

Ex 2.2.

when  $t = 1$ ,  $I$  is reduced by  $\frac{1}{e} \approx 37\%$ .

$$I = I_0 e^{-kt}$$
$$8000 = 10000 e^{-k \cdot 1}$$
$$e^{-k} = \frac{4}{5}$$

$$k = \ln(0.8) < 0$$

we have exponential decay  
of radioactive species  $\rightarrow$  we say that  $I$  decays

$$\Rightarrow I = 10000 e^{\ln(0.8)t}$$
$$I = 10000$$
$$10000 = 10000 e^{\ln(0.8)t}$$
$$\frac{1}{10} = e^{\ln(0.8)t}$$
$$t = \frac{\ln(0.8)}{\ln(0.2)} \approx 10.32.$$

It halves about 10 and 1/11 more years.

Ex 5.

$\int_a^\infty f(x) dx$  type 1.

$$\int_a^\infty f(x) = \lim_{t \rightarrow \infty} \int_a^t f(x) dx$$

it exists

If  $\lim_{t \rightarrow \infty}$  exists  
 $f(t)$  con. in  $t$  in  $\infty$   $\rightarrow$  it exists  
if not we say that  $I$  does not exist.

\* if  $p = 1$ , then  $I = \int_1^\infty \frac{dx}{x^p}$   
 $f(x) = 1/x$  is cont. on  $[1, \infty)$   $\rightarrow$  integer.  
it is integ. or non integrable of type 1.

$$\lim_{t \rightarrow \infty} \int_1^t \frac{dx}{x} = \lim_{t \rightarrow \infty} (\ln t)^1 - \ln 1 = \lim_{t \rightarrow \infty} (\ln t) - 0 = \infty$$

Then the limit doesn't exist.

Thus,  $\int_1^\infty \frac{dx}{x}$  is divergent.

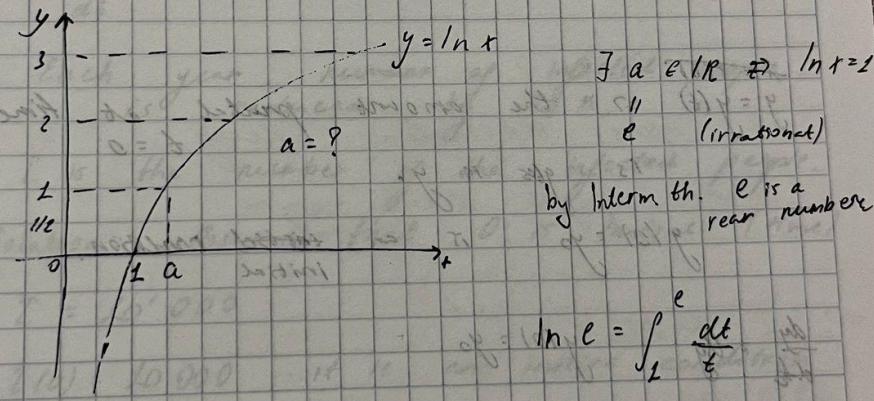
if  $x = t$ , then  $\ln t = 0$

if  $0 < x < 1$ , then  $\int_1^x \frac{dt}{t} = -\int_x^1 \frac{dt}{t}$

①  $D_f = [0; +\infty[$

$R_f = \mathbb{R}$

$f'(x) = \ln x$ , continue at  $\lim_{x \rightarrow 0^+} \frac{d}{dx} (\ln x) = \frac{1}{x}$



$\exists a \in \mathbb{R} \Rightarrow \ln a = 1$

"  
e (irrational)

by Interim th. e is a  
real number

$$\ln e = \int_1^e \frac{dt}{t}$$

Ex.

$$\frac{d}{dx} \ln |x| = ? \quad \frac{du}{dx} = \frac{x}{|x|}$$

let  $u = |x|$

$$\frac{d}{dx} \ln |x| \Rightarrow \frac{d}{du} \ln \frac{du}{dx} \Rightarrow \frac{1}{u} \cdot \frac{x}{|x|} = \frac{1}{|x|} \cdot \frac{x}{|x|} \Rightarrow \frac{x}{x^2} = \frac{1}{x}$$

$\ln 2 = ?$  hws

## Chapter 5.

$f(x) = \ln x$  is diff on curve of  $y = e^x$ .

\* The natural logarithm is the function given by

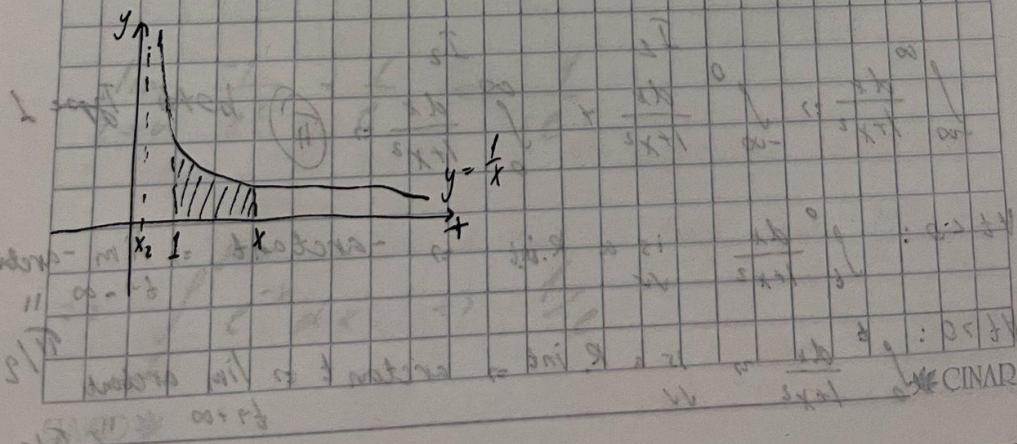
$$\ln x = \int_1^x \frac{dt}{t}; \quad x > 0$$

If we consider  $f(x) = \frac{1}{x}$  when  $x > 0$

$$f(x) = \int_{\frac{1}{x}}^x \frac{1}{t} dt$$

$$\text{In addition, } f'(x) = \frac{d}{dx} \left( \int_{\frac{1}{x}}^x \frac{dt}{t} \right) = g(x) = \frac{1}{x}$$

$$\left[ \frac{d}{dx} (\ln x) = \frac{1}{x} \right]$$



$$y = y_0 e^{kt}$$

$$\ln e^k = ?$$

$$b + r/k \quad (g(t)) = e$$

The change in  $y$  is proportional w.r.t.

$$\frac{dy}{dt} = ky \quad (k \text{ is const})$$

$$t = t(0) \quad y = y(t) \Rightarrow \text{the amount present at time } t = 0$$

$$y(0) = y_0 \quad \text{is given as } y_0.$$

Each year number of infected people is reduced by 25%.

