Chapter 5

Integrals

Section 5.1

Area and Estimating with Finite Sums

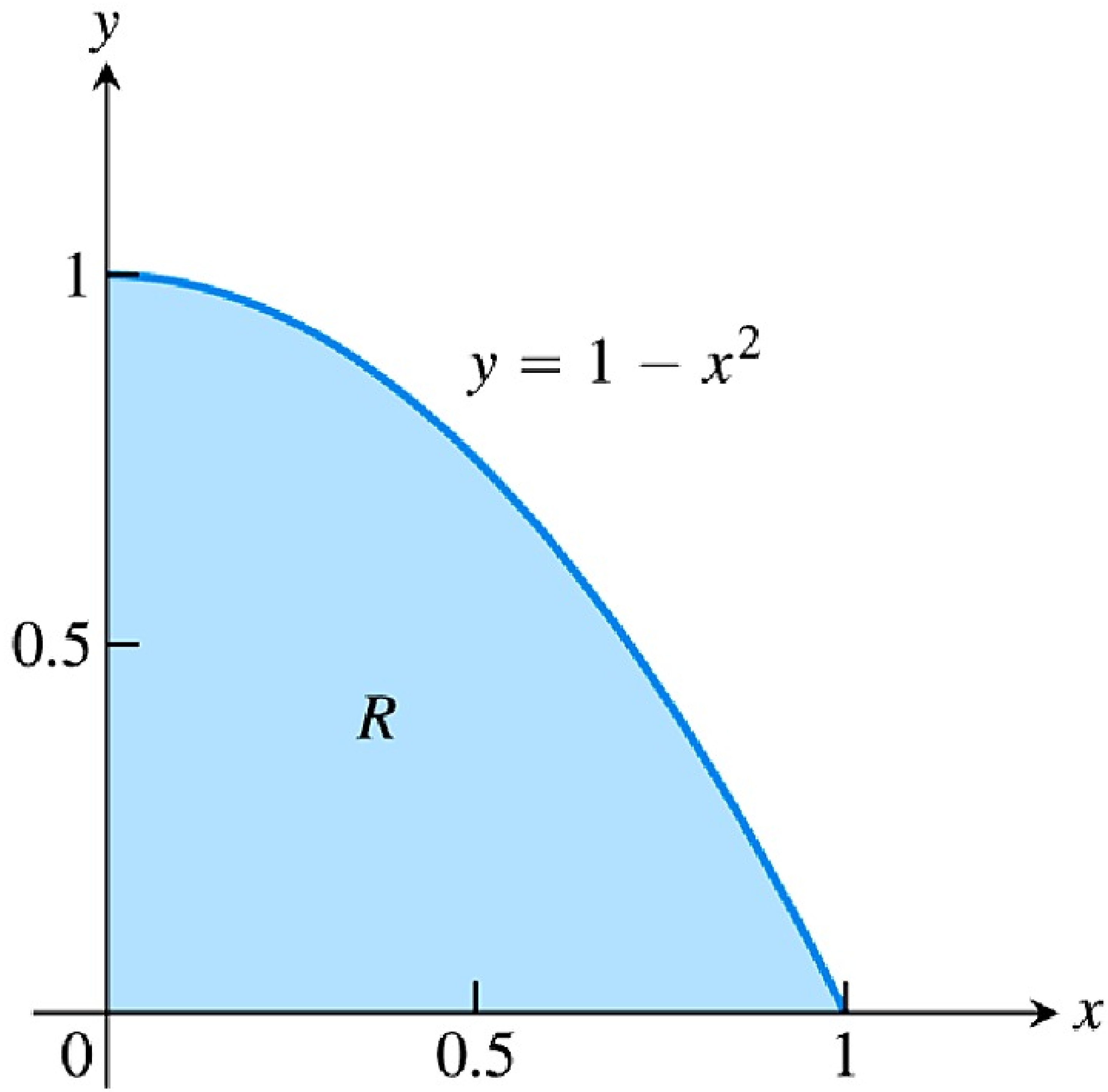


FIGURE 5.1 The area of the region R cannot be found by a simple formula.

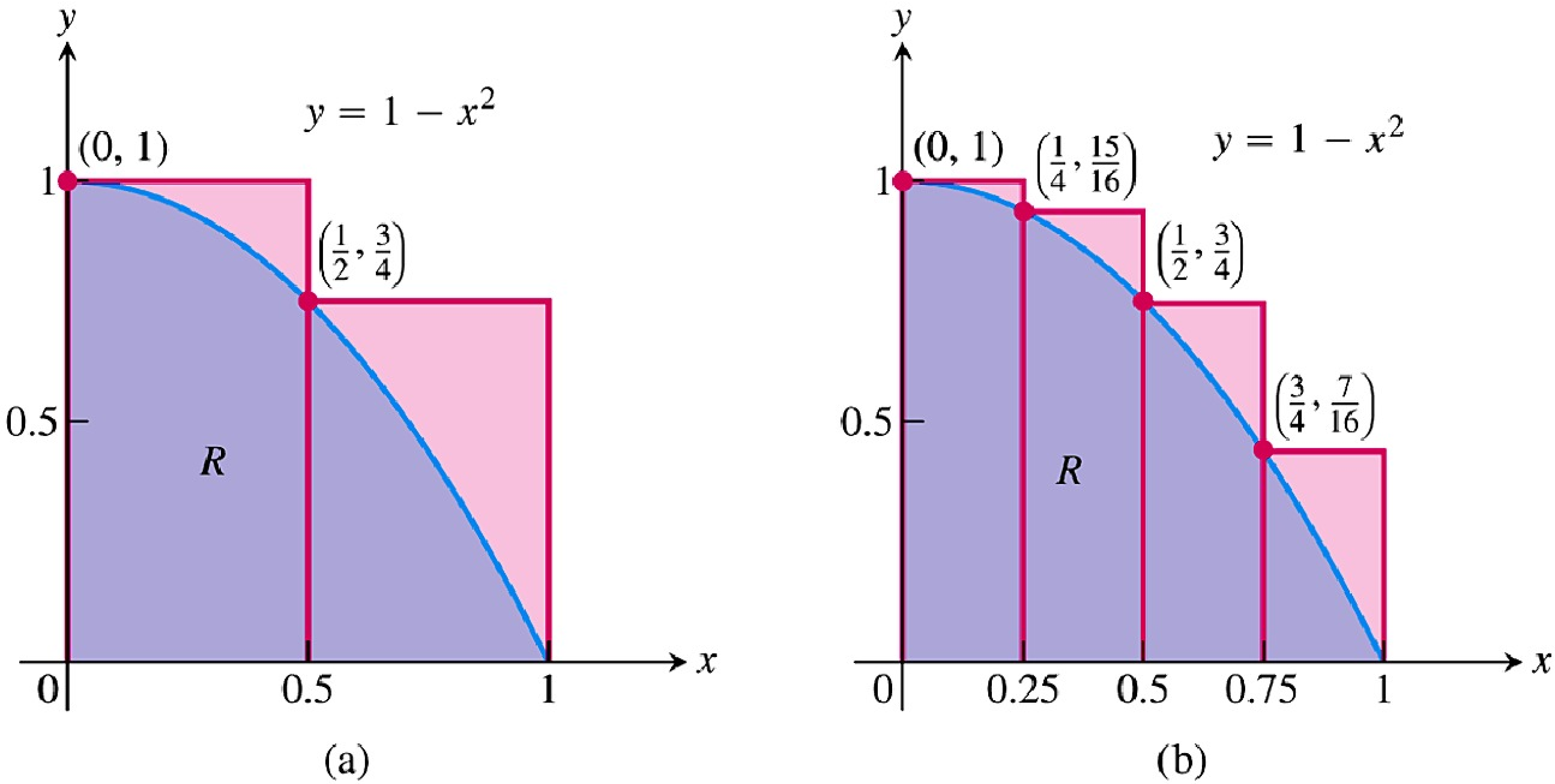


FIGURE 5.2 (a) We get an upper estimate of the area of R by using two rectangles containing R. (b) Four rectangles give a better upper estimate. Both estimates overshoot the true value for the area by the amount shaded in light red.

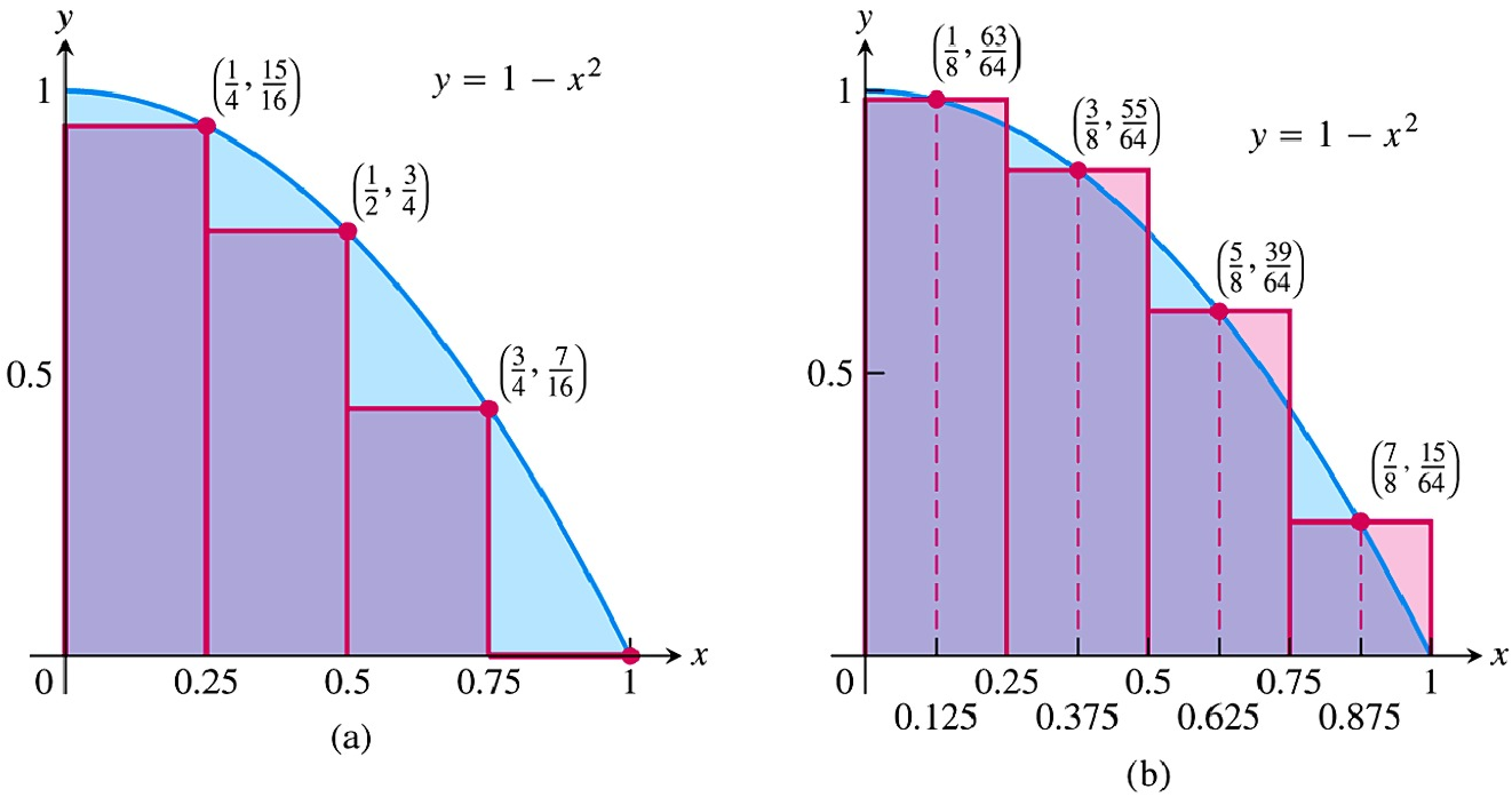


FIGURE 5.3 (a) Rectangles contained in R give an estimate for the area that undershoots the true value by the amount shaded in light blue. (b) The midpoint rule uses rectangles whose height is the value of $y = f(x)$ at the midpoints of their bases. The estimate appears closer to the true value of the area because the light red overshoot areas roughly balance the light blue undershoot areas.

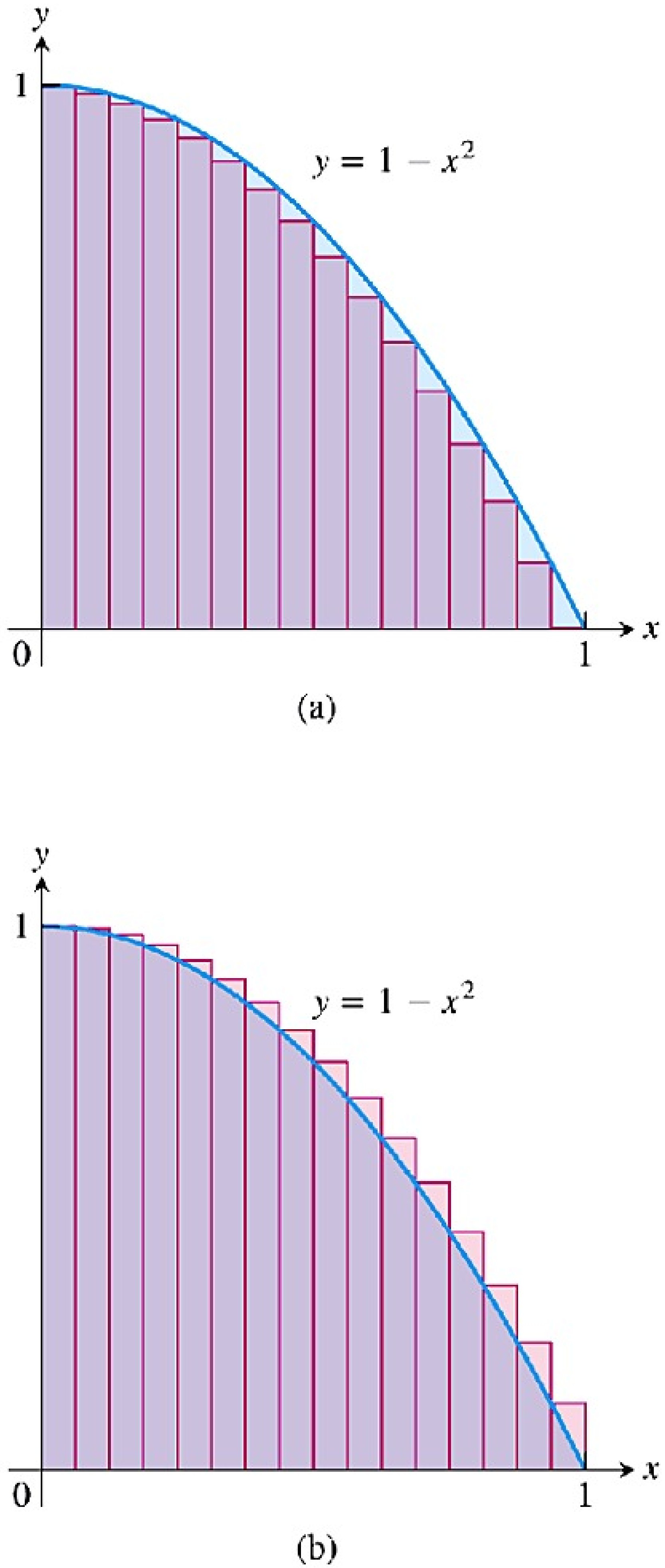


FIGURE 5.4 (a) A lower sum using 16 rectangles of equal width $\Delta x = 1/16$. (b) An upper sum using 16 rectangles.

TABLE 5.1 Finite approximations for the area of R

Number of subintervals	Lower sum	Midpoint sum	Upper sum
2	0.375	0.6875	0.875
4	0.53125	0.671875	0.78125
16	0.634765625	0.6669921875	0.697265625
50	0.6566	0.6667	0.6766
100	0.66165	0.666675	0.67165
1000	0.6661665	0.66666675	0.6671665

TABLE 5.2 Travel-distance estimates

Number of subintervals	Length of each subinterval	Upper sum	Lower sum
3	1	450.6	421.2
6	1/2	443.25	428.55
12	1/4	439.57	432.22
24	1/8	437.74	434.06
48	1/16	436.82	434.98
96	1/32	436.36	435.44
192	1/64	436.13	435.67

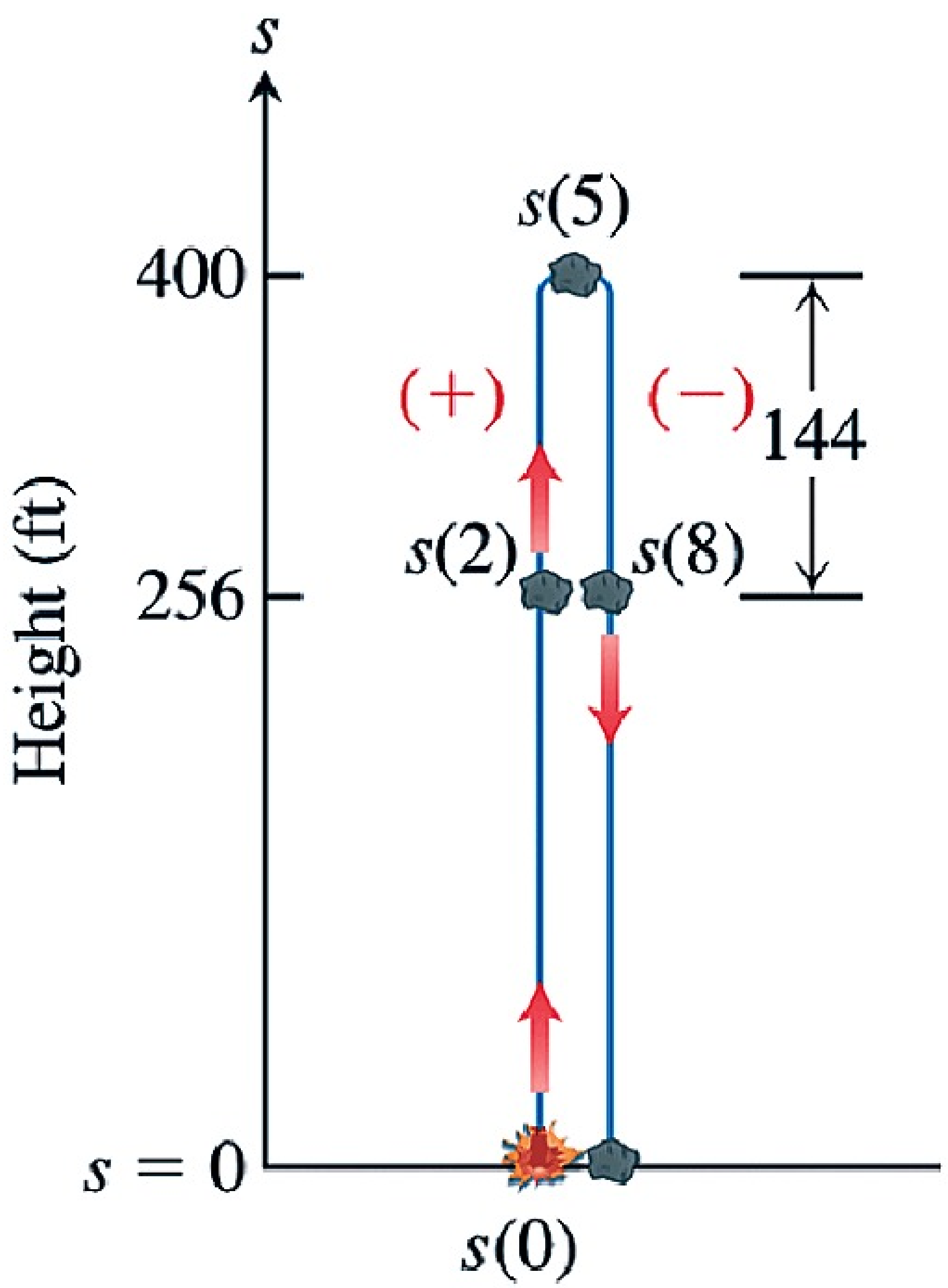


FIGURE 5.5 The rock in Example 2. The height $s = 256$ ft is reached at $t = 2$ and $t = 8$ sec. The rock falls 144 ft from its maximum height when $t = 8$.

