

Module 5:

Integrals Calculus

Integral Calculus

Traditionally it is divided to:

- **Differential calculus:** A subfield of calculus that studies the rates at which quantities change.
- **Integral Calculus:** A subfield of calculus that studies the area under a curve.



Today's Outline

- I. Antiderivatives
- II. Definite Integrals
- III. Fundamental Theorem of Calculus
- IV. Integration by Substitution
- V. Integration by Parts
- VI. Other Integration Methods
- VII. Tutorials

Conceptual Example

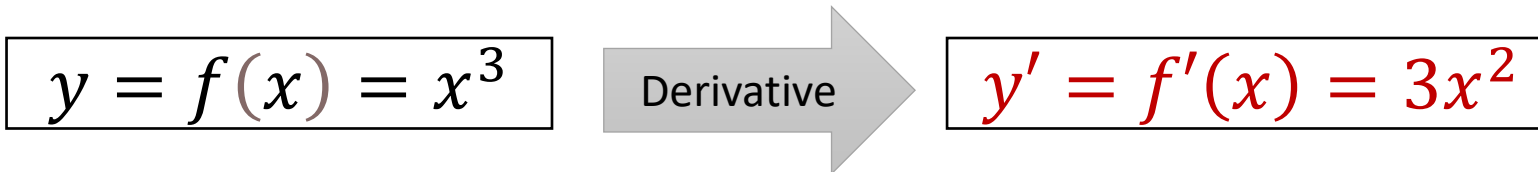
- The function $y = f(x)$, is defined as:

$$y = f(x) = x^3$$



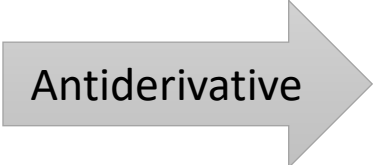
- Hence, it's derivative is:

$$\underline{y' = f'(x) = 3x^2}$$

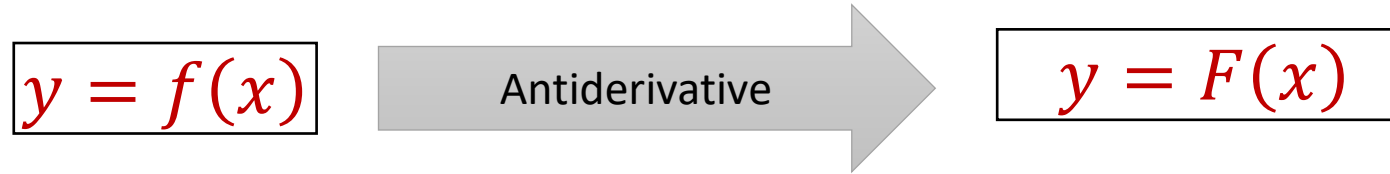


Conceptual Example_{cont}

- Now, if $y' = f(x) = 3x^2$ is a given function on $I = \mathbb{R}$
- We wish to find $y = F(x)$; the antiderivative of $f(x)$

$y' = f(x) = 3x^2$		$y = F(x) = x^3$
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Antiderivatives



DEFINITION A function F is an **antiderivative** of f on an interval I if $F'(x) = f(x)$ for all x in I .

Example

- Show that all the bellow functions are antiderivatives of $y = 3x^2$

a) $y = x^3 \rightarrow y' = 3x^2$

b) $y = x^3 + 1 \rightarrow$ “

c) $y = x^3 - 1 \rightarrow$ “

d) $y = x^3 + c$ (c is a constant) \rightarrow “

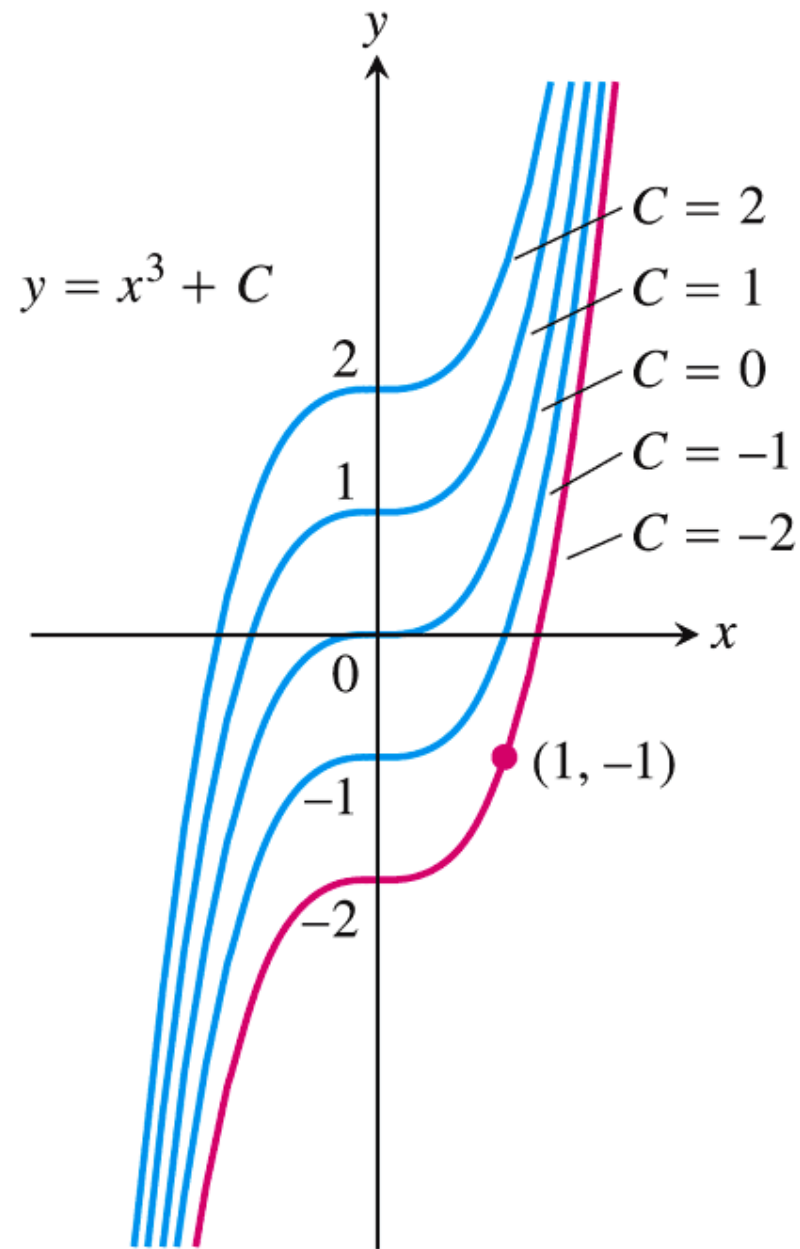
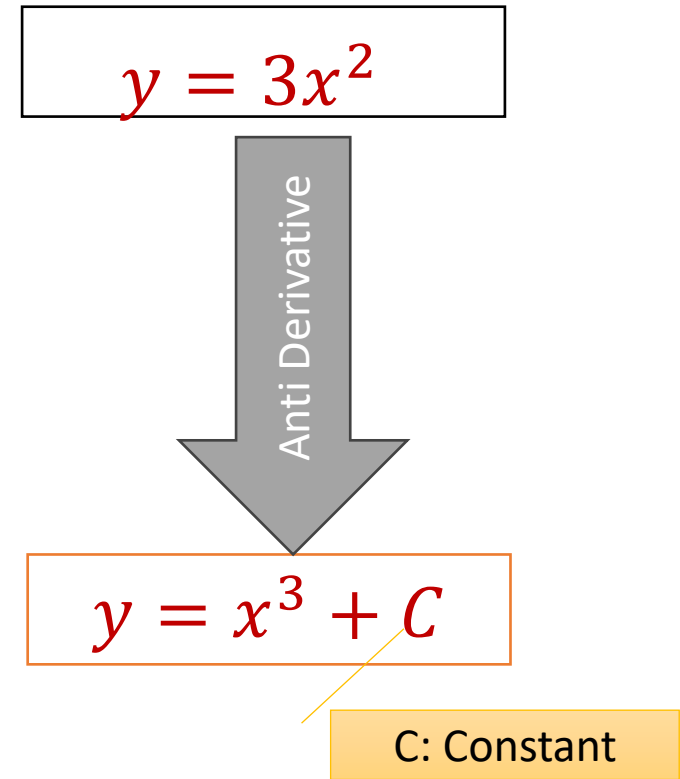


FIGURE 4.1 The curves $y = x^3 + C$ fill the coordinate plane without overlapping. In Example 2, we identify the curve $y = x^3 - 2$ as the one that passes through the given point $(1, -1)$.



