If f is the pdf.

$$\Pr(a \leq x \leq b) = \int_a^b f(x)\, dx.$$

F is the cdf.

What is $\Pr(a \leq x \leq b) = \Pr(a < x \leq b)$

$$= \Pr(x \leq b) - P(x \leq a)$$

$$= F(b) - F(a)$$