The fundamental theorem of calculus

Preparation: The mean value therem for definite integrals [5-38]

If f is continuous on [a,s], then there is a $c \in [a,b]$ with $f(c) = \frac{1}{b-a} \int_{a}^{b} f(x)dx$

$$f(c) = \frac{1}{b-a} \int_{a}^{b} f(x) dx$$

- · This means of assumes its average value somewhere on [a,5]
- · Geometry: [5-39]
- Continuity is necessary: [5-40]

Proof: take Max-Min-inequality

min $\int \int \int \int (x) dx \leq \max \int \int \int (x) dx$

and the intomediate value theorem for continuous functions implies that there is a $c \in [a,5]$ with f(c)=w

Example: If f is continuous on [a,6], a+5, and if [f(x)dx =0]
Then there is a c in [a,5] with

 $f(e) = \frac{1}{5-a} \int_{a}^{5} f(x)dx = 0$

so that f(x) = 0 at least once in [0,6]

Towards the fundamental theorem:

For a continuous function of, define

$$F(x) = \int_{a}^{x} f(t)dt$$

Geometric interpretation: area [5-42]

Compute F'(x): [5-43]

$$\frac{F(x+h)-F(x)}{h}=\frac{1}{h}\left(\int_{a}^{x+h}\int_{a}^{x}(+)dt-\int_{a}^{x}(+)dt\right)$$

$$= \frac{1}{h} \int_{X} f(t)dt = \int_{X} (c) \text{ for som } x \leq c \leq x \leq t$$

Mean Value Reoven for Integrals

Therefore,
$$F'(x) = f(x)$$
[5-44]

Examples

$$\begin{cases}
f(t) = \cot t \\
f(x)
\end{cases}$$

$$\frac{d}{dx} \int_{0}^{x} \cot t dt = \cos x$$

$$\frac{d}{dx} \int_{0}^{x} \cot t dt = \cot x$$

$$\frac{dx} \int_{0}^{x} \cot x dt =$$

So far, we know that

$$\int_{a}^{x} f(x) dt = G(x)$$

is an antiderivative of f(x) = f(x)

The most general autidorivative is

$$F(5) - F(a) = (G(5) + G) - (G(a) + G)$$

$$= G(\zeta) - G(a)$$

$$= \int_{a}^{b} f(t) dt - \int_{a}^{c} f(t) dt = \int_{a}^{b} f(t) dt$$

we have proved [5-45].

Recipe to calculate
$$\int_{a}^{b} f(x) dx$$

Notation:

$$F(5) - F(a) = F(x) \Big|_{a}$$

The book uses

$$= F(x) \int_{a}^{b} F(x) \int_{a}^{b}$$

Examples

$$\int_{6}^{7} \cos x \, dx = 4 \sin x = \sin x = \sin x$$

$$= \int_{3}^{7} (x - \frac{4}{x^{2}}) dx = \frac{3}{2} (x - \frac{4}{x^{2}}) dx = \frac{3}{2} \left[\frac{3}{2} x - \frac{4}{3} \left[-\frac{1}{x^{2}} \right] - 4 \left[-\frac{1}{x^{2}} \right] \right]$$

$$= \frac{3}{2} \left[\frac{2}{3} x - \frac{3}{2} \right] - 4 \left[-\frac{1}{4} - \left[-\frac{1}{4} \right] \right]$$

$$= \frac{3}{2} \left[\frac{2}{3} x - \frac{3}{2} \right] - 4 \left[-\frac{1}{4} - \left[-\frac{1}{4} \right] \right]$$

$$= \frac{3}{2} \left[\frac{2}{3} x - \frac{3}{2} \right] - 4 \left[-\frac{1}{4} - \left[-\frac{1}{4} \right] \right]$$

Finding total area

$$f(c_k)$$
 positive ~> $f(c_k) \Delta x$ is area $f(c_k)$ negative ~> $f(c_k) \Delta x$ is - area

$$= -\cos \times \left| \begin{array}{c|c} T \\ \hline \end{array} \right|$$

Recipe for finding area between y = f(x)and x-axis over the interval $[a_i,J]$:

- 1) Subdivide [a,5] at the zeros of f
- 2) Integrale over each subinterval
- 3) Add the absolute value of the integrals