Antiderivatives _{cont}

We can deduce that:

THEOREM 1 If F is an antiderivative of f on an interval I , then the most general antiderivative of f on I is

$$F(x) + C$$

where C is an arbitrary constant.

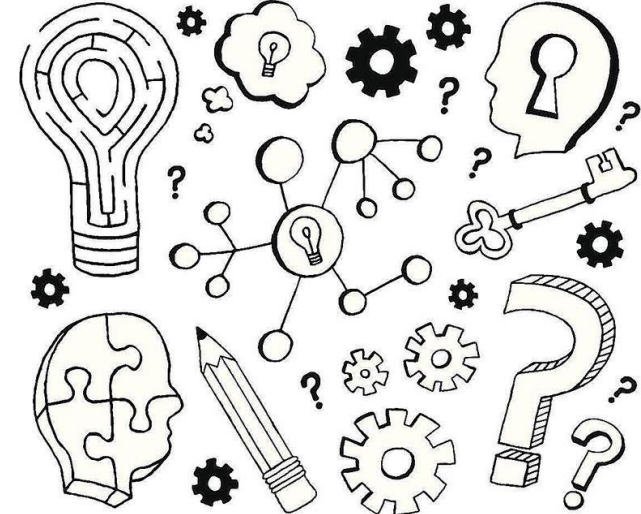
- General Solution
- Particular Solution

$$y = f(x)$$

Antiderivative

$$y = F(x) + C$$

Activity (Individual, 10')



1. Show that the antiderivatives of $y = f(x) = x^n$; is $F(x)$ as below.

$$F(x) = \frac{x^{n+1}}{n+1} + C \quad F'(x) = \frac{d}{dx} \left(\frac{x^{n+1}}{n+1} + C \right) = \frac{(n+1)x^n}{n+1} + 0 = x^n = f(x)$$

2. If we graph the function $F(x)$, what does the constant C indicate?

C is a vertical shift. It moves the whole curve of $F(x)$ up or down but doesn't change its shape.
Every C gives a new curve parallel to others

3. How many curves will we have? Infinitely many - one for every real number C .
Together, they form a family of antiderivatives of x^n

4. If we graph $f(x)$ for a given n , how many curves will we have?

Just one. Differentiation collapses all shifted $F(x)$ curves back into the same $f(x)$.
That's why there's only one derivative, but infinitely many antiderivatives.

5. What is a particular solution, and how can it be obtained from the general solution?

A particular solution is obtained by giving C a specific numerical value, usually after you're told that $F(x_0) = y_0$.

$$F'(x) = \frac{x^{n+1}}{x+1} + c, \quad F(1) = 5 \Rightarrow C = 5 - \frac{1}{n+1}$$

Solution

- Show that the antiderivatives of $y = x^n$; is:

$$F(x) = \frac{x^{n+1}}{n+1} + C$$

We should show that $F'(x) = x^n$

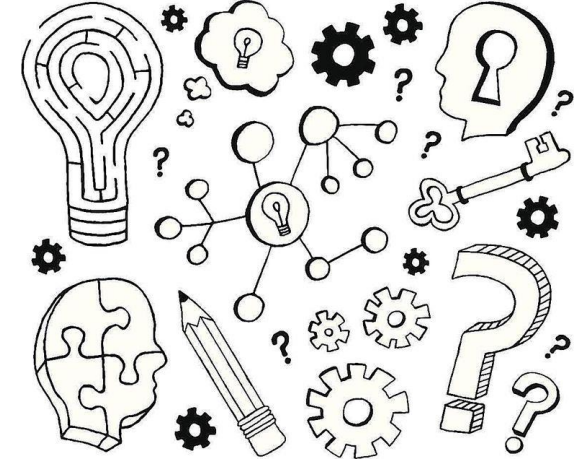
- $F'(x) = [(n+1)/(n+1)] x^{(n+1)-1} + (dc/dx)$
- Hence, $F'(x) = x^n$

$$F(x) = \frac{x^{n+1}}{n+1} + C$$

Derivative

Antiderivative

$$F'(x) = x^n$$



Indefinite Integral

DEFINITION The collection of all antiderivatives of f represents the **indefinite integral** of f with respect to x , and is denoted by

$$\int f(x) dx.$$

The symbol \int is an **integral sign**. The function f is the **integrand** of the integral, and x is the **variable of integration**.

$$\int f(x) dx = F(x) + c$$

Reflection (Individual, 15')

- Reflect on Tables 4.1 & 4.2.

Show that the second column is the antiderivative of the first column.

(Hint: Take the derivative of the second column)

TABLE 4.1 Antiderivative formulas, k a nonzero constant

Function	General antiderivative	Function	General antiderivative
1. x^n	$\frac{1}{n+1}x^{n+1} + C, \quad n \neq -1$	8. e^{kx}	$\frac{1}{k}e^{kx} + C$
2. $\sin kx$	$-\frac{1}{k}\cos kx + C$	9. $\frac{1}{x}$	$\ln x + C, \quad x \neq 0$
3. $\cos kx$	$\frac{1}{k}\sin kx + C$	10. $\frac{1}{\sqrt{1-k^2x^2}}$	$\frac{1}{k}\sin^{-1} kx + C$
4. $\sec^2 kx$	$\frac{1}{k}\tan kx + C$	11. $\frac{1}{1+k^2x^2}$	$\frac{1}{k}\tan^{-1} kx + C$
5. $\csc^2 kx$	$-\frac{1}{k}\cot kx + C$	12. $\frac{1}{x\sqrt{k^2x^2-1}}$	$\sec^{-1} kx + C, \quad kx > 1$
6. $\sec kx \tan kx$	$\frac{1}{k}\sec kx + C$	13. a^{kx}	$\left(\frac{1}{k \ln a}\right)a^{kx} + C, \quad a > 0, a \neq 1$
7. $\csc kx \cot kx$	$-\frac{1}{k}\csc kx + C$		

TABLE 4.2 Antiderivative linearity rules

	Function	General antiderivative
1. <i>Constant Multiple Rule:</i>	$kf(x)$	$kF(x) + C, \quad k \text{ a constant}$
2. <i>Negative Rule:</i>	$-f(x)$	$-F(x) + C$
3. <i>Sum or Difference Rule:</i>	$f(x) \pm g(x)$	$F(x) \pm G(x) + C$

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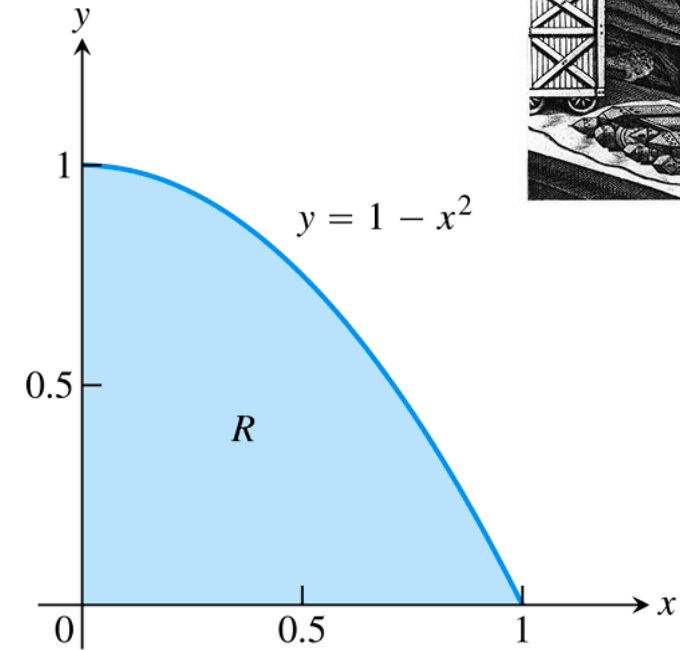
VII. Tutorials

