

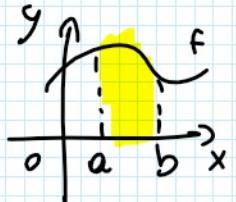
Week 10 Integral function, Fundamental Theorem of Integral Calculus
 Integrals

(def) $\int_a^b f(x) dx$

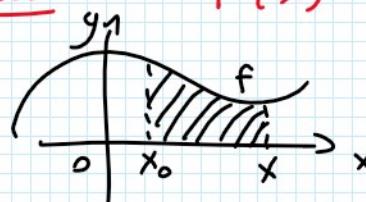
definite integral (Cauchy Riemann construction)

Corollary: f continuous (integrable)

$$\int_a^b f(x) dx = [F(x)]_a^b = F(b) - F(a)$$



(def) integral function



$$F(x) = \int_{x_0}^x f(t) dt$$

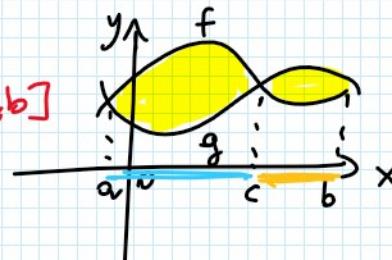
↓ integrand function

Fundamental Th. of Integral Calculus: (Hp...)

$$F'(x) = f(x)$$

[AREA] between 2 functions in $[a, b]$

$$A = \int_a^b |f(x) - g(x)| dx$$



Note that IF $f(x) \geq g(x)$

$$A = \int_a^b (f(x) - g(x)) dx$$

IF $f(x) < g(x)$

$$A = - \int_a^b (g(x) - f(x)) dx$$

In this case

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

[AREA] between the graph of f and the x -axis in $[a, b]$

$$A = \int_a^b |f(x)| dx$$



$$[\text{EX 1A}] \quad \int_{-1}^2 x \log(1+|x+1|) dx = \int_{-1}^2 x \log(x+2) dx =$$

$x+1 \geq 0 \iff x \geq -1 \quad \text{in } [-1, 2] \quad |x+1| = x+1$

STRATEGY to compute integrals:

- compute a primitive ($C=0$)
- $F(b) - F(a)$

$$\int x \log(x+2) dx = \frac{x^2}{2} \log(x+2) - \frac{1}{2} \int \frac{x^2}{x+2} dx = (*)$$

$$\int x \log(x+2) dx = \frac{x^2}{2} \log(x+2) - \frac{1}{2} \int \frac{x^2}{x+2} dx = \text{(*)}$$

By PARTS

$$f'(x) = x \quad f(x) = \frac{x^2}{2}$$

$$g(x) = \log(x+2) \quad g'(x) = \frac{1}{x+2}$$

OR

$$\frac{x^2 + 4}{x+2} = \left(\frac{x^2 - 4}{x+2} + \frac{4}{x+2} \right) = \left(\frac{(x+2)(x-2)}{x+2} + \frac{4}{x+2} \right) =$$

$$= \frac{x^2}{2} - 2x + 4 \log|x+2| + C \quad (C=0)$$

(*) $\int x \log(x+2) dx = \frac{x^2}{2} \log(x+2) - \frac{1}{2} \left(\frac{x^2}{2} - 2x + 4 \log|x+2| \right) = F(x)$

$$\int_{-1}^2 F(x) dx = [F(x)]_{-1}^2 = F(2) - F(-1) =$$

$$= 2 \left(\frac{4}{2} - 2 - 2 \log 2 - \left(-\frac{1}{2} - 1 \right) \right) = 2 + \frac{1}{2} = \frac{9}{2}$$

$$F(x) = \frac{x^2}{2} \log(x+2) - \frac{x^2}{4} + x + 2 \log(x+2)$$

[EX 3B] area of B?

$$B = \{ (x,y) \in \mathbb{R}^2 \mid 0 \leq x \leq \frac{\pi}{3}, 0 \leq y \leq \sin^3 x \cos^2 x \}$$

