

# CH 1 — Integration

Luke Lu • 2026-02-05

## Definite Integrals

### Info — Riemann Sums

Given  $f(x)$  that is defined over  $[a, b]$  with  $a < b$ , the area under function  $f(x)$  can be found by

#### 1. Left-Endpoint Riemann Sum

$$L_n = \sum_{i=0}^{n-1} f(x_i^*) \Delta x$$

- Underestimates Increasing Functions

#### 2. Right-Endpoint Riemann Sum

$$R_n = \sum_{i=1}^n f(x_i^*) \Delta x$$

- Overestimates Increasing Functions

where

- $\Delta x = \frac{b-a}{n}$  under regular partition
- $x_i^* = a + i\Delta x = a + i\frac{b-a}{n}$

$\lim_{n \rightarrow \infty} R_n = \lim_{n \rightarrow \infty} L_n$  for  $f(x)$  on interval  $[a, b]$

Regular Partition means interval  $[a, b]$  is equally partitioned into  $n$  rectangles with identical width

Example:

Estimate area under the curve for  $f(x) = x^2$  on  $x \in [0, 1]$

$$R_n = \sum_{i=1}^n \frac{1}{n} f\left(\frac{i}{n}\right) = \sum_{i=1}^n \frac{1}{n} \left(\frac{i}{n}\right)^2 = \frac{1}{n^3} \sum_{i=1}^n i^2 = \frac{(n+1)(2n+1)}{6n}$$

$$\lim_{n \rightarrow \infty} R_n = \lim_{n \rightarrow \infty} \frac{(n+1)(2n+1)}{6n} = \frac{1}{3}$$

### Info — Definite Integral

$f(x)$  defined on  $x \in [a, b]$  with regular partition with  $n$  subintervals

The definite integral of  $f(x)$  on  $[a, b]$  is defined

$$\int_a^b f(x) dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i^*) \Delta x = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(a + i\Delta x) \Delta x$$

A function is integrable on  $x \in [a, b]$  provided that the limit of Riemann Sum exists and has the same value regardless of the choice of  $x_i^*$

### Info – Integrability Theorem for Continuous Functions

Integrability:  $\lim_{n \rightarrow \infty} R_n = \lim_{n \rightarrow \infty} L_n$

1. If  $f$  is continuous of  $[a, b]$  then  $f$  is integrable on  $[a, b]$
2.  $f$  is bounded on  $[a, b]$  and has a **finite** number of discontinuities, then  $f$  is integrable on  $[a, b]$

That is continuity implies integrability and the other way is false

Examples:

1.  $f(x) = x^2$
2.  $f(x) = \begin{cases} 2 & \text{if } x \leq 3 \\ 1 & \text{if } x > 3 \end{cases}$ , note that  $f(x)$  is discontinuous
3.  $f(x) = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{if } x \notin \mathbb{Q} \end{cases}$  on  $[0, 1]$ 
  - $x_i^*$  is rational  
 $\int_0^1 f(x) dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i^*) \Delta x = 1$
  - $x_i^*$  is irrational  $\int_0^1 f(x) dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i^*) \Delta x = 0$

Thus not integrable

For geometric interpretation, Riemann Sums and Definite Integrals measures the “signed” area where there is no more than 1 inflection point

- A positive result of  $w$  implies the area under the curve above  $x$ -axis is  $w$
- A negative result of  $w$  implies the area under the curve under  $x$ -axis is  $w$

### Info – Parity of Functions and Definite Integrals

Let  $f(x)$  be bounded and integrable on  $[-a, a]$

1. If  $f(x)$  is odd function, then

$$\int_{-a}^a f(x) dx = 0$$

2. If  $f(x)$  is even function where  $\int_0^a f(x) dx = w$

$$\int_{-a}^a f(x) dx = 2w$$

Examples:

1.  $\int_1^3 x^2 - 3x dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(1 + \frac{2i}{n}) \cdot \frac{2}{n} = \lim_{n \rightarrow \infty} \sum_{i=1}^n \left[ \left(1 + \frac{2i}{n}\right)^3 - 3\left(1 + \frac{2i}{n}\right) \right] \cdot \frac{2}{n}$   
 $= \lim_{n \rightarrow \infty} \sum_{i=1}^n \left( -\frac{4i}{n^2} + \frac{8i^2}{n^3} - \frac{4}{n} \right) = -\frac{10}{3}$
2.  $\int_0^5 x^3 - 2 dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f\left(i \frac{5}{n}\right) \frac{5}{n} = \lim_{n \rightarrow \infty} \sum_{i=1}^n \left[ \left(\frac{5}{n}\right) \left( \left(i \frac{5}{n}\right)^3 - 2 \right) \right] = \frac{583}{4}$