Conceptual Example

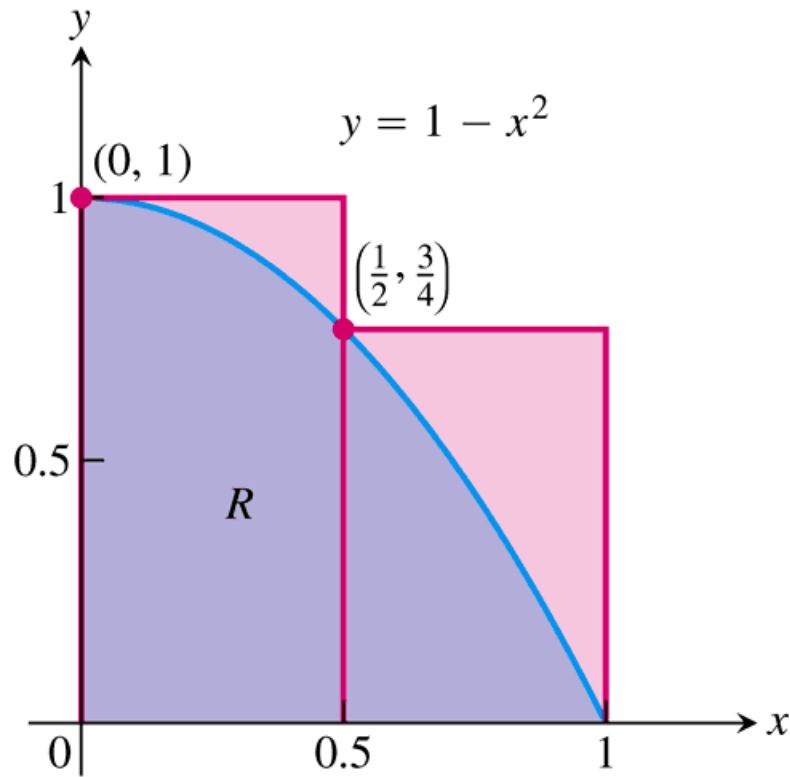


What is the are of R?

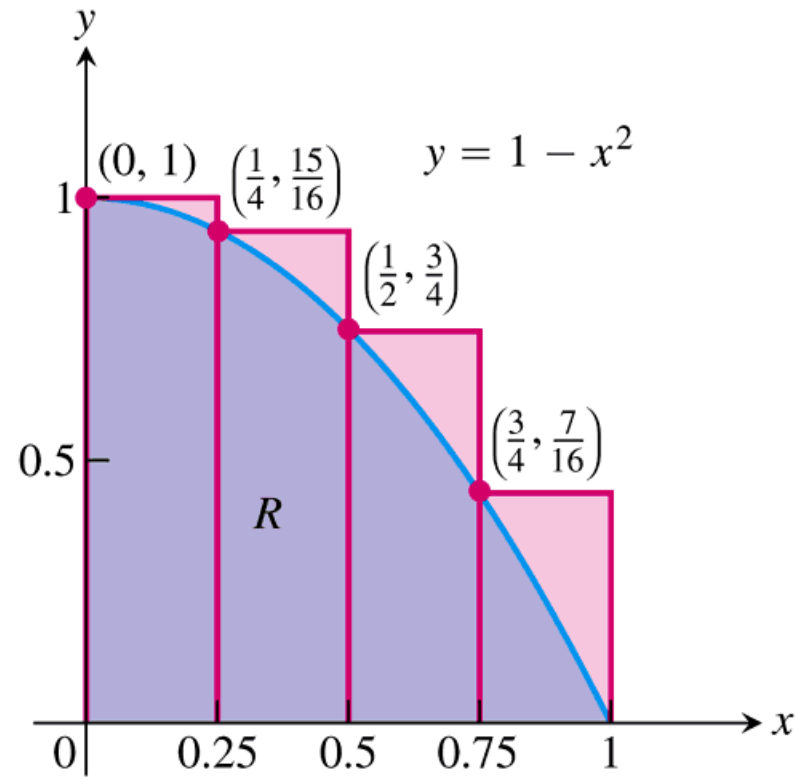
- a) We can approximate area R by dividing it to n rectangles
- b) Measuring the area of each rectangles $\rightarrow R_1, R_2, \dots$
- c) And $R_1 + R_2 + R_3 + \dots + R_n \rightarrow R$



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

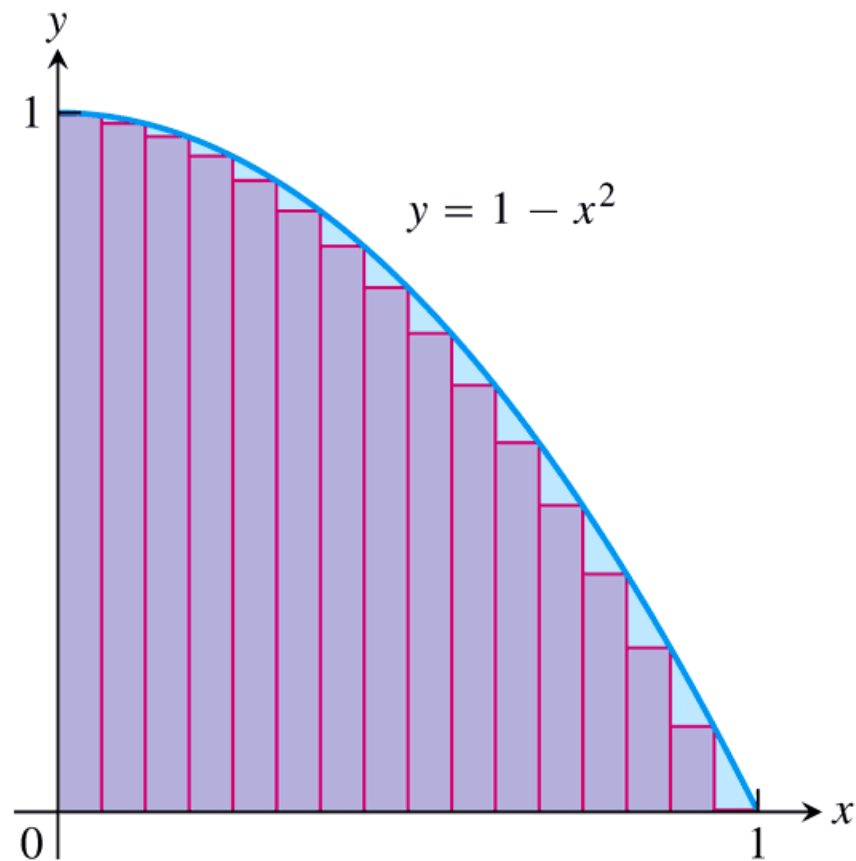


(a)

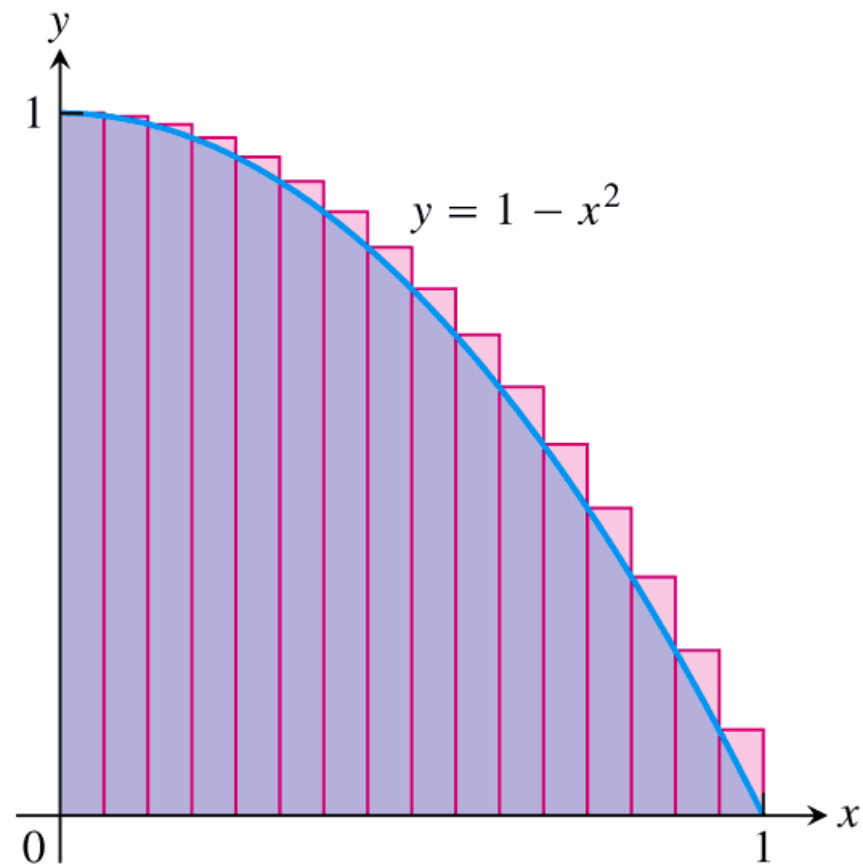


(b)

(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.