Example
$$\int (x) = x^3 - x^2 - 2x$$
, $-1 \le x \le 2$

1)
$$f(x) = x(x+1)(x-2)$$

2eros an -1, 0, 2

2)
$$\int_{-1}^{0} (x^{3} - x^{2} - 2x) dx = \left(\frac{x^{4}}{4} - \frac{x^{3}}{3} - x^{2}\right)^{0} = \frac{5}{12}$$

$$\int_{0}^{2} (x^{3} - x^{2} - 2x) dx = \left(\frac{x^{4}}{4} - \frac{x^{3}}{3} - x^{2}\right)^{1} = -\frac{8}{3}$$

3)
$$Area = \left| \frac{5}{12} \right| + \left| -\frac{8}{7} \right| = \frac{37}{12}$$

Substitution rule for indefinite integrals

• Recall the chain rule for F(g(x)):

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

. If F is the antiderivative of x,

$$\frac{d}{dx} F(g(x)) = \int (g(x)) g'(x)$$

· Now compute

$$\int \int (g(x)) g'(x) dx = \int \frac{d}{dx} F(g(x)) dx$$

· continue with
$$u = g(x)$$
: $= F(g(x)) + G$

$$= F(u) + G = \int F'(u) du$$

$$= \int_{a}^{b} \int_{a}^{b} (u) du$$
We have proved [5-51].

Method for
$$\int \int (g(x)) g'(x) dx$$
:

1) Substitute
$$u = g(x)$$
, $du = g'(x) dx$

to obtain
$$\int f(u) du$$

- 2) Inhyah wik respect to u
- 3) Replace u = g(x)

Example:

$$\int cos(70+5) d\theta = \int cosu = \frac{1}{7} du$$

$$\frac{du}{d\theta} = 7, so d\theta = \frac{1}{7} du$$

$$= \frac{1}{7} \sin u + 4 = \frac{1}{7} \sin (70+5) + 6$$

Evaluah
$$\int \frac{2z dz}{\sqrt{z^2+1}}$$

i)
$$u = 2^2 + 1$$
 $du = 2z dz$

$$\int \frac{2z dz}{3\sqrt{2^2+1}} = \int \frac{du}{3\sqrt{u}} = \int u^{-1/3} du$$

$$= \frac{3}{2}u^{\frac{2}{3}} + G' = \frac{3}{2}(2^2+1)^{\frac{2}{3}} + G$$

ii)
$$u = \sqrt[3]{2^2 + 1}$$
 $\Rightarrow u^2 = 2^2 + 1$
so that $3u^2 du = 2 + dz$

$$\int \frac{2z dz}{3\sqrt{z^2+1}} = \int \frac{3u^2 du}{u} = 3\int u du$$

$$= \frac{3}{2}u^2 + C = \frac{3}{2}(2^2+1)^{\frac{2}{3}} + C$$

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

$$= \frac{1}{2} \int dx - \frac{1}{2} \int \cos 2x \, dx$$

$$= \frac{1}{2} \times - \frac{1}{4} \operatorname{sm2x} + C$$

Similarly
$$\int \cos^2 x \, dx = \frac{1}{2} \times + \frac{1}{4} \sin^2 2x + \frac{1}{4}$$

trea beneath the curre y = sn2x over [0,27]:

$$\int_{0}^{2\pi} \sin^{2}x \, dx = \left(\frac{1}{2}x - \frac{1}{4}\sin^{2}x\right)$$

$$= \left(\frac{2\pi}{2} - \frac{1}{4}\sin^{4}x\right) - \left(\frac{\sigma}{2} - \frac{1}{4}\sin^{6}x\right)$$

$$= \pi$$

Graph [5-52] shows that the average value = 2

Substitution in definite integrals

Theorem: If g is continuous on [a,5] and f is continuous on the range of g, then

$$\begin{cases}
f(g(x))g'(x)dx = f(u)du \\
g(a)
\end{cases}$$

Example

$$\int_{-1}^{1} 3x^2 \int_{-1}^{2} x^3 + 1 \int_{-1}^{1} dx$$

Substitut
$$u = x^3 + 1$$
, $du = 3x^2 dx$
 $x = -1$ gives $u = (-1)^3 + 1 = 0$
 $x = -1$ gives $u = 1^3 + 1 = 2$

so that

$$\int_{-1}^{1} 3x^2 \sqrt{x^3 + 1} dx = \int_{0}^{2} \sqrt{u} du$$

$$=\frac{2}{3}u^{\frac{3}{2}}\Big|^{2}=\frac{2}{3}2^{\frac{3}{2}}-0=\frac{4\sqrt{2}}{3}$$