### Info — Basic Property of Definite Integral

Let  $f(x), g(x)$  be integrable on  $[a, b]$

1. For any  $c \in \mathbb{R}$ , the function  $cf(x)$  is integrable and

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

2. The function  $f + g$  is integrable and

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

3. If  $m, M \in \mathbb{R}$  and  $m \leq f(x) \leq M \forall x \in [a, b]$ , then

$$m(b - a) \leq \int_a^b f(x) \, dx \leq M(b - a)$$

4. If  $f(x) \geq 0 \forall x$ , then

$$\int_a^b f(x) \, dx \geq 0$$

5. If  $f(x) \leq g(x) \forall x \in [a, b]$ , then

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

6. The function  $|f|$  is integrable on  $[a, b]$  and

$$\left| \int_a^b f(x) \, dx \right| \leq \int_a^b |f(x)| \, dx$$

7. Bound flipping

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

- 8.

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

### Info — Separation of Domain of Definite Integral

If  $f(x)$  is also integrable on an interval containing  $a, b, c$ , then

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

### Info — Average Value of Function

Let  $f$  be a function that is continuous on an interval  $[a, b]$  with  $a < b$ . The **average value of  $f$  on  $[a, b]$**  is defined as

$$f_{\text{avg}} = \frac{1}{b-a} \int_a^b f(x) \, dx$$

Examples:

1. Determine the average value of  $f(x) = 1 - x^2$  on  $[-1, 1]$

$$f_{\text{avg}} = \frac{1}{1-(-1)} \int_{-1}^1 f(x) \, dx = \int_0^1 f(x) \, dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n \frac{1 - (\frac{i}{n})^2}{n}$$
$$\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=1}^n 1 - \frac{i^2}{n^2} = \lim_{n \rightarrow \infty} \frac{1}{n} \left( n - \frac{1}{n^2} \left( \frac{n(n+1)(2n+1)}{6} \right) \right) = 1 - \frac{1}{3} = \frac{2}{3}$$

2. Suppose that  $f, g$  are integrable on  $[-1, 1]$ ,  $\int_1^{-1} f(t) \, dt = 5$ , and  $g$  is an even function with  $\int_0^1 g(t) \, dt = 2$ .

$$\int_{-1}^1 3f(x) - g(x) \, dx = 3 \int_{-1}^1 f(x) \, dx - \int_{-1}^1 g(x) \, dx = -3 \int_1^{-1} f(x) \, dx - 2 \int_0^1 g(x) \, dx = -19$$

### Info — Fundamental Theorem of Calculus (FTC - 1)

Let  $a \in \mathbb{R}$ . If  $f$  is continuous on an open interval  $I$  containing  $a$ , then the function

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

is differentiable  $\forall x \in I$  and  $G'(x) = f(x)$ . That is,

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

#### General Extended FTC 1

Let  $f$  be continuous,  $g, h$  be differentiable

$$\frac{d}{dx} \int_{g(x)}^{h(x)} f(t) \, dt = f(h(x))h'(x) - f(g(x))g'(x)$$

### Proof

Given  $x \in I$ , from the definition of the derivative, we have

$$G'(x) = \lim_{h \rightarrow 0} \frac{G(x+h) - G(x)}{h}$$
$$= \lim_{h \rightarrow 0} \frac{\int_a^{x+h} f(t) \, dt - \int_a^x f(t) \, dt}{h} = \lim_{h \rightarrow 0} \frac{\int_a^x f(t) \, dt + \int_x^{x+h} f(t) \, dt - \int_a^x f(t) \, dt}{h} = \lim_{h \rightarrow 0} \frac{1}{h} \int_x^{x+h} f(t) \, dt.$$

For all  $h \neq 0$ , sufficiently close to 0, and  $h > 0$   $f$  is continuous on  $[x, x+h]$ .

$\forall h, \exists c = c(h)$  in  $[x, x+h]$  s.t.

$$f(c(h)) = \frac{1}{h} \int_x^{x+h} f(t) dt$$

Since  $x \leq c(h) \leq x + h$ , by Squeeze Theorem,  $\lim_{h \rightarrow 0} c_h = x$ , thus

$$G'(x) = \lim_{h \rightarrow 0} \frac{1}{h} \int_x^{x+h} f(t) dt = \lim_{h \rightarrow 0} (c_h) = f(x)$$

□

Examples

$$1. G(x) = \int_0^x \frac{1}{1+t^2} dt$$

Since  $f(t) = \frac{1}{1+t^2}$  is continuous on  $\mathbb{R}$ , by FTC 1

$$G'(x) = \frac{d}{dx} \int_0^x \frac{1}{1+t^2} dt = \frac{1}{1+x^2}$$

$$2. H(x) = \int_2^{e^x} \cos(t^2) dt$$

Since  $f(t) = \cos(t^2)$  is continuous on  $\mathbb{R}$ , by FTC 1

$$H'(u) = \frac{d}{du} \int_2^u \cos(t^2) dt \cdot \frac{du}{dx} = \frac{du}{dx} \cos(u^2) \stackrel{u=e^x}{=} e^x \cos(e^{2x})$$