$I$  is the number of the infected people.

Solution: Assume that  $t$  is metric (time)

$$I = 10'000$$

$I(0) = 10'000$  is an initial condition

$$\frac{dI}{dt} = kI, \quad I(0) = 10'000$$

Solve  $I = I_0 e^{kt} = 10'000 \cdot e^{kt}$  is the solution

of the initial value problem.

$$\frac{dy}{dt} = ky$$

$$\int \frac{dy}{dt} dt = \int kd t$$

$$|y| = c e^{kt}, \quad c = \pm e^c$$

$$I(t) = I_0 e^{kt}$$

$$I_0 = 10'000 \Rightarrow I_0 = 10'000$$

Ex

$\int_a^b f(x) dx$   $r=0$   $x=b$  are only points.

Since  $a < c < b$ ,

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

apply type (2) apply type (2)

3. If  $f$  is discontinuous at  $x = c \in J_a^b$ ,

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

Ex.

$T = \int_2^5 \frac{dx}{\sqrt{x-2}}$   $f(x) = \frac{1}{\sqrt{x-2}}$  at  $x=2$

ant. on.  $\int_2^5 \frac{dx}{\sqrt{x-2}} = \int_2^5 \frac{dx}{\sqrt{x-2}}$

$b \in J_2^5$  :  $\int_2^5 f(x) dx \rightarrow$  Riemann int.

$\lim_{n \rightarrow \infty} \int_2^5 \frac{dt}{\sqrt{t-2}}$

$t = u, u = t-2 \int_2^5 \frac{dt}{\sqrt{t-2}} = \int_0^3 \frac{du}{\sqrt{u}}$

CINAR

$$\int_2^5 \frac{dx}{\sqrt{x-2}} = \int_{x=2}^3 \frac{du}{\sqrt{u}} = \int_{u=2}^3 \frac{u^{1/2}}{\sqrt{u}} du = \frac{u^{3/2}}{3} \Big|_2^3 = 2\sqrt{3}/3 - 2\sqrt{2}/3 \quad (2)$$

$$Q \text{ & } R \Rightarrow \lim_{t \rightarrow 2^+} \int_t^5 \frac{dx}{\sqrt{x-2}} = \lim_{t \rightarrow 2^+} (2\sqrt{3} - 2\sqrt{t-2})$$

$$\frac{2\sqrt{3}}{3}$$

CINAR

Remark: The definition is very similar to the definition of the limit of a function  $f(x)$  as  $x$  tends to  $\infty$ .

Clearly; if  $\lim_{x \rightarrow \infty} f(x) = L$ , then  $\lim_{n \rightarrow \infty} f(n) = L$

For  $f(x) = \frac{1}{x}$  then  $\lim_{x \rightarrow \infty} f(x) = 0$  then  $\lim_{n \rightarrow \infty} f(n) = 0$

Converse is not true:

$$\sin(n\pi) = 0, n \in \mathbb{Z}^+$$

$$\lim_{n \rightarrow \infty} f(n) = 0$$

But for  $f(x) = x \sin x, x \in \mathbb{R}$  does not exist for  $\lim_{x \rightarrow \infty} f(x)$ .

### Example 3

$$1) \lim_{n \rightarrow \infty} \frac{\ln n}{n}$$

$$f(x) = \frac{\ln x}{x}$$

$$\lim_{x \rightarrow \infty} \frac{\ln x}{x} \stackrel{(0)}{=} \lim_{x \rightarrow \infty} \frac{\frac{1}{x}}{1} = \lim_{x \rightarrow \infty} \frac{1}{x} = 0$$

$$\Rightarrow \lim_{n \rightarrow \infty} \frac{\ln n}{n} = 0$$

$$2) \lim_{n \rightarrow \infty} \left( \frac{n+1}{n-1} \right)^n$$

$$f(x) = \left( \frac{x+1}{x-1} \right)^x$$

$$\lim_{x \rightarrow \infty} \left( \frac{x+1}{x-1} \right)^x = 1^\infty \text{ undefined form}$$

$$\text{Let } y = \left( \frac{x+1}{x-1} \right)^x$$

$$\ln y = x \ln \left( \frac{x+1}{x-1} \right)$$

$$\lim_{x \rightarrow \infty} \ln y = \lim_{x \rightarrow \infty} x \underbrace{\ln \left( \frac{x+1}{x-1} \right)}_{0, \infty}$$

$$\ln \left( \frac{x+1}{x-1} \right)$$

$$\frac{1}{x}$$

$$\begin{aligned} &\stackrel{(0)}{=} \left( \frac{x+1}{x-1} \right)^{x-1} \\ &= \frac{\left( \frac{x+1}{x-1} \right)^{x-1}}{\left( \frac{x+1}{x-1} \right)^{-1}} \\ &= \frac{\left( \frac{x+1}{x-1} \right)^{x-1}}{\frac{x-1}{x+1}} \\ &= \frac{1}{\left( \frac{x-1}{x+1} \right)^{x-1}} \end{aligned}$$

$$\begin{aligned} &\stackrel{1 \cdot (x-1) - 1(x+1)}{=} \frac{-2}{(x+1)^2} \cdot \frac{x-1}{x+1} \\ &= \frac{-2}{x^2} \end{aligned}$$

