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1 Antiderivatives and Indefinite Integrals

1.1 Definition

A function F(x) is called an **antiderivative** of a function f(x) on an interval I if

$$F'(x) = f(x)$$
 for all $x \in I$.

The set of antiderivatives of f is called the indefinite integral of f.

Notation: The indefinite integral of f(x) is denoted by

$$\int f(x) \, dx = F(x) + C,$$

where C is an arbitrary constant called the **constant of integration**.

1.2 Property of Indefinite Integrals

$$\int f(x) dx = F(x) + C \iff F'(x) = f(x)$$

$$\int af(x) dx = a \int f(x) dx$$

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

2 Integration Formulas

2.1 Polynomials

$$\int dx = x + C$$

$$\int a dx = ax + C$$

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

2.2 Exponential and Logarithmic Functions

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

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

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

2.3 Trigonometric Functions

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

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

$$\int \tan x \, dx = -\ln|\cos x| + C \qquad \int \cot x \, dx = \ln|\sin x| + C$$

2.4 Inverse Trigonometric Functions

Let a > 0 be a constant. $\int \frac{1}{\sqrt{a^2 - x^2}} dx = \sin^{-1}\left(\frac{x}{a}\right) + C \qquad \int \frac{-1}{x\sqrt{x^2 - a^2}} dx = \frac{-1}{a}\csc^{-1}\left(\left|\frac{x}{a}\right|\right) + C, |x| > a$ $\int \frac{-1}{\sqrt{a^2 - x^2}} dx = \cos^{-1}\left(\frac{x}{a}\right) + C \qquad \int \frac{1}{x\sqrt{x^2 - a^2}} dx = \frac{1}{a}\sec^{-1}\left(\left|\frac{x}{a}\right|\right) + C, |x| > a$ $\int \frac{1}{a^2 + x^2} dx = \frac{1}{a}\tan^{-1}\left(\frac{x}{a}\right) + C \qquad \int \frac{-1}{a^2 + x^2} dx = \frac{-1}{a}\cot^{-1}\left(\frac{x}{a}\right) + C$

3 Definite Integral

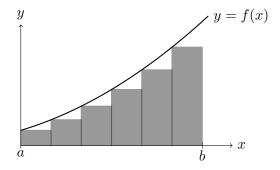
3.1 Approximating Area with Rectangles

The area under a curve can be approximated by a sum of rectangle areas. Let f(x) be a continuous function on the interval [a, b]. Divide [a, b] into n subintervals of equal width:

$$\Delta x = \frac{b - a}{n}$$

Choose a sample point $x_i^* \in [x_{i-1}, x_i]$ in each subinterval, and build rectangles of height $f(x_i^*)$. The total approximate area is:

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



3.2 Definition of Riemann Sum

Let f(x) be defined on a closed interval [a, b], and let $a = x_0 < x_1 < \cdots < x_n = b$ be a partition of the interval. For each subinterval $[x_{i-1}, x_i]$, define:

$$\Delta x_i = x_i - x_{i-1}, \quad c_i \in [x_{i-1}, x_i]$$

Then the sum

$$\sum_{i=1}^{n} f(c_i) \Delta x_i$$

is called a **Riemann sum** of f over [a, b].

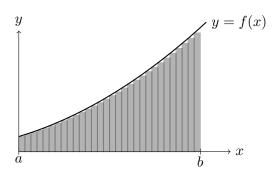
3.3 Definition of a Definite Integral

If the limit of the Riemann sums exists as the maximum subinterval width approaches zero:

$$\max \Delta x_i \to 0$$

and gives the same value regardless of how the sample points c_i are chosen, then the function f is said to be integrable on [a, b], and the **definite integral** is defined by:

$$\int_{a}^{b} f(x) dx = \lim_{\max \Delta x_i \to 0} \sum_{i=1}^{n} f(c_i) \Delta x_i$$



Thus, the definite integral $\int_a^b f(x) dx$ represents the exact area under the curve y = f(x) from a to b, as the number of rectangles increases and their width approaches zero.