TABLE 5.3 Velocity Function

t	$v(t)$	t	$v(t)$
0	160	4.5	16
0.5	144	5.0	0
1.0	128	5.5	−16
1.5	112	6.0	−32
2.0	96	6.5	−48
2.5	80	7.0	−64
3.0	64	7.5	−80
3.5	48	8.0	−96
4.0	32		

TABLE 5.4 Travel estimates for a rock blown straight up during the time interval $[0, 8]$

Number of subintervals	Length of each subinterval	Displacement	Total distance
16	1/2	192.0	528.0
32	1/4	224.0	536.0
64	1/8	240.0	540.0
128	1/16	248.0	542.0
256	1/32	252.0	543.0
512	1/64	254.0	543.5

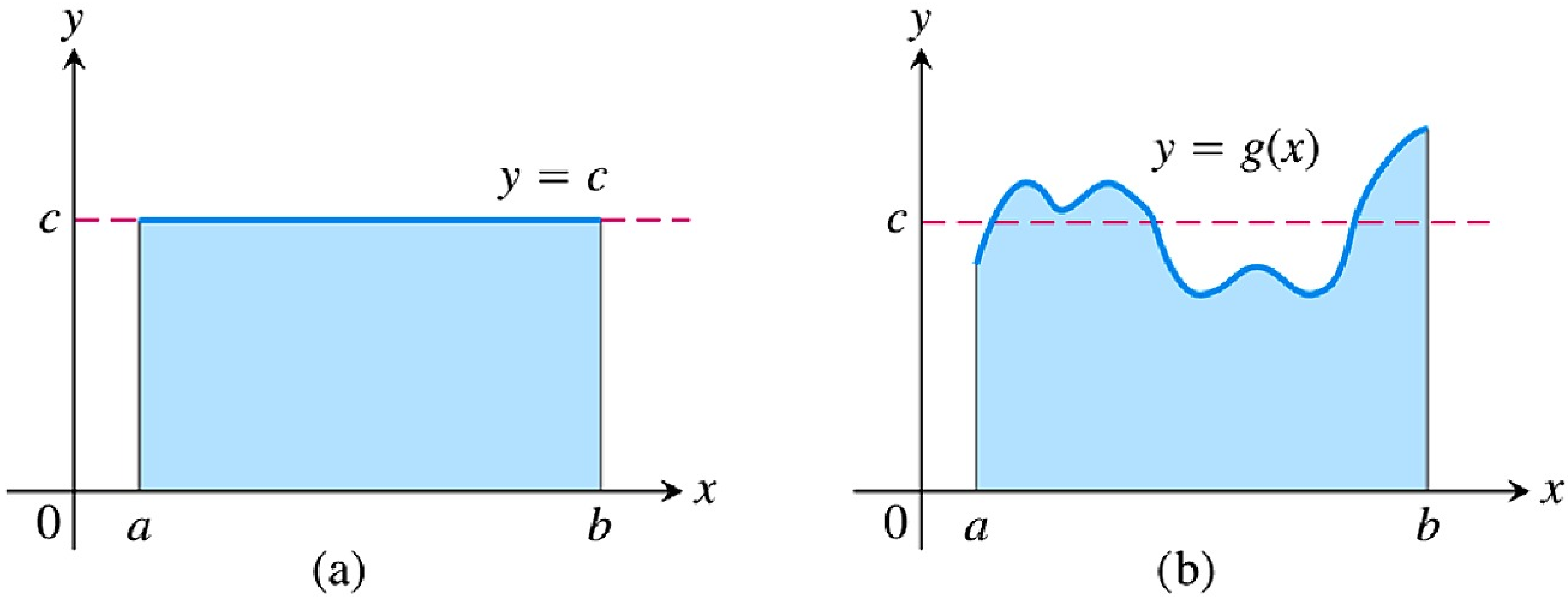


FIGURE 5.6 (a) The average value of $f(x) = c$ on $[a, b]$ is the area of the rectangle divided by $b - a$. (b) The average value of $g(x)$ on $[a, b]$ is the area beneath its graph divided by $b - a$.

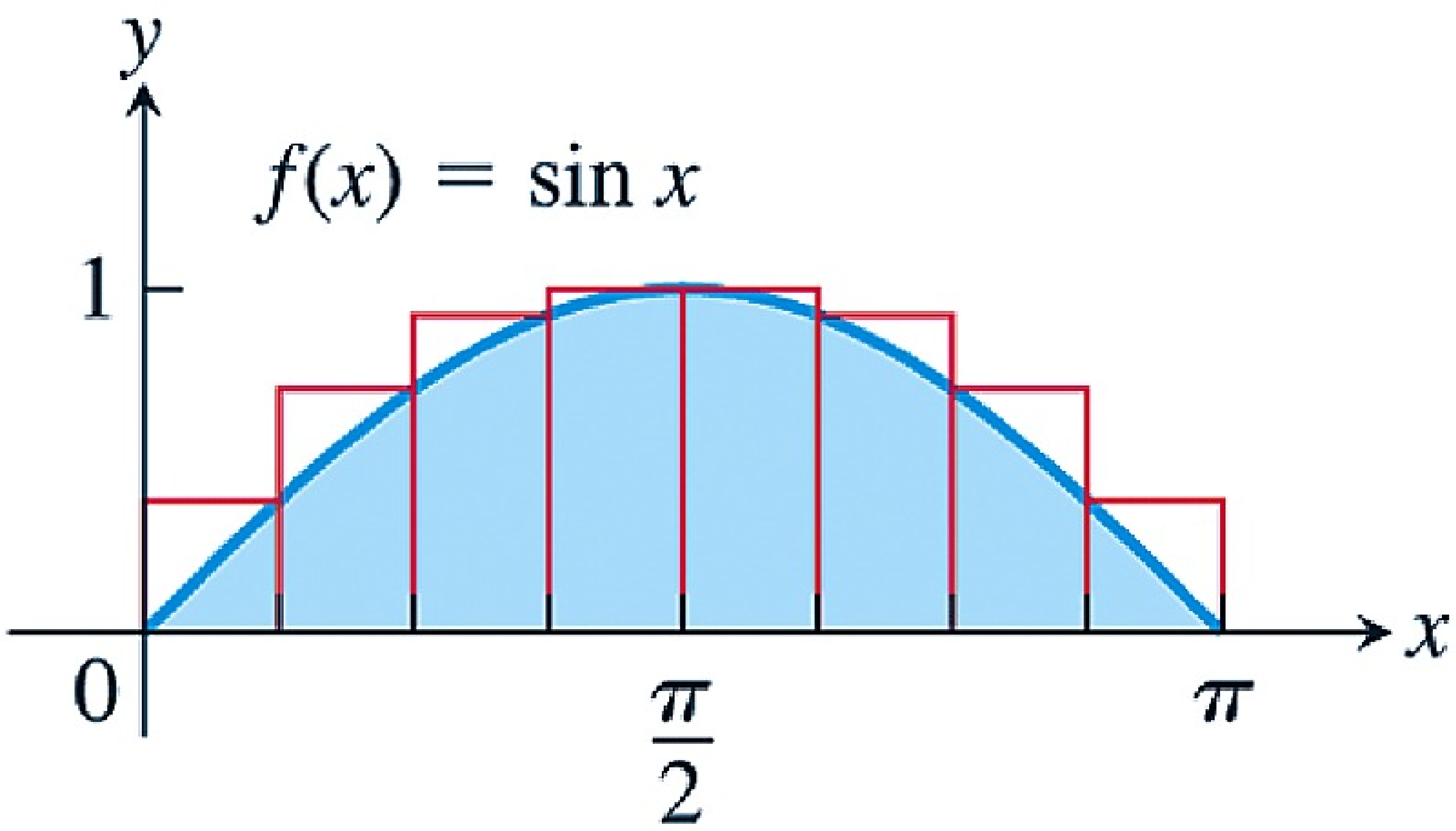


FIGURE 5.7 Approximating the area under $f(x) = \sin x$ between 0 and π to compute the average value of $\sin x$ over $[0, \pi]$, using eight rectangles (Example 3).

TABLE 5.5 Average value of $\sin x$ on $0 \leq x \leq \pi$

Number of subintervals	Upper sum estimate
8	0.75342
16	0.69707
32	0.65212
50	0.64657
100	0.64161
1000	0.63712

Section 5.2

Sigma Notation and Limits of Finite Sums

The index k ends at $k = n$.

The summation symbol (Greek letter sigma)

$$\sum_{k=1}^{n} a_k$$

a_k is a formula for the kth term.

The index k starts at $k = 1$.

The sum in sigma notation	The sum written out, one term for each value of k	The value of the sum
$\sum_{k=1}^{5} k$	$1 + 2 + 3 + 4 + 5$	15
$\sum_{k=1}^{3} (-1)^k k$	$(-1)^1(1) + (-1)^2(2) + (-1)^3(3)$	$-1 + 2 - 3 = -2$
$\sum_{k=1}^{2} \frac{k}{k+1}$	$\frac{1}{1+1} + \frac{2}{2+1}$	$\frac{1}{2} + \frac{2}{3} = \frac{7}{6}$
$\sum_{k=4}^{5} \frac{k^2}{k-1}$	$\frac{4^2}{4-1} + \frac{5^2}{5-1}$	$\frac{16}{3} + \frac{25}{4} = \frac{139}{12}$

Algebra Rules for Finite Sums

1. *Sum Rule:* $$\sum_{k=1}^{n}(a_k + b_k) = \sum_{k=1}^{n} a_k + \sum_{k=1}^{n} b_k$$

2. *Difference Rule:* $$\sum_{k=1}^{n}(a_k - b_k) = \sum_{k=1}^{n} a_k - \sum_{k=1}^{n} b_k$$

3. *Constant Multiple Rule:* $$\sum_{k=1}^{n} c a_k = c \cdot \sum_{k=1}^{n} a_k$$ (Any number c)

4. *Constant Value Rule:* $$\sum_{k=1}^{n} c = n \cdot c$$ (Any number c)

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

The first n squares:	$\displaystyle\sum_{k=1}^{n} k^2 = \frac{n(n+1)(2n+1)}{6}$
The first n cubes:	$\displaystyle\sum_{k=1}^{n} k^3 = \left(\frac{n(n+1)}{2}\right)^2$

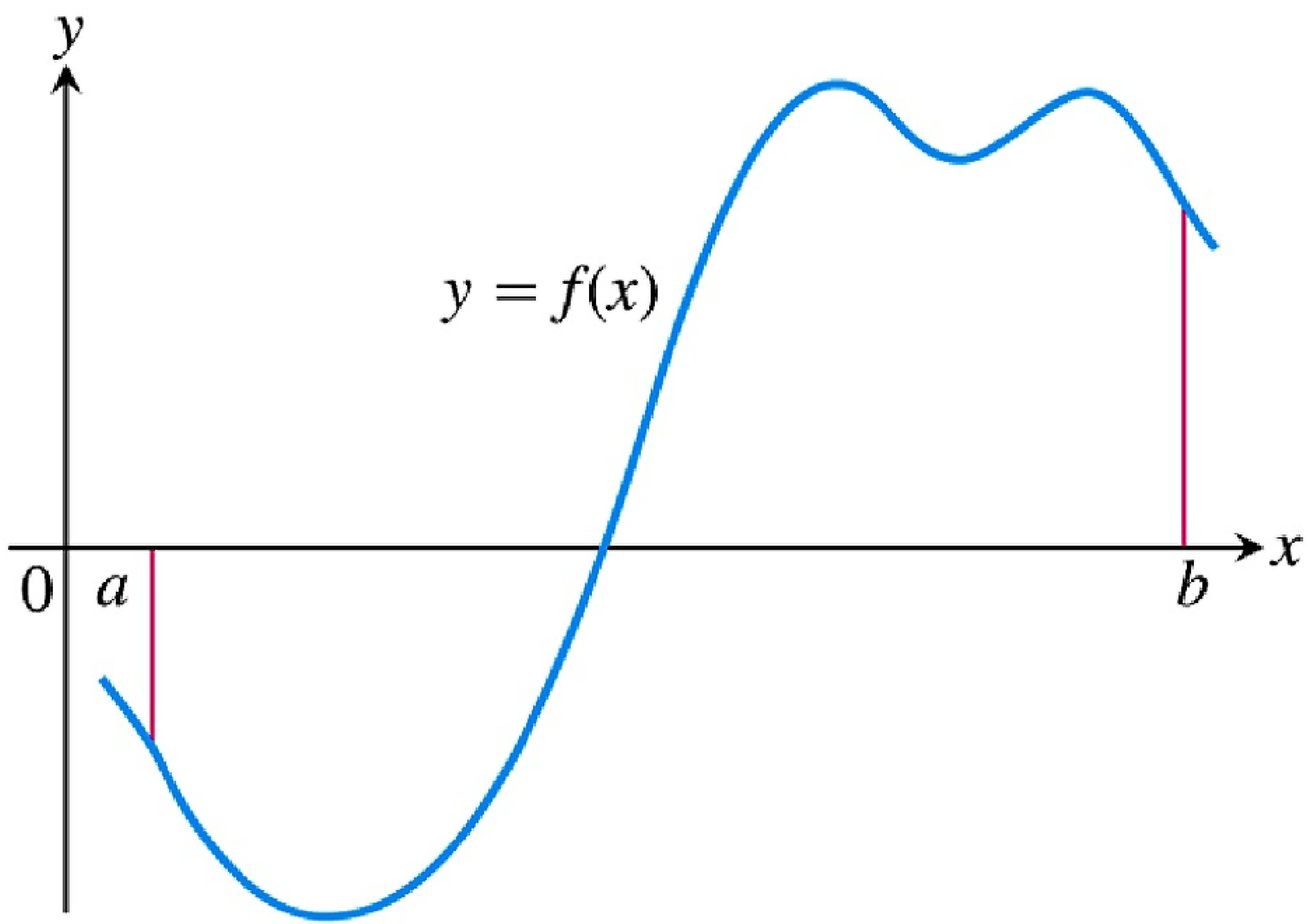
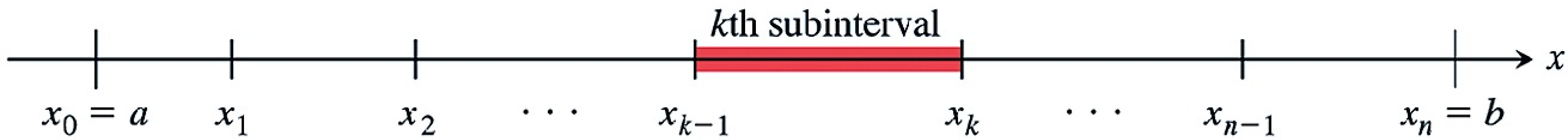
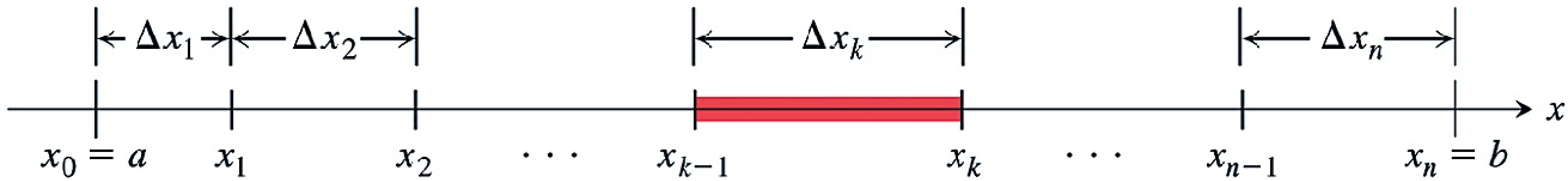


FIGURE 5.8 A typical continuous function $y = f(x)$ over a closed interval $[a, b]$.

The first of these subintervals is $[x_0, x_1]$, the second is $[x_1, x_2]$, and the **kth subinterval** is $[x_{k-1}, x_k]$ (where k is an integer between 1 and n).



The width of the first subinterval $[x_0, x_1]$ is denoted Δx_1, the width of the second $[x_1, x_2]$ is denoted Δx_2, and the width of the kth subinterval is $\Delta x_k = x_k - x_{k-1}$.



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In each subinterval we select some point. The point chosen in the kth subinterval $[x_{k-1}, x_k]$ is called c_k. Then on each subinterval we stand a vertical rectangle that stretches from the x-axis to touch the curve at $(c_k, f(c_k))$. These rectangles can be above or below the x-axis, depending on whether $f(c_k)$ is positive or negative, or on the x-axis if $f(c_k) = 0$ (Figure 5.9).

On each subinterval we form the product $f(c_k) \cdot \Delta x_k$. This product is positive, negative, or zero, depending on the sign of $f(c_k)$. When $f(c_k) > 0$, the product $f(c_k) \cdot \Delta x_k$ is the area of a rectangle with height $f(c_k)$ and width Δx_k. When $f(c_k) < 0$, the product $f(c_k) \cdot \Delta x_k$ is a negative number, the negative of the area of a rectangle of width Δx_k that drops from the x-axis to the negative number $f(c_k)$.