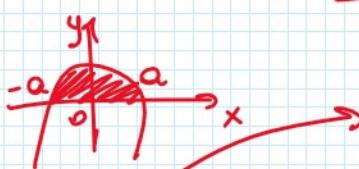
Note that: • IF f is ODD



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

$$\text{AREA} = \int_{-a}^a |f(x)| dx = 2 \int_0^a f(x) dx$$

• IF f is EVEN



$$\int_a^a f(x) dx = 2 \int_0^a f(x) dx$$

$$\text{AREA} = \int_{-a}^a |f(x)| dx = 2 \int_0^a f(x) dx$$

Note that F (integral function) : $F'(x) = f(x)$

IF f is ODD $\Rightarrow F$ is even

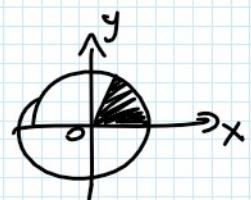
IF f is even $\Rightarrow F$ is odd

IF $F(x) = \int_{x_0}^x f(t) dt$, $x_0 \neq 0$ *IT'S NOT TRUE*

$$f(x) = \sin^3 x \cdot \cos^2 x \quad \text{in } [0, \frac{\pi}{3}]$$

IF $x \in [0, \frac{\pi}{3}]$ $\sin x \geq 0$

$\Rightarrow F(x) \geq 0$ *-* $\pi/3$

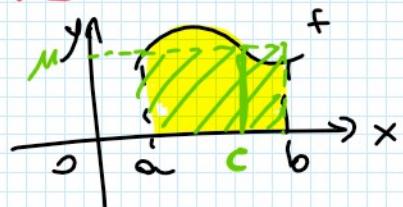


$$\begin{aligned}
 & \text{Let } x \in [0, \frac{\pi}{3}] \quad \text{so } x \geq 0 \\
 \Rightarrow f(x) & \geq 0 \\
 \text{Area } B & = \int_0^{\pi/3} |f(x)| dx = \int_0^{\pi/3} f(x) dx = \\
 & = \int_0^{\pi/3} \sin^3 x \cdot \cos^2 x dx = \quad \text{Note that } \sin^2 x + \cos^2 x = 1 \\
 & = \int_0^{\pi/3} \sin x \underbrace{(1 - \cos^2 x) \cos^2 x}_{t = \cos x} dx = \quad dt = -\sin x dx \\
 & = - \int (1-t^2) t^2 dt = \\
 & = \int (t^4 - t^2) dt = \frac{t^5}{5} - \frac{t^3}{3} = \frac{\cos^5 x}{5} - \frac{\cos^3 x}{3} = F(x) \\
 & = \left[\frac{\cos^5 x}{5} - \frac{\cos^3 x}{3} \right]_0^{\pi/3} = \frac{1}{5} \cdot \frac{1}{2^5} - \frac{1}{24} - \left(\frac{1}{5} - \frac{1}{3} \right) = \left(-\frac{1}{5} + \frac{1}{3} \right) = \frac{4}{15}
 \end{aligned}$$

(def)

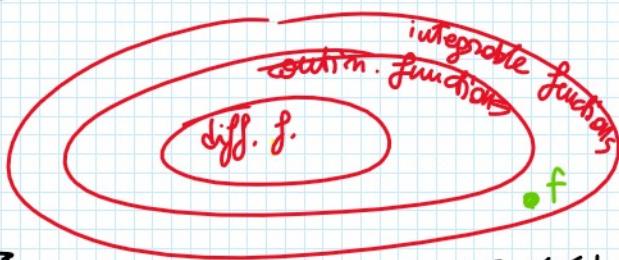
integral mean value of f in $[a, b]$

$$\mu(f, a, b) \stackrel{\text{def}}{=} \frac{\int_a^b f(x) dx}{b-a}$$



f diff. on $I \Rightarrow f$ continuous on $I \Rightarrow f$ integrable on I

MEAN VALUE THEOREM
 IF f contin. on $[a, b] \Rightarrow \exists c \in [a, b] / f(c) = \mu(f, a, b)$



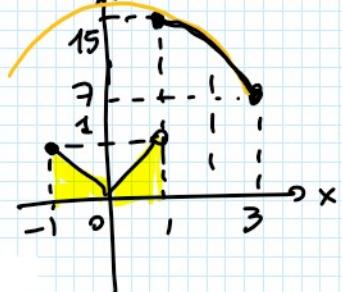
EX5

$$f(x) = \begin{cases} |x|, & -1 \leq x < 1 \\ 16-x^2, & 1 \leq x \leq 3 \end{cases}$$