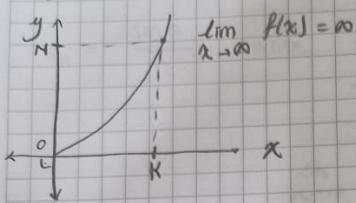
$$\begin{aligned} &\stackrel{-2}{=} \frac{\left( \frac{x-1}{x+1} \right)^{x-1}}{\left( \frac{x-1}{x+1} \right)^{-1}} \\ &= \frac{\left( \frac{x-1}{x+1} \right)^{x-1}}{\frac{x+1}{x-1}} \\ &= \frac{\left( \frac{x-1}{x+1} \right)^{x-1}}{\frac{x^2-1}{x^2}} \\ &= \frac{\left( \frac{x-1}{x+1} \right)^{x-1}}{x^2-1} \end{aligned}$$

$$\frac{1}{x^2}$$

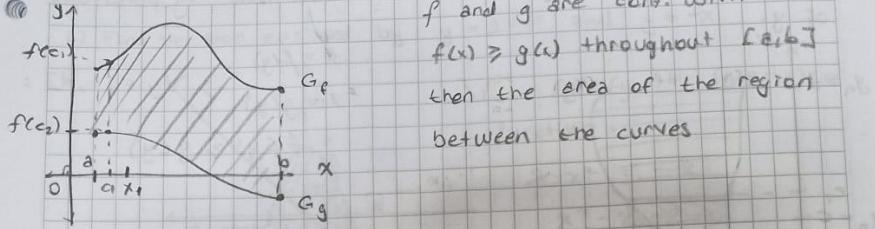
$$\ln \left( \lim_{x \rightarrow \infty} y \right) = 2 \lim_{x \rightarrow \infty} \frac{-2}{x^2} e^2$$

Definition 10.2 The sequence  $(a_n)_{n \in \mathbb{Z}^+}$  diverges to infinity if:

$$\lim_{n \rightarrow \infty} a_n = +\infty \iff \forall M > 0 \ \exists N \in \mathbb{Z}^+ \ni \forall n > N : a_n > M$$



### Area between curves



$f$  and  $g$  are cont. with  
 $f(x) \geq g(x)$  throughout  $[a, b]$   
 then the area of the region  
 between the curves

(through x-axis)  
 choose ( $n-1$ ) points:

$$x_0 = a, x_1, x_2, \dots, x_{n-1}, b = x_n \quad x_0 < x_1 < \dots < x_{n-1} < x_n$$

$I = [a, b]$  is divided into  $n$  subintervals, let  
 length of  $\Delta x_k$  of each subinterval

$$I_k = [x_{k-1}, x_k] \text{ equal to each other. Thus}$$

$$\Delta x_k = \frac{b-a}{n}; \forall k = 1, \dots, n \quad \text{is a Riemann sum}$$

$$\begin{aligned} h_{1stR} &= f(c_1) - g(c_1) \\ &\vdots \\ h_{nthR} &= f(c_n) - g(c_n) \end{aligned} \quad \left\{ R_p = \sum_{k=1}^n [f(c_k) - g(c_k)] \cdot \Delta x_k \right.$$

Since  $f$  and  $g$  is cont. on  $[a, b]$  then  $f-g$  is  
 cont. on  $[a, b]$  Thus  $f-g$  is integrable so

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n (f-g)(c_k) \cdot \Delta x_k \text{ exists equals } 0$$

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

## 11 ln(x) homewrk

$f(x) = \ln x$  is diff. on curve of  $g(x) = e^x$

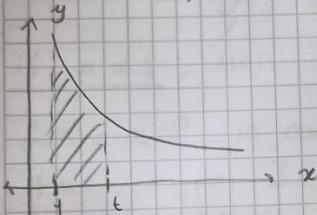
The natural logarithm is the function:

$$\ln x = \int_1^x \frac{1}{t} dt, \quad x > 0$$

If we consider  $g(x) = \frac{1}{x}$  when  $x > 0$

$$f(x) = \int_y^x \frac{1}{t} dt$$

In addition,  $f'(x) = \frac{d}{dx} \left( \int_1^x \frac{dt}{t} \right) = g(x) = \frac{1}{x}$



if  $x = t$  then  $\ln t = 0$

if  $\ln x \geq 1$  then  $\ln x = \int_1^x \frac{dt}{t} = - \int_x^1 \frac{dt}{t}$

$$\ln x = y$$

$$\exists a \in \mathbb{R} \Rightarrow \ln x = 1$$

(irrational)

by intermediate value th.

-  $x$   $e$  is a real number

$$\ln e = \int_1^e \frac{dt}{t}$$

Type II

$f$  is cont on  $[a, b]$

$$\int_a^b f(x) dx = \lim_{t \rightarrow b^-} \int_a^t g(x) dx$$

Over  $[a, t]$   $f$  is cont.

If  $f$  is cont on  $[c, b]$

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

### Average value of a Continuous Function

$f$  is integrable on  $[a, b]$ , then its average on  $[a, b]$  is:

$$\text{av}(f) = \frac{1}{(b-a)} \cdot \int_a^b f(x) dx$$

Example 9:  $h(x) = -|x|$  on  $[-1, 1]$

$$\begin{aligned} \text{av}(h(x)) &= \frac{1}{2} \int_{-1}^1 -|x| dx = -\frac{1}{2} \cdot \int_{-1}^1 |x| dx = \\ &-\frac{1}{2} \left[ \int_{-1}^0 |x| dx + \int_0^1 |x| dx \right] = -\frac{1}{2} \left[ \int_{-1}^0 -x dx + \int_0^1 x dx \right] \\ &-\frac{1}{2} \left[ \frac{-x^2}{2} \Big|_1^0 + \frac{x^2}{2} \Big|_0^1 \right] \end{aligned}$$

