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Integrals



The Fundamental Theorem of Calculus

The Fundamental Theorem of Calculus, Part 1 If f is continuous on $[a, b]$, then the function g defined by

$$g(x) = \int_a^x f(t) dt \quad a \leq x \leq b$$

is continuous on $[a, b]$ and differentiable on (a, b) , and $g'(x) = f(x)$.

Using Leibniz notation for derivatives, we write

$$\frac{d}{dx} \int_a^x f(t) dt = f(x)$$

Example

Find the derivative of the function $g(x) = \int_0^x \sqrt{1 + t^2} dt$.

The Fundamental Theorem of Calculus

The Fundamental Theorem of Calculus, Part 2 If f is continuous on $[a, b]$, then

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

where F is any antiderivative of f , that is, a function such that $F' = f$.

Example

If f is the function whose graph is shown in Figure 1 and $g(x) = \int_0^x f(t) dt$, find the values of $g(0)$, $g(1)$, $g(2)$, $g(3)$, $g(4)$, and $g(5)$.

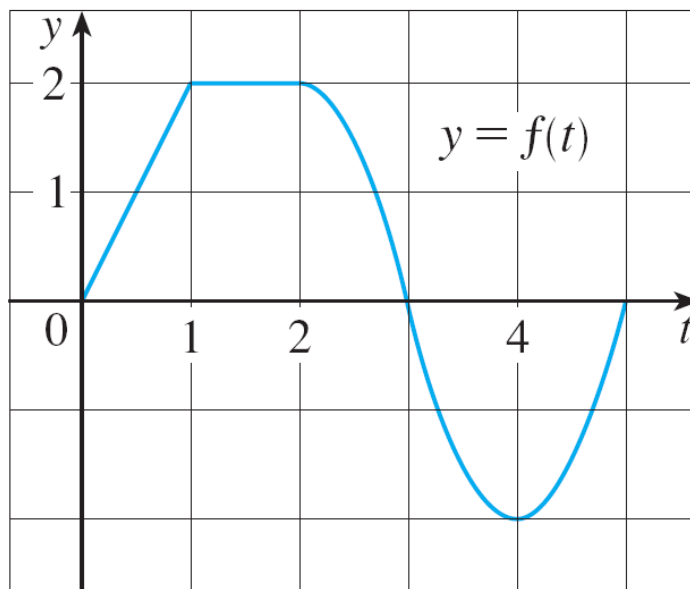


Figure 1

Indefinite Integrals

We write

$$\int x^2 dx = \frac{x^3}{3} + C \quad \text{because} \quad \frac{d}{dx} \left(\frac{x^3}{3} + C \right) = x^2$$

So we regard an indefinite integral as representing an entire *family* of functions.

Also

$$\int \sec^2 x dx = \tan x + C \quad \text{because} \quad \frac{d}{dx} (\tan x + C) = \sec^2 x$$

Indefinite Integrals

1 Table of Indefinite Integrals

$$\int cf(x) dx = c \int f(x) dx$$

$$\int [f(x) + g(x)] dx = \int f(x) dx + \int g(x) dx$$

$$\int k dx = kx + C$$

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

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

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

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

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

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

$$\int \sec^2 x dx = \tan x + C$$

$$\int \csc^2 x dx = -\cot x + C$$

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

$$\int \csc x \cot x dx = -\csc x + C$$

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

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

$$\int \sinh x dx = \cosh x + C$$

$$\int \cosh x dx = \sinh x + C$$

Example

Evaluate

$$\int_1^9 \frac{2t^2 + t^2\sqrt{t} - 1}{t^2} dt.$$