3.4 Property of Definite Integrals

- 1. If f is defined on [a, b], and $\lim_{\max \Delta x_i \to 0} \sum_{i=1}^n f(c_i) \Delta x_i$ exists, then f is integrable on [a, b].
- 2. If f is continuous on [a, b], then f is integrable on [a, b].
- 3. If f(x), g(x), and h(x) are integrable on [a, b], then

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

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

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

(d)
$$\int_{-a}^{a} f(x) dx = 2 \int_{0}^{a} f(x) dx$$
, if $f(x)$ is even

(e)
$$\int_{-a}^{a} f(x) dx = 0$$
, if $f(x)$ is odd

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

(g)
$$\int_a^b g(x) dx \le \int_a^b f(x) dx \le \int_a^b h(x) dx$$
, provided that $g(x) \le f(x) \le h(x)$ on $[a, b]$

(h)
$$\int_{a}^{c} f(x) dx = \int_{a}^{b} f(x) dx + \int_{b}^{c} f(x) dx$$

4 Fundamental Theorems of Calculus

4.1 First Fundamental Theorem of Calculus

If f is continuous on [a,b] and $F(x) = \int_a^x f(t) dt$, then F'(x) = f(x) at every point x in [a,b]

4.2 Second Fundamental Theorem of Calculus

If f is continuous on [a, b] and F is an antiderivative of f, then

$$\int_{a}^{b} f(x) dx = F(x)|_{a}^{b} = F(b) - F(a)$$

Thus,

$$\frac{d}{dx} \int_{v(x)}^{u(x)} f(t) dt = f(u(x)) \cdot u'(x) - f(v(x)) \cdot v'(x)$$

5 Integration Techniques

5.1 U-Substitution

The **u-substitution method** is used to evaluate integrals by making a change of variables. If an integral contains a composite function, we can simplify it using a substitution. Let u = g(x), then:

$$\frac{du}{dx} = g'(x) \quad \Rightarrow \quad du = g'(x) \, dx$$

So:

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

After integration, substitute back u = g(x) to return to the original variable.

Example:

Evaluate:

$$\int 2x \cos(x^2) \, dx$$

Let

$$u = x^2 \Rightarrow du = 2xdx$$

Thus

$$\int 2x \cos(x^2) dx$$

$$= \int \cos(u) dx$$

$$= \sin(u)$$

$$= \sin(x^2)$$

5.2 Trigonometric Substitution

Trigonometric substitution is a technique used to evaluate integrals involving square roots of quadratic expressions. The key idea is to use a trigonometric identity to simplify the integrand. Consider using trigonometric substitution when integrand contains expressions of the form:

- $\bullet \ \sqrt{a^2 x^2} \text{use } x = a \sin x$
- $\sqrt{a^2 + x^2}$ use $x = a \tan x$
- $\sqrt{x^2 a^2}$ use $x = a \sec x$

Trigonometric Identities Used

- $\bullet \sin^2 x + \cos^2 x = 1$
- $\bullet \ \tan^2 x + 1 = \sec^2 x$

Example:

Evaluate:

$$\int \frac{dx}{\sqrt{a^2 - x^2}}$$

Let

$$x = a\sin\theta \Rightarrow dx = \cos\theta \, d\theta$$

And

$$\sqrt{a^2 - x^2} = \cos \theta$$

Thus

$$\int \frac{dx}{\sqrt{a^2 - x^2}}$$

$$= \int d\theta$$

$$= \theta$$

$$= \arcsin\left(\frac{x}{a}\right) + C$$

5.3 Partial Fraction Decomposition

Partial fraction decomposition is a method used to break a rational function into simpler fractions that are easier to integrate. Given a rational function:

$$\frac{P(x)}{Q(x)}$$
 where $\deg P(x) < \deg Q(x)$,

we can express it as a sum of simpler rational expressions depending on the factorization of Q(x).