$h(x) = -|x|$  on  $[-1, 1]$

$$\begin{aligned} \text{av}(h(x)) &= \frac{1}{2} \int_{-1}^1 -|x| dx = -\frac{1}{2} \int_{-1}^1 x dx \\ g(x) &= |x| - 1 \text{ on } [-1, 1] \\ \text{av}(g(x)) &= \frac{1}{2} \int_{-1}^1 |x| - 1 dx = \frac{1}{2} \left[ \int_{-1}^0 |x| - 1 dx + \int_0^1 |x| - 1 dx \right] \end{aligned}$$

Theorem 2: Sandwich Theorem

$a_n \leq b_n \leq c_n$  for  $n > N$  and for some  $N \in \mathbb{N}$ . If

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} c_n = L \text{ then } \lim_{n \rightarrow \infty} b_n = L$$

ex. 5:

$$a_n = \frac{\sin n}{n} \quad \text{since } -1 \leq \sin n \leq 1; \quad n \in \mathbb{Z}^+$$
$$-1 \leq \sin n \leq 1 \quad n \in \mathbb{Z}^+$$
$$-\frac{1}{n} \leq \frac{\sin n}{n} \leq \frac{1}{n}$$
$$\lim_{n \rightarrow \infty} -\frac{1}{n} \leq \lim_{n \rightarrow \infty} \frac{\sin n}{n} \leq \lim_{n \rightarrow \infty} \frac{1}{n}$$

∴ Thus  $\frac{\sin n}{n}$  converges to 0.

b)  $b_n = \left(\frac{1}{2}\right)^n$

Theorem 3:  $\lim_{n \rightarrow \infty} |a_n| = 0$  if and only if  $\lim_{n \rightarrow \infty} a_n = 0$



$$\forall \epsilon > 0 \exists n_0 \in \mathbb{Z}^+ : |a_{n_0}| < \epsilon$$

$$|a_{n_0}| < \epsilon$$

Let  $\epsilon > 0$  and by hypothesis

$$\exists N_0 \in \mathbb{Z}^+ \Rightarrow \forall n \geq N_0 : |a_{n_0}| - 0 < \epsilon$$

$$\lim_{n \rightarrow \infty} a_n = 0 \Rightarrow \lim_{n \rightarrow \infty} |a_n| = 0$$

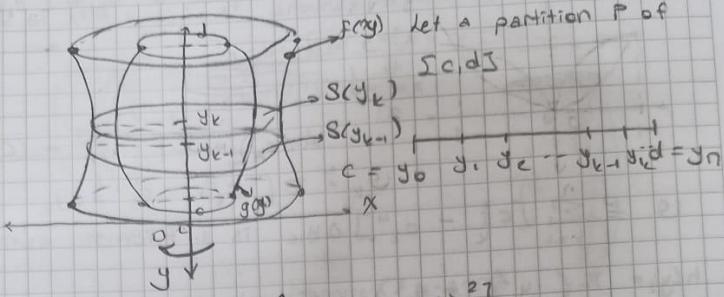
$$\forall \epsilon > 0 : \exists n_0 \in \mathbb{Z}^+ \Rightarrow \forall n \geq n_0 :$$

$$|a_n| < \epsilon$$

$$|a_n| < \epsilon$$

Let  $\epsilon > 0$

$$\exists N_0 \in \mathbb{Z}^+ \Rightarrow \forall n \geq N_0 : |a_n - 0| < \epsilon$$



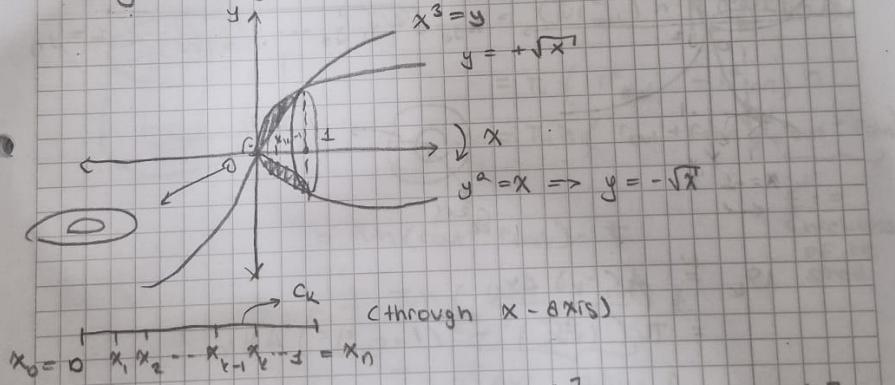
$$\Omega_k \approx \pi [(f(y_{k-1}))^2 - (g(y_{k-1}))^2] \Delta y_k$$

$$\Omega \approx \sum_{k=1}^n \Omega_k$$

$$\Omega = \int_a^b [f^2(y) - g^2(y)] dy$$

Example 5:

a)  $y^3 = x$ ,  $y = x^3$ , revolved around  $x$ -axis.



$$x_0 = 0, x_1, x_2, \dots, x_{k-1}, x_k, \dots, x_n$$

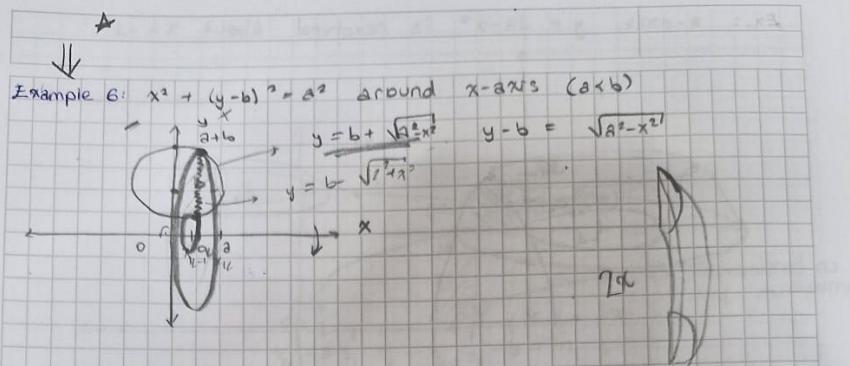
$$A(c_k) = \pi \left[ (\sqrt{c_k})^2 - (c_k^3)^2 \right] = \pi \left[ c_k - c_k^6 \right]$$

$$\Omega_k \approx A(c_k) \Delta x_k = \pi [c_k - c_k^6] \Delta x_k$$

$$\Omega \approx \sum_{k=1}^n \pi [c_k - c_k^6] \Delta x_k \text{ is a Riemann sum}$$

for  $\pi(x - x^6)$  is cont. thus integrable.