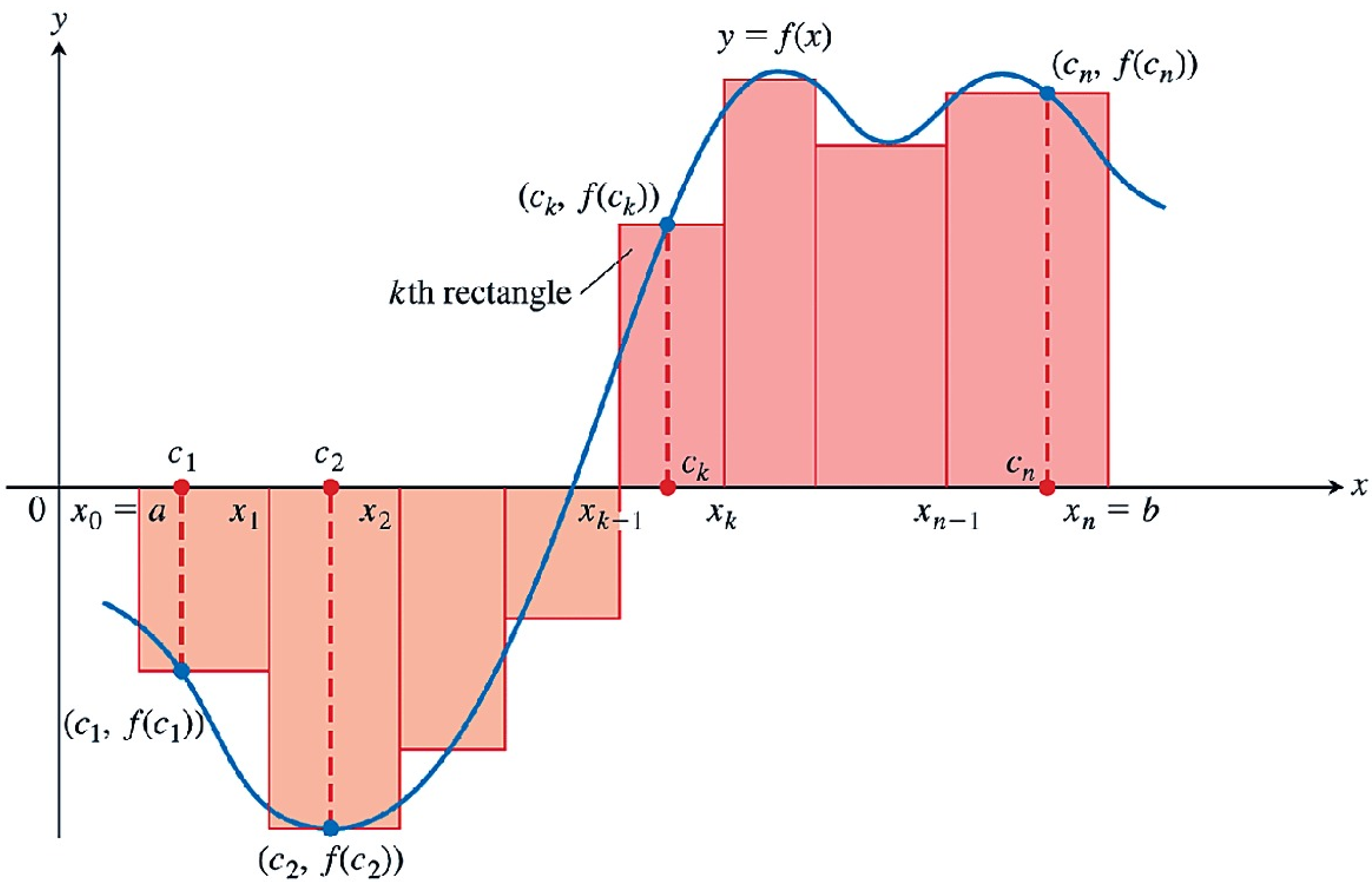

FIGURE 5.9 The rectangles approximate the region between the graph of the function $y = f(x)$ and the x-axis. Figure 5.8 has been repeated and enlarged, the partition of $[a, b]$ and the points c_k have been added, and the corresponding rectangles with heights $f(c_k)$ are shown.

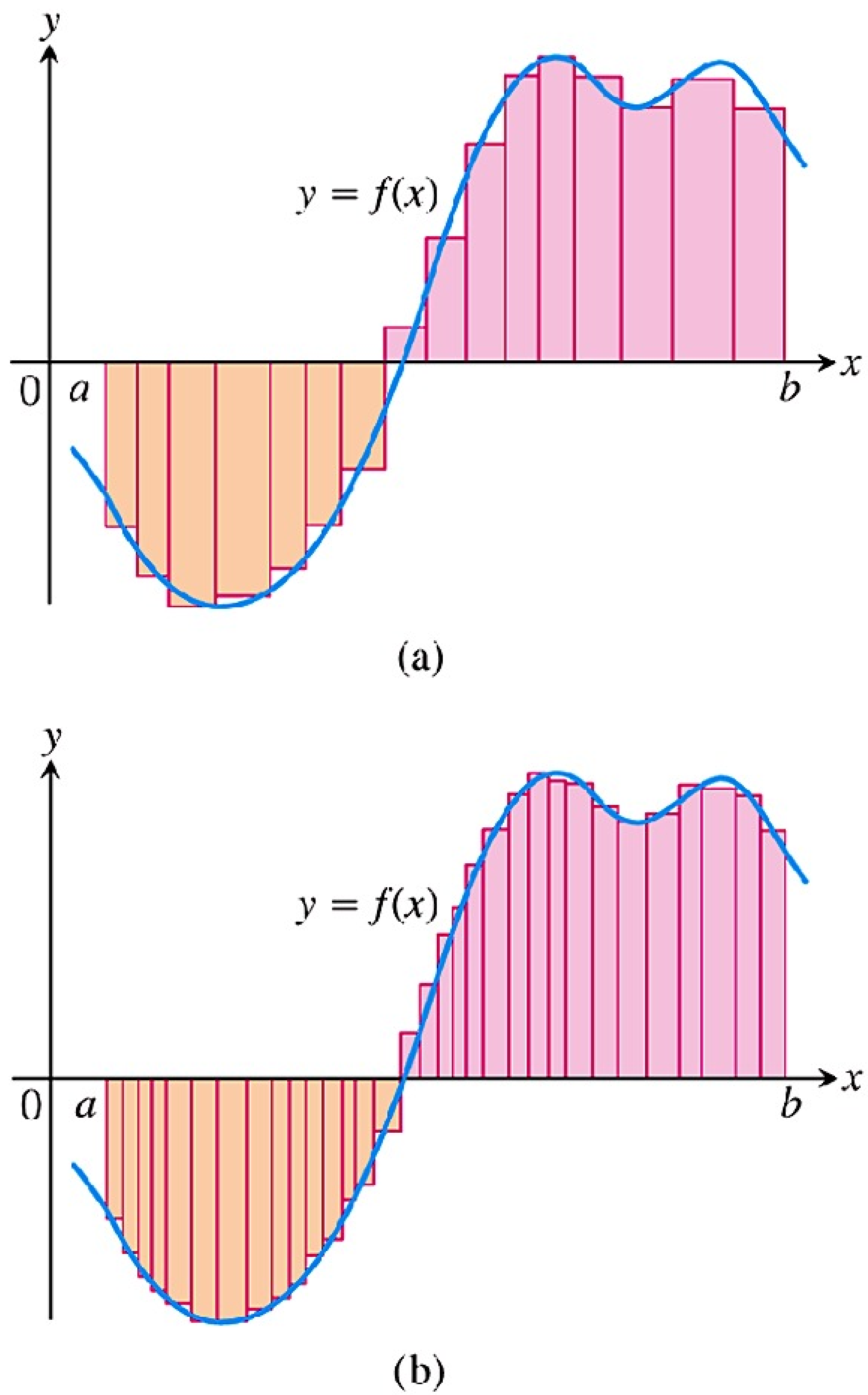

FIGURE 5.10 The curve of Figure 5.9 with rectangles from finer partitions of $[a, b]$. Finer partitions create collections of rectangles with thinner bases that approximate the region between the graph of f and the x-axis with increasing accuracy.

Section 5.3

The Definite Integral

DEFINITION Let $f(x)$ be a function defined on a closed interval $[a, b]$. We say that a number J is the **definite integral of f over $[a, b]$** and that J is the limit of the Riemann sums $\sum_{k=1}^{n} f(c_k)\,\Delta x_k$ if the following condition is satisfied:

Given any number $\epsilon > 0$ there is a corresponding number $\delta > 0$ such that for every partition $P = \{x_0, x_1, \ldots, x_n\}$ of $[a, b]$ with $\|P\| < \delta$ and any choice of c_k in $[x_{k-1}, x_k]$, we have

$$\left| \sum_{k=1}^{n} f(c_k)\,\Delta x_k - J \right| < \epsilon .$$

The function is the integrand.

Upper limit of integration

x is the variable of integration.

Integral sign

$$\underbrace{\int_a^b f(x)\,dx}_{\text{Integral of } f \text{ from } a \text{ to } b}$$

Lower limit of integration

When you find the value of the integral, you have evaluated the integral.

A Formula for the Riemann Sum with Equal-Width Subintervals

$$\int_a^b f(x)\,dx = \lim_{n\to\infty} \sum_{k=1}^{n} f\left(a + k\,\frac{b-a}{n}\right)\left(\frac{b-a}{n}\right) \tag{1}$$

THEOREM 1—Integrability of Continuous Functions If a function f is continuous over the interval $[a, b]$, or if f has at most finitely many jump discontinuities there, then the definite integral $\int_a^b f(x)\,dx$ exists and f is integrable over $[a, b]$.

THEOREM 2 When f and g are integrable over the interval $[a, b]$, the definite integral satisfies the rules listed in Table 5.6.

TABLE 5.6 Rules satisfied by definite integrals

1.	*Order of Integration:* $\displaystyle\int_b^a f(x)\,dx = -\int_a^b f(x)\,dx$	A definition
2.	*Zero Width Interval:* $\displaystyle\int_a^a f(x)\,dx = 0$	A definition when $f(a)$ exists
3.	*Constant Multiple:* $\displaystyle\int_a^b kf(x)\,dx = k\int_a^b f(x)\,dx$	Any constant k
4.	*Sum and Difference:* $\displaystyle\int_a^b (f(x) \pm g(x))\,dx = \int_a^b f(x)\,dx \pm \int_a^b g(x)\,dx$	
5.	*Additivity:* $\displaystyle\int_a^b f(x)\,dx + \int_b^c f(x)\,dx = \int_a^c f(x)\,dx$	
6.	*Max-Min Inequality:* If f has maximum value max f and minimum value min f on $[a, b]$, then $\displaystyle(\min f)\cdot(b-a) \le \int_a^b f(x)\,dx \le (\max f)\cdot(b-a).$	
7.	*Domination:* If $f(x) \ge g(x)$ on $[a, b]$ then $\displaystyle\int_a^b f(x)\,dx \ge \int_a^b g(x)\,dx.$	
	If $f(x) \ge 0$ on $[a, b]$ then $\displaystyle\int_a^b f(x)\,dx \ge 0.$	Special case

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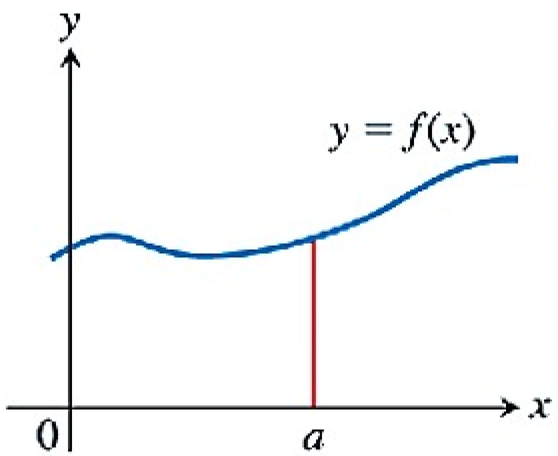
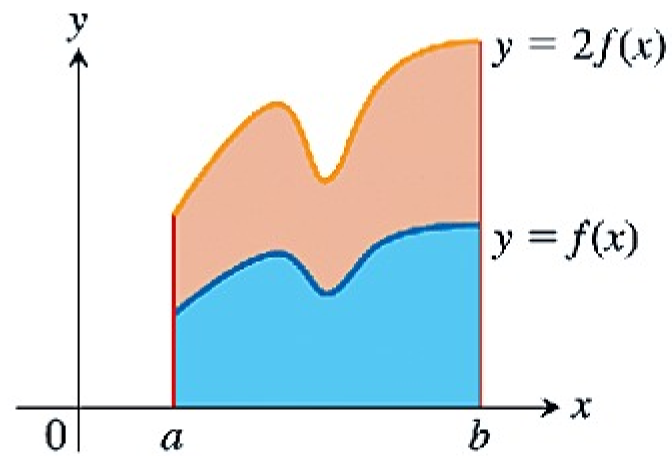


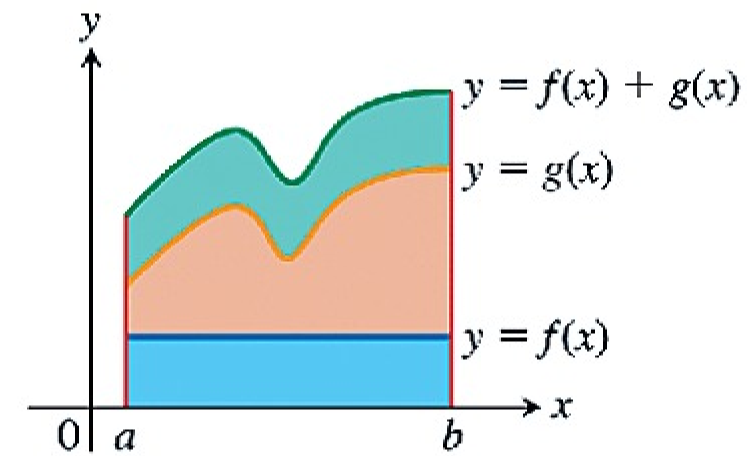
(a) *Zero Width Interval:*

$$\int_a^a f(x)\,dx = 0$$



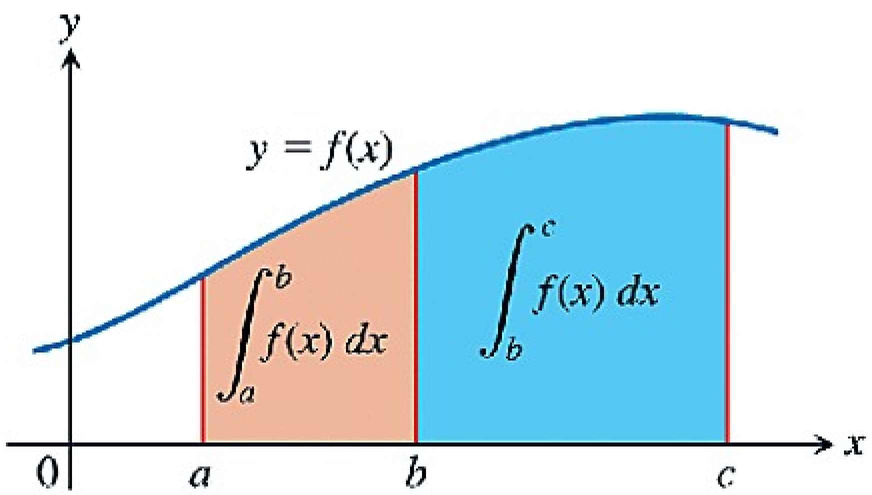
(b) *Constant Multiple:* $(k = 2)$

$$\int_a^b kf(x)\,dx = k\int_a^b f(x)\,dx$$



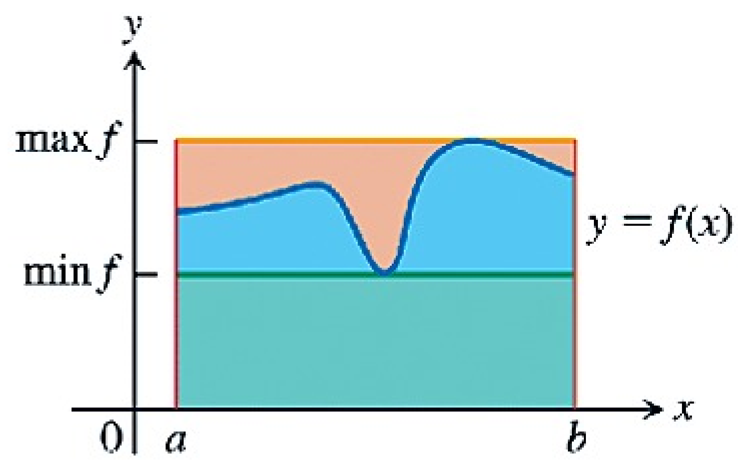
(c) *Sum: (areas add)*

$$\int_a^b (f(x) + g(x))\,dx = \int_a^b f(x)\,dx + \int_a^b g(x)\,dx$$



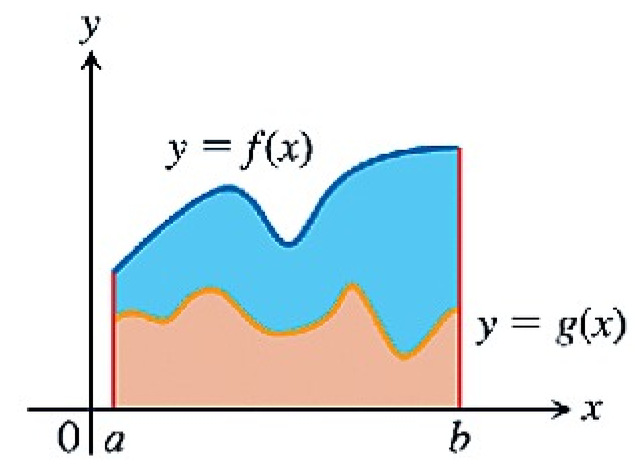
(d) *Additivity for Definite Integrals:*

$$\int_a^b f(x)\,dx + \int_b^c f(x)\,dx = \int_a^c f(x)\,dx$$



(e) *Max-Min Inequality:*

$$(\min f)\cdot(b-a) \le \int_a^b f(x)\,dx$$
$$\le (\max f)\cdot(b-a)$$



(f) *Domination:*

If $f(x) \ge g(x)$ on $[a, b]$ then

$$\int_a^b f(x)\,dx \ge \int_a^b g(x)\,dx$$

FIGURE 5.11 Geometric interpretations of Rules 2–7 in Table 5.6.