5. Let $f(x) = \begin{cases} |x| & \text{if } -1 \leq x < 1 \\ 16-x^2 & \text{if } 1 \leq x \leq 3 \end{cases}$

Calculate the average value μ of f on the interval $[-1, 3]$. Determine whether there exists a point $c \in [-1, 3]$ such that $f(c) = \mu$.

$$y = Y(x) = \text{MANTISSA}$$



$\lim_{x \rightarrow 1^-} f(x) = 1$ $\lim_{x \rightarrow 1^+} f(x) = 15$ $f(3) = 7$
 f NOT contin. at $x=1$... Mean Value Th. DOES NOT apply

$$\lim_{x \rightarrow 1^-} f(x) = -\infty \quad \lim_{x \rightarrow 4^+} f(x) = +\infty$$

f NOT contin. in $[-1, 3]$: Mean Value Th. DOES NOT apply

$$m(f, -1, 3) \stackrel{\text{def}}{=} \frac{\int_{-1}^3 f(x) dx}{4} = \frac{1}{4} \left(\int_{-1}^1 |x| dx + \int_1^3 (16-x^2) dx \right)$$

$$= \frac{1}{4} \left(2 \int_0^1 x dx + \int_1^3 (16-x^2) dx \right) =$$

$$= \frac{1}{2} \left[\frac{x^2}{2} \right]_0^1 + \frac{1}{4} \left[16x - \frac{x^3}{3} \right]_1^3 = \frac{1}{4} + \frac{1}{4} \left(48 - 9 - 15 + \frac{1}{3} \right) = \frac{73}{12}$$

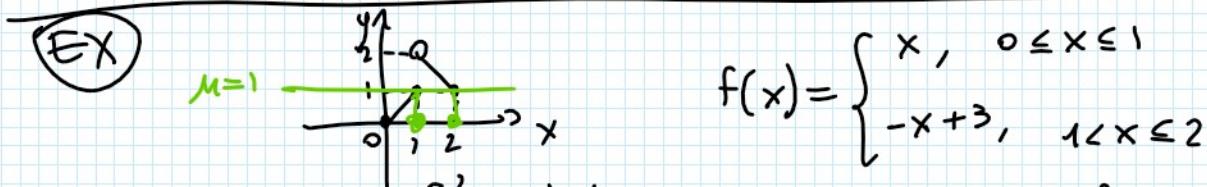
$$f([-1, 3]) = [0, 1] \cup [7, 15]$$

$$1 < \frac{73}{12} < 7 \quad \frac{73}{12} \notin f([-1, 3])$$

$\nexists c \in [-1, 3] / f(c) = m$

Suppose

we HAD $m = 8 \Rightarrow \exists c \in [-1, 3] / f(c) = 8$
because $8 \notin [0, 1] \cup [7, 15]$



$$m(f, 0, 2) \stackrel{\text{def}}{=} \frac{\int_0^2 f(x) dx}{2} = \frac{1}{2} \left(\int_0^1 x dx + \int_1^2 (-x+3) dx \right) =$$

$$= \frac{1}{2} \left[\frac{x^2}{2} \right]_0^1 + \frac{1}{2} \left[-\frac{x^2}{2} + 3x \right]_1^2 = \frac{1}{4} + \frac{1}{2} \left(-2 + 6 + \frac{1}{2} - 3 \right) = \frac{3}{2}$$

$$= \frac{1}{4} + \frac{3}{4} = 1 \quad (m=1)$$

f NOT contin. $[0, 2]$ Th. Does Not apply

$\exists c \in [0, 2] / f(c) = m$? YES

$$\text{Imf} = f([0, 2]) = [0, 2]$$

$$\text{Domf} = [0, 2]$$

$$1 \in \text{Imf} = [0, 2]$$

$$\exists c \in [0, 2] / f(c) = 1$$

Both $c=1$ and $c=2$ work!

IMPROPER INTEGRALS

1ST

UNBOUNDED INTEGRANDS

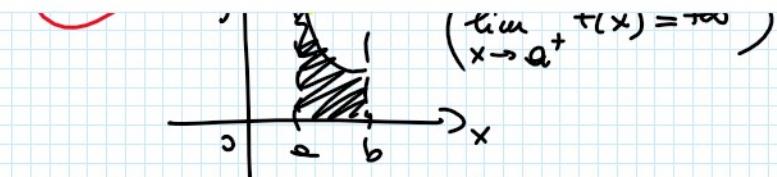


$$\left(\lim_{x \rightarrow a^+} f(x) = \infty \right)$$

2nd

UNBOUNDED DOMAINS of integration





$f \in R_{loc}(c, b]$

(f is locally integrable on $[c, b]$)

$$\int_a^b f(x) dx \stackrel{\text{def}}{=} \lim_{z \rightarrow a^+} \int_z^b f(x) dx$$

$$\int_z^b f(x) dx$$

IMPROPER
INTEGRALS

DIV.
CONV.
INDET.