$$\Omega = \pi \int_0^1 x - x^6 dx$$



(through  $x$ -axis)

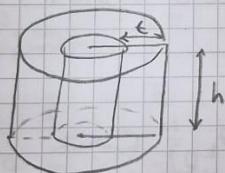
$$x = 0 \quad x_1 \quad x_2 \quad x_{12} \quad a = xn$$

$$V_{\text{out}} = \pi \int_{-n}^n (b + \sqrt{a^2 - x^2})^2 dx$$

$$V_{\text{inn}} = \pi \int_{-n}^n (b - \sqrt{a^2 - x^2})^2 dx$$

$$V = V_{\text{out}} - V_{\text{inn}}$$

Volumes using Cylindrical Shells



$$V_{\text{c.shell}} = (\pi r_{\text{out}}^2) h - (\pi r_{\text{inn}}^2 h)$$

$$= \pi h (r_{\text{out}}^2 - r_{\text{inn}}^2)$$

$$= \pi h (r_{\text{out}} + r_{\text{inn}}) \underbrace{(r_{\text{out}} - r_{\text{inn}})}$$

$$= \pi h (r_{\text{out}} + r_{\text{inn}}) \cdot t$$

$$= 2 \cdot \pi h \underbrace{\left( \frac{r_{\text{out}} + r_{\text{inn}}}{2} \right)}_r t$$

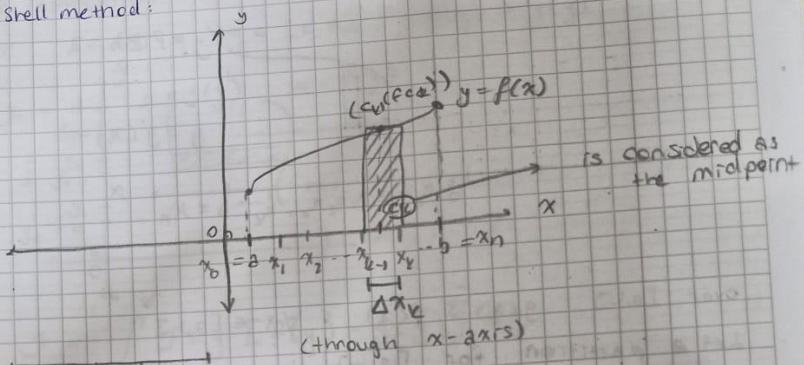
$t :=$   
thickness  
of the  
shell

$\bar{r} := \text{Avg radius}$

$$= 2 \pi h \cdot \bar{r} \cdot t$$

104 out of 1000 questions left

The shell method:



$$x_0 = a, x_1, x_2, \dots, x_{n-1}, x_n = b$$

(through x-axis)

$x_{k-1} \leq x_k \Rightarrow$  a cylindrical shell

$$V_{\text{shell}} \approx C \cdot h \cdot t \\ \approx 2\pi r \cdot h \cdot t; r = \frac{r_{\text{out}} + r_{\text{in}}}{2}$$

$$V_{\text{shell}} \approx 2\pi \cdot \frac{x_k + x_{k-1}}{2} \cdot f(c_k) \cdot \Delta x_k$$

$$\approx \pi (x_k + x_{k-1}) \cdot f(c_k) \cdot \Delta x_k$$

$\Sigma V_k \approx \sum_{k=1}^n V_k$  shell is a Riemann sum for  
 $v(x) = \pi 2x f(x)$  is conti. thus

$$V = \int_a^b 2\pi x f(x) dx$$

b)  $\int_1^\infty \frac{dx}{\sqrt{x^2-0.1}}$  is an improper integral of type 5.

Since  $x \geq 1 \Rightarrow x^2 - 0.1 \leq x^2$

$$\Rightarrow \sqrt{x^2 - 0.1} \leq |x| = x$$

$$\frac{1}{\sqrt{x^2-0.1}} \geq \frac{1}{x}$$

$$\forall x > 1 : f(x) = \frac{1}{\sqrt{x^2-0.1}} \geq \frac{1}{x} = g(x)$$

$\int_1^\infty \frac{dx}{x}$  is an improper integral of type I and  
since  $p=1$  it is divergent.

$\downarrow$   
 $\int_1^\infty \frac{dx}{\sqrt{x^2-0.1}}$  diverges

C  $\Rightarrow$  Homework

: hint  $\sqrt{x^2-0.1}$  compare to  $e^{-x}$

Substitutions

Theorem 7: If  $g'$  is cont. on  $[a, b]$  and  $f$  is cont. on the range of  $g(x) = u$ , then  $\int_a^b f(g(x)) \cdot g'(x) dx = \int_{g(a)}^{g(b)} f(u) du$

$$\int_a^b f(g(x)) \cdot g'(x) dx = \int_{g(a)}^{g(b)} f(u) du$$

In addition, if  $x = a \Rightarrow u = g(a)$   
 $x = b \Rightarrow u = g(b)$

Example 7:

a)  $\int_{-1}^1 3x^2 \sqrt{x^3 + 1} dx$  if we let  $u = x^3 + 1$  then  
 $du = 3x^2 dx$

In addition; if  $x = 1 \Rightarrow u = 2$

$$x = -1 \Rightarrow u = 0$$

$$\int_0^2 \sqrt{u} du = \frac{u^{\frac{3}{2}}}{\frac{3}{2}} \Big|_0^2 = \frac{2}{3} \left[ \sqrt{8} - 0 \right] = \frac{4\sqrt{2}}{3}$$

### Bounded Monotonic Sequences

If  $\exists M \in \mathbb{R} \ni \forall n \in \mathbb{Z}^+ : a_n \leq M$  then bounded from above