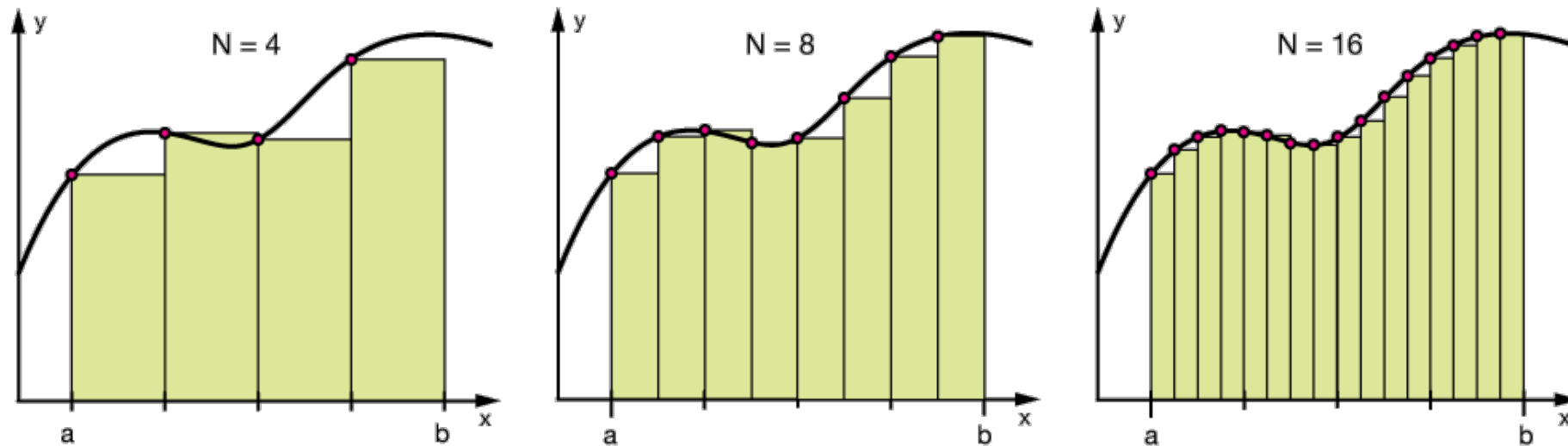
(a)



(b)

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

Area Under a Curve



$$S = \lim_{n \rightarrow \infty} \sum_{i=1}^n R_i$$

Riemann Sum

- **Riemann** Completed [Archimedes Method](#)
- A **Riemann sum** is an [approximation](#) of the [area](#) of a region
- [Area under a curve](#) → **A**
- Named after German mathematician [Bernhard Riemann](#).
- The sum is calculated by dividing the region into [rectangles](#) / [trapezoids](#)
- The area for each of these shapes is calculated: **R_1, R_2, \dots, R_n**
- These areas are added together: **$S = \underline{R_1 + R_2 + R_3 + \dots + R_n} = \sum_{i=1}^n R_i$**
- **S** : Riemann sum



Area under the Curve vs. Riemann Sum

- The Riemann sum S , differs from the actual area A
- The error: $\text{Error} = A - [\sum_{i=1}^n R_i] = A - S$
- This error can be reduced by using more rectangles $\rightarrow n \rightarrow \infty$
- As $n \rightarrow \infty$: $\Delta x \rightarrow 0$ and $\text{Error} \rightarrow 0$, hence $A \rightarrow S$
- So A is defined as:

$$A = \lim_{n \rightarrow \infty} \sum_{i=1}^n R_i$$

Area Under a Curve _{cont}

$$A = \lim_{n \rightarrow \infty} \sum_{i=1}^n R_i$$

$$R_i = f(c_i)(\Delta x_i)$$

$$n \rightarrow \infty \equiv \Delta x \rightarrow 0$$

$$A = \lim_{n \rightarrow \infty} \sum_{i=1}^n [f(c_i)(\Delta x_i)]$$

$$A = \lim_{\Delta x \rightarrow 0} \sum_{i=1}^n [f(c_i)(\Delta x_i)]$$

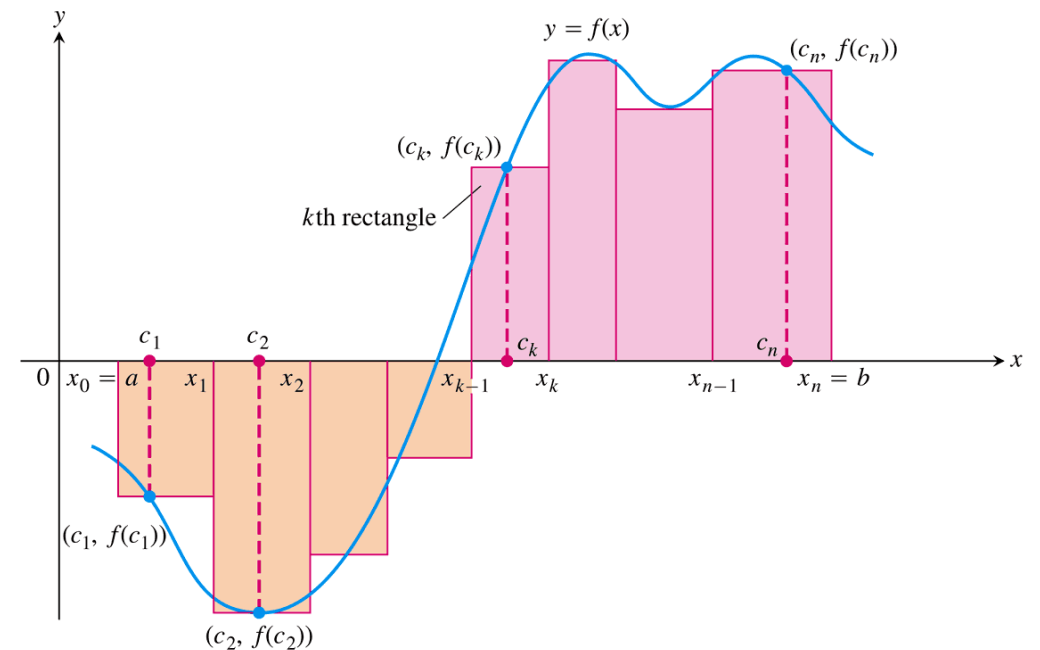


FIGURE 4.10 The rectangles approximate the region between the graph of the function $y = f(x)$ and the x -axis.

Definite Integral

A is the definite integral of f over the interval $I = [a, b]$

$$A = \lim_{\Delta x \rightarrow 0} \sum_{i=1}^n [f(c_i)(\Delta x_i)]$$

Upper limit of integration

Integral sign

Lower limit of integration

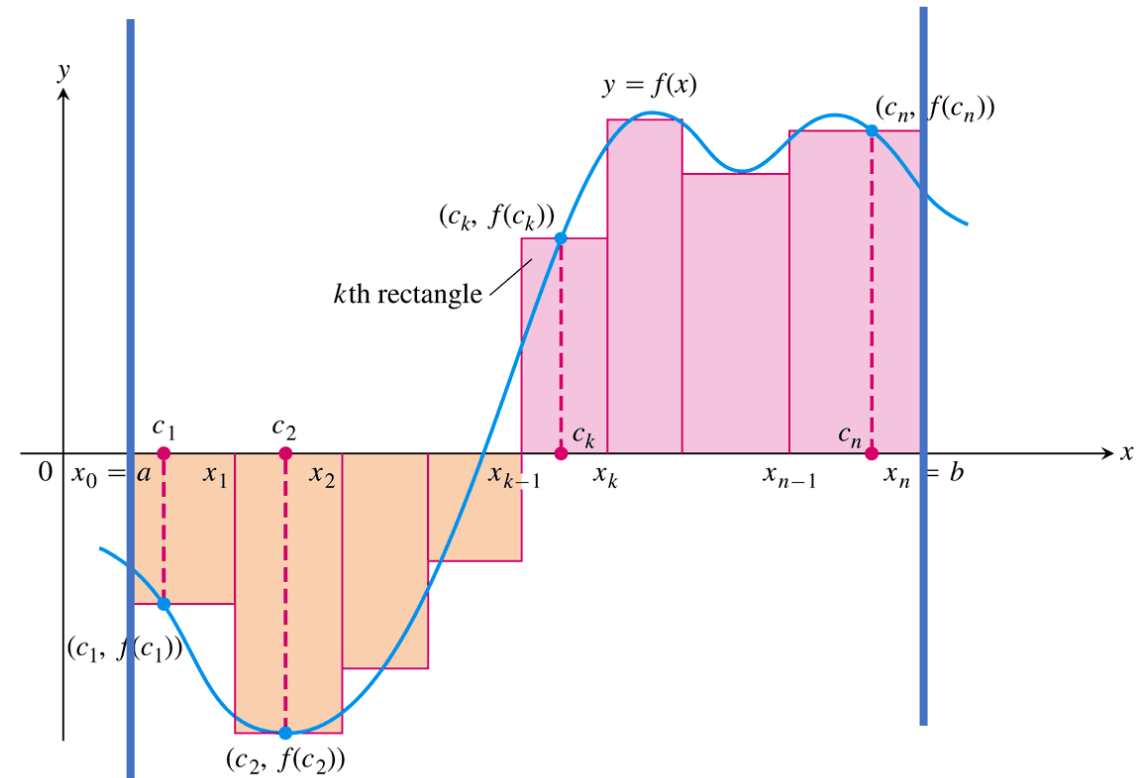
The function is the integrand.