Types of Decompositions

Let Q(x) be factored as:

$$Q(x) = (x - r_1)^{k_1} (x - r_2)^{k_2} \cdots (x^2 + bx + c)^m \cdots$$

Then:

• For each distinct linear factor $(x-r)^k$, include terms:

$$\frac{A_1}{x-r} + \frac{A_2}{(x-r)^2} + \dots + \frac{A_k}{(x-r)^k}$$

• For each irreducible quadratic factor $(x^2 + bx + c)^m$, include:

$$\frac{Bx+C}{x^2+bx+c} + \frac{Dx+E}{(x^2+bx+c)^2} + \dots + \frac{Yx+Z}{(x^2+bx+c)^m}$$

Process

- 1. If improper $(\deg P(x) \ge \deg Q(x))$, perform long division first.
- 2. Factor the denominator Q(x).
- 3. Set up partial fractions based on the types above.
- 4. Multiply both sides by Q(x) to eliminate denominators.
- 5. Solve for constants by plugging in values or equating coefficients.
- 6. Integrate each term individually.

Example:

Evaluate:

$$\int \frac{5x+7}{(x-1)(x+2)} \, dx$$

Decompose

$$\frac{5x+7}{(x-1)(x+2)} = \frac{A}{(x-1)} + \frac{B}{(x+2)}$$

Match coefficients

$$A+B=5, 2A-B=7 \Rightarrow A=4\,, B=1$$

Thus

$$\int \frac{5x+7}{(x-1)(x+2)} dx$$

$$= \int \left(\frac{4}{(x-1)} + \frac{1}{(x+2)}\right) dx$$

$$= 4 \ln|x-1| + \ln|x+2| + C$$

5.4 Integration by Parts

Integration by parts is based on the product rule for differentiation and is given by:

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

Where:

- u = part to differentiate (becomes du)
- dv = part to integrate (becomes v)

Mnemonic: LIATE Rule

Choose u based on the following priority:

- 1. Logarithmic (e.g., $\ln x$)
- 2. Inverse trig (e.g., $\tan^{-1} x$)
- 3. Algebraic (e.g., x^2)
- 4. Trigonometric (e.g., $\sin x$)
- 5. Exponential (e.g., e^x)

Example:

Evaluate:

 $\int xe^x \, dx$

LIATE:

 $u = x, dv = e^x$ $\Rightarrow du = dx, v = \int e^x dx = e^x$

Thus

$$\int xe^x dx$$

$$= xe^x - \int e^x dx$$

$$= xe^x - e^x$$

$$= (x-1)e^x + C$$

5.5 The DI Method

This is a graph variation of Integration By Part

- 1. Choose f(x) to differentiate, and g(x) to integrate.
- 2. Alternate the signs starting with +.
- 3. Multiply diagonally (Derivative term × Integral term just below) and alternate the signs.

- 4. Stop the process when:
 - The derivative reaches zero $(f^{(n)}(x) = 0)$
 - Repeated derivatives cycle or become too complex
 - Cyclic or repeating patterns
 - The remaining integral is simpler to evaluate directly

Final Expression: Combine diagonals with alternating signs:

Sign	Derivative(D)	Integral(I)
+	f(x)	g(x)
_	f'(x)	$\int g(x) dx$
+	f''(x)	$\iint g(x) dx$
_	$f^{(3)}(x)$	$\iiint g(x) dx$
÷	i :	÷

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

5.6 The King's Rule for Definite Integral

King's Rule is a clever substitution technique in which we let u = a + b - x, and thus

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

By averaging both expressions:

$$\int_{a}^{b} f(x) dx = \frac{1}{2} \int_{a}^{b} [f(x) + f(a+b-x)] dx$$

This is useful when f(x) + f(a+b-x) is a constant or simplifies significantly.