If  $\exists m \in \mathbb{R} \ni \forall n \in \mathbb{Z}^+ : m \leq a_n$

a)  $(n)_{n \in \mathbb{Z}^+}$   $\forall n \in \mathbb{Z}^+ : 0 \leq n$  thus  $(n)_{n \in \mathbb{Z}^+}$  is bounded from below but not from above

$(\frac{n}{n+1})_{n \in \mathbb{Z}^+}$   $\forall n \in \mathbb{Z}^+ : 0 < \frac{n}{n+1}$  then bounded from below

$\forall n \in \mathbb{Z}^+ \quad n < n+1$

$a_n = \frac{n}{n+1} < 1 \rightarrow$  upper bound for  $a_n$

thus  $a_n$  is a bounded sequence

$(\frac{1}{2^n})$  bounded from below  
 $0 \rightarrow \frac{1}{2} \rightarrow$  lower bound

$(-1)^n$  1 or -1 anything smaller than -1  
anything bigger than  $\overset{f}{\rightarrow}$  lower bound  
 $\rightarrow$  is upper bound

$\Rightarrow g) \int_0^2 \lfloor x^2 \rfloor dx = \Sigma$        $0 \leq x < 1 \Rightarrow 0 \leq x^2 < 1 \Rightarrow \lfloor x^2 \rfloor = 0$   
 $1 \leq x < \sqrt{2} \Rightarrow 1 \leq x^2 < 2 \Rightarrow \lfloor x^2 \rfloor = 1$   
 $I = \int_0^1 \lfloor x^2 \rfloor dx + \int_1^{\sqrt{2}} \lfloor x^2 \rfloor dx + \int_{\sqrt{2}}^{\sqrt{3}} \lfloor x^2 \rfloor dx \quad \sqrt{2} \leq x \leq \sqrt{3} \Rightarrow 2 \leq x^2 \leq 3 \Rightarrow \lfloor x^2 \rfloor = 2$   
 $+ \int_{\sqrt{3}}^2 \lfloor x^2 \rfloor dx$   
 $= \int_0^1 0 dx + \int_1^{\sqrt{2}} 1 dx + \int_{\sqrt{2}}^{\sqrt{3}} 2 dx + \int_{\sqrt{3}}^2 3 dx$   
 $= 0 + x \Big|_1^{\sqrt{2}} + 2x \Big|_{\sqrt{2}}^{\sqrt{3}} + 3x \Big|_{\sqrt{3}}^2$   
 $\sqrt{2} - 1 + 2\sqrt{3} - 2\sqrt{2} + 6 - 3\sqrt{3}$

### Convergence and Divergence

The sequence  $(a_n)_{n \in \mathbb{Z}^+}$ ,  $L \in \mathbb{R}$

$$\lim_{n \rightarrow \infty} a_n = L$$

$$\lim_{n \rightarrow \infty} \frac{1}{2^n} = 0$$

$$f : \mathbb{R} \rightarrow \mathbb{R}$$

$$x \mapsto f(x)$$

$$\lim_{x \rightarrow \infty} f(x) = L$$

$$\forall \epsilon > 0 : \exists K \in \mathbb{R} \ni \forall x > K : |f(x) - L| < \epsilon$$

$$\lim_{n \rightarrow \infty} a_n = L$$

$\Downarrow$

$$\forall \epsilon > 0 : \exists n_0 \in \mathbb{N} \ni \forall n \geq n_0 :$$

$$|f(n) - L| < \epsilon$$

||

$$|a_n - L| < \epsilon$$

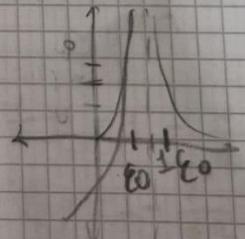
$$\lim_{n \rightarrow \infty} a_n = L \iff \forall \epsilon > 0 : \exists n_0 \in \mathbb{Z}^+ \ni \forall n \geq n_0 : |a_n - L| < \epsilon$$

$$(a_n)_{n \in \mathbb{Z}^+} \rightarrow L$$

$$(a_n)_{n \in \mathbb{Z}^+} \not\rightarrow L \iff \exists \epsilon_0 > 0 \text{ s.t. } \forall N \in \mathbb{Z}^+ :$$

$$\exists n_0 > N \text{ and } |a_{n_0} - L| \geq \epsilon_0$$

$$\frac{1}{n-1}$$



Gupta



Ex. 7: Commonly occurring limits.

$$\lim_{n \rightarrow \infty} x^{1/n} = 1 \text{ whenever } x > 0$$

$$\text{Let } y = x^{1/n}$$

$$\ln y = \frac{1}{n} \ln x$$

$$\lim_{n \rightarrow \infty} \ln y = \lim_{n \rightarrow \infty} \frac{1}{n} \ln x = \ln x \lim_{n \rightarrow \infty} \frac{1}{n} = 0$$

$$\ln \lim_{n \rightarrow \infty} y = 0$$

$$\lim_{n \rightarrow \infty} y = e^0 = 1$$

b)  $\lim_{n \rightarrow \infty} x^n = 0 \text{ whenever } |x| < 1$

$$f(t) = x^t$$

$$\lim_{t \rightarrow \infty} x^t = 0$$

c)  $\lim_{n \rightarrow \infty} \left(1 + \frac{x}{n}\right)^n = e^x \text{ for any } x$

$$f(t) = \left(1 + \frac{x}{t}\right)^t \quad \text{-----} \Rightarrow \text{use log.}$$

① Show that

$$\lim_{n \rightarrow \infty} \frac{1}{n} = 0$$

$\forall \epsilon > 0 : \exists n_0 \in \mathbb{Z}^+ \Rightarrow \forall n \geq n_0 : |a_n - 0| < \epsilon$