x is the variable of integration.

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

Integral of f from a to b

$$\int_a^b f(x) dx$$

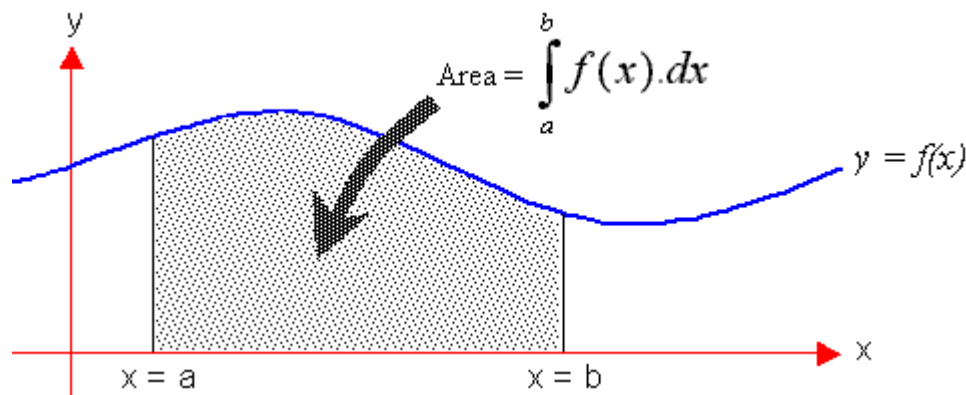


The rectangles approximate the region between the graph of the function $y = f(x)$ and the x -axis.

Definite Integrals continued

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 ,

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



Definite Integrals continued

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.

Activity (Individual, 15')

- Justify the below Table by matching it with the relevant Figure.

TABLE 4.5 Rules satisfied by definite integrals

1. *Order of Integration:* $\int_b^a f(x) dx = -\int_a^b f(x) dx$ Reversing limits flips the sign of the area.

2. *Zero Width Interval:* $\int_a^a f(x) dx = 0$ The area under a single point is zero — no width means no area.

3. *Constant Multiple:* $\int_a^b kf(x) dx = k \int_a^b f(x) dx$ Any Number k

Stretching the function vertically by k multiplies the area by k .

4. *Sum and Difference:* $\int_a^b (f(x) \pm g(x)) dx = \int_a^b f(x) dx \pm \int_a^b g(x) dx$ Areas add or subtract depending on the sign.

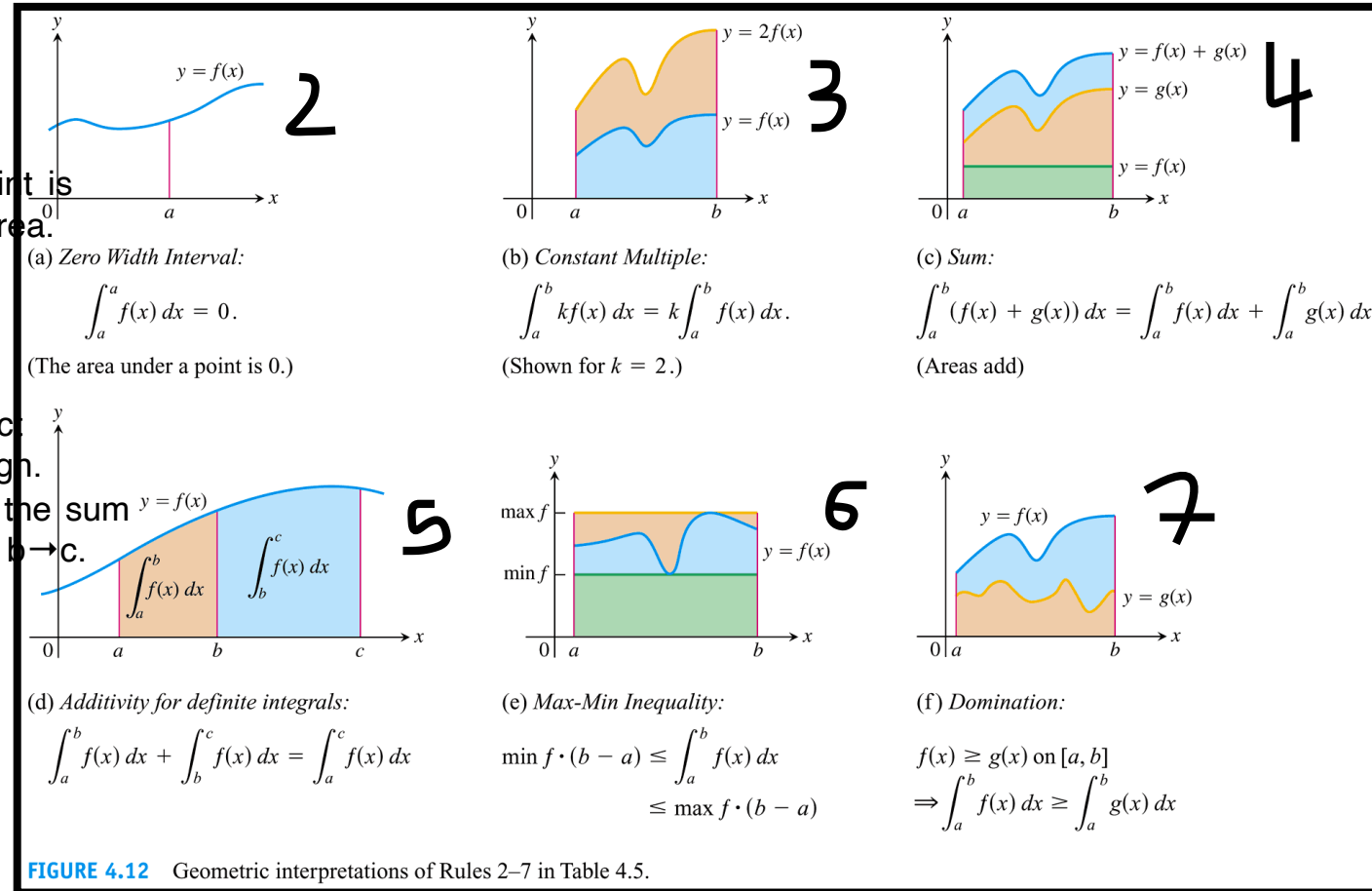
5. *Additivity:* $\int_a^b f(x) dx + \int_b^c f(x) dx = \int_a^c f(x) dx$ The total area from a to c is the sum of partial areas from $a \rightarrow b$ and $b \rightarrow c$.

6. *Max-Min Inequality:* If f has maximum value $\max f$ and minimum value $\min f$ on $[a, b]$, then

The integral's value is bounded between the rectangle of min height and that of max height.

7. *Domination:* $f(x) \geq g(x)$ on $[a, b] \Rightarrow \int_a^b f(x) dx \geq \int_a^b g(x) dx$

$f(x) \geq 0$ on $[a, b] \Rightarrow \int_a^b f(x) dx \geq 0$ (Special Case)



The area under a higher curve is always greater.