DEFINITION If $y = f(x)$ is nonnegative and integrable over a closed interval $[a, b]$, then the **area under the curve $y = f(x)$ over $[a, b]$** is the integral of f from a to b,

$$A = \int_a^b f(x)\,dx.$$

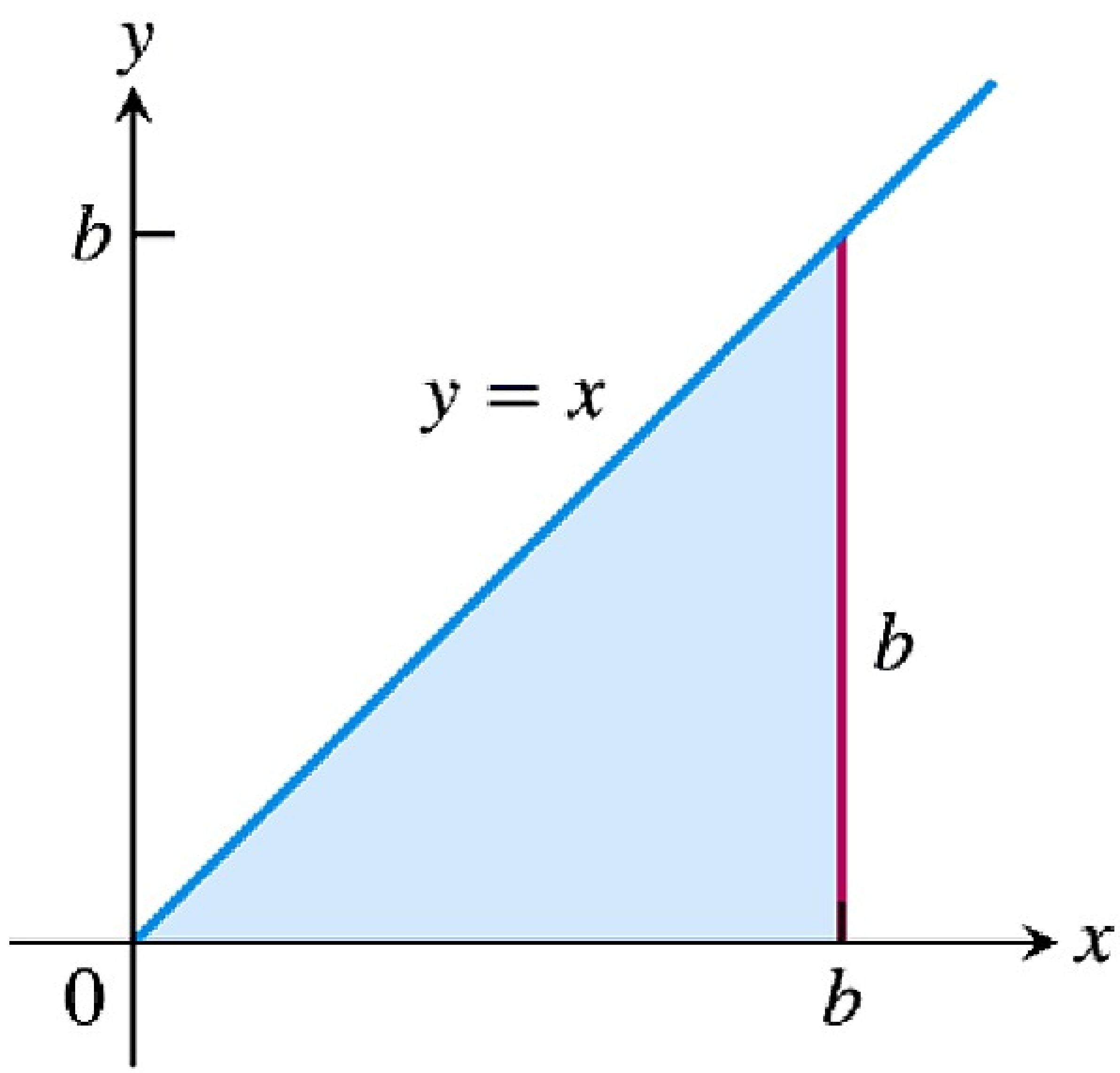
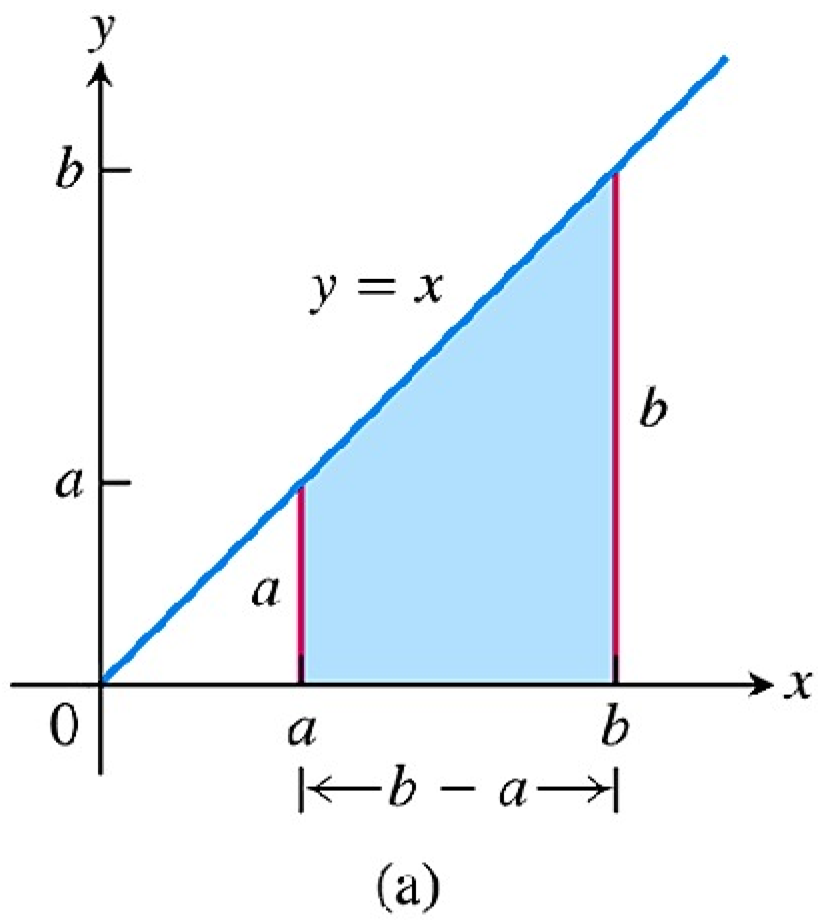


FIGURE 5.12 The region in Example 4 is a triangle.

$$\int_a^b x\,dx = \frac{b^2}{2} - \frac{a^2}{2}, \qquad a < b \tag{2}$$

$$\int_a^b c\,dx = c(b - a), \qquad c \text{ any constant} \tag{3}$$

$$\int_a^b x^2\,dx = \frac{b^3}{3} - \frac{a^3}{3}, \qquad a < b \tag{4}$$



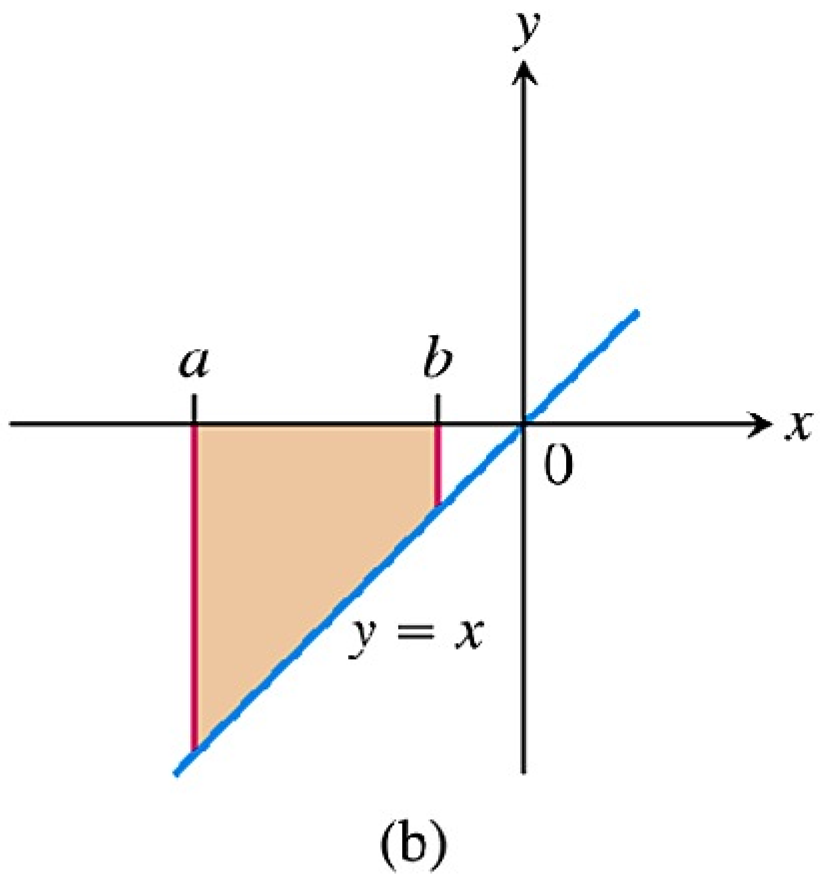
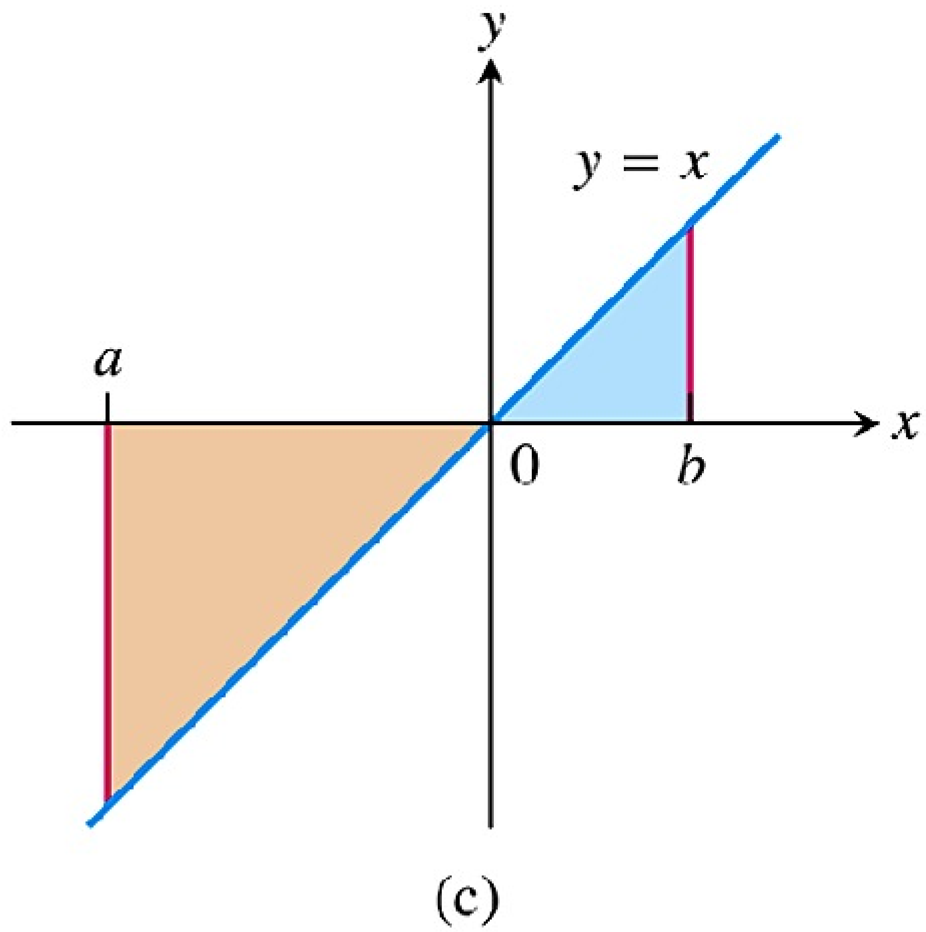


FIGURE 5.13 (a) The area of this trapezoidal region is $A = (b^2 - a^2)/2$. (b) The definite integral in Equation (2) gives the negative of the area of this trapezoidal region. (c) The definite integral in Equation (2) gives the area of the blue triangular region added to the negative of the area of the tan triangular region.



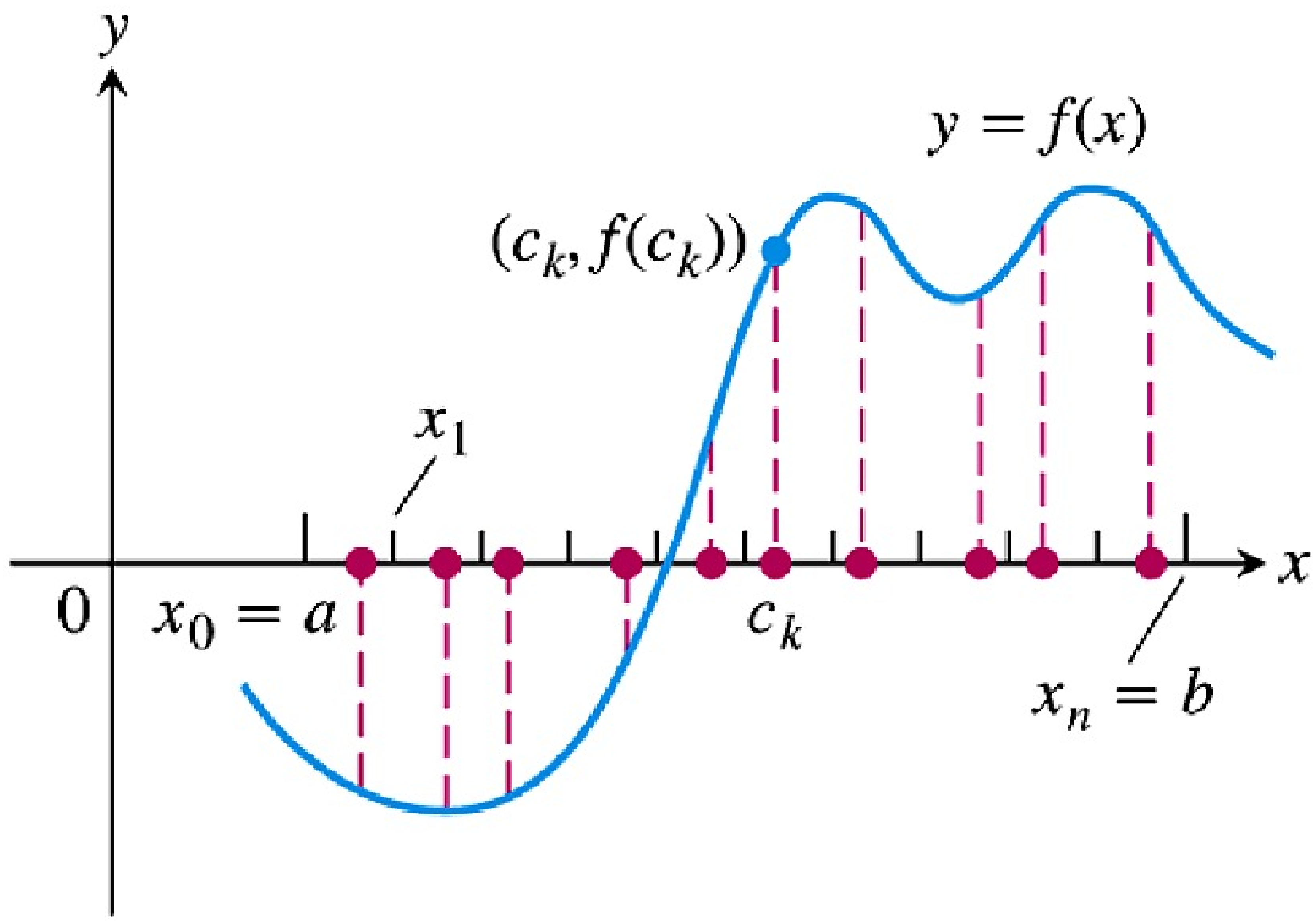


FIGURE 5.14 A sample of values of a function on an interval $[a, b]$.

DEFINITION If f is integrable on $[a, b]$, then its **average value on $[a, b]$**, which is also called its **mean**, is

$$\operatorname{av}(f) = \frac{1}{b-a}\int_a^b f(x)\,dx.$$

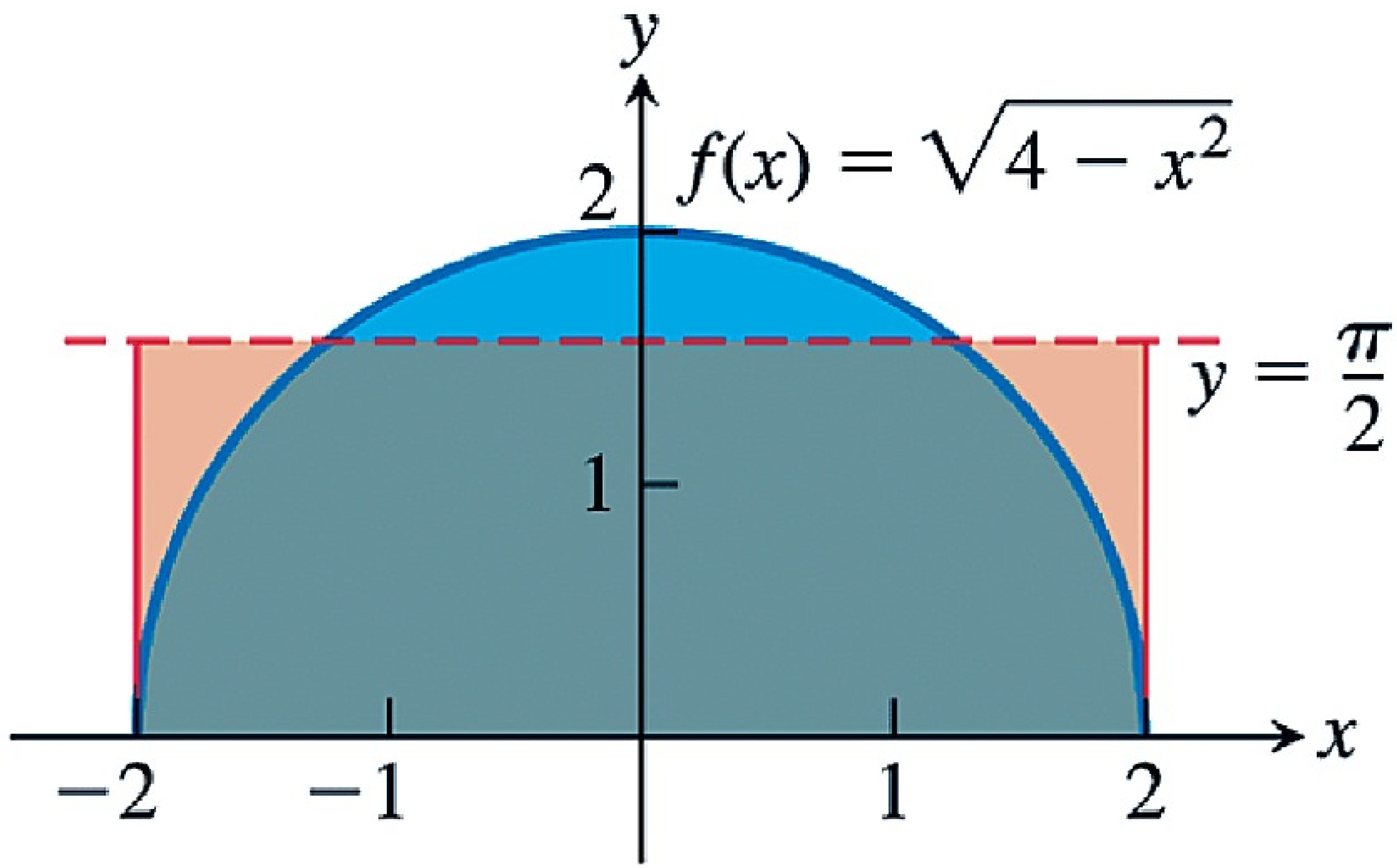


FIGURE 5.15 The average value of $f(x) = \sqrt{4 - x^2}$ on $[-2, 2]$ is $\pi/2$ (Example 5). The area of the rectangle shown here is $4 \cdot (\pi/2) = 2\pi$, which is also the area of the semicircle.