Example:

Evaluate:

$$I = \int_0^{\frac{\pi}{2}} \sin^2 x \, dx$$

Apply the King's rule

$$I = \int_0^{\frac{\pi}{2}} \sin^2(\frac{\pi}{2} - x) \, dx = \int_0^{\frac{\pi}{2}} \cos^2 x \, dx$$

Thus

$$2I = \int_0^{\frac{\pi}{2}} \sin^2 x \, dx + \int_0^{\frac{\pi}{2}} \cos^2 x \, dx$$
$$= \int_0^{\frac{\pi}{2}} \left(\sin^2 x + \cos^2 x \right) \, dx$$
$$= \int_0^{\frac{\pi}{2}} 1 \, dx$$
$$= \frac{\pi}{2}$$
$$I = \frac{1}{2} \cdot \frac{\pi}{2} = \frac{\pi}{4}$$

5.7 Feynman's Integration Technique for Definite Integral

Leibniz Integral Rule, or Differentiation under the Integral Sign is a powerful technique used to evaluate integrals that depend on a parameter. This method became widely known through physicist Richard Feynman, who used it extensively in both theoretical and applied contexts. It allows us to compute an integral by introducing a parameter, differentiating with respect to that parameter under the integral sign, simplifying the expression, and then integrating the result.

Leibniz Integral Rule

$$\frac{d}{dx} \int_{u(x)}^{v(x)} f(x,t) dt = f(v(x),t) \cdot \frac{dv}{dx} - f(u(x),t) \cdot \frac{du}{dx} + \int_{u(x)}^{v(x)} \frac{\partial f}{\partial x}(x,t) dt$$

If we take u(x) and v(x) as constants a and b, then:

$$\frac{d}{dx} \int_{a}^{b} f(x,t) dt = \int_{a}^{b} \frac{\partial f}{\partial x}(x,t) dt$$

Conditions for Validity

To apply this technique, we generally require:

- f(x,t) and $\partial f/\partial x$ are continuous in a region around the domain of integration.
- The limits u(x), v(x) are differentiable functions of x.
- The integral I(x) converges.

Introducing a Parameter α to Simplify a Complex Integral

One of the most clever applications of this technique is to evaluate a complicated integral by introducing a parameter α that does not initially exist in the original integral. The idea is to construct a new, easier-to-handle integral:

$$I(\alpha) = \int_{a}^{b} f(x, \alpha) \, dx$$

such that:

- The original integral is recovered by evaluating $I(\alpha)$ at some specific value of α .
- Differentiating with respect to α simplifies the integrand.

Steps:

- 1. Embed the difficult integral into a parameterized family $I(\alpha)$.
- 2. Compute $\frac{dI}{d\alpha}$ under the integral sign.
- 3. Integrate $\frac{dI}{d\alpha}$ with respect to α to recover $I(\alpha)$.
- 4. Evaluate $I(\alpha)$ at the desired value (e.g., $\alpha = 0$) to obtain the original result.

Example 1

Evaluate:

$$\int_0^1 \frac{x^2 - 1}{\ln x} \, dx$$

Step 1: Parameterize the Integrand Let

$$I(\alpha) = \int_0^1 \frac{x^{\alpha} - 1}{\ln x} \, dx$$

Note that:

$$I(0) = \int_0^1 \frac{x^0 - 1}{\ln x} dx = 0$$
, and $I(2)$ is the original integral

Step 2: Now we compute

$$\frac{d}{d\alpha}I(\alpha) = \int_0^1 \frac{\partial}{\partial \alpha} \frac{x^{\alpha} - 1}{\ln x} dx = \int_0^1 x^{\alpha} dx$$
$$= \frac{1}{\alpha + 1} x^{\alpha + 1} \Big|_0^1$$
$$= \frac{1}{\alpha + 1}$$

Step 3: Recover $I(\alpha)$

$$I(\alpha) = \int \frac{d}{d\alpha} I(\alpha) d\alpha$$
$$= \int \frac{1}{\alpha + 1} d\alpha$$
$$= \ln(\alpha + 1) + C$$