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Fundamental Theorems of Calculus

THEOREM 5—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 $f(x)$;

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

THEOREM 5 (Continued)—The Fundamental Theorem of Calculus, Part 2 If f is continuous at every point of $[a, b]$ and F is any antiderivative of f on $[a, b]$, then

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

$Y = F(x)$ is the antiderivative of $f(x)$

Reflection (Individual, 10')

- Reflect on Tables 8.1.

TABLE 8.1 Basic integration formulas

1. $\int du = u + C$	13. $\int \cot u \, du = \ln \sin u + C$ $= -\ln \csc u + C$
2. $\int k \, du = ku + C$ (any number k)	14. $\int e^u \, du = e^u + C$
3. $\int (du + dv) = \int du + \int dv$	15. $\int a^u \, du = \frac{a^u}{\ln a} + C$ ($a > 0, a \neq 1$)
4. $\int u^n \, du = \frac{u^{n+1}}{n+1} + C$ ($n \neq -1$)	16. $\int \sinh u \, du = \cosh u + C$
5. $\int \frac{du}{u} = \ln u + C$	17. $\int \cosh u \, du = \sinh u + C$
6. $\int \sin u \, du = -\cos u + C$	18. $\int \frac{du}{\sqrt{a^2 - u^2}} = \sin^{-1} \left(\frac{u}{a} \right) + C$
7. $\int \cos u \, du = \sin u + C$	19. $\int \frac{du}{a^2 + u^2} = \frac{1}{a} \tan^{-1} \left(\frac{u}{a} \right) + C$
8. $\int \sec^2 u \, du = \tan u + C$	20. $\int \frac{du}{u\sqrt{u^2 - a^2}} = \frac{1}{a} \sec^{-1} \left \frac{u}{a} \right + C$
9. $\int \csc^2 u \, du = -\cot u + C$	21. $\int \frac{du}{\sqrt{a^2 + u^2}} = \sinh^{-1} \left(\frac{u}{a} \right) + C$ ($a > 0$)
10. $\int \sec u \tan u \, du = \sec u + C$	22. $\int \frac{du}{\sqrt{u^2 - a^2}} = \cosh^{-1} \left(\frac{u}{a} \right) + C$ ($u > a > 0$)
11. $\int \csc u \cot u \, du = -\csc u + C$	
12. $\int \tan u \, du = -\ln \cos u + C$ $= \ln \sec u + C$	

Time for a break – 20'



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Conceptual Example

Solve the following Integral

$$I = \int 2x (\sin x^2) dx$$

- Let $x^2 = u \rightarrow$ Then $2x dx = du$
- So by replacing $\rightarrow I = \int \sin u du = -\cos u + C \Rightarrow I = -\cos x^2 + C$

Integration By Substitution

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

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

- Substitution: $g(x) = u$
- $g'(x) dx = du$
- $f(g(x)) g'(x) dx \rightarrow f(u) du$

Example

Solve the following Integral

$$I = \int_0^4 e^{-2x} dx$$

1) choose substitution

Inner function: $-2x$

Let $u = -2x$, then $du = -2dx \Rightarrow dx = -1/2 du$

when $x = 0$; $u = -2 \cdot 0 = 0$

when $x = 4$; $u = -2 \cdot 4 = -8$

2) substitute into integral

$= \int_{[0 \text{ to } -8]} e^u (-1/2 du)$

$= -1/2 \int_{[0 \text{ to } -8]} e^u du$

Flip the limits to remove minus sign

$= 1/2 \int_{[-8 \text{ to } 0]} e^u du$

3) integrate and evaluate

$I = 1/2 [e^u]_{-8 \text{ to } 0}$

$= 1/2 (e^0 - e^{-8})$

$= 1 - e^{-8}/2$

4) Quick check

$F(x) = -1/2 e^{-2x}$

$F'(x) = -1/2 \cdot (-2) e^{-2x} = e^{-2x}$

- Let $u = -2x \rightarrow du = d(-2x) = -2(dx) \rightarrow dx = -\frac{du}{2}$

- $u(0) = 0$

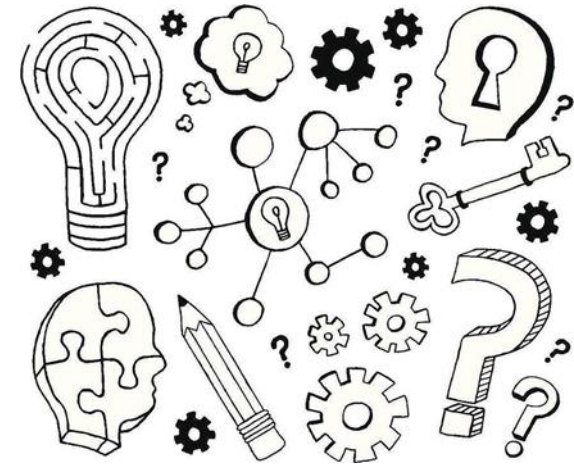
- $u(4) = -8$

- $I = \int_0^{-8} e^u du / (-2) \rightarrow I = (-1/2) \int_0^{-8} e^u du \rightarrow I = \left(-\frac{1}{2}\right) [e^{-8} - e^0] = \frac{(1 - e^{-8})}{2}$

Activity (Individual, 15')

Read the following article and solve its examples.

<https://www.mathcentre.ac.uk/resources/workbooks/mathcentre/web-integrationbysub-tony.pdf>



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Integration By Parts

Integration by parts is a technique for simplifying integrals of the form

$$\int f(x)g(x) dx.$$

It is useful when f can be differentiated repeatedly and g can be integrated repeatedly without difficulty. The integral

$$\int xe^x dx$$

is such an integral because $f(x) = x$ can be differentiated twice to become zero and $g(x) = e^x$ can be integrated repeatedly without difficulty. Integration by parts also applies to integrals like

$$\int e^x \sin x dx$$

in which each part of the integrand appears again after repeated differentiation or integration.

Integration By Parts _{cont}

- The Product Rule states that, if f and g are differentiable functions, then

$$\frac{d}{dx}[f(x)g(x)] = f(x)g'(x) + g(x)f'(x)$$

- Integrating the above, and reordering the terms:

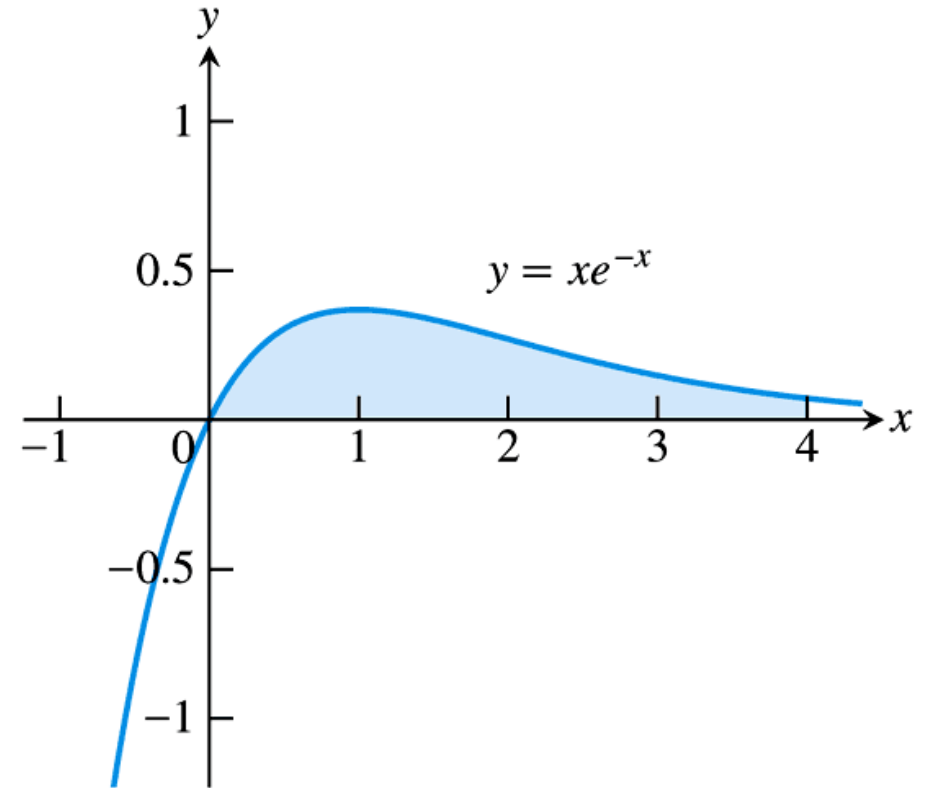
$$f(x)g(x) = \boxed{\int f(x)g'(x) dx} + \int g(x)f'(x) dx \Rightarrow$$

