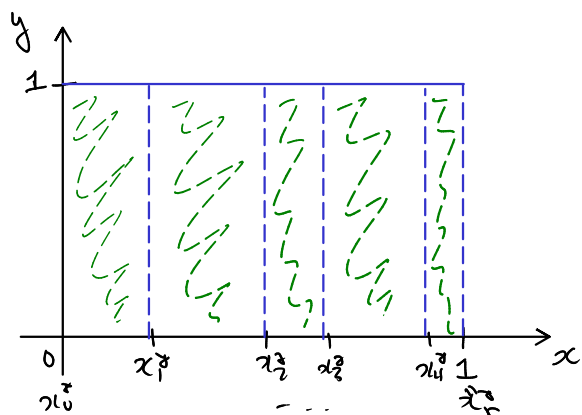


Example 2

Show that $f(x) = 1$ is integrable over the interval $[0, 1]$.



$x_0^*, x_1^*, x_2^*, \dots, x_n^*$ are pts. in $[0, 1]$.

$$\Delta x_i = x_i^* - x_{i-1}^*$$

$$f(x_i^*) = 1$$

$$\begin{aligned} S_n &= \sum_{k=1}^n f(x_k^*) \Delta x_k = \sum_{k=1}^n 1 \cdot (x_k^* - x_{k-1}^*) \\ &= \sum_{k=1}^n (x_k^* - x_{k-1}^*) \end{aligned}$$

$$\begin{aligned} \underline{n=2} \quad \sum_{k=1}^2 (x_k^* - x_{k-1}^*) &= \cancel{x_1^*} - x_0^* + x_2^* - \cancel{x_1^*} \\ &= x_2^* - x_0^* = 1 - 0 = 1 \end{aligned}$$

$$\underline{n=3} \quad \sum_{k=1}^3 (x_k^* - x_{k-1}^*) = x_3^* - x_0^* = 1 - 0 = 1$$

$$\text{So, } S_n = x_n^* - x_0^* = 1 - 0 = 1$$

$$\text{So, } \lim_{n \rightarrow \infty} S_n = \lim_{n \rightarrow \infty} 1 = 1.$$

$$\boxed{\int_0^1 1 \, dx = 1}$$

$$g(x) = x$$

$$g'(x) = 1$$

$$\int_0^1 1 \, dx = g(1) - g(0) = 1$$

Example 4

Express the following limit in term of an integral: on $[2, 5]$.

$$\lim_{n \rightarrow \infty} \sum_{i=1}^n (x_i^3 + x_i \sin x_i) \Delta x.$$

Goal $\lim_{n \rightarrow \infty} \sum_{i=1}^n \underbrace{(x_i^3 + x_i \sin x_i)}_{f(x_i)} \Delta x = \int_2^5 f(x) dx$

By definition:

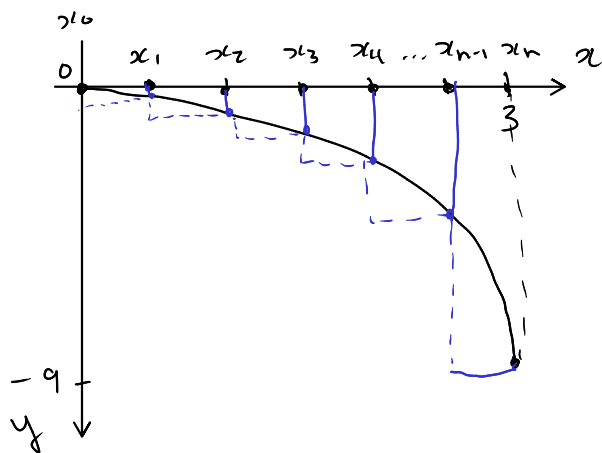
$$\int_2^5 f(x) dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i) \Delta x$$

$$f(x) = x^3 + x \sin x.$$

$$\text{So, } \lim_{n \rightarrow \infty} \sum_{i=1}^n (x_i^3 + x_i \sin x_i) \Delta x = \int_2^5 (x^3 + x \sin x) dx$$

Example 6

Using the last Theorem, compute the integral $\int_0^3 (x^2 - 6x) dx$. $\rightarrow f(x)$



$$\Delta x = \frac{3-0}{n} = \frac{3}{n}$$

$$x_i = a + i \Delta x = 0 + i \frac{3}{n} = i \frac{3}{n}$$

$$\begin{aligned} f(x_i) &= f\left(i \frac{3}{n}\right) = \frac{9i^2}{n^2} - \frac{6 \cdot 3i}{n} \\ &= \frac{9i^2}{n^2} - \frac{18i}{n} \end{aligned}$$