Tools to check CONVERGENCE

① Comparison TH.

② ASYMPTOTIC COMPARISON TH.

③ Absolute convergence

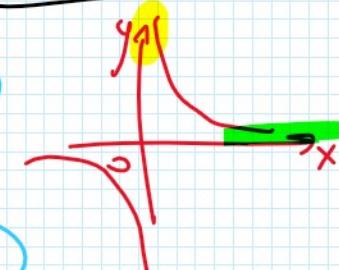
④ Some FUNDAMENTAL INTEGRALS ($a > 0$)

$$\int_0^1 \frac{dx}{x^\alpha} = \begin{cases} \text{CONV. IFF } \alpha < 1 \\ \text{DIV. IFF. } \alpha \geq 1 \end{cases}$$

$$\int_1^{+\infty} \frac{dx}{x^\alpha} = \begin{cases} \text{CONV. IFF } \alpha > 1 \\ \text{DIV. IFF } \alpha \leq 1 \end{cases}$$

③ $\int_a^{+\infty} f(x) dx$ is absolutely conv.

TH IF $\int_a^{+\infty} |f(x)| dx$ ABSOLUTE conv. is convergent



IFF. $\int_a^{+\infty} |f(x)| dx$ is CONV. $\int_a^{+\infty} f(x) dx < \infty$

ex

$$\int_1^{+\infty} \frac{\sin x}{x^2} dx$$

Study absolute conv.

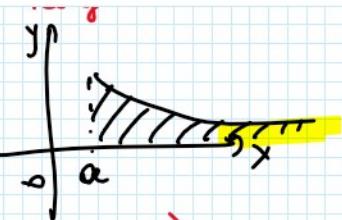
$$\int_1^{+\infty} \left| \frac{\sin x}{x^2} \right| dx$$

Now I apply ①

$$\left| \frac{\sin x}{x^2} \right| \leq \frac{1}{x^2}$$

Tool ② $\int_1^{+\infty} \frac{1}{x^2} dx < \infty$ $\alpha = 2 > 1$

By Comparison Th., I HAVE absolute conv. \Rightarrow conv.



$f \in R_{loc}([a, +\infty))$

$$\int_a^{+\infty} f(x) dx \stackrel{\text{def}}{=} \lim_{z \rightarrow +\infty} \int_a^z f(x) dx$$

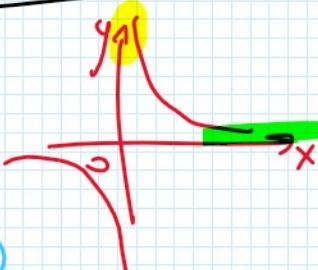
Q.

$$\int_0^1 \frac{dx}{x}$$

IMPROPER 1st kind

$$\text{Dom} f = \mathbb{R} \setminus \{0\}$$

$\lim_{x \rightarrow 0^+} f(x) = +\infty$



$$\int_a^{+\infty} |f(x)| dx$$

CONV.

$$\int_a^{+\infty} f(x) dx < \infty$$

By Composition Th., I HAVE absolute conv. \Rightarrow conv.

EX 11F $\int_0^{+\infty} \frac{\operatorname{arctan} x}{1+x^2} dx$

$f(x) \geq 0$ on $[0, +\infty)$

Domf = \mathbb{R}

Tool ②

$$f(x) \sim_{+\infty} \frac{\pi/2}{x^2}$$

Converges

To be precise

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

proper def. integral

From tool ④ ($\alpha > 1$)

$$\int_1^{+\infty} \frac{dx}{x^\alpha} < \infty$$

$\in \mathbb{R}$

what's the value for ?

$$\int_0^{+\infty} \frac{\operatorname{arctan} x}{1+x^2} dx \stackrel{?}{=} \lim_{z \rightarrow +\infty} \int_0^z \frac{\operatorname{arctan} x}{1+x^2} dx = *$$