Integrals of symmetric functions

• If
$$f(x)$$
 is even $(f(x) = f(-x))$

then
$$\int_{-a}^{a} f(x)dx = 2 \int_{0}^{a} f(x)dx$$

• If
$$f(x)$$
 is odd $(f(x) = -f(-x))$

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

This is a useful fact, for example

$$\int \left(\sin x + x^3 - \frac{x}{1+x^2} \right) dx =$$
- 997

Areas between curves

Similarly to the area between y = f(x)and the x-axis (y=0), we define the area between y = f(x) and y = g(x)for $f(x) \ge g(x)$ as $A = \int (f(x) - g(x)) dx$ $\begin{bmatrix} 5-58,61 \end{bmatrix}$

For to had area, find where f(x) = g(x) and only graph over the substitutervals, then add the absolute values (as a sove).

Example true enclosed by $y = 2-x^2$ x = x = x = xand y = -x

1) solve $2-x^2=-x$

 \rightarrow x=-1, x=2

2) $A = \begin{cases} (2-x^2) - (-x) & \lambda x \\ 1 & 1 \end{cases}$ lies above lies below

 $= \left(2 \times - \frac{x^3}{3} + \frac{x^2}{2}\right) = \frac{9}{2}$

Example Find the area of the region on the first quadrant that is bounded above by y=18 and below by the x-axis and y= x-2 $A = \int \int x \, dx + \int \sqrt{x} - (x-2) \, dx$ $= \frac{2}{3} \times \frac{3}{2} \left[+ \left(\frac{2}{3} \times \frac{3}{2} - \frac{x^2}{2} + 2x \right) \right]$

Geometrical Trick:

[5-16]

Compute area A, below the parabola

$$A_1 = \begin{cases} 4 \\ x \\ 4 \end{cases} = \begin{cases} 2 \\ 3 \end{cases} \times \begin{cases} 4 \\ 2 \end{cases} = \begin{cases} 6 \\ 3 \end{cases}$$

Subtract the area of the triangle

$$A_2 = \frac{1}{2} \cdot 2 \cdot 2 = 2$$

$$A = A_1 - A_2 = \frac{16}{3} - 2 = \frac{10}{3}$$

Inverse functions and their derivatives

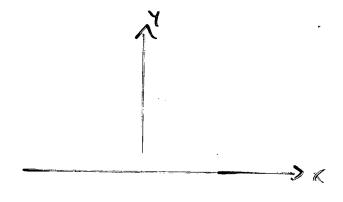
Definition [7-4]: A function
$$f(x)$$
is one-to-one on a domain D

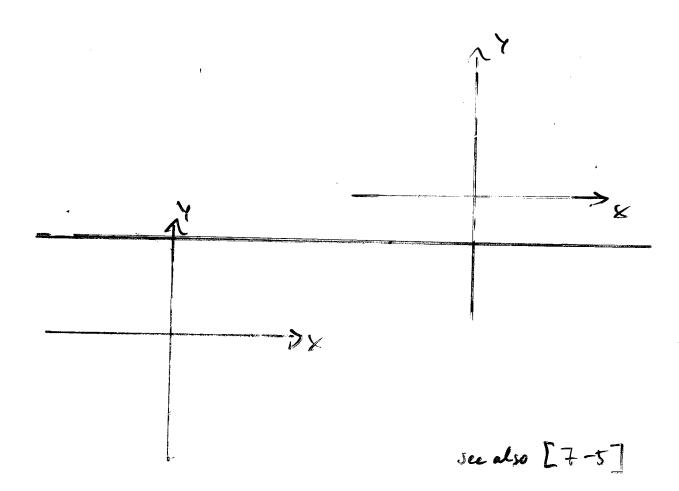
if $f(x_i) \neq f(x_i)$ whenever $x_i \neq x_2$

These function take on any value in their range exactly once!

$$Y=X^{3}$$
 one-to-one on \mathbb{R}
 $Y=\sqrt{X}$ one-to-one on \mathbb{R}^{+}
 $Y=X^{2}$ one-to-one on \mathbb{R}^{+} , but not \mathbb{R}
 $Y=SNX$ one-to-one on $\mathbb{L}0, \mathbb{T}$ not on \mathbb{R}

