

Math 3B: Lecture 12

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Midterm grading

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- I will provide some context for the grades (average, distribution, comments)

Last time

- Fundamental theorem of calculus

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- Integration by substitution

Properties of definite integrals

Zero area

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

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Adding areas

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

More properties of definite integrals

Additivity

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

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Additivity

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

Linearity (scalars factor out)

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

Scalars factor out

$$\int_a^b \alpha f(x) \, dx = \lim_{n \rightarrow \infty} \frac{b-a}{n} \sum_{k=0}^{n-1} \alpha f(a + k\Delta x)$$

Scalars factor out

$$\begin{aligned}\int_a^b \alpha f(x) \, dx &= \lim_{n \rightarrow \infty} \frac{b-a}{n} \sum_{k=0}^{n-1} \alpha f(a + k\Delta x) \\ &= \lim_{n \rightarrow \infty} \alpha \frac{b-a}{n} \sum_{k=0}^{n-1} f(a + k\Delta x)\end{aligned}$$

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Linearity (scalars factor out)

$$\int \alpha f(x) \, dx = \alpha \int f(x) \, dx$$

The product rule

Just like integration by substitution reverses the chain rule, integration by parts "reverses" the product rule:

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

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Just like integration by substitution reverses the chain rule, integration by parts "reverses" the product rule:

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written another way

$$(uv)' = u'v + uv'$$

Integration by parts

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Lets integrate both sides

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By the fundamental theorem of calculus

$$uv = \int u'v \, dx + \int uv' \, dx$$

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Rearranging...

Integration by parts

The integration by parts formula

$$\int uv' \, dx = uv - \int u'v \, dx$$

Integration by parts

The integration by parts formula

$$\int uv' \, dx = uv - \int u'v \, dx$$

Alternative statement

$$\int u \, dv = uv - \int v \, du$$