Let  $\epsilon > 0$  be chosen arbitrarily

$$\exists n_0 \in \mathbb{Z}^+ \ni \frac{1}{n_0} < \epsilon$$

$$\forall n \geq n_0 \Rightarrow \frac{1}{n} < \frac{1}{n_0} < \epsilon$$



$$|a_n - 0| = |a_n| = \left| \frac{1}{n} \right| < \epsilon$$

②  $\lim_{n \rightarrow \infty} k = k$  (constant  $k$ )

$$a_n = k : a_1 = k, a_2 = k, \dots, a_{100} = k, \dots$$

③  $a_n = (-1)^n$  and  $\lim_{n \rightarrow \infty} a_n \neq 1$ . Can it be  $-1$ ?  
// Homework

$\exists \epsilon_0 > 0 \ni \forall N \in \mathbb{Z}^+ \exists n_0 \in \mathbb{Z}^+ \ni n_0 \geq N$  and

$$|a_{n_0} - 1| > \epsilon_0$$

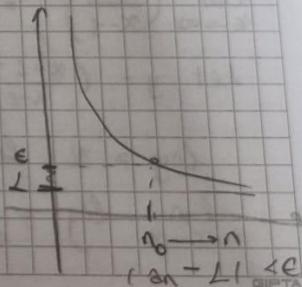
Let  $N \in \mathbb{Z}^+$  be chosen arbitrarily. Thus:

$$n_0 = 2N + 1 > N \text{ then } n_0 \geq N \text{ and } |a_{n_0} - 1| = |-1 - 1| = 2 > \epsilon_0 = \frac{1}{2}$$

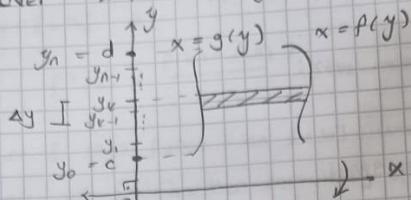
6.4 surface	5.4 5.5 5.6	0.2 0.3 0.4
7.1 10.0	7.6	
10.5		0.1
5.6		0.2
10.2	6.2	0.3
10.3	6.3	0.4

$\exists \epsilon_0 > 0 : \forall N \in \mathbb{Z}^+ \exists$

$\exists n_0 > N \ni |a_n - 1| \geq \epsilon_0$



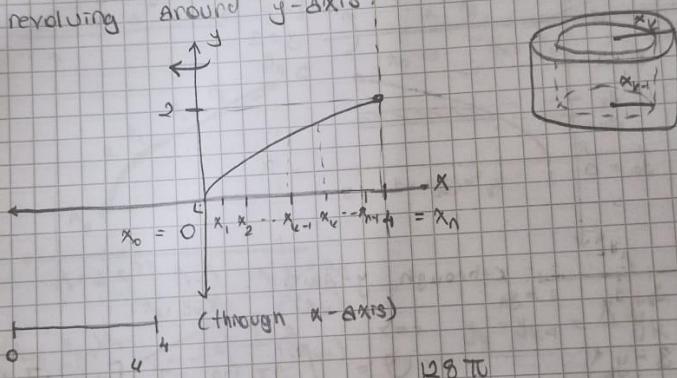
- (c) Same application can be done for:  
over  $[c, d]$ :  $\forall y \in [c, d] : f(y) \geq g(y)$



$$V = \int_c^d 2\pi y [f(y) - g(y)] dy$$

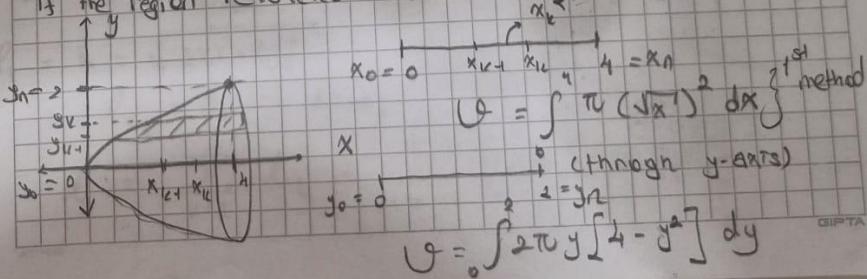
Example 8:

The region bounded by  $y = \sqrt{x}$ ,  $x$ -axis,  $x=4$  by revolving around  $y$ -axis:



$$V = \int_0^4 2\pi x \sqrt{x} dx = \frac{128\pi}{5}$$

If the region revolved around  $x$ -axis:

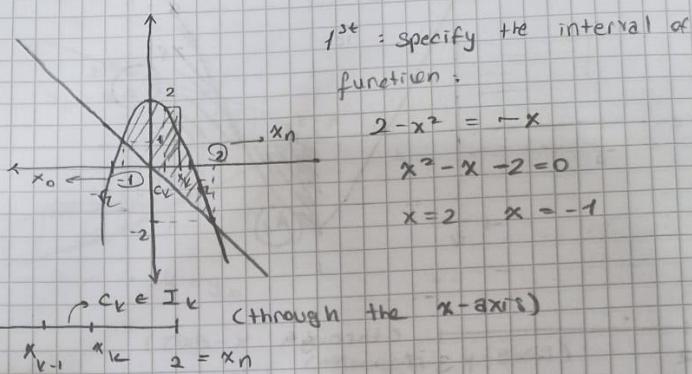


$$V = \int_0^2 \pi (\sqrt{x})^2 dx \quad \left. \begin{array}{l} \text{method} \\ \text{through } y\text{-axis} \end{array} \right\}$$

$$V = \int_0^2 2\pi y [4 - y^2] dy$$

## Example 7

a) Find the area enclosed by  $y = 2 - x^2$  and  $y = -x$



$$x_0 = -1 \quad x_{k-1} \quad x_k \quad 2 = x_n$$

( $\forall k$ )  $\Delta x_k$  is equal to each other.

$$\begin{aligned} h_{k^m R} &= 2 - (c_k)^2 - (-c_k) \\ &= 2 - c_k^2 + c_k \end{aligned}$$