Recall $I(0) = 0 \Rightarrow C = 0$. So:

$$0 = \ln(\alpha + 1) + C \Rightarrow C = 0$$

Hence:

$$I(\alpha) = \ln(\alpha + 1)$$

Step 4: Evaluate $I(\alpha)$ at $\alpha = 2$

$$I(2) = \ln(2+1) = \ln 3$$

Answer:

$$\int_0^1 \frac{x^2 - 1}{\ln x} \, dx = \ln 3$$

Example 2

Evaluate:

$$\int_0^\infty \frac{\sin x}{x} \, dx$$

Step 1: Introduce an auxiliary exponential factor

Let

$$I(\alpha) = \int_0^\infty e^{-\alpha x} \frac{\sin x}{x} \, dx, \quad \alpha > 0$$

Step 2: Now we compute

$$\frac{dI}{d\alpha} = -\int_0^\infty e^{-\alpha x} \sin x \, dx$$

This integral is elementary:

$$\int_0^\infty e^{-\alpha x} \sin x \, dx = \frac{1}{1+\alpha^2} \Rightarrow \frac{dI}{d\alpha} = -\frac{1}{1+\alpha^2}$$

Step 3: Recover $I(\alpha)$

$$I(\alpha) = -\int \frac{1}{1+\alpha^2} d\alpha = -\tan^{-1}(\alpha) + C$$

As $\alpha \to \infty$, $I(\alpha) \to 0$. So:

$$0 = -\tan^{-1}(\infty) + C = -\frac{\pi}{2} + C \Rightarrow C = \frac{\pi}{2}$$

Hence:

$$I(\alpha) = -\tan^{-1}(\alpha) + \frac{\pi}{2}$$

Step 4: Evaluate $I(\alpha)$ as $\alpha \to 0$

$$\lim_{\alpha \to 0} I(\alpha) = -\tan^{-1}(0) + \frac{\pi}{2} = \frac{\pi}{2}$$

Answer:

$$\int_0^\infty \frac{\sin x}{x} \, dx = \frac{\pi}{2}$$

6 Improper Integral

In some cases, definite integrals involve infinite intervals or integrands that become unbounded. Such integrals are called **improper integrals**. We define these using limits.

6.1 Infinite Interval of Integration

Let f(x) be a function defined on $[a, \infty)$. Then the improper integral of f from a to ∞ is defined as:

$$\int_{a}^{\infty} f(x) \, dx := \lim_{b \to \infty} \int_{a}^{b} f(x) \, dx$$

Similarly, if f is defined on $(-\infty, b]$, we define:

$$\int_{-\infty}^{b} f(x) dx := \lim_{a \to -\infty} \int_{a}^{b} f(x) dx$$

If f is defined on $(-\infty, \infty)$, then:

$$\int_{-\infty}^{\infty} f(x) dx := \lim_{a \to -\infty} \int_{a}^{c} f(x) dx + \lim_{b \to \infty} \int_{c}^{b} f(x) dx$$

for some finite number $c \in \mathbb{R}$.

Note: Both limits must exist and be finite for the integral to converge.

6.2 Discontinuous Integrand

Suppose f is continuous on (a, b] but has an infinite discontinuity at a. Then:

$$\int_{a}^{b} f(x) dx := \lim_{\epsilon \to a^{+}} \int_{\epsilon}^{b} f(x) dx$$

Similarly, if f has an infinite discontinuity at b, then:

$$\int_{a}^{b} f(x) dx := \lim_{\epsilon \to b^{-}} \int_{a}^{\epsilon} f(x) dx$$

If the discontinuity is at an interior point $c \in (a, b)$, split the integral:

$$\int_{a}^{b} f(x) dx := \lim_{\epsilon \to c^{-}} \int_{a}^{\epsilon} f(x) dx + \lim_{\delta \to c^{+}} \int_{\delta}^{b} f(x) dx$$

Each part must be interpreted as a limit, and the total integral converges if both one-sided integrals converge.

6.3 Absolute vs Conditional Convergence

- If $\int_a^\infty |f(x)| dx$ converges, then $\int_a^\infty f(x) dx$ is said to be **absolutely convergent**.
- If $\int_a^\infty f(x) dx$ converges but $\int_a^\infty |f(x)| dx$ diverges, it is **conditionally convergent**.