The horizontal line test: A function is one-to-one if and only if its graph introsects each horizontal line at most once



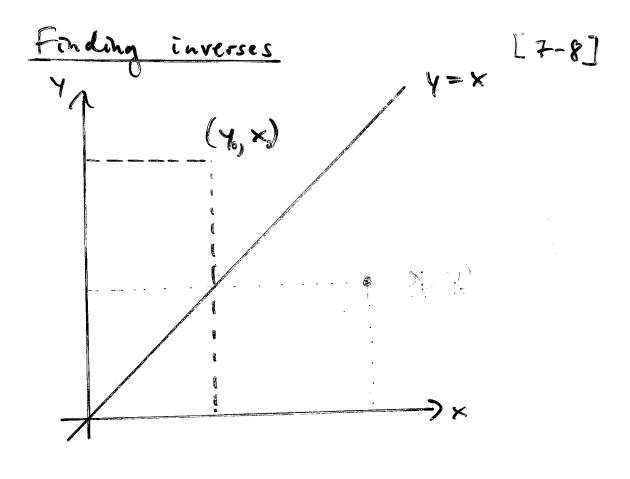


Definition [7-7]: Suppose that of

is a one-to one functive on a domain D with range R. The inverse function f' is defined by

The domain of f is R and the range of f is D

- · f read "f inverse"
- · f(x) is not f(x), it is not an exponent!
- $(f^{-1} \cdot f)(x) = x$ for all $x \in D(f)$
- $(f \cdot f')(x) = x$ for all $x \in R(f)$



reflect the graph along the love Y=X

Algebraically:

- · solve y= f(x) for x : x = j-'(y)
- intochange x and y: y = f'(x)

Derivatives of overses of differentiable functions

Use implicit differentiation for $y=f^{-1}(x)$:

$$x = g(y)$$

$$I = J'(y) \frac{dy}{dx}$$

Therefore
$$\frac{dy}{dx} = \frac{1}{j'(y)}$$

Now x = f(y) means y = f'(x)

so that

Preorem on slide [7-13]

Example
$$f(x) = x^2$$
 on \mathbb{R}_0^+

$$f'(x) = \sqrt{x}$$
 and $f'(x) = 2x$:

$$\frac{dj'}{dx} = \frac{1}{j'(j^{-1}(x))}$$

[7-14]

Natural Logarithms

• For $a \in Q \setminus \{-1\}$, we know X $\int t^a dt = \frac{1}{a+1} (x^{a+1} - 1)$

· What happens if a = -1?

 $\int \frac{1}{t} dt \quad \text{is well-defined}$ $\int \frac{1}{7-18} dt \quad \text{is well-defined}$ $\int \frac{1}{7-18} dt \quad \text{is well-defined}$

But what is it? We define

 $ln x = \int_{1}^{x} \frac{1}{t} dt \qquad [7-17]$

[7-20]

A special value: the number e

$$ln(e) = 1$$

 $e = 2.718281828459...$

Differentiating les (x) is easy!

$$\frac{d}{dx} \ln (x) = \frac{d}{dx} \int_{1}^{x} \frac{1}{t} dt = \frac{1}{x}$$

And for u(x) with u(x) >0,

$$\frac{d}{dx} \ln u(x) = \frac{1}{u(x)} u'(x)$$

by Chair-rule.

[7-21]

Properties of Logarithms: [7-22]

proof omitted

Examples

$$\log 6 = \log(2.3) = \log 2 + \log 3$$
 $\log 4 - \log 5 = \log \frac{4}{5} = \log 0.8$
 $\log \frac{1}{8} = -\log 8 = -\log 2^3 = -3\log 2$

log
$$4 + \log \sin x = \log (4 \sin x)$$

 $\log \frac{x+1}{2xx3} = \log (x+1) - \log (2x+3)$
 $\log \frac{3}{x} = \log (x+1)^{\frac{1}{3}} = \frac{1}{3} \log (x+1)$
 $\log \cot x = \log \frac{1}{\tan x} = -\log \tan x$

The range of line x

· In 2 > {

[7-23]

- · la 2" = n la 2
 - ln 2 = n ln 2
- lim ln & = 00

 $\lim_{x\to 0^+} \ln x = -\infty$

· The range of low x is IR

For too,
$$\int \frac{1}{t} dt = lnt + C$$

What about teo?

then -t is positive and

together
$$\int \frac{1}{t} dt = \ln |t| + C$$

Substitution
$$t = f(x)$$
, $At = f'(x) Ax$

leads to

$$\int \frac{f'(x)}{f(x)} dx = \ln|f(x)| + C$$

This is very useful.