Section 5.4

The Fundamental Theorem of Calculus

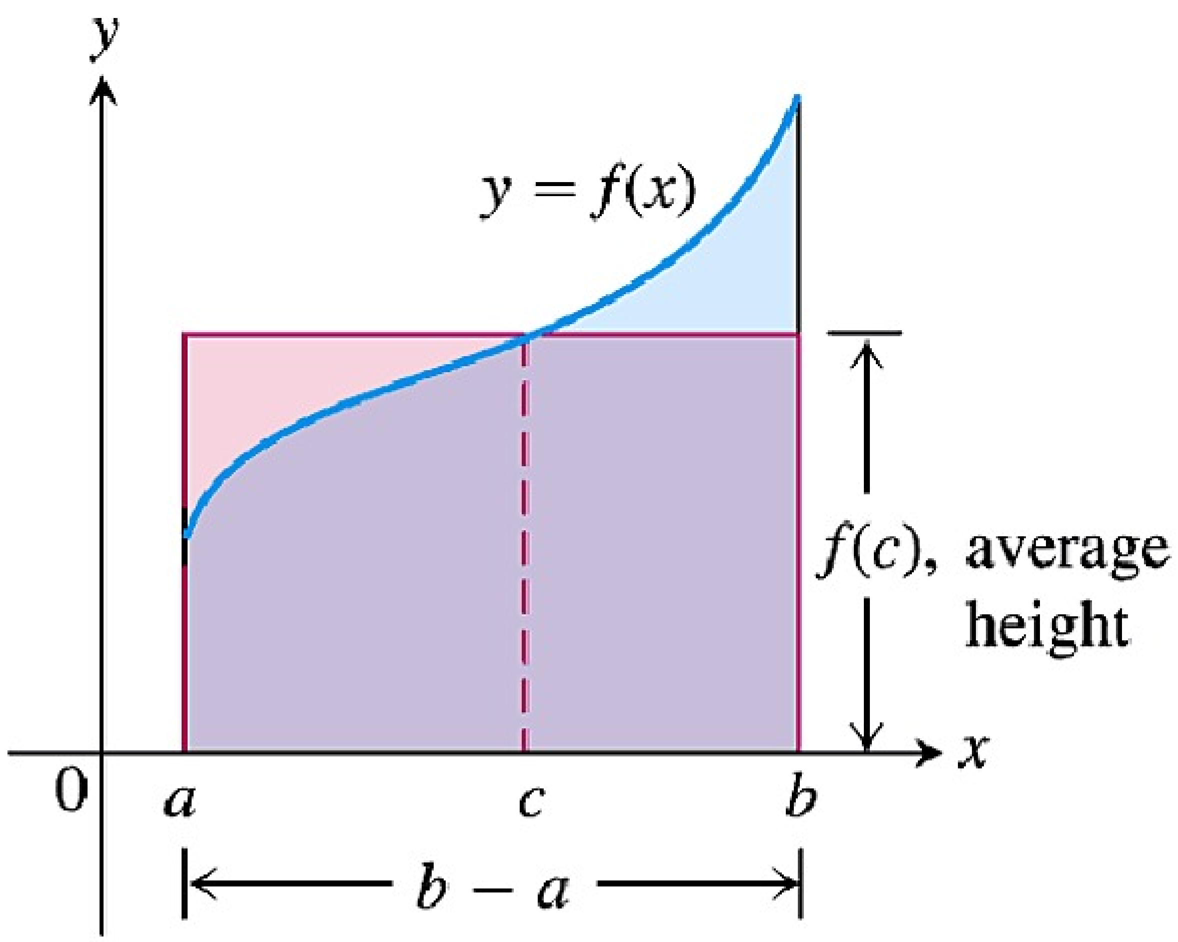


FIGURE 5.16 The value $f(c)$ in the Mean Value Theorem is, in a sense, the average (or *mean*) height of f on $[a, b]$. When $f \geq 0$, the area of the rectangle is the area under the graph of f from a to b,

$$f(c)(b - a) = \int_a^b f(x)\,dx.$$

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THEOREM 3—The Mean Value Theorem for Definite Integrals If f is continuous on $[a, b]$, then at some point c in $[a, b]$,

$$f(c) = \frac{1}{b - a} \int_a^b f(x)\, dx.$$

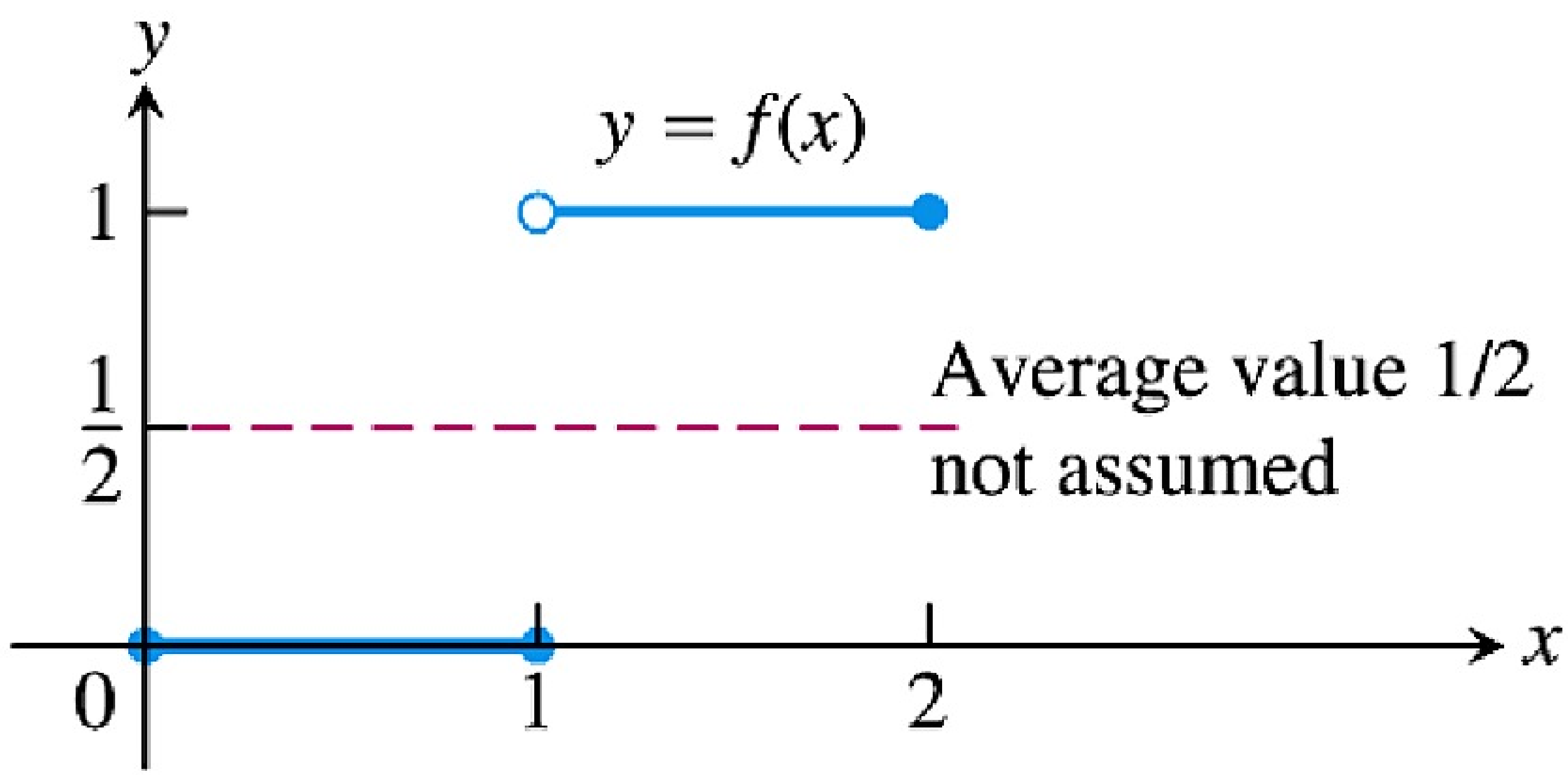


FIGURE 5.17 A discontinuous function need not assume its average value.

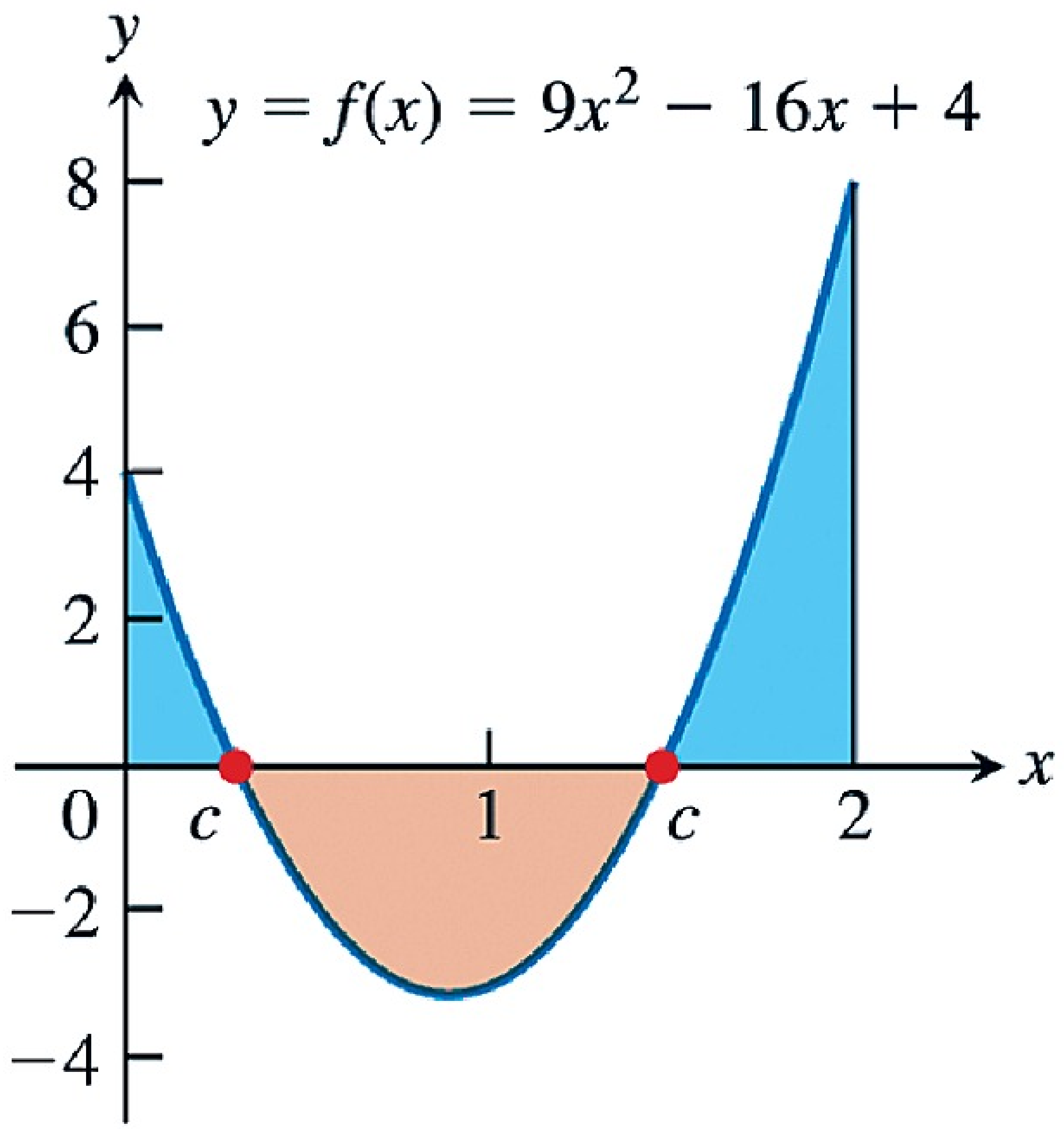


FIGURE 5.18 The function $f(x) = 9x^2 - 16x + 4$ satisfies $\int_0^2 f(x)\,dx = 0$, and there are two values of c in the interval $[0, 2]$ where $f(c) = 0$.

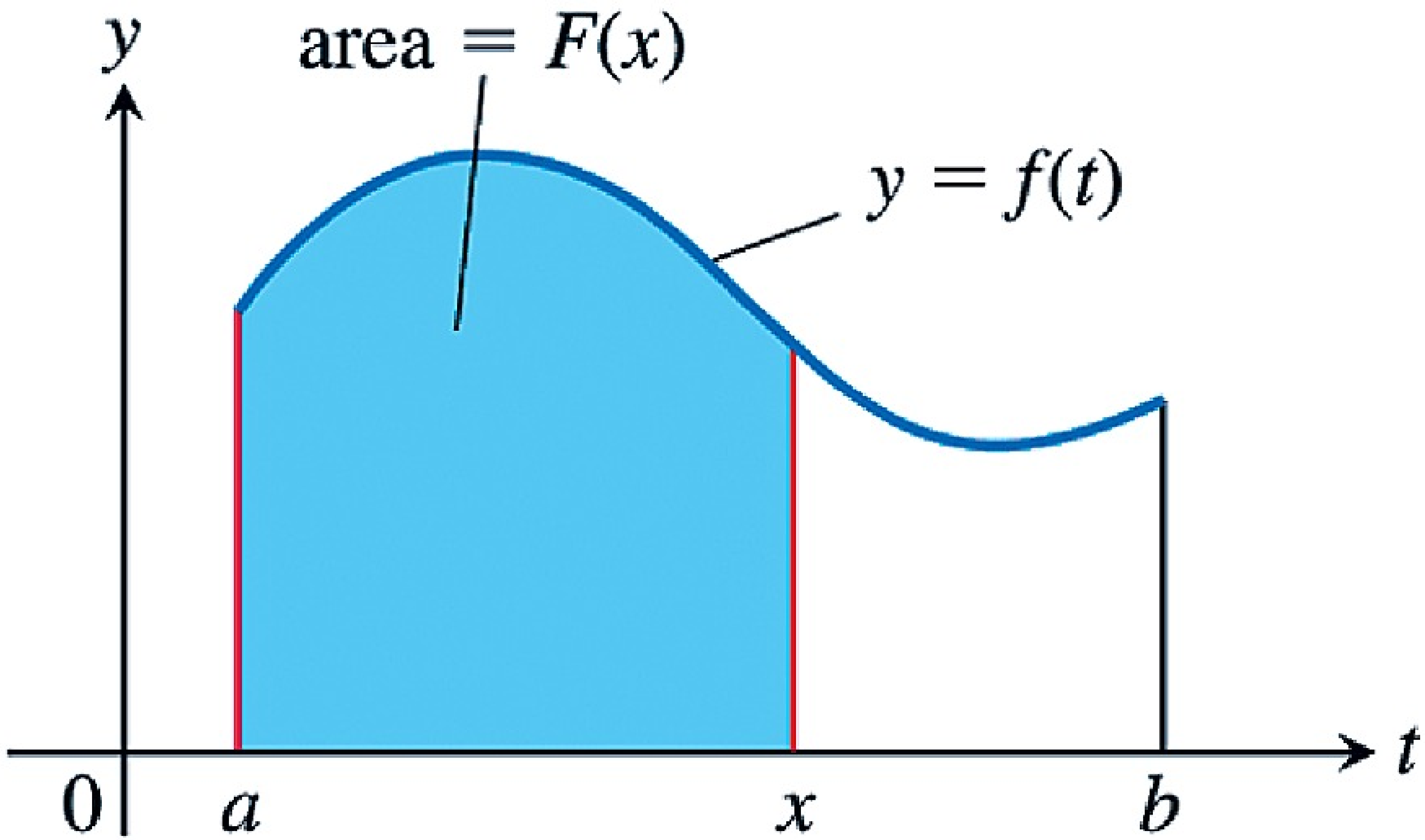


FIGURE 5.19 The function $F(x)$ defined by Equation (1) gives the area under the graph of f from a to x when f is nonnegative and $x > a$.

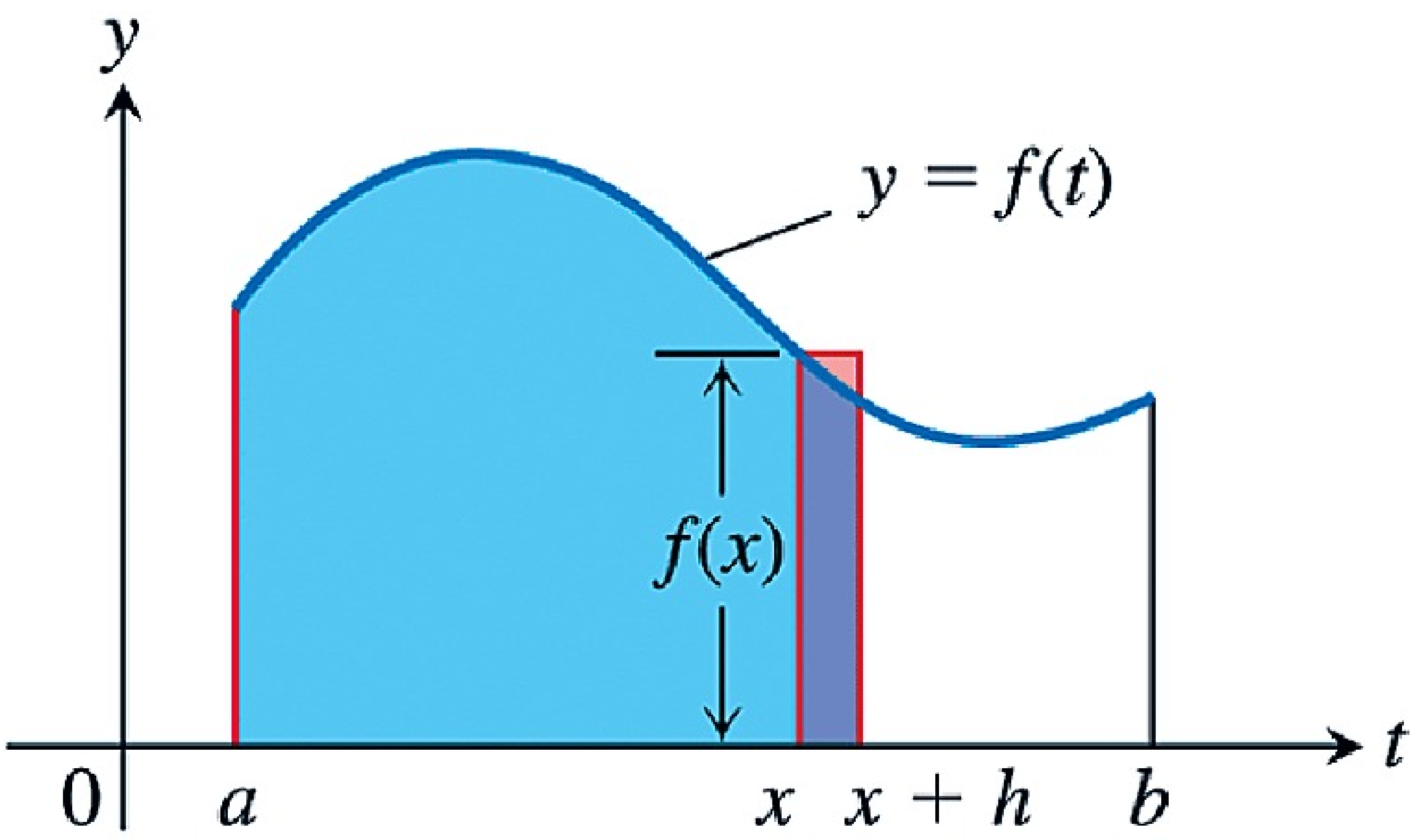


FIGURE 5.20 In Equation (1), $F(x)$ is the area to the left of x. Also, $F(x + h)$ is the area to the left of $x + h$. The difference quotient $[F(x + h) - F(x)]/h$ is then approximately equal to $f(x)$, the height of the rectangle shown here.