3. Assume  $f$  is continuous and  $g, h$  differentiable

$$G(x) = \int_{g(x)}^{h(x)} f(t) dt = \int_{g(x)}^0 f(t) dt + \int_0^{h(x)} f(t) dt = - \int_0^{g(x)} f(t) dt + \int_0^{h(x)} f(t) dt$$

$$G'(x) = - \frac{d}{dx} \int_0^{g(x)} f(t) dt + \frac{d}{dx} \int_0^{h(x)} f(t) dt \stackrel{\text{by FTC 1}}{=} -f'(g(x))g'(x) + f'(h(x))h'(x)$$

### Info – Fundamental Theorem of Calculus (FTC - 2)

If  $f, F$  are continuous on  $[a, b]$  and  $F'(x) = f(x) \forall x \in (a, b)$ , then

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

### Proof

Let  $F$  be any antiderivative of  $f$ . Then  $F(x)$  and the antiderivative  $G(x) = \int_a^x f(t) dt$  have the relation that  $G(x) = F(x) + C$

$$\begin{aligned} \int_a^b f(x) dx &= \int_a^b f(t) dt - \int_a^a f(t) dt \\ &= G(b) - G(a) \\ &= [F(b) + C] - [F(a) + C] \\ &= F(b) - F(a) \end{aligned}$$

□

Example

$$\text{If } H(x) = \int_5^x x^2 dx, \int_1^2 = H(2) - H(1) = \int_5^2 x^2 dx - \int_5^1 x^2 dx = \int_1^2 x^2 dx$$

### Info – Basic Integraion Rules

$$\int x^r \, dx = \frac{x^{r+1}}{r+1} + C \quad \forall r \neq -1$$

$$\int x^{-1} \, dx = \ln|x| + C$$

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

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

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

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

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

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

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

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

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

$$\int \frac{1}{1+x^2} \, dx = \arctan x + C$$

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

$$\int \sec x \, dx = \ln|\sec x + \tan x| + C$$

$$\int \csc x \, dx = -\ln|\csc x + \cot x| + C$$

Examples:

1.  $\int e^{5x} \, dx = \frac{e^{5x}}{5} + C$

2.  $\int \frac{t}{t+1} \, dt = \int 1 - \frac{1}{t+1} \, dt = t - \ln|t+1| + C$

Examples:

$$1. \int_0^4 2x^2 - x \, dx = \left. \frac{2}{3}x^3 - \frac{x^2}{2} \right|_0^4 = \frac{2}{3}(4)^2 - \frac{4^2}{2} - 0 = \frac{128}{3} - 8 = \frac{104}{3}$$

$$\begin{aligned} 2. \int_1^3 \frac{x + |x-2|}{x} \, dx &= \int_1^2 \frac{2}{x} \, dx + \int_2^3 \frac{2x-2}{x} \, dx \\ &= 2 \ln|x| \Big|_1^2 + \int_2^3 2 - \frac{2}{x} \, dx \\ &= 2 \ln 2 + 2x - 2 \ln|x| \Big|_2^3 \\ &= 2 \ln 2 + 6 - 2 \ln 3 - 4 + 2 \ln 2 \\ &= 4 \ln 2 + 2 - 2 \ln 3 \end{aligned}$$

## Substitution Rule / U-Substitution



### Info – U-Substitution

Let  $f, g$  be functions s.t.  $g'(x)$  is continuous on  $[a, b]$  and  $f$  is continuous on range of  $g$

$$\int f(g(x))g'(x) \, dx = \int f(u) \, du \Big|_{u=g(x)}$$

Example:

$$1. \int 2x\sqrt{1+x^2} \, dx$$

$$\begin{aligned} \text{Let } u = 1 + x^2 &\Rightarrow du = 2x \, dx \Rightarrow dx = \frac{du}{2x} \xRightarrow{u=1+x^2} \int u^{\frac{1}{2}} \, du = \frac{2}{3}u^{\frac{3}{2}} \xRightarrow{u=1+x^2} +C \\ &= \frac{2}{3}(1+x^2)^{\frac{3}{2}} + C \end{aligned}$$

$$2. \int x^2 e^{x^3} \, dx$$

$$\text{Let } u = x^3 \Rightarrow du = 3x^2 \, dx \Rightarrow dx = \frac{du}{3x^2} \xRightarrow{u=x^3} \int \frac{1}{3} e^u \, du = \frac{1}{3} e^u \xRightarrow{u=x^3} +C = \frac{1}{3} e^{x^3} + C$$