7 Application

7.1 Area

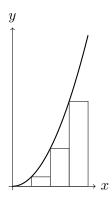
7.1.1 Approximating the Area Under the Curve

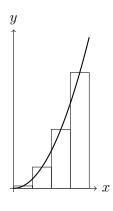
Rectangular Approximation

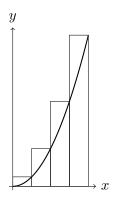
The area under the curve using n rectangles of equal length is approximately:

$$\sum_{i=1}^{n} (\text{area of rectangle}) = \begin{cases} \sum_{i=1}^{n} f(x_{i-1}) \Delta x \text{ left-endpoint rectangles} \\ \sum_{i=1}^{n} f(x_{i}) \Delta x \text{ right-endpoint rectangles} \\ \sum_{i=1}^{n} f(\frac{x_{i} + x_{i+1}}{2}) \Delta x \text{ midpoint rectangles} \end{cases}$$

where
$$\Delta x = \frac{b-a}{n}$$
 and $a = x_0 < x_1 < x_2 < \dots < x_n = b$





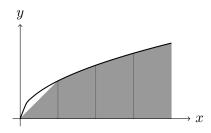


Left Endpoint

Midpoint

Right Endpoint

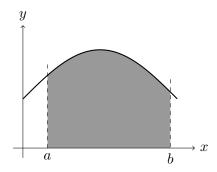
Trapezoidal Approximation



If f is continuous, the area under the curve of f from x = a to x = b is:

Area
$$\simeq \frac{b-a}{2n} [f(x_0) + 2f(x_1) + \dots + 2f(x_{n-1}) + f(x_n)]$$

7.1.2 Area Under a Curve

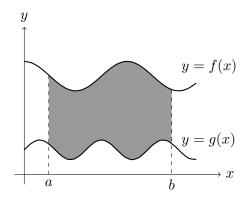


The area under the graph of a continuous function f(x) over the interval [a, b] is given by the definite integral:

$$A = \int_{a}^{b} f(x) \, dx$$

If $f(x) \ge 0$ on [a, b], this integral gives the area between the curve and the x-axis. If f(x) takes negative values, the integral represents **signed area**.

7.1.3 Area Between Two Curves



The area between two continuous functions f(x) and g(x) over the interval [a, b], where $f(x) \ge g(x)$, is given by:

$$A = \int_{a}^{b} \left[f(x) - g(x) \right] dx$$

This integral computes the net vertical distance between the top curve f(x) and the bottom curve g(x) at each point x, accumulating the total area between them. It is essential that the functions be continuous on [a, b] and that $f(x) \geq g(x)$ holds throughout this interval to interpret the result as a positive area.

7.2 Volumn

- 7.2.1 Cross Section
- 7.2.2 Disk Method
- 7.2.3 Washer Method
- 7.2.4 Shell Method
- 7.3 Arc Length and Surface Area

7.3.1 Arc Length

Let y = f(x) be a smooth curve on the interval [a, b], where f is differentiable and f'(x) is continuous. The length of the curve from x = a to x = b is given by the arc length formula:

$$L = \int_{a}^{b} \sqrt{1 + \left(\frac{dy}{dx}\right)^2} \, dx$$

7.3.2 Surface Area

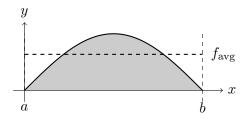
Let y = f(x) be continuous and differentiable on [a, b], and suppose we rotate it about the x-axis. Then the surface area of the resulting solid is:

$$S = 2\pi y \int_{a}^{b} \sqrt{1 + \left(\frac{dy}{dx}\right)^2} \, dx$$

7.4 Average Value of a Function

The average value of a continuous function f(x) over the interval [a,b] is given by:

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



- 8 Integration for Parametric
- 9 Integration for Polar