THEOREM 4—The Fundamental Theorem of Calculus, Part 1 If f is continuous on $[a, b]$, then $F(x) = \int_a^x f(t)\,dt$ is continuous on $[a, b]$ and differentiable on (a, b) and its derivative is $f(x)$:

$$F'(x) = \frac{d}{dx}\int_a^x f(t)\,dt = f(x). \tag{2}$$

THEOREM 4 (Continued)—The Fundamental Theorem of Calculus, Part 2 If f is continuous at every point in $[a, b]$ and F is any antiderivative of f on $[a, b]$, then

$$\int_a^b f(x)\, dx = F(b) - F(a).$$

THEOREM 5—The Net Change Theorem
The net change in a differentiable function $F(x)$ over an interval $a \le x \le b$ is the integral of its rate of change:

$$F(b) - F(a) = \int_a^b F'(x)\,dx. \tag{6}$$

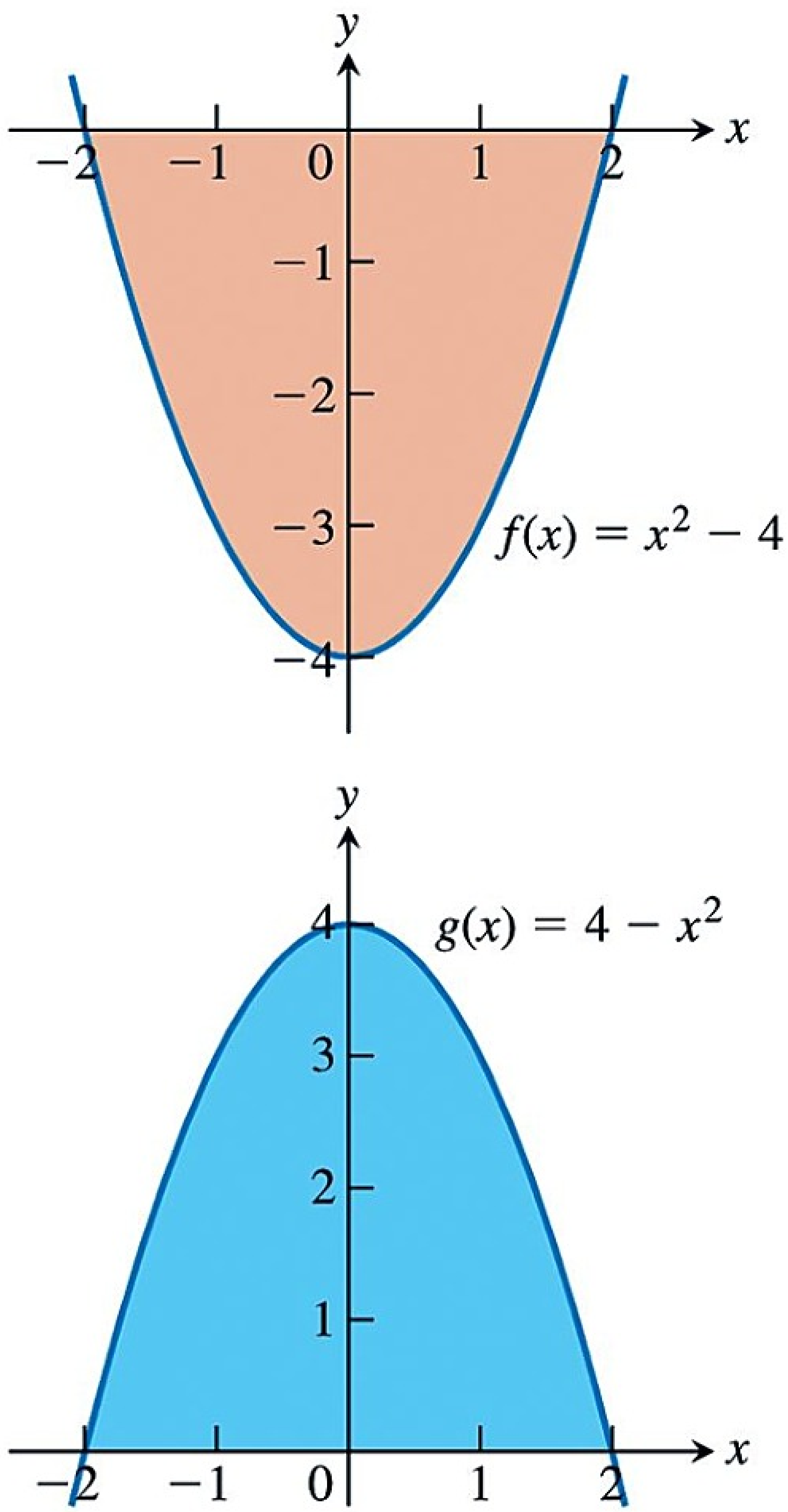


FIGURE 5.21 These graphs enclose the same amount of area with the x-axis, but the definite integrals of the two functions over $[-2, 2]$ differ in sign (Example 6).

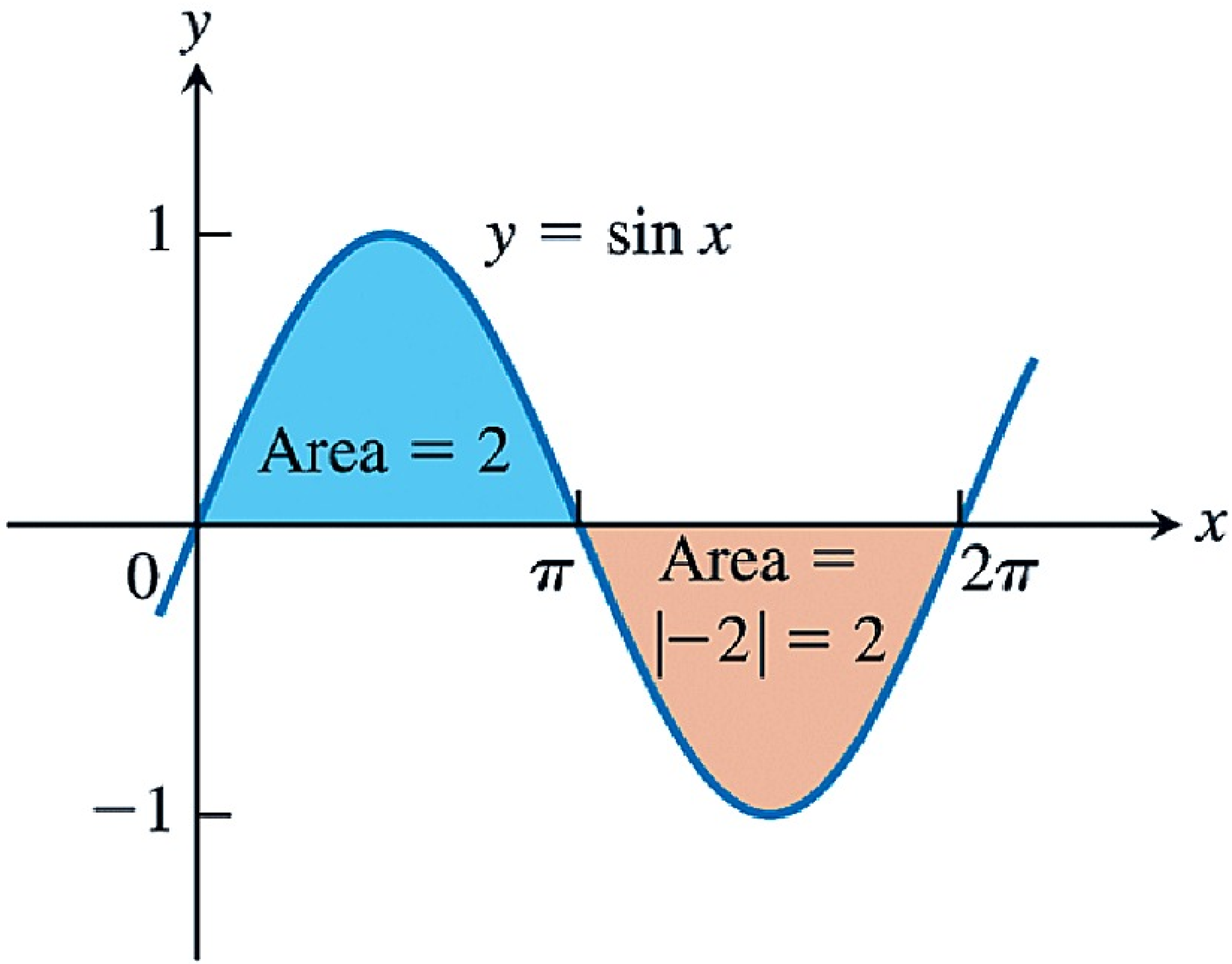


FIGURE 5.22 The total area between $y = \sin x$ and the x-axis for $0 \le x \le 2\pi$ is the sum of the absolute values of two integrals (Example 7).

Summary:

To find the area between the graph of $y = f(x)$ and the x-axis over the interval $[a, b]$:

1. Subdivide $[a, b]$ at the zeros of f.
2. Integrate f over each subinterval.
3. Add the absolute values of the integrals.

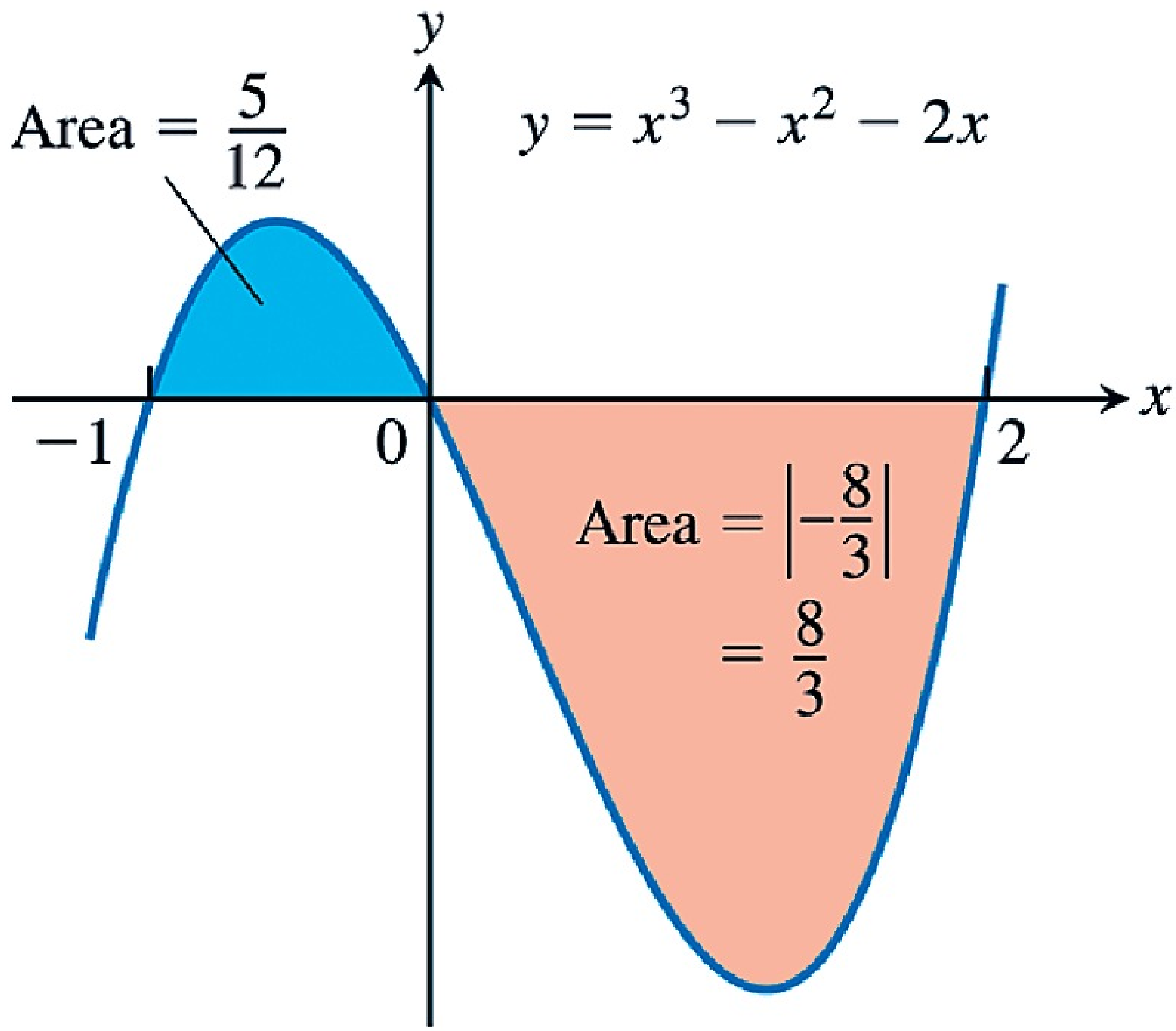


FIGURE 5.23 The region between the curve $y = x^3 - x^2 - 2x$ and the x-axis (Example 8).

Section 5.5

Indefinite Integrals and the Substitution Method

THEOREM 6—The Substitution Rule

If $u = g(x)$ is a differentiable function whose range is an interval I, and f is continuous on I, then

$$\int f(g(x)) \cdot g'(x)\, dx = \int f(u)\, du.$$

The Substitution Method to evaluate $\int f(g(x))g'(x)\,dx$

1. Substitute $u = g(x)$ and $du = (du/dx)\,dx = g'(x)\,dx$ to obtain $\int f(u)\,du$.
2. Integrate with respect to u.
3. Replace u by $g(x)$.

Section 5.6

Definite Integral Substitutions and the Area Between Curves

THEOREM 7—Substitution in Definite Integrals If g' is continuous on the interval $[a, b]$ and f is continuous on the range of $g(x) = u$, then

$$\int_a^b f(g(x)) \cdot g'(x)\, dx = \int_{g(a)}^{g(b)} f(u)\, du.$$

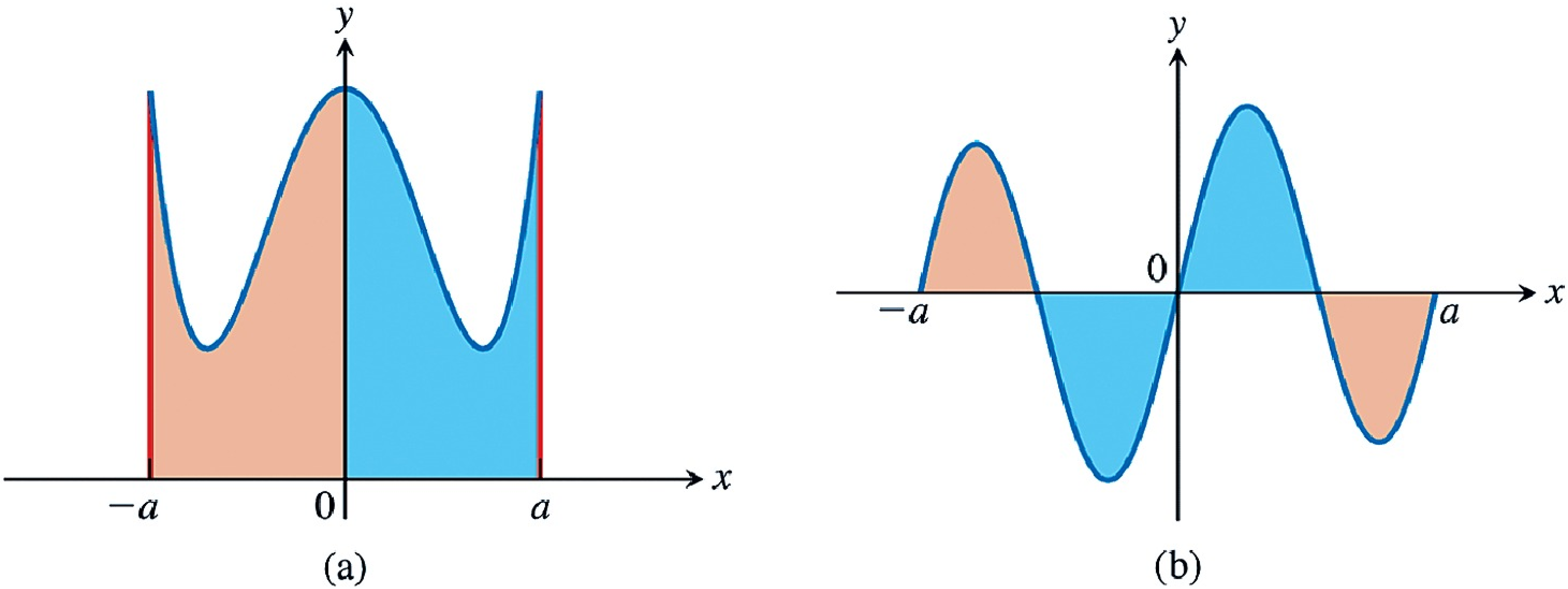


FIGURE 5.24 (a) For f an even function, the integral from $-a$ to a is twice the integral from 0 to a. (b) For f an odd function, the integral from $-a$ to a equals 0.

THEOREM 8 Let f be continuous on the symmetric interval $[-a, a]$.

(a) If f is even, then $\int_{-a}^{a} f(x)\,dx = 2\int_{0}^{a} f(x)\,dx$.

(b) If f is odd, then $\int_{-a}^{a} f(x)\,dx = 0$.