$$3. \int \frac{\cos(\ln x)}{x} \, dx$$

$$\text{Let } u = \ln x \Rightarrow du = \frac{1}{x} \, dx \Rightarrow dx = x \, du \xRightarrow{u=\ln x} \int \cos u \, du = \sin u \xRightarrow{u=\ln x} +C = \sin(\ln x) + C$$

$$4. \int \frac{x}{3\sqrt[3]{x+2}} \, dx$$

$$\text{Let } u = x + 2 \Rightarrow du = dx$$

$$\xRightarrow{u=x+2} \int \frac{u-2}{3\sqrt[3]{u}} \, du = \int \frac{u^{\frac{2}{3}}}{3} \, du - 2 \int \frac{1}{\sqrt[3]{u}} \, du = \frac{3}{5}u^{\frac{5}{3}} + 3u^{\frac{2}{3}} \xRightarrow{u=x+2} +C = (x+2)^{\frac{5}{3}} + 3(x+2)^{\frac{2}{3}} + C$$

$$5. \int_0^{\frac{\pi}{2}} \frac{\cos x}{1+\sin x} \, dx$$

$$\text{Let } u = 1 + \sin x \Rightarrow du = \cos x \, dx \Rightarrow dx = \frac{du}{\cos x} \Rightarrow \int_1^2 \frac{1}{u} \, du = \ln u \Big|_1^2 = \ln 2$$

$$6. \int_0^{\frac{\pi}{3}} \tan x \, dx = \int_0^{\frac{\pi}{3}} \frac{\sin x}{\cos x} \, dx$$

$$\text{Let } u = \cos x \Rightarrow du = -\sin x \, dx \Rightarrow \int_1^{\frac{1}{2}} -\frac{1}{u} \, du = -\ln u \Big|_{\frac{1}{2}}^1 = -\ln \frac{1}{2}$$

### Info – $f(ax)$

Let  $a \in \mathbb{R}, a \neq 0$  If  $\int f(x) dx = F(x) + C$ , then

$$\int f(ax) dx = \frac{1}{a} F(ax) + C$$

## Trigonometry Substitution

### Info – Trig-Sub

Integral contains	Substitution	Domain for $\theta$	Identity
$\sqrt{a^2 - x^2}$	$x = a \sin \theta$	$\theta \in \left[-\frac{\pi}{2}, \frac{\pi}{2}\right]$	$1 - \sin^2 \theta = \cos^2 \theta$
$\sqrt{x^2 + a^2}$	$x = a \tan \theta$	$\theta \in \left(-\frac{\pi}{2}, \frac{\pi}{2}\right)$	$1 + \tan^2 \theta = \sec^2 \theta$
$\sqrt{x^2 - a^2}$	$x = a \sec \theta$	$\theta \in \left[0, \frac{\pi}{2}\right) \cup \left[\pi, \frac{3\pi}{2}\right)$	$\sec^2 \theta - 1 = \tan^2 \theta$

### Tip – Half-Angle

$$\cos^2 x = \frac{1 + \cos(2x)}{2}$$

$$\sin^2 x = \frac{1 - \cos(2x)}{2}$$

Example:

1.  $\int_0^1 \sqrt{1-x^2} dx$

Let  $u = \arcsin x \Rightarrow x = \sin u, \forall u \in \left[-\frac{\pi}{2}, \frac{\pi}{2}\right] \Rightarrow dx = \cos u du \Rightarrow$

$$\int_0^{\frac{\pi}{2}} \sqrt{1 - \sin^2 u} \cos u du = \int_0^{\frac{\pi}{2}} \cos^2 u du = \int_0^{\frac{\pi}{2}} \frac{1}{2} (1 + \cos(2u)) du = \frac{1}{2} \left( u + \sin(2u) \right) \Big|_0^{\frac{\pi}{2}} = \frac{\pi}{4}$$

2.  $\int \sqrt{1-x^2} dx$

Let  $u = \arcsin x \Rightarrow x = \sin u \forall u \in \left[-\frac{\pi}{2}, \frac{\pi}{2}\right] \Rightarrow dx = \cos u du \Rightarrow$

$$\int \sqrt{1 - \sin^2 u} \cos u du = \int \cos^2 u du = \int \frac{1 + \cos 2u}{2} du \xrightarrow{u = \arcsin x} \frac{1}{2} \left( \arcsin x + \sqrt{1 - x^2} \right) + C$$