FIRST $\int \frac{\operatorname{arctan} x}{1+x^2} dx = \int t dt = \frac{t^2}{2} = \frac{\operatorname{arctan}^2 x}{2}$ ($c=0$)

$$t = \operatorname{arctan} x \quad dt = \frac{1}{1+x^2} dx$$

Then $\int_0^z f(x) dx = [F(x)]_0^z = \left[\frac{\operatorname{arctan}^2 x}{2} \right]_0^z = \frac{\operatorname{arctan}^2 z}{2} - 0$

* = $\lim_{z \rightarrow +\infty} \frac{\operatorname{arctan}^2 z}{2} = \frac{(\pi/2)^2}{2} = \left(\frac{\pi}{2} \right)^2$

$$\int_a^b f(x) dx = F(b) - F(a)$$

$$= F(b) + \epsilon - (F(a) + \epsilon)$$

$F(x) + c$

EX 12C

$$\int_3^{+\infty} \frac{1}{\sqrt{|1-x^2|}} dx$$

Domf = $\mathbb{R} \setminus \{-1, 1\}$

$$|1-x^2| > 0 \quad x \neq \pm 1$$

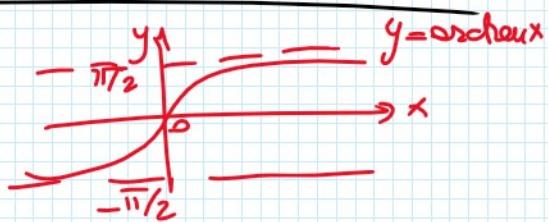
$f(x) \geq 0$ on $[3, +\infty)$

Tool ② Asympt. Comp. Th.

Tool ⑤

$$f(x) \sim_{+\infty} \frac{1}{\sqrt{|x^2|}} = \frac{1}{|x|}$$

DIV.



Tool 6

$$\int_1^{+\infty} \frac{1}{x} dx = +\infty$$

EX 12E

$$\int_1^{+\infty} \frac{dx}{x^2 + \sqrt[3]{x^4 + 1}} \quad \text{Domf} = \mathbb{R}$$

$f \geq 0$ Tool 2 $f(x) \sim_{+\infty} \frac{1}{x^2 + x^{4/3}} \sim \frac{1}{x^2}$

$\alpha = 2 > 1$
CONV. (Tool 4)

EX 13 Absolute conv. of $f(x)$

$$\int_2^{+\infty} \frac{\sin x + \cos x}{x^2 - x - 1} dx$$

$x^2 - x - 1 \neq 0 \quad x \neq \frac{1 \pm \sqrt{5}}{2} < 2 \quad f \text{ contin. on } [2, +\infty)$

Tool 1 $|f(x)| = \left| \frac{\sin x + \cos x}{x^2 - x - 1} \right| \leq \frac{2}{|x^2 - x - 1|} = \frac{2}{x^2 - x - 1}$

Study $\int_2^{+\infty} \frac{2}{x^2 - x - 1} dx$

Tool 2 $\frac{2}{x^2 - x - 1} \sim_{+\infty} \frac{2}{x^2} \quad d=2>1$
CONV.

We have absolute conv.

EX 8 Consider the function $F(x) = \int_0^x (\cos t + 1)e^{-5t^2} dt$ $f(t)$

- a) Study the symmetries of $F(x)$.
- b) Study monotonicity and say if there are stationary points; classify them.
- c) Find the order of infinitesimal of $F(x)$, as $x \rightarrow 0$ and its Mac Laurin expansion of order 1. Say if the function has constant sign in a neighborhood of $x = 0$.
- d) Say if it exists and it is finite $\int_0^{+\infty} (\cos t + 1)e^{-5t^2} dt$.
- e) Say if $F(x)$ admits horizontal asymptotes.