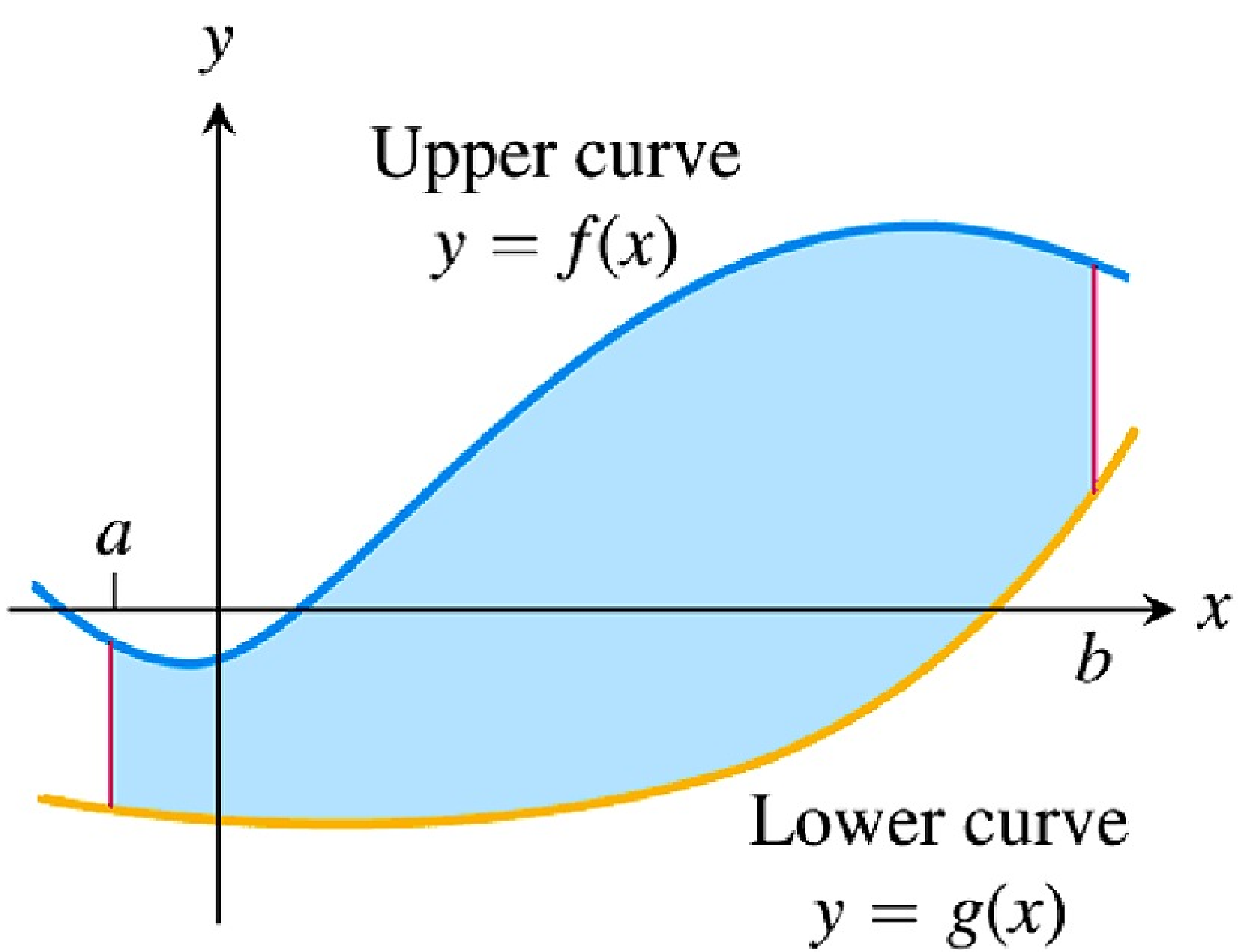


FIGURE 5.25 The region between the curves $y = f(x)$ and $y = g(x)$ and the lines $x = a$ and $x = b$.

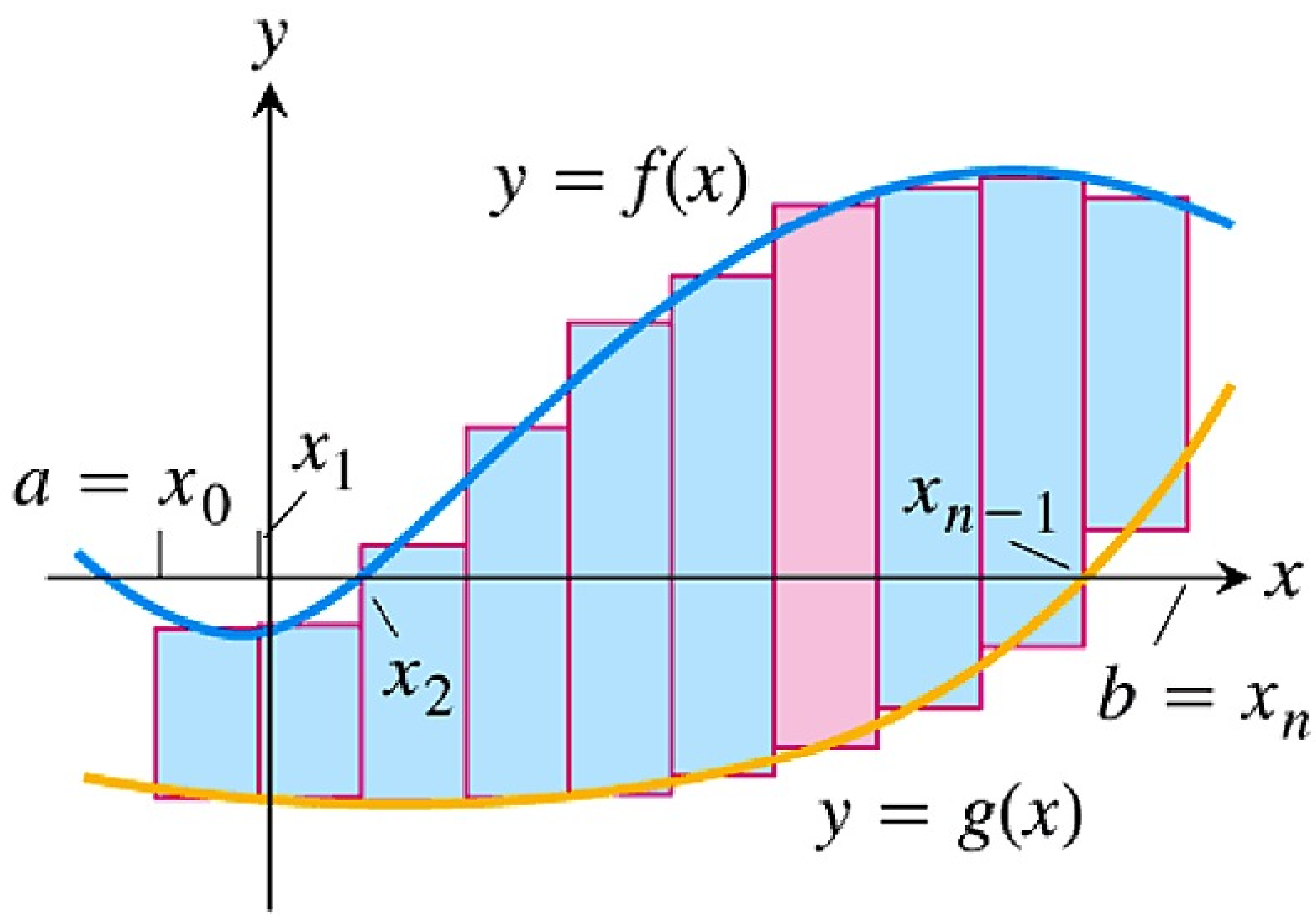


FIGURE 5.26 We approximate the region with rectangles perpendicular to the x-axis.

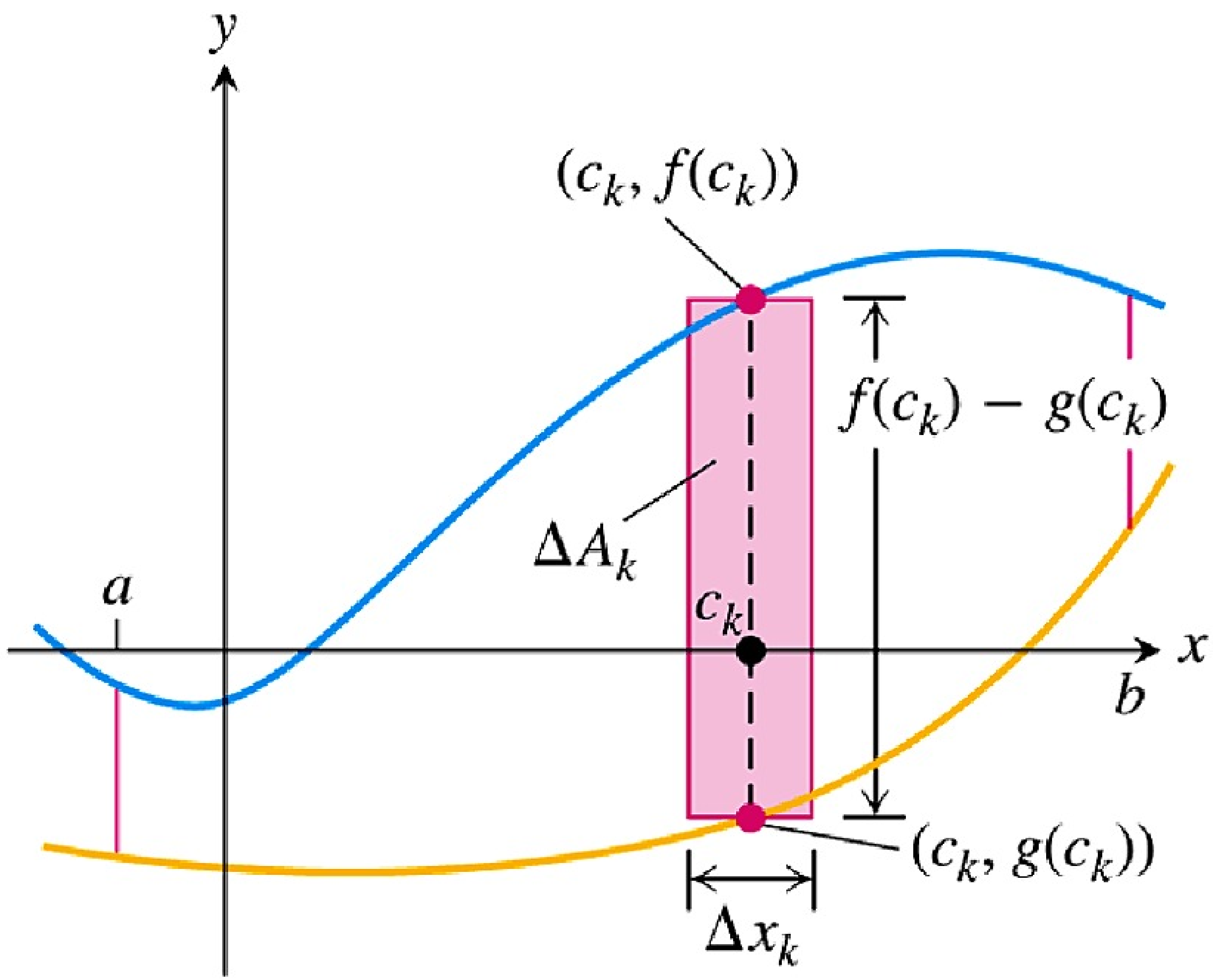


FIGURE 5.27 The area ΔA_k of the kth rectangle is the product of its height, $f(c_k) - g(c_k)$, and its width, Δx_k.

DEFINITION If f and g are continuous with $f(x) \geq g(x)$ throughout $[a, b]$, then the **area of the region between the curves $y = f(x)$ and $y = g(x)$ from a to b** is the integral of $(f - g)$ from a to b:

$$A = \int_a^b [f(x) - g(x)]\, dx.$$

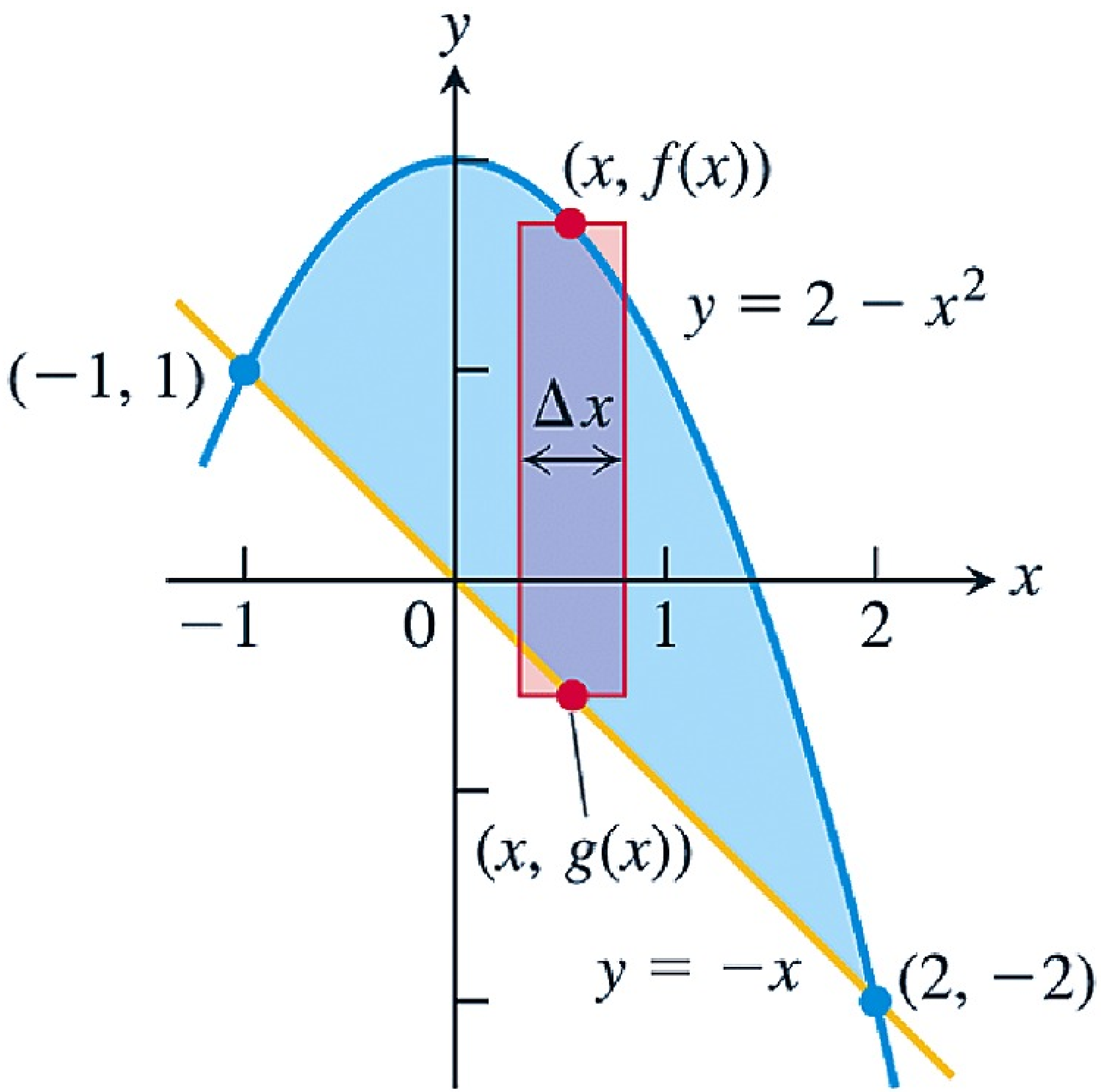


FIGURE 5.28 The region in Example 4 with a typical approximating rectangle from a Riemann sum.

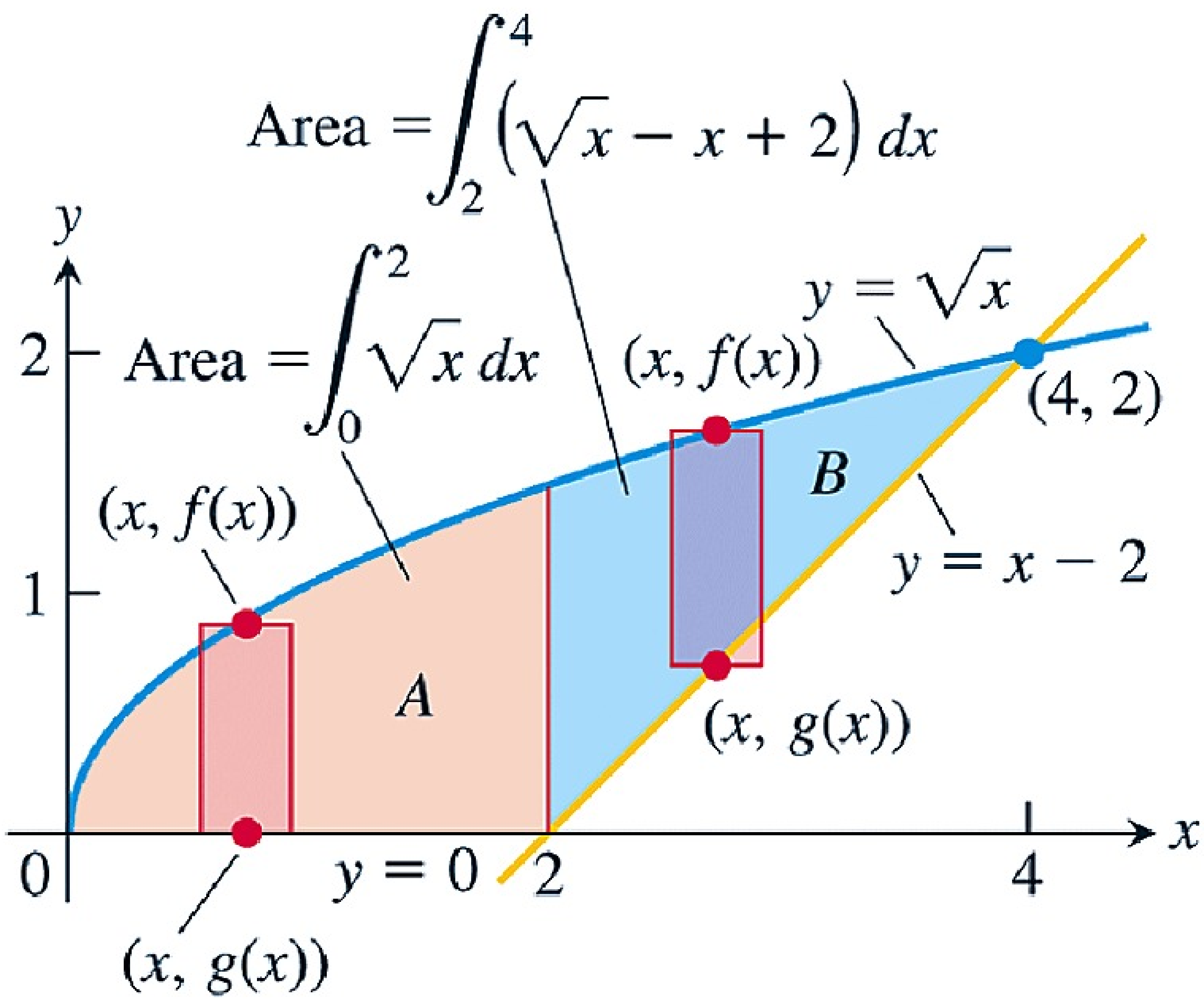
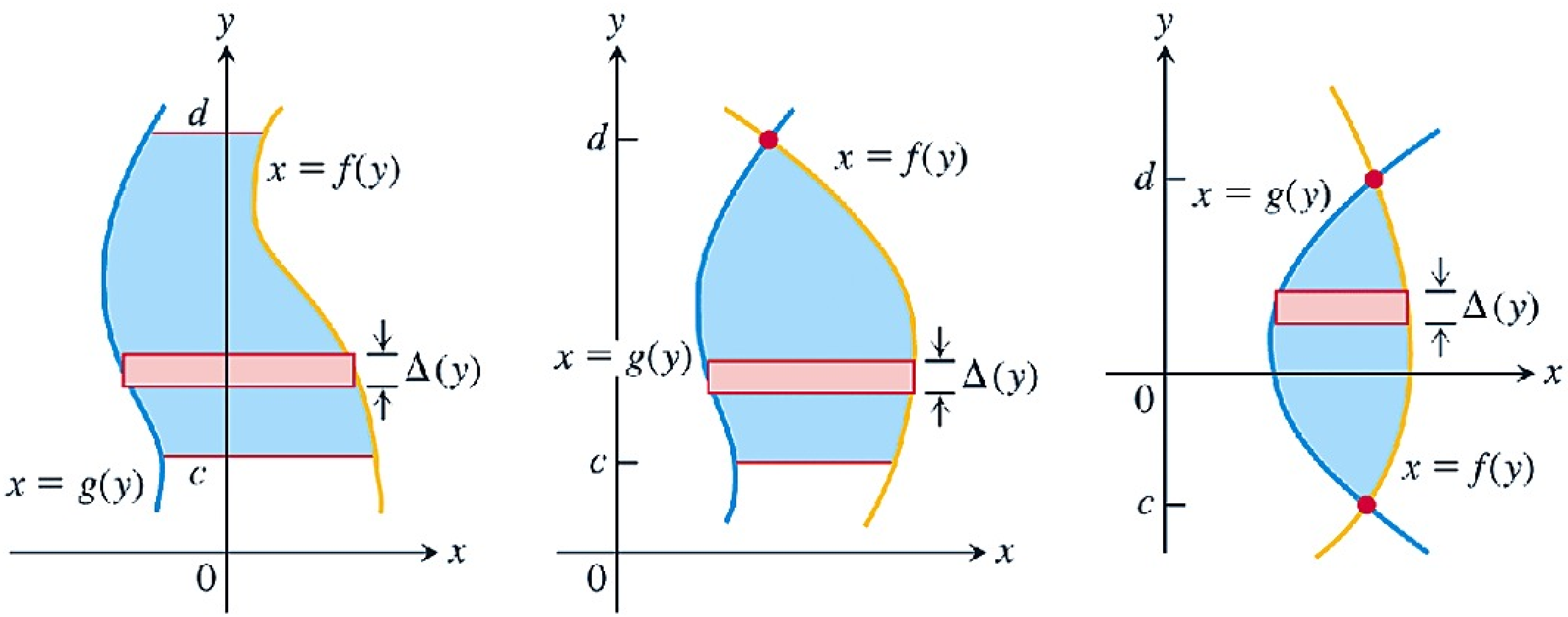