3.  $\int \frac{1}{\sqrt{x^2+9}} dx$

Let  $x = 3 \tan \theta \forall \theta \in \left(-\frac{\pi}{2}, \frac{\pi}{2}\right) \Rightarrow dx = 3 \sec^2 \theta d\theta \Rightarrow \int \frac{1}{\sqrt{9 \tan^2 \theta + 9}} 3 \sec^2 \theta d\theta = \int \sec \theta d\theta$

$$\int \sec \theta \cdot \frac{\sec \theta + \tan \theta}{\sec \theta + \tan \theta} d\theta = \int \frac{\sec^2 \theta + \sec \theta \tan \theta}{\sec \theta + \tan \theta} d\theta \xrightarrow{u = \sec \theta + \tan \theta} \int \frac{1}{u} du = \ln |\sec \theta + \tan \theta| + C$$

$$\xrightarrow{\theta = \arctan \frac{x}{3}} \ln \left| \sec \arctan \frac{x}{3} + \tan \arctan \frac{x}{3} \right| + C = \ln \left( \frac{\sqrt{x^2+9}}{3} + \frac{x}{3} \right) + C$$



$$4. \int_1^2 \frac{\sqrt{x^2-1}}{x} dx$$

$$\text{Let } x = \sec \theta \quad \forall \theta \in [0, \frac{\pi}{2}) \cup [\pi, 3\frac{\pi}{2})$$

$$= \int_0^{\frac{\pi}{3}} \frac{\sqrt{\sec^2 \theta - 1}}{\sec \theta} \sec \theta \tan \theta d\theta = \int_0^{\frac{\pi}{3}} \tan^2 \theta d\theta = \int_0^{\frac{\pi}{3}} \sec^2 \theta - 1 d\theta = \tan \theta - \theta \Big|_0^{\frac{\pi}{3}} = \sqrt{3} - \frac{\pi}{3}$$

$$5. \int \frac{1}{(5-4x-x^2)^{\frac{5}{2}}} dx = \int \frac{1}{(1-(2-x)^2)^{\frac{5}{2}}} dx$$

$$\text{Let } 2-x = \sin \theta, \quad \forall \theta \in [-\frac{\pi}{2}, \frac{\pi}{2}] \implies dx = -\cos \theta d\theta$$

$$= \int \frac{-\cos \theta}{(1-(\sin \theta)^2)^{\frac{5}{2}}} d\theta = \int \frac{-\cos \theta}{\cos^5 \theta} d\theta = \int -\sec^4 \theta d\theta = -\int (\sec^2 \theta)^2 d\theta = -\frac{2}{7} \sec^{\frac{7}{2}} \theta + C =$$

$$-\frac{2}{7} \left( \frac{1}{\sqrt{5-4x-x^2}} \right)^{\frac{7}{2}} + C$$

## Integration By Parts



### Info – Integration by Parts

If  $f$  and  $g$  are differentiable functions of  $x$ , then

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

The rule of choosing parts being  $f(x)$  is

1. Logarithmic
2. Inverse trigonometric
3. Algebraic
4. Trigonometric
5. Exponential

### Examples

$$1. \int x e^x dx$$

$$\text{Let } \begin{cases} u=x \\ dv=e^x dx \end{cases} \implies \begin{cases} du=dx \\ v=e^x \end{cases} \implies x e^x - \int e^x = x e^x - e^x + C$$

$$2. \int x^2 \sin x dx$$

$$\text{Let } \begin{cases} u=x^2 \\ dv=\sin x dx \end{cases} \implies \begin{cases} du=2x dx \\ v=-\cos x \end{cases} \implies -x^2 \cos x + 2 \int x \cos x dx =$$

$$-x^2 \cos x + 2(x \sin x + \cos x) + C = -x^2 \cos x + 2x \sin x + 2 \cos x + C$$

$$3. \int x \ln x dx$$

$$\text{Let } \begin{cases} u=\ln x \\ dv=x dx \end{cases} \implies \begin{cases} du=\frac{1}{x} dx \\ v=\frac{x^2}{2} \end{cases} \implies \frac{x^2}{2} \ln x - \frac{1}{2} \int x dx = \frac{x^2}{2} \ln x - \frac{x^2}{4} + C$$

$$4. \int_1^e \ln x dx$$

$$\text{Let } \begin{cases} u=\ln x \\ dv=dx \end{cases} \implies \begin{cases} du=\frac{1}{x} dx \\ v=x \end{cases} \implies x \ln x \Big|_1^e - \int_1^e dx = e - (e-1) = 1$$

$$5. \int_0^1 e^x \cos x dx$$

$$\text{Let } \begin{cases} u=\cos x \\ dv=e^x dx \end{cases} \implies \begin{cases} du=-\sin x dx \\ v=e^x \end{cases} = e^x \cos x \Big|_0^1 + \int_0^1 e^x \sin x$$

$$\text{Let } \left\{ \begin{matrix} a = \sin x \\ db = e^x dx \end{matrix} \right\} \Rightarrow \left\{ \begin{matrix} da = \cos x dx \\ b = e^x \end{matrix} \right\} = e^x \sin x \Big|_0^1 - \int_0^1 e^x \cos x dx$$

$$\int_0^1 e^x \cos x dx = e^x \cos x \Big|_0^1 + e^x \sin x \Big|_0^1 - \int_0^1 e^x \cos x dx$$

$$\Rightarrow \int_0^1 e^x \cos x dx = \frac{1}{2} \left( e^x \cos x \Big|_0^1 + e^x \sin x \Big|_0^1 \right) = \frac{1}{2} e \sin(1) + \frac{1}{2} e \cos(1) - \frac{1}{2}$$