$$\int f(x)g'(x) dx = f(x)g(x) - \int g(x)f'(x) dx$$

Example

Solve the following Integral

$$\int_0^4 x e^{-x} dx$$



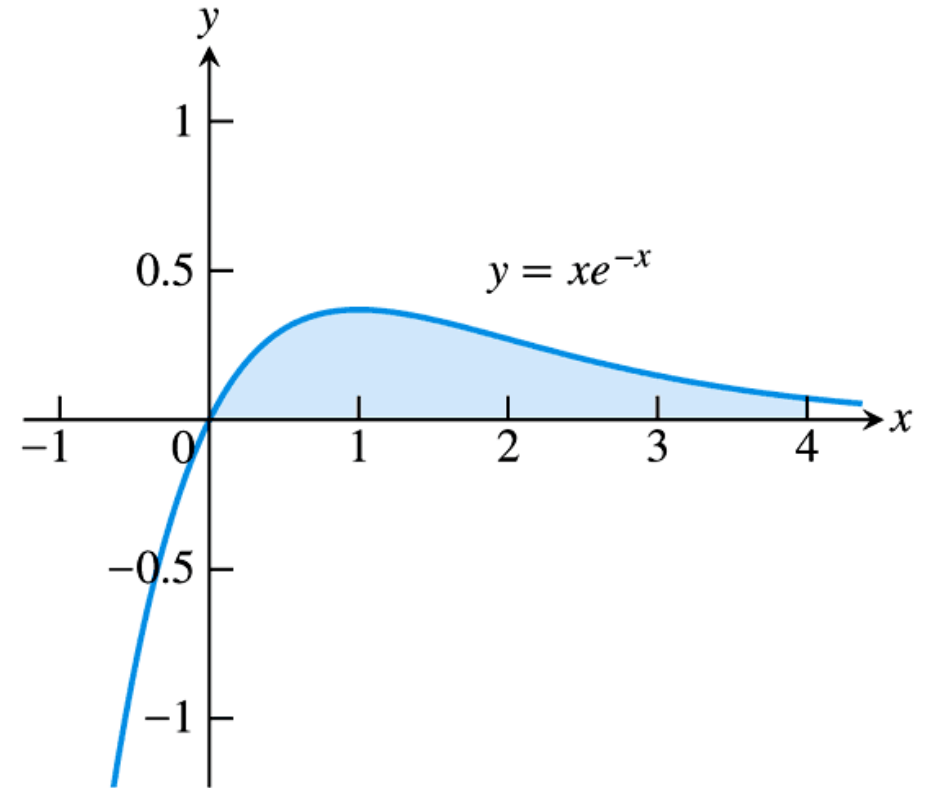
The region in Example

Example

Solve the following Integral

$$\int_0^4 x e^{-x} dx$$

- Let $x = u \Rightarrow dx = du$
- Let $e^{-x} dx = dv \Rightarrow v = -e^{-x}$
- so: $UV = -xe^{-x}$
- so: $\int V du = \int -e^{-x} dx$



The region in Example

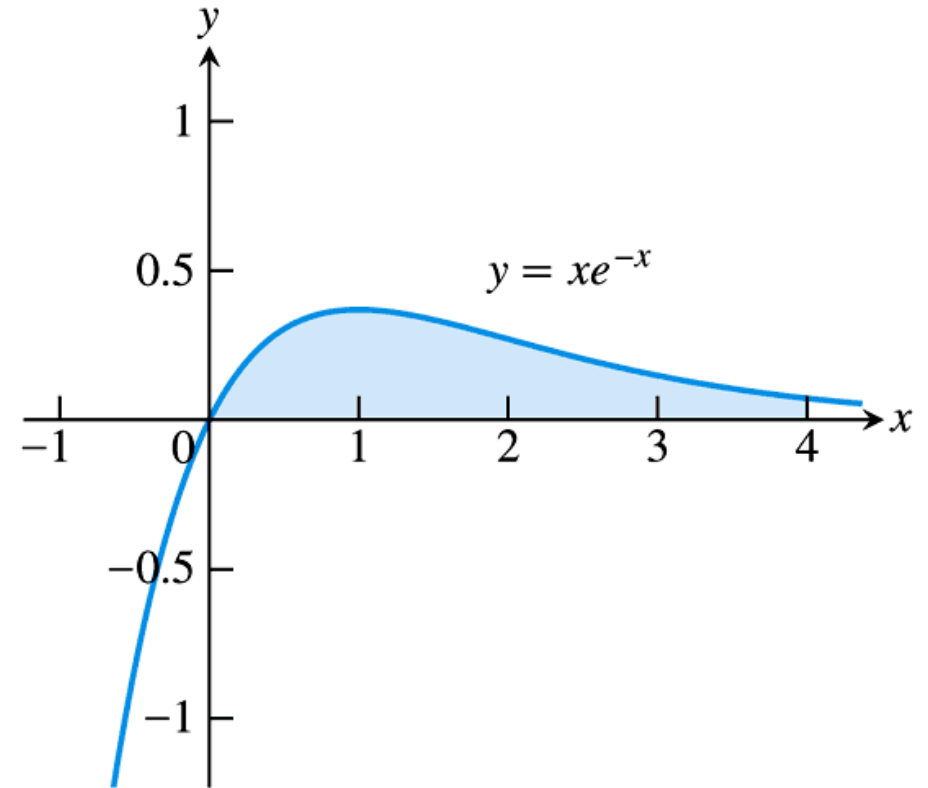
Example

Solve the following Integral

$$\int_0^4 x e^{-x} dx$$

- $I = -x e^{-x} - \int -e^{-x} dx =$
- $I = -x e^{-x} - e^{-x} = -e^{-x} (x+1)$
- $I(4) = 5 (-e^{-4}) = -5 e^{-4}$
- $I(0) = 1 (-e^{-0}) = -1$

➡ $I = -5 e^{-4} + 1$



The region in Example

Integration By Parts- Summary

Integration by Parts Formula

$$\int u \, dv = uv - \int v \, du \quad (2)$$

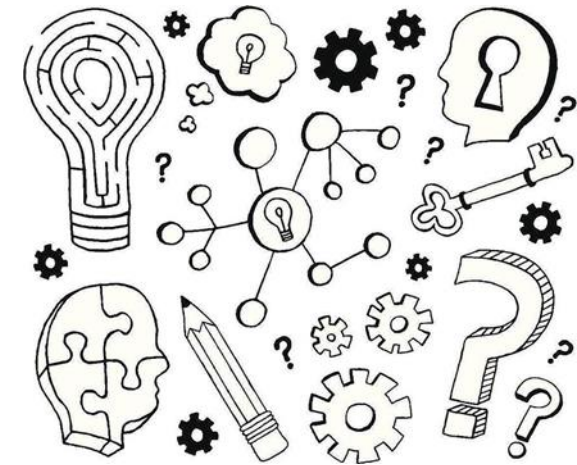
Integration by Parts Formula for Definite Integrals

$$\int_a^b f(x)g'(x) \, dx = f(x)g(x) \Big|_a^b - \int_a^b f'(x)g(x) \, dx \quad (3)$$

Activity (Individual, 15')

Read the following article and solve its examples.

<https://www.mathcentre.ac.uk/resources/uploaded/mc-ty-parts-2009-1.pdf>



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Numerical Integration

- There are **several other methods** for evaluation the integral of a function.
- Such as :
 - Integration Using Trigonometric Identities.
 - Integration by Partial Fraction
 - Integration Using Trigonometric substitution
 - More & More
- Despite these methods, **many integrals can not be solved explicitly**.
- Using **numerical methods** and **programing**, most integrals can be solved.