Examples

$$\int \tan x \, dx = \int \frac{\sin x}{\cos x} \, dx$$

$$\int |a_{1} \times dx| = -\int \frac{1}{t} dt =$$

= -
$$\log |t| + G' = - \log |\cos x| + G$$

Similarly,

$$\int \cot x \, dx = \log |\operatorname{sm} x| + G$$

The exponential function exp(x)

- · In (x) has Domain IR+ and Runge IR
- · In (x) is mereasing, therefore invertible

The morree function of ln(x) is the exponential function with Domain IR: exp(x) = ln'(x)[7-28]

We had defined e by ln(e) = 1Now we see that e = exp(1)and we can write for all $x \in IR$ $exp(x) = e^{x}$

Technically, we had only been able to compute e^{\times} for $\times \in \mathbb{R}$, so this is new

Rules for simplification:

$$ln(e^{x}) = x$$
 for $x \in R$

General exponential function: a>0

$$a^{\times} = (e^{\ln a})^{\times} = e^{\times \ln a}$$

This finally defines exponentiation with irrational exponent x. [7-32]

We have the usual rules for exponents

for $\exp(x) = e^x$ $\begin{bmatrix} 7-33 \end{bmatrix}$

Proofs (using lmx) in text book.

Differentiating and integrating ex

use that
$$y = e^{x} = f^{-1}(x)$$

with
$$f(x) = ln \times , f'(x) = \frac{1}{x}$$
:

$$\frac{dy}{dx} = \frac{d}{dx} f'(x) = \frac{1}{f'(f'(x))} =$$

$$= \int_{0}^{-1}(x) = e^{x}$$

There fore

$$\frac{d}{dx} e^{x} = e^{x}$$

and, conversely

Example:

Solve the initial value problem

$$e^{\gamma} \frac{d\gamma}{dx} = 2x$$
, $x > \sqrt{3}'$, $\gamma(z) = 0$:

Noh that $\int e^{y} \frac{dy}{dx} dx = \int e^{y} dy = e^{y} + G_{0}$

Therefore

$$e^{\gamma} = x^2 + \zeta$$

[check by differentiation!]

$$y(2) = 0 : e^0 = 2^2 + 4 \Rightarrow 4 = -3$$

Take logarithms to get

$$y = ln (x^2 - 3)$$

while is valid for $x > \sqrt{3}$.

Proof: Take logarithm of the right side:

$$\ln\left(\ln\left(1+x\right)^{\frac{1}{8}}\right) = \lim_{x\to 0} \left(\ln\left(1+x\right)^{\frac{1}{8}}\right)$$

$$= \lim_{x\to 0} \frac{\ln(1+x) - \ln(1)}{x}$$

$$= \lim_{h \to 0} \frac{\int_{0}^{(1+h)} - \int_{0}^{(1)}}{h}$$

ish f(t)=lut

$$= j'(1) = \frac{1}{1} = ln(e) \quad j'(4) = \frac{1}{4}$$

Equivalently,
$$e = \lim_{n \to \infty} \left(1 + \frac{1}{n}\right)^n$$

General exponential functions and logarikus

(a>0)

$$\frac{d}{dx} a^{\times} = \frac{d}{dx} e^{\times \ln a}$$

= lna ex lna = ax

Thus, for a >0 and × EIR,

 $\frac{d}{dx} a^{\times} = a^{\times} \ln a$

Similarly $a^{\times}dx = \frac{a^{\times}}{\ln a} + G$

Example: $\frac{d}{dx} 2^{\times} = 2^{\times} \ln 2$

with ln 2 = 0.69

The in very of y=ax is the

logarithm of x with base a; loga x

This makes sense for a >0 with a = 1 (why?)

Relation between loga × and ln x:

From X = a loga x, we get

 $ln \times = ln (a loga \times)$ = loga x - lm a

Therefore loga x = ln x ln a

For calculations, always express logax in terms of la, and then integrate etc.