 **Tip – Reduction Formula for  $\int \cos^n x dx$**

For any  $n \geq 2$

$$\int \cos^n x dx = \frac{1}{n} \cos^{n-1} \sin x + \frac{n-1}{n} \int \cos^{n-2} x dx$$

## Partial Fractions

 **Info – Partial Fractions**

For rational functions which is  $\frac{P(x)}{Q(x)} \forall P(x), Q(x)$  be polynomials and  $P(x) \neq 0$

1. Perform long division to ensure the topside is in irreducible linear/quadratic term i.e.

$$\frac{x^2 + 1}{x^2 + 3x + 4}$$

2. Rewrite the rational function into individual irreducible linear/quadratic terms (there are exceptions for duplicate terms)

$$\frac{Ux^2 + Vx + W}{Ex^2 + Fx + G} = \frac{Ax}{(Kx + L)^k} + \frac{Ax}{(Kx + L)^{k-1}} + \dots + \frac{B}{Hx + I} + \frac{C}{Jx + M}$$

3. Solve for system of equations to determine  $A, B, C$
4. Integrate individually

💡 **Tip — Breakdown of Irreducible Linear/Quadratic terms**

Factor of $Q(x)$	Term in the partial fraction decomposition
$ax + b$	$\frac{A}{ax + b}$
$(ax + b)^n$	$\frac{A_1}{ax + b} + \frac{A_2}{(ax + b)^2} + \cdots + \frac{A_n}{(ax + b)^n}$
$\underbrace{ax^2 + bx + c}_{\text{irreducible}}$	$\frac{Ax + B}{ax^2 + bx + c}$
$\underbrace{(ax^2 + bx + c)^n}_{\text{irreducible}}$	$\frac{A_1x + B_1}{ax^2 + bx + c} + \frac{A_2x + B_2}{(ax^2 + bx + c)^2} + \cdots + \frac{A_nx + B_n}{(ax^2 + bx + c)^n}$

Note that  $n$  is the time the term that has appeared in the fully factorized numerator and denominator.

**Examples**

1.  $\int \frac{x^4 + x^3 + 2x^2 + 4x + 2}{x^3 + x} \, dx$
2.  $\int \frac{1}{x(x-1)^2} \, dx$
3.  $\int \frac{x^2 + 2}{4x^5 + 4x^3 + x} \, dx$

## Improper Integrals

### Info – Improper Integral (Type I)

1. Let  $f$  be integrable on  $[a, t] \forall t \geq a$ .

If  $\lim_{t \rightarrow \infty} \int_a^t f(x) dx$  exists, we say that Type I improper integral  $\int_a^\infty f(x) dx$  converges and define

$$\int_a^\infty f(x) dx = \lim_{t \rightarrow \infty} \int_a^t f(x) dx$$

If  $\lim_{t \rightarrow \infty} \int_a^t f(x) dx$  does not exist, we say  $\int_a^\infty f(x) dx$  diverges

2. Let  $f$  be integrable on  $[t, b] \forall t \leq b$ .

If  $\lim_{t \rightarrow -\infty} \int_a^t f(x) dx$  exists, we say that Type I improper integral  $\int_a^{-\infty} f(x) dx$  converges and define

$$\int_a^{-\infty} f(x) dx = \lim_{t \rightarrow -\infty} \int_a^t f(x) dx$$

If  $\lim_{t \rightarrow -\infty} \int_a^t f(x) dx$  does not exist, we say  $\int_a^{-\infty} f(x) dx$  diverges

3. Let  $f$  be integrable on  $[a, b] \forall a, b \in \mathbb{R}$  with  $a \leq b$ .

$$\int_{-\infty}^\infty f(x) dx = \int_{-\infty}^0 f(x) dx + \int_0^\infty f(x) dx$$

If  $\int_{-\infty}^0 f(x) dx$  and  $\int_0^\infty f(x) dx$  both converges, then  $\int_{-\infty}^\infty f(x) dx$  converges.

If one of the improper integrals diverges,  $\int_{-\infty}^\infty f(x) dx$  diverges

### Tip – $p$ -Integrals

1. If  $p > 1$ , the improper integral  $\int_1^\infty \frac{1}{x^p} dx$  converges and

$$\int_1^\infty \frac{1}{x^p} dx = \frac{1}{p-1}$$

If  $p \leq 1$ , the improper integral  $\int_1^\infty \frac{1}{x^p} dx$  diverges.

2. If  $p < 1$ , the improper integral  $\int_0^1 \frac{1}{x^p} dx$  converges and

$$\int_0^1 \frac{1}{x^p} dx = \frac{1}{p-1}$$

If  $p \geq 1$ , the improper integral  $\int_0^1 \frac{1}{x^p} dx$  diverges.