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Exercise 1

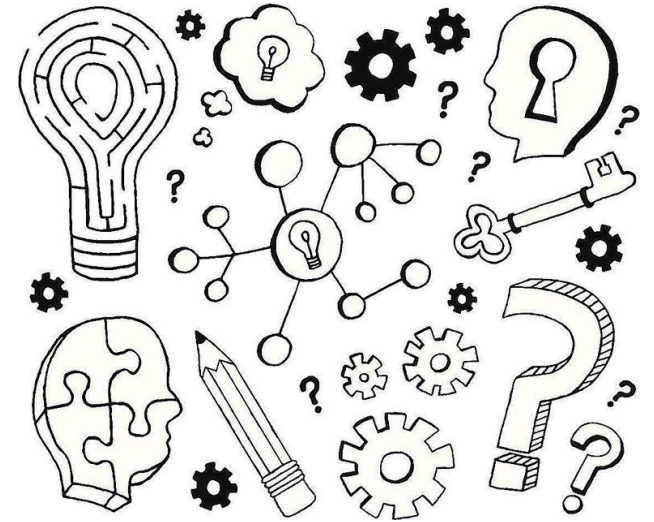
Solve the following Indefinite integrals:

i. $\int [(2x - 9) / (\sqrt{x^2 - 9x + 1})] dx$

ii. $\int \sqrt{8x - x^2} dx$

iii. $\int (\sec \theta + \tan \theta)^2 d\theta$

iv. $\int \sqrt{1 + \cos 4x} d\theta$



Exercise 1 cont

Procedures for Matching Integrals to Basic Formulas

PROCEDURE

- i Making a simplifying substitution
- ii Completing the square
- iii Using a trigonometric identity
- iv Eliminating a square root

EXAMPLE

$$\frac{2x - 9}{\sqrt{x^2 - 9x + 1}} dx = \frac{du}{\sqrt{u}}$$

$$\sqrt{8x - x^2} = \sqrt{16 - (x - 4)^2}$$

$$\begin{aligned}(\sec x + \tan x)^2 &= \sec^2 x + 2 \sec x \tan x + \tan^2 x \\&= \sec^2 x + 2 \sec x \tan x \\&\quad + (\sec^2 x - 1) \\&= 2 \sec^2 x + 2 \sec x \tan x - 1\end{aligned}$$

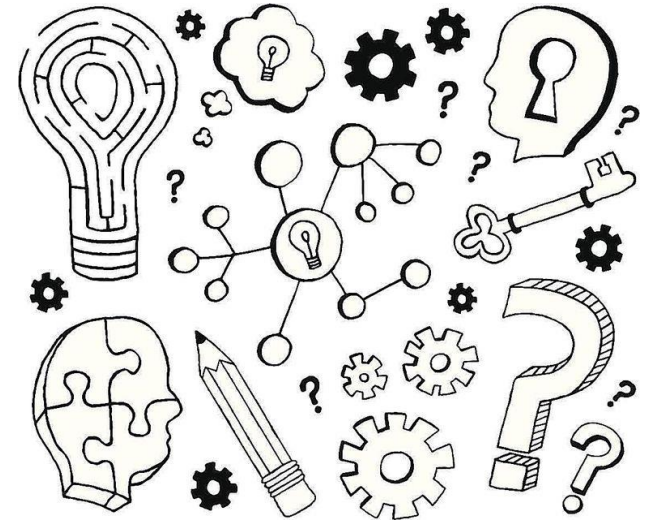
$$\sqrt{1 + \cos 4x} = \sqrt{2 \cos^2 2x} = \sqrt{2} |\cos 2x|$$

Exercise 2

Solve the following integrals:

i. $\int x \sin x \, dx$

ii. $\int \ln x \, dx$



Solution 2-i

- Let
- Then,

$$\begin{array}{c} u = x \\ \downarrow \\ du = dx \end{array}$$

$$\begin{array}{c} dv = \sin x \, dx \\ \downarrow \\ v = -\cos x \end{array}$$

- Using Formula 2, we have:

$$\begin{aligned} \int x \sin x \, dx &= \int \overbrace{x}^u \overbrace{\sin x \, dx}^{dv} = \overbrace{x}^u \overbrace{(-\cos x)}^v - \int \overbrace{(-\cos x)}^v \overbrace{dx}^{du} \\ &= -x \cos x + \int \cos x \, dx \\ &= -x \cos x + \sin x + C \end{aligned}$$

Solution 2-ii

- Let

$$u = \ln x$$

- Then,

$$du = \frac{1}{x} dx$$

$$dv = dx$$

$$v = x$$

$$\int \ln x \, dx = x \ln x - \int x \frac{dx}{x}$$

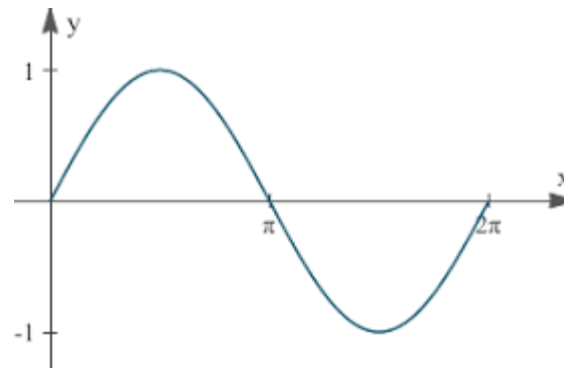
$$= x \ln x - \int dx$$

$$= x \ln x - x + C$$

Exercise 3

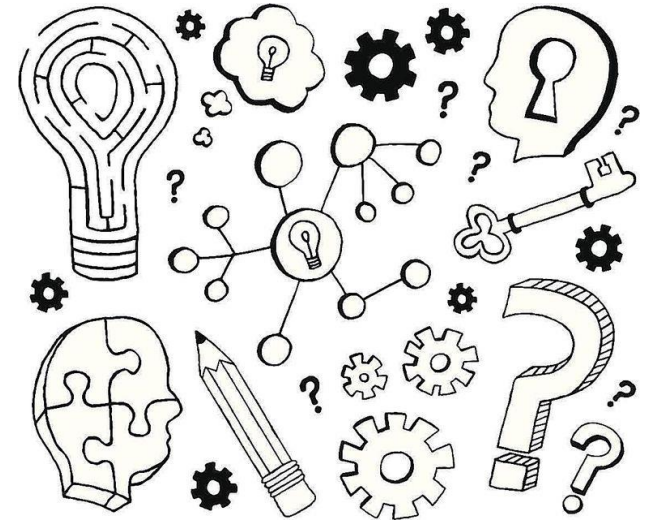
Find the area under the curve $y = \sin x$

- i. On $I=[0,\pi]$
- ii. On $I=[0,2\pi]$



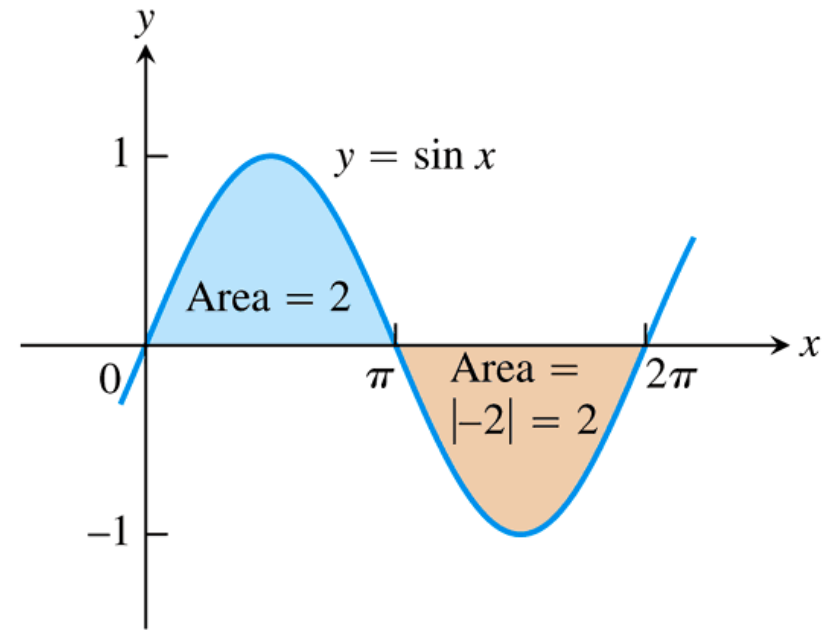
Note: Antiderivative

of $\sin x$ is $-\cos(x) + C$



Exercise 3- Solution

- $I = \int_0^{\pi} \sin x \, dx = -[\cos \pi - \cos 0] = 2$
- $I = \int_0^{2\pi} \sin x \, dx = 2 \int_0^{\pi} \sin x \, dx = 4$



The total area between $y = \sin x$ and the x -axis for $0 \leq x \leq 2\pi$ is the sum of the absolute values of two integrals

Source of the slides:

Thomas Calculus – 11e

Stewart Calculus

<https://www.slideserve.com/search/presentations/derivatives-and-integrals>