(a) $F'(x) = f(x)$ f even \Rightarrow F odd : check
 $F(-x) = \int_0^{-x} f(t) dt = - \int_{-x}^0 f(t) dt = -F(x)$



(b) $F'(x) \geq 0$ $f(x) \geq 0$ $(\cos x + 1) e^{-5x^2} \geq 0$ always $\forall x \in \mathbb{R}$
 $-1 \leq \cos x \leq 1$

\rightarrow increasing because

$$-1 \leq \cos x \leq 1$$

$$0 \leq \cos x + 1 \leq 2$$

$\Rightarrow F$ increasing because
 $F' = f > 0$

c) Mac Laurin expansion for F

$$F(x) = F(0) + F'(0)x + o(x)$$

$$F(0) = \int_0^0 f(t) dt = 0$$

$$F'(0) = f(0) = (\cos 0 + 1)e^0 = 2$$

$$F(x) = 2x + o(x)$$

$$F(x) \sim_0 2x$$

order 1

Sign of F around 0?

$$\begin{cases} f & x > 0 \\ f & x < 0 \end{cases}$$

$$F(x) > 0$$

$$F(x) < 0$$

d) $\int_0^{+\infty} f(t) dt \stackrel{\text{def}}{=} \lim_{x \rightarrow +\infty} \int_0^x f(t) dt$

$$\int_0^x f(t) dt = \lim_{x \rightarrow +\infty} F(x)$$

e) Horizontal asymptote for F ? (RIGHT)

$$f(x) = \frac{(\cos x + 1)}{e^{5x^2}} < \frac{2}{e^{5x^2}}$$

COMPARISON (Tool 1)

Asymptotic (MP.) $\frac{2}{e^{5x^2}} = o\left(\frac{1}{x^\alpha}\right) \quad \forall \alpha > 0$
 (Tool 2)

I choose $\alpha > 1$

$$\lim_{x \rightarrow +\infty} F(x) = c \in \mathbb{R}$$

$$\Rightarrow \text{CONV.} \quad \boxed{y = e} \quad \text{HORIZ. asymptote for } F$$

PAST EXAMS (13/12/2015 - II)

(c) Study the behavior of the improper integral

$$\int_0^{+\infty} \frac{x^2 + \sin x}{x^2 + 1} dx.$$

Distr = \mathbb{R}

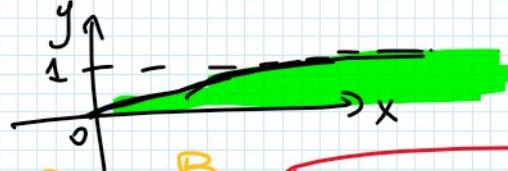
$$f(x) \downarrow$$

Note this

$$\int_a^{+\infty} f(x) dx$$

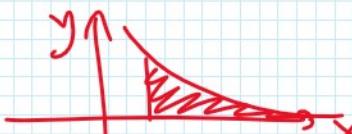
Tool 2
 $f(x) \sim_{+\infty} \frac{x^2}{x^2} \sim 1$

$$\int_0^{+\infty} 1 dx = +\infty$$



$\int_a^{+\infty} f(x) dx < \infty \Rightarrow \lim_{x \rightarrow +\infty} f(x) = 0$

Necessary condition for convergent integral



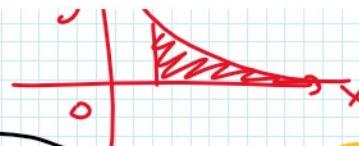
EX 10

10. Compute $\lim_{x \rightarrow 0} \frac{\int_0^x e^{-t^2} dt}{\sin x}$ (Suggestion: use De l'Hopital Theorem)

$$\frac{0}{0}$$

$f(x)$ NOT integrable

$$= \lim_{x \rightarrow 0} \frac{e^{-x^2}}{\cos x} = 1$$



condition for convergent integral

7B \Rightarrow 7A

$$F'(x) = f(x) = e^{-x^2}$$

T11

11. Given $f : \mathbb{R} \rightarrow \mathbb{R}$, continuous on \mathbb{R} and such that $f(0) = 2$, let $F(x) = \int_0^x f(t) dt$. Then:

(a) $\lim_{x \rightarrow 0} \frac{F(x)}{x^2} = 2$

(b) $\lim_{x \rightarrow 0} \frac{F(x)}{2xe^{x^2}} = 1$

(c) $\lim_{x \rightarrow 0} \frac{F(x)}{x}$ does not exist

(d) $\lim_{x \rightarrow 0} \frac{F(x)}{\sin x} = 1$

(e) The principal part of $F(x)$ w.r.t. the standard test function, for $x \rightarrow 0$, is $p(x) = 2$