$$\begin{aligned} \int_0^3 x^2 - 6x \, dx &= \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i) \Delta x \\ &= \lim_{n \rightarrow \infty} \sum_{i=1}^n \left(\frac{9i^2}{n^2} - \frac{18i}{n} \right) \cdot \frac{3}{n} \\ &= \lim_{n \rightarrow \infty} \sum_{i=1}^n \left(\frac{27i^2}{n^3} - \frac{54i}{n^2} \right) \\ &= \lim_{n \rightarrow \infty} \left(27 \sum_{i=1}^n \frac{i^2}{n^3} - 54 \sum_{i=1}^n \frac{i}{n^2} \right) \\ &= \lim_{n \rightarrow \infty} \left(\frac{27}{n^3} \sum_{i=1}^n i^2 - \frac{54}{n^2} \sum_{i=1}^n i \right) \\ &= \lim_{n \rightarrow \infty} \frac{27}{n^3} \frac{n \cdot (2n+1)(n+1)}{6} - \frac{54}{n^2} \frac{n(n+1)}{2} \\ &= \lim_{n \rightarrow \infty} \frac{27}{n^3} \frac{n(2n^2 + 3n + 1)}{6} - \lim_{n \rightarrow \infty} \frac{54}{n^2} \frac{n^2 + n}{2} \\ &= \lim_{n \rightarrow \infty} \frac{27}{6n^3} (2n^3 + 3n^2 + 1) - \frac{54}{2} \\ &= \frac{27}{3} - \frac{54}{2} = 9 - 27 = -18 \end{aligned}$$

So

$$\int_0^3 x^2 - 6x \, dx = -18$$

Example 8

Suppose $\int_0^1 f(x) dx = 10$ and $\int_2^1 f(x) dx = -5$, compute the value of $\int_0^2 f(x) dx$.

Third property:

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

$a=0$, $b=2$, $c=1$, then

$$\int_0^2 f(x) dx = \int_0^1 f(x) dx + \underbrace{\int_1^2 f(x) dx}$$

From the 1st property:

$$\int_2^1 f(x) dx = - \int_1^2 f(x) dx \Rightarrow \int_1^2 f(x) dx = -(-5) = 5$$

$$\text{So, } \int_0^2 f(x) dx = 10 + 5 = \boxed{15}$$

Example 10

Compute the value of the definite integral $\int_0^1 (4 + 3x^2) dx$.

$$\begin{array}{ccc} & \downarrow & \searrow \\ & f(x)=4 & g(x)=3x^2 \end{array}$$

So, by linearity,

$$\begin{aligned} \int_0^1 4 + 3x^2 dx &= \int_0^1 4 dx + \int_0^1 3x^2 dx \\ &= 4 \cdot (1-0) + 3 \int_0^1 x^2 dx \rightarrow \frac{x^3}{3} \Big|_0^1 = \frac{1}{3} \\ &= 4 + 3 \cdot \left(\frac{1}{3}\right) \end{aligned}$$

$$\Rightarrow \boxed{\int_0^1 4 + 3x^2 dx = 5}$$

Example 12

Estimate the integral $\int_1^4 \sqrt{x} \, dx$.

Here, x is between 1 and 4:

$$1 \leq x \leq 4$$

$$\Rightarrow \sqrt{1} \leq \sqrt{x} \leq \sqrt{4}$$

$$\Rightarrow \underset{m}{1} \leq \underset{f(x)}{\sqrt{x}} \leq \underset{M}{2}$$

So, from the last result

$$1 \cdot (4-1) \leq \int_1^4 \sqrt{x} \, dx \leq 2(4-1)$$

$$\Rightarrow 3 \leq \int_1^4 \sqrt{x} \, dx \leq 6$$

$$\text{So, } \int_1^4 \sqrt{x} \, dx \approx \frac{6+3}{2} = 4.5$$

↙ close

$$\text{In fact, } \int_1^4 \sqrt{x} \, dx = 4.3333 \dots$$

Example 15

Find all the antiderivative of each of the following functions.

a) $f(x) = \sin x$.

b) $f(x) = x^3$.

c) $f(x) = x^{-3}$.

a) $F(x) = -\cos x + C$ (C is a constant).

b) $F(x) = \frac{x^4}{4} + C$

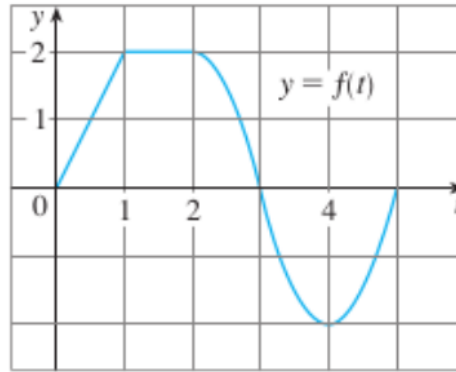
why? $F'(x) = \left(\frac{x^4}{4}\right)' + (C)' = \frac{4x^3}{4} + 0$
 $= x^3$.

c) $F(x) = -\frac{x^{-2}}{2} + C$

why? $F'(x) = \left(-\frac{x^{-2}}{2}\right)' + (C)' = (-1)(-2)\frac{x^{-3}}{2} + 0$
 $= x^{-3}$.

Example 17

Suppose that f is the function given by the graph in the following figure:



If $F(x) := \int_0^x f(t) dt$, find the value of $F(0)$, $F(1)$, $F(2)$.
