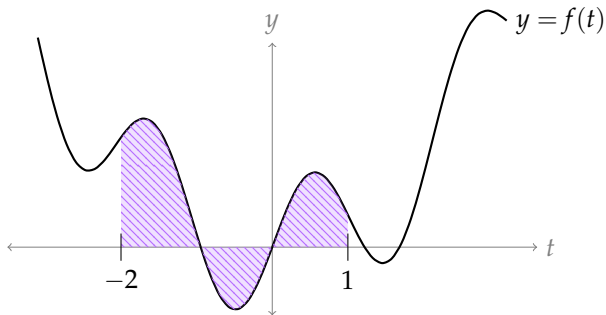
- ▶ $A'(x) = f(x)$.
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$$\int_a^b f(t) \, dt = F(b) - F(a) \quad \text{where} \quad F'(x) = f(x)$$

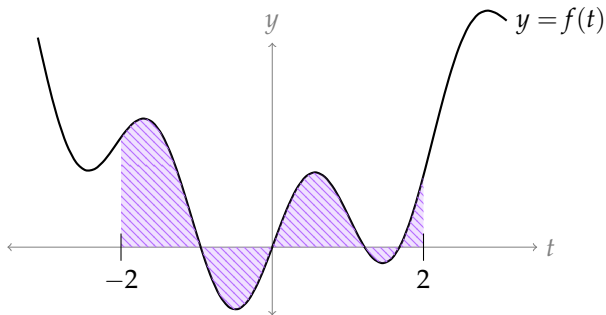


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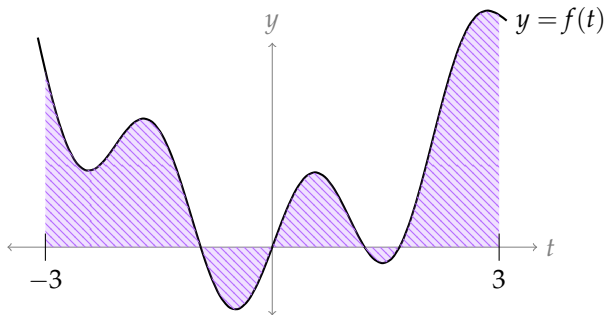
$$\int_{-2}^1 f(t) \, dt = F(1) - F(-2)$$

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$$\int_{-3}^3 f(t) \, dt = F(3) - F(-3)$$

Fundamental Theorem of Calculus, Part 2

Let $F(x)$ be differentiable, defined, and continuous on the interval $[a, b]$ with $F'(x) = f(x)$ for all $a < x < b$. Then

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Examples:

$$\frac{d}{dx} \{5x^7\} = 35x^6, \text{ so}$$

$$\int_0^3 35x^6 \, dx =$$

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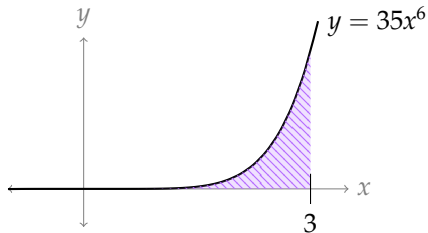
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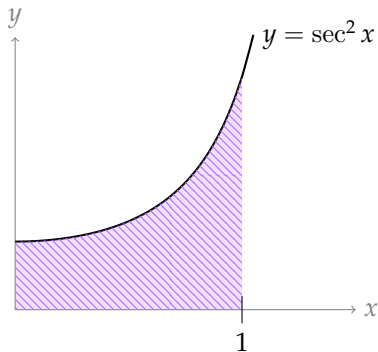
$$\int_0^{\pi/4} \sec^2 x \, dx = \tan x \Big|_{x=\pi/4} - \tan x \Big|_{x=0} = \tan(\pi/4) - \tan 0 = 1$$

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$$\int_0^3 35x^6 \, dx = 5(3)^7 - 5(0)^7$$

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An antiderivative of $\sin x$ is $-\cos x$, because $\frac{d}{dx} \{-\cos x\} = \sin x$.

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FTC Part 2, Abridged

$$\int_a^b f(x) \, dx = F(x) \Big|_a^b$$

where $F(x)$ is an antiderivative of $f(x)$

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$$\int 2x \, dx = x^2 + C, \quad C \text{ "arbitrary constant."}$$

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

Remember: two functions with the same derivative differ by a constant, so we include the “ $+C$ ” for indefinite integrals.

DEFINITE VS INDEFINITE INTEGRALS

For each pair of properties below, decide which applies to **definite** integrals, and which to **indefinite** integrals.

No limits (or bounds) of integration, $\int f(x) dx$	
Limits (or bounds) of integration, $\int_a^b f(x) dx$	
Area under a curve	
Antiderivative	
Number	
Function	

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ANTIDIFFERENTIATION BY INSPECTION

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ANTIDIFFERENTIATION BY INSPECTION

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$$3. \int -\sin x \, dx = \cos x + C$$

$$4. \int \frac{1}{x} \, dx = \log |x| + C$$

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$$8. \int x^n dx \quad (n \neq -1, \text{ constant})$$



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$$7. \int nx^{n-1} dx = x^n + C \quad (n \neq 0, \text{ constant})$$

$$8. \int x^n dx = \frac{1}{n+1}x^{n+1} + C \quad (n \neq -1, \text{ constant})$$



Power Rule for Antidifferentiation

$$\int x^n dx = \frac{1}{n+1} x^{n+1} + C$$

if $n \neq -1$ is a constant

Example:

$$\int (5x^2 - 15x + 3) dx =$$

Power Rule for Antidifferentiation

$$\int x^n dx = \frac{1}{n+1} x^{n+1} + C$$

if $n \neq -1$ is a constant

Example:

$$\int (5x^2 - 15x + 3) dx = \frac{5}{3}x^3 - \frac{15}{2}x^2 + 3x + C$$



ANTIDERIVATIVES TO RECOGNIZE

- ▶ $\int x^n dx = \frac{1}{n+1}x^{n+1} + C$
- ▶ $\int a dx = ax + C$
- ▶ $\int e^x dx = e^x + C$
- ▶ $\int \frac{1}{x} dx = \log |x| + C$
- ▶ $\int \sin x dx = -\cos x + C$
- ▶ $\int \cos x dx = \sin x + C$
- ▶ $\int \sec^2 x dx = \tan x + C$
- ▶ $\int \sec x \tan x dx = \sec x + C$
- ▶ $\int \csc x \cot x dx = -\csc x + C$
- ▶ $\int \csc^2 x dx = -\cot x + C$
- ▶ $\int \frac{1}{1+x^2} dx = \arctan x + C$
- ▶ $\int \frac{1}{\sqrt{1-x^2}} dx = \arcsin x + C$

Included Work



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