HAC
L'hopital
expansion

$$\begin{aligned} F(x) &= F(0) + F'(0)x + o(x) = \\ &= 0 + f(0)x + o(x) = \\ &= 2x + o(x) \end{aligned}$$

$$F(x) \sim_0 2x$$

$$F(0) = \int_0^0 f(t) dt = 0$$

A $\lim_{x \rightarrow 0} \frac{2x}{x^2} = \lim_{x \rightarrow 0} \frac{2}{x} = \pm\infty$

B $\lim_{x \rightarrow 0} \frac{1}{e^x} = 1$

C $\lim_{x \rightarrow 0} \frac{2x}{x} = 2$

D $\lim_{x \rightarrow 0} \frac{2x}{x} = 2$

T12

12. $F(x) = \int_{-2}^x (\arctan t^5 + \sqrt[3]{t}) dt$

$$\text{Dom } f = \mathbb{R} = \text{Dom } F$$

$$F'(x) = f(x)$$

(f) has domain $[-2, +\infty)$

(g) is concave

(h) is increasing

(i) $F'(0) = 0$

(j) $F'(-2) = 0$

$$F''(x) \leq 0$$

$$F''(x) = f'(x) =$$

$$= \frac{5t^4}{1+t^{10}} + \frac{1}{3\sqrt[3]{t^2}} \geq 0$$

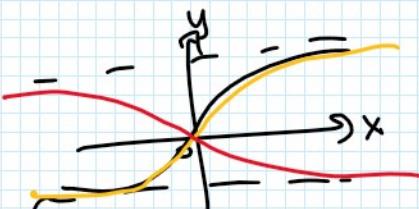
F convex



C F increasing IF $F' = f \geq 0$

$$f(x) \geq 0 \quad \text{ordene } x^3 \geq -\sqrt[3]{x}$$

$$\Leftrightarrow x \geq 0$$



D $F'(0) = f(0) = 0$

T13

13. Let f locally integrable on $[0, +\infty)$; we say that the improper integral $\int_0^{+\infty} f(x) dx$ is divergent if:

(a) $\lim_{t \rightarrow +\infty} f(x)$ is not finite

(b) $\lim_{t \rightarrow +\infty} \int_0^t f(x) dx$ does not exist

(c) $\int_0^{+\infty} f(x) dx = +\infty$

(d) $\lim_{t \rightarrow +\infty} \int_0^t f(x) dx$ exists and it is not finite

By def.

(c) $\int_0^{+\infty} f(x) dx = +\infty$

By def.

(d) $\lim_{t \rightarrow +\infty} \int_0^t f(x) dx$ exists and it is not finite

(e) $\lim_{t \rightarrow +\infty} \int_0^t |f(x)| dx$ exists and it is $+\infty$

5. Which one of the following statements is not true for the function $f(x) = \frac{e^{-x}}{x^2 - 1}$, for $x \in [-\frac{1}{2}, 0]$?

(f) Given μ average value of the function f , there exist at least a point $c \in [-\frac{1}{2}, 0]$: $\mu = f(c)$ **TRUE**

(g) The function $[-\frac{1}{2}, 0]$ admits absolute maximum and minimum **By Weierstrass**

(h) $\frac{\min f(x)}{2} \leq \int_{-\frac{1}{2}}^0 f(x) dx \leq \frac{\max f(x)}{2}$ **TRUE**

(i) Given μ average value of the function f , $\int_{-\frac{1}{2}}^0 f(x) dx = \frac{\mu}{2}$ **TRUE**

- (e) Let A be the area between the function and the x -axis in the given interval. Then, $A = \int_{-\frac{1}{2}}^0 f(x) dx$

$$\mu = \frac{\int_{-\frac{1}{2}}^0 f(x) dx}{\frac{1}{2}} = \boxed{2 \int_{-\frac{1}{2}}^0 f(x) dx} \Rightarrow \text{D}$$

$$\inf \text{Imf} \leq \mu \leq \sup \text{Imf} \quad \text{C}$$

(E) $f(x) \geq 0$ in $[-\frac{1}{2}, 0]$? NO

$$\Leftrightarrow x^2 - 1 > 0 \Leftrightarrow x < -1 \vee x > 1$$

Domf = $\mathbb{R} \setminus \{-1, 1\}$

$[-\frac{1}{2}, 0]$

f contin. on $[-\frac{1}{2}, 0]$

(A)

in $[-\frac{1}{2}, 0]$

$f(x) < 0$