Examples:

1.  $\int_{-\infty}^\infty \sin x dx = \int_{-\infty}^0 \sin x dx + \int_0^\infty \sin x dx$

$$\forall t \in \mathbb{R}, \int_0^t \sin x dx = -\cos x \Big|_0^t = 1 - \cos t \Rightarrow \lim_{t \rightarrow \infty} 1 - \cos t = \text{DNE}$$

Therefore  $\int_{-\infty}^\infty \sin x dx$  diverges

**Note that**  $\lim_{t \rightarrow \infty} \int_t^t \sin x \, dx = 0 \neq \int_{-\infty}^{\infty} \sin x \, dx$

The explanation is that there  $\infty$  is not a number, there are always  $\infty$  that is bigger. However, if we have  $t = \infty \implies -\infty = t$  enforces the same  $\infty$ , resulting into a symmetry

2.  $\int_{-\infty}^0 \frac{1}{1+4x^2} \, dx$

$$\forall t \in \mathbb{R}, \int_t^0 \frac{1}{1+4x^2} = \frac{1}{2} \arctan(2x) \Big|_t^0 = -\frac{1}{2}(\arctan 2t)$$

$$\lim_{t \rightarrow -\infty} -\frac{1}{2}(\arctan 2t) = \frac{\pi}{4}$$

Therefore, the improper integral converges

### **Info – Improper Integrals (Type II)**

Let  $a, b \in \mathbb{R}, a < b$

1. Let  $f$  be integrable on  $[t, b]$   $\forall t \in (a, b]$  and suppose that  $f$  has an infinite discontinuity at  $x = a$ . If  $\lim_{t \rightarrow a^+} \int_t^b f(x) \, dx$  exists, we say that the Type II improper integral  $\int_a^b f(x) \, dx$  converges and define

$$\int_a^b f(x) \, dx = \lim_{t \rightarrow a^+} \int_t^b f(x) \, dx$$

If  $\lim_{t \rightarrow a^+} \int_t^b f(x) \, dx$  does not exist, we say  $\int_a^b f(x) \, dx$  diverges

2. Let  $f$  be integrable on  $[a, t]$   $\forall t \in [a, b)$  and suppose that  $f$  has an infinite discontinuity at  $x = b$ . If  $\lim_{t \rightarrow b^-} \int_a^t f(x) \, dx$  exists, we say that the Type II improper integral  $\int_a^b f(x) \, dx$  converges and define

$$\int_a^b f(x) \, dx = \lim_{t \rightarrow b^-} \int_a^t f(x) \, dx$$

If  $\lim_{t \rightarrow b^-} \int_a^t f(x) \, dx$  does not exist, we say  $\int_a^b f(x) \, dx$  diverges

3. Suppose that  $f$  has an infinite discontinuity at  $x = c, a < c < b$ . We say that the Type II improper integral  $\int_a^b f(x) \, dx$  converges if both  $\int_a^c f(x) \, dx$  and  $\int_c^b f(x) \, dx$  converges. We can have that

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

If one of the improper integrals diverges,  $\int_a^b f(x) \, dx$  diverges

Example:

$$\begin{aligned}
\int_0^3 \frac{1}{\sqrt{|x-2|}} dx &= \int_0^2 \frac{1}{\sqrt{-(x-2)}} dx + \int_2^3 \frac{1}{\sqrt{x-2}} dx \\
&= \lim_{t \rightarrow 2^-} \int_0^t \frac{1}{\sqrt{2-x}} dx + \lim_{s \rightarrow 2^+} \int_t^3 \frac{1}{\sqrt{x-2}} dx \\
&= \lim_{t \rightarrow 2^-} -2\sqrt{2-x} \Big|_0^t + \lim_{s \rightarrow 2^+} 2\sqrt{x-2} \Big|_s^3 \\
&= \lim_{t \rightarrow 2^-} (-2\sqrt{2-t} + 2\sqrt{2}) + \lim_{s \rightarrow 2^+} (2 - 2\sqrt{s-2}) \\
&= 2\sqrt{2} + 2
\end{aligned}$$

The integral converges

## Area

### Info — Area Between Curves

Let  $f, g$  be integrable functions defined on  $[a, b]$ . If  $f(x) \geq g(x) \forall x \in [a, b]$ , then the area between the graphs of  $f$  and  $g$  for  $x \in [a, b]$  is given by

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

An alternate way of expressing is let  $y = y_{\text{upper}(x)}$  be the upper curve and  $y = y_{\text{lower}(x)}$  for  $x \in [a, b]$ .

$$\text{Area} = \int_{x=a}^{x=b} (y_{\text{upper}(x)} - y_{\text{lower}(x)}) dx$$