Inverse Trigonometric Functions

- Sin, cos, see, cse, tan, cot

 are not one-to-one unless the

 domain is restricted, see e.g. [7-59]
- · once the domains are restricted

 [7-60], we can define

aresm $x = sm^{-1}x$ are con $x = con^{-1}x$

etc.

Cartion: sin'x & (sin x) -1
Unfortunally, one does write: sin2x = (sin x)?

Definition of aresm, areco: [7-61,62,63]

The "arc" in aresin, arcon: [7-64]

Jufinition of are lan, arecot: [7-69,70,71]

As $sec \times 2 = \frac{1}{cos \times}$ and $csc \times = \frac{1}{sn \times}$

we define are see $x = are cos \frac{1}{x}$ and are $csex = are sin \frac{1}{x}$

Example: 17-77]

 $\operatorname{Sec}\left(\tan^{-1}\frac{x}{3}\right) = \frac{1}{3}\sqrt{x^2+9}$

Differentiating aresmx

$$Jih y = x$$
 $\frac{1}{dx}$

$$\frac{dy}{dx} = \frac{1}{\cos y}$$

$$\cos y = \sqrt{1 - \sin^2 y}$$

For
$$|x| < 1$$
, $\frac{d}{dx}$ aresin $x = \frac{1}{\sqrt{1-x^2}}$

conversely, for 1x1 < 1,

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

Example Find the line tangent to
$$y = arccot \times at \times 2 - 1$$
:

•
$$\operatorname{wrecot}(-1) = \frac{1}{2} - \operatorname{arelan}(-1) = \frac{1}{2} - (-\frac{1}{4})$$

$$= \frac{3\pi}{4}$$

$$\frac{dy}{dx}\Big|_{x=-1} = -\frac{1}{1+x^2}\Big|_{x=-1} = -\frac{1}{1+(-1)^2} = -\frac{1}{2}$$

equation of line is
$$y = \frac{3\pi}{4} - \frac{1}{2}(x+1)$$

Example

$$\int \frac{dx}{1+x^2} = \operatorname{arelan} x$$

$$= \frac{\pi}{4} - 0 = \frac{\overline{u}}{4}$$

Examples (Completing the square)

$$\int \frac{dx}{\sqrt{4-(x-z)^2}} = \int \frac{dx}{\sqrt{4-(x-z)^2}} =$$

$$= \int \frac{du}{\sqrt{4-u^2}} = arzsin \frac{u}{2} + G$$

$$= \operatorname{aresm} \frac{\times -2}{2} + \zeta$$

$$\int \frac{dx}{4x^2+4x+2} = \int \frac{dx}{(2x+1)^2+1}$$

$$= \int \frac{2}{u^2 + 1} = \frac{1}{2} \operatorname{avetan} u + \zeta$$

Hyperbolic Functions

$$e^{\times} = \frac{e^{\times} + e^{\times}}{2} + \frac{e^{\times} - e^{\times}}{2}$$

even function odd function

We define
$$sinh x = \frac{e^{x} - e^{-x}}{2}$$

$$cosh x = \frac{e^{x} + e^{-x}}{2}$$

More definitions and graphs [7-87]

Identities [7-88]

Similarities between sinh, cook, tanh, ---

and sin, con, ton, --.

no accident (but must wait for MAS 205)

Derivatives follow directly from definition:

$$\frac{d}{dx} \operatorname{sinh} x = \frac{d}{dx} \frac{e^{x} - e^{-x}}{2}$$

$$= \frac{e^{x} + e^{-x}}{2} = \cosh x$$

Tables [7-89]

Brample:

$$\int_{0}^{2} \sin^{2} x \, dx = \int_{0}^{2} \frac{\cosh 2x - 1}{2} \, dx$$

$$= \frac{1}{2} \left[\frac{\sinh 2x}{2} - x \right]_{0}^{2} = \frac{\sinh 2}{4} - \frac{1}{2}$$

$$= \frac{1}{8} e^{2} - \frac{1}{2} - \frac{1}{8} e^{-2} \approx 0.40672$$

Inverse hyperbolic functions

As for trigonometric functions, restrict domain and invot [7-90, 91]

Derivatives and integrals [7-33,94]

This is useful for integration:

$$\frac{2 d8}{\sqrt{3} + 4x^{2}} = \int \frac{d8}{\sqrt{3} + x^{2}} = \int \frac$$

Completing the square can help have, too.