FIGURE 5.29 When the formula for a bounding curve changes, the area integral changes to become the sum of integrals to match, one integral for each of the shaded regions shown here for Example 5.

Integration with Respect to y

If a region's bounding curves are described by functions of y, the approximating rectangles are horizontal instead of vertical and the basic formula has y in place of x.

For regions like these:



use the formula

$$A = \int_c^d [f(y) - g(y)]\,dy.$$

In this equation f always denotes the right-hand curve and g the left-hand curve, so $f(y) - g(y)$ is nonnegative.

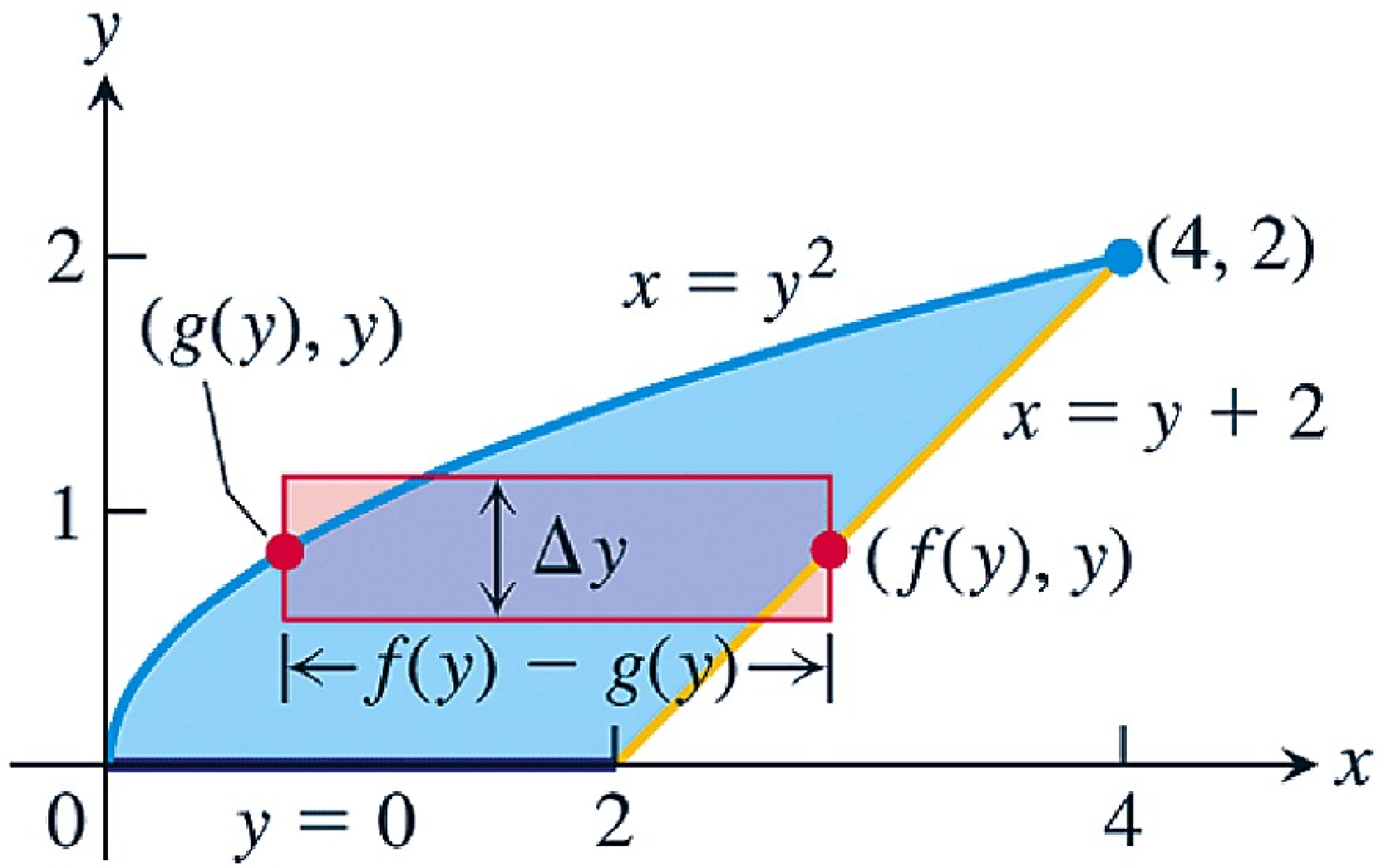


FIGURE 5.30 It takes two integrations to find the area of this region if we integrate with respect to x. It takes only one if we integrate with respect to y (Example 6).

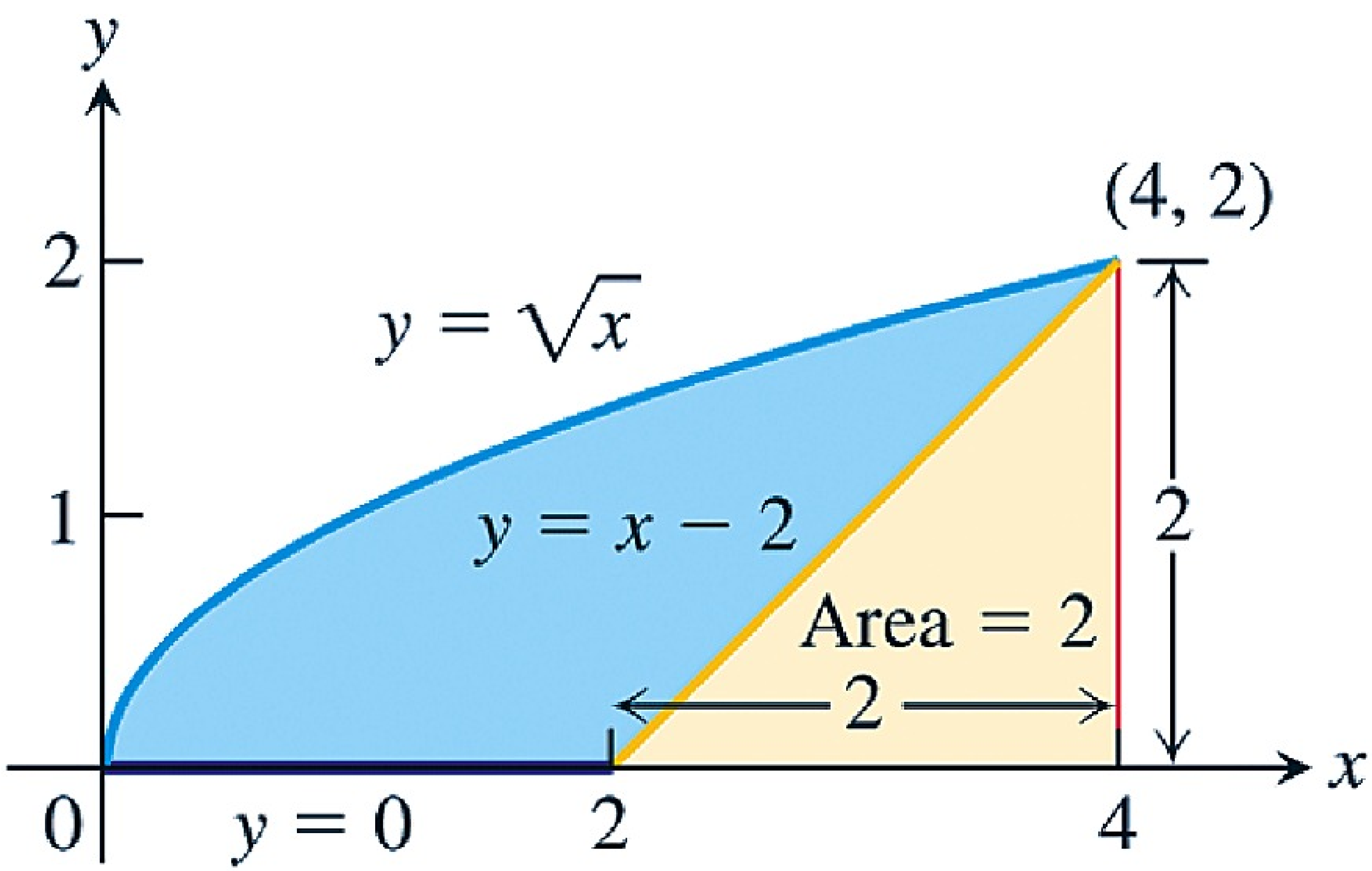


FIGURE 5.31 The area of the blue region is the area under the parabola $y = \sqrt{x}$ minus the area of the triangle.

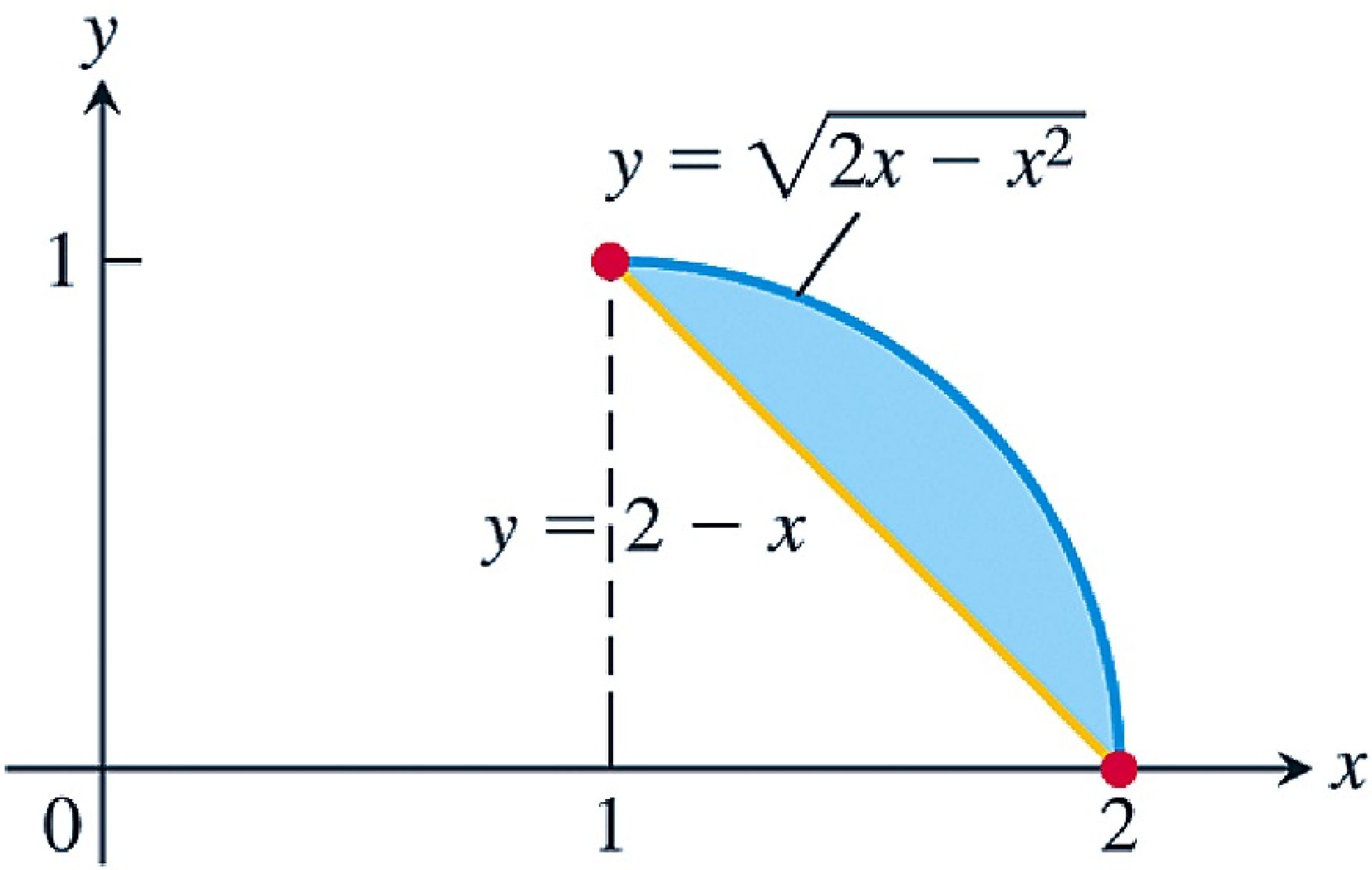


FIGURE 5.32 The region described by the curves in Example 7.

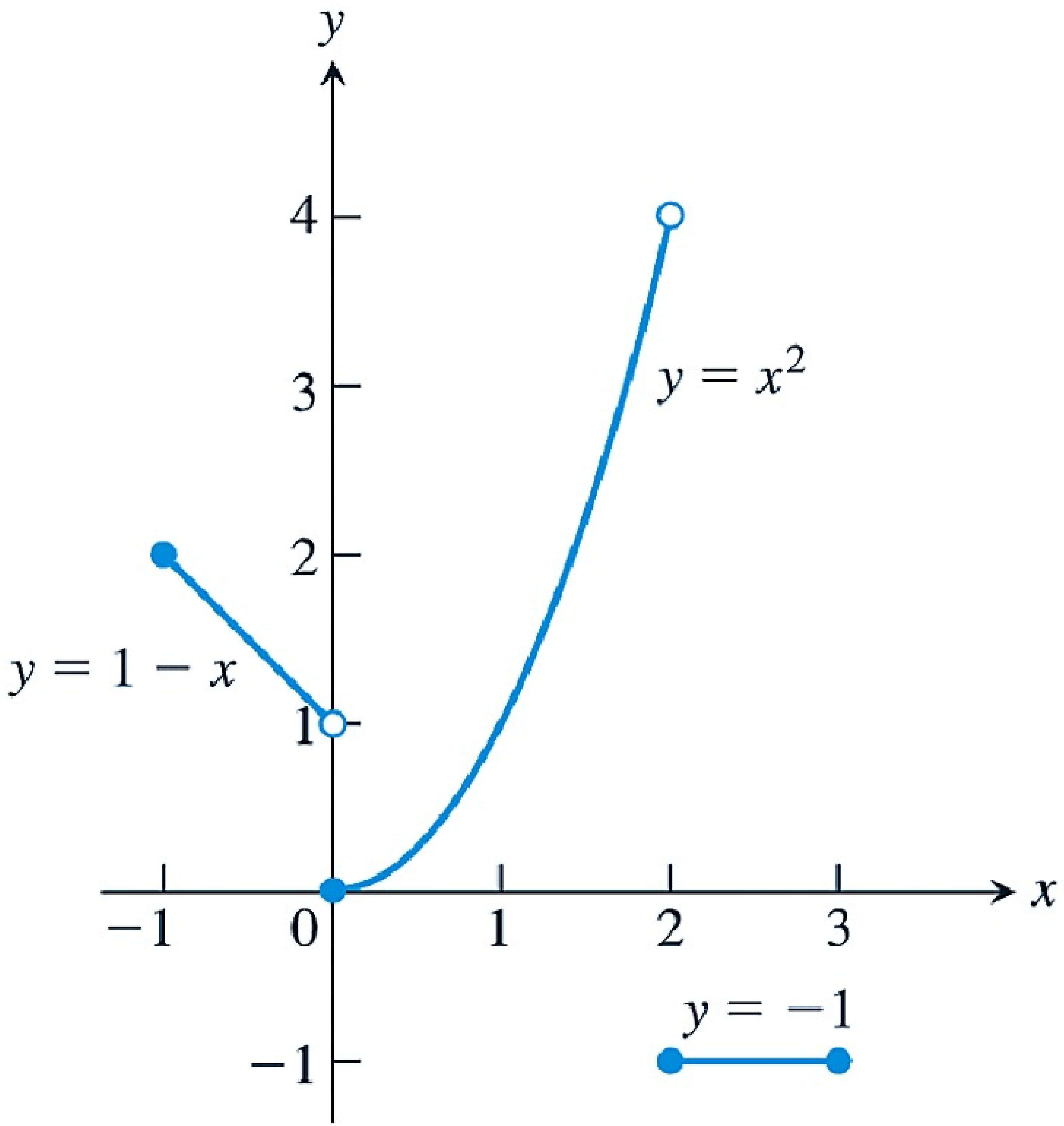


FIGURE 5.33 Piecewise continuous functions like this are integrated piece by piece.