### Info — Area Between Curves in terms of Y

If a region is bounded between a rightmost curve  $x = x_{r(y)}$  and a leftmost curve  $x = x_{l(y)}$  for  $y \in [c, d]$ . The area of the region can be expressed as

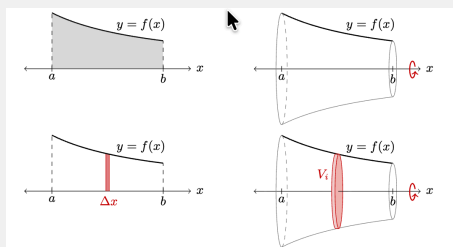
$$A = \int_{y=c}^{y=d} (x_{r(y)} - x_{l(y)}) dy$$

## Volume

### Washer Method

#### Info – Disk Method

Let  $f(x)$  be an integrable function on  $[a, b]$



We have the function  $f(x)$  rotate around the  $x$ -axis

Notice  $\Delta x$  is the thickness of the disk expressed as  $A(x) = \pi f(x)^2$

Hence the volume using the disk method is

$$V = \int_a^b A(x) dx = \int_a^b \pi f(x)^2$$

The Washer Method is when there is a vacuum area inside the disk. A trick we can do is have to compute the outer disk volume subtract the inner disk volume

#### Info – Washer Method

Let  $R(x), r(x)$  be integrable functions on  $[a, b]$  where  $R(x) \geq r(x) \forall x \in [a, b]$

The volume obtained by the area bounded by  $R(x), r(x)$ , around the  $x$ -axis is

$$\int_a^b \pi (R(x)^2 - r(x)^2) dx$$

The idea is to have the **outer function squared subtract the inner function squared** to be the Area function

Example:

Consider the region bounded by the curve  $y = 2x - x^2$  and the lines  $y = 0, x = 0, x = 1$

1. The volume of the solid obtained by revolving about the  $x$ -axis

$$\int_0^1 \pi (2x - x^2)^2 dx = \pi \int_0^1 (4x^2 - 4x^3 + x^4) dx = \pi \left( \frac{4}{3}x^3 - x^4 + \frac{x^5}{5} \Big|_0^1 \right) = \frac{8\pi}{15}$$

2. The volume of the solid obtained by revolving about the  $y$ -axis

$$\int_0^1 \pi \left( 1 - (1 - \sqrt{1-y})^2 \right) dy = \frac{5\pi}{6}$$

3. The volume of the solid obtained by the region enclosed by  $y = x, y = x^2$  about  $y = 1$

$$\int_0^1 \pi \left[ (1-x^2)^2 - (1-x)^2 \right] dx$$

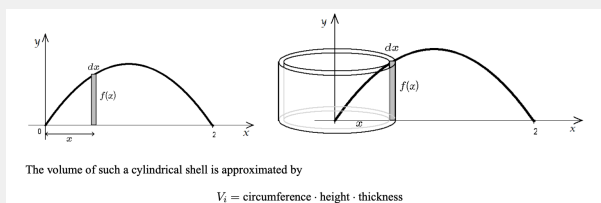
4. The volume of the solid obtained by the region enclosed by  $y = x$ ,  $y = x^2$  about  $y = -1$

$$\int_0^1 \pi \left[ (x+1)^2 - (x^2+1)^2 \right] dx$$

## Cylindrical Shell Method

### Info — Cylindrical Shell

Let  $f(x)$  be an integrable function on  $[a, b]$



We have the function  $f(x)$  rotate around the  $x = p$ .

The formula

$$V = \int_a^b 2\pi r(x) f(x) dx, \quad r(x) = (x - p)$$

### Tip — Summary

Below we discuss how to choose between the method of disks/washers and the method of cylindrical shells for calculating a volume of a solid of revolution.

1. When revolving a region  $R$  about a horizontal axis...

- (i) if  $R$  can be described in terms of functions of  $x$ , the volume of the resulting solid can be calculated using the disks/washers:

$$V = \int_{x=a}^{x=b} \left( \pi (r_{\text{outer}})^2 - \pi (r_{\text{inner}})^2 \right) dx.$$

- (ii) if  $R$  can be described in terms of functions of  $y$ , the volume of the resulting solid can be calculated using cylindrical shells:

$$V = \int_{y=c}^{y=d} 2\pi r h dy.$$

2. When revolving a region  $R$  about a vertical axis...

- (i) if  $R$  can be described in terms of functions of  $x$ , the volume of the resulting solid can be calculated using the cylindrical shells:

$$V = \int_{x=a}^{x=b} 2\pi r h dx.$$

- (ii) if  $R$  can be described in terms of functions of  $y$ , the volume of the resulting solid can be calculated using disks/washers:

$$V = \int_{y=c}^{y=d} \left( \pi (r_{\text{outer}})^2 - \pi (r_{\text{inner}})^2 \right) dy.$$