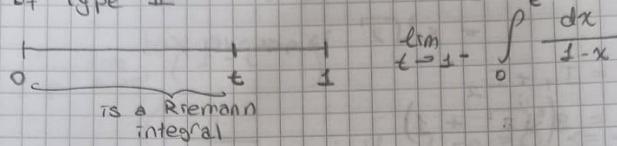
$A \stackrel{\text{def}}{=} \sum_{k=1}^n (2 - c_k^2 + c_k) \Delta x_k$  is a Riemann sum for

$h(x) = 2 - x^2 - x$  is  
cont. on the interval  
meaning is integrable.

$$A = \int_{-1}^2 (2 - x^2 + x) dx$$

$$\text{Exp. 8: } I = \int_0^1 \frac{dx}{1-x}$$

$f(x) = \frac{1}{1-x}$  is discontinuous at  $x=1$  thus  $I$  is an imp. integral of type II



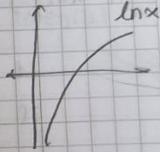
Let  $1-x=u$  then  $-dx=du$

$$x=0 \Rightarrow u=1$$

$$x=t \Rightarrow u=1-t$$

$$\lim_{t \rightarrow 1^-} \int_{1-t}^1 \frac{-du}{u} = \lim_{t \rightarrow 1^-} -\ln|u| \Big|_1^{1-t}$$

$$\lim_{t \rightarrow 1^-} -\ln|1-t| + \ln 1 = \lim_{t \rightarrow 1^-} -\ln|1-t|$$



Since  $t < 1$  then  $t-1 < 0$  thus  $1-t > 0$

$$\lim_{t \rightarrow 1^-} -\ln|1-t| = +\infty$$

Exp. 8:  $I = \int_0^1 \frac{dx}{(x-1)^{\frac{2}{3}}}$  is discontinuous at  $x=1 \in [0, 1]$

Thus,  $I$  is an improper integral of type III.

$$\int_0^s \frac{dx}{(x-1)^{\frac{2}{3}}} = \underbrace{\int_0^1 \frac{dx}{(x-1)^{\frac{2}{3}}}}_{I_1} + \underbrace{\int_1^s \frac{dx}{(x-1)^{\frac{2}{3}}}}_{I_2}$$

For the convergent behaviour of

$$\lim_{t \rightarrow 1^-} \int_0^t \frac{dx}{(x-1)^{\frac{2}{3}}} = \lim_{t \rightarrow 1^-} \frac{(x-1)^{\frac{1}{3}} + 1}{(-\frac{2}{3}) + 1} \Big|_0^t \rightarrow I_1 = \int_0^1 \frac{dx}{(x-1)^{\frac{2}{3}}} \quad \text{is cont. over the interval}$$

$$(x-1)^{-\frac{2}{3}} dx = \lim_{t \rightarrow 1^-} 3^{\frac{1}{3}} \sqrt[3]{x-1} \Big|_0^t = \lim_{t \rightarrow 1^-} 3^{\frac{1}{3}} \sqrt[3]{t-1} - (-1) = 1$$

### Arc Length

$f$  is cont. on  $[a, b]$  and diff. on  $(a, b)$ , there exist

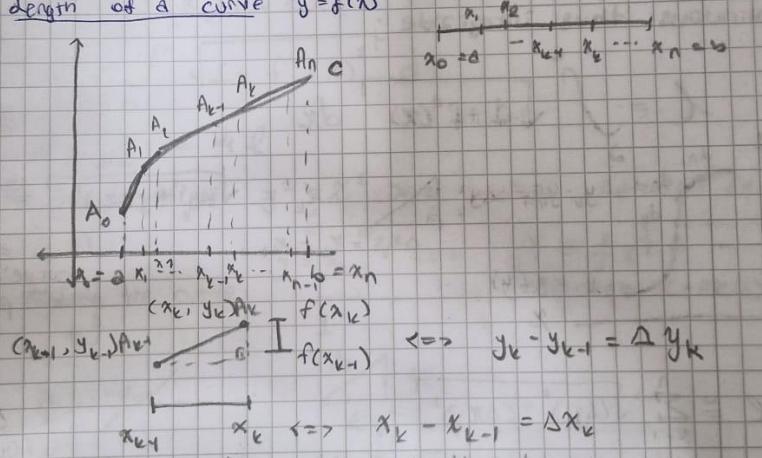
$c \in [a, b] \Rightarrow$

$$f'(c) = \frac{f(b) - f(a)}{b - a}; \text{ the mean value theorem}$$

Let  $f$  be a func. on  $[a, b]$  whose derivative  $f'$  is cont. on  $[a, b]$ , then continuity of  $f'$  rules out the possibility of

↓ continue onwards

### length of a curve $y = f(x)$



By pythagoras (?) how to write this (mag.) theorem

$$l_k = h = \sqrt{(\Delta x)^2 + (\Delta y_k)^2}$$

$$l_{o_k} = l_k \quad \text{thus,} \quad l = \sum_{k=1}^n l_k = \sum_{k=1}^n \left[ (\Delta x_k)^2 + (\Delta y_k)^2 \right]^{\frac{1}{2}}$$

$$|c_n| = \left| (-1)^n \frac{1}{n} \right| = \frac{1}{n}$$

$$\lim_{n \rightarrow \infty} |c_n| = 0 \Rightarrow \lim_{n \rightarrow \infty} c_n = 0$$

Theorem 4 Let  $(a_n)_{n \in \mathbb{N}}$  be a sequence of real numbers.

If  $a_n \rightarrow L$  and if  $f$  is a function that is cont.  
at  $L$  and defined at all  $a_n$  then  $f(a_n) \rightarrow f(L)$

3)  $\sqrt{\frac{n+1}{n}} \rightarrow 1$

$f: [0, +\infty] \rightarrow \mathbb{R}$  is a cont. func.

$$x \rightarrow f(x) = \sqrt{x}$$

$f$  is cont. at  $x=1$

$$\lim_{n \rightarrow \infty} \frac{n+1}{n} = 1 \Rightarrow \lim_{n \rightarrow \infty} f\left(\frac{n+1}{n}\right) = f(1) \quad // \text{Second one is homework}$$

$$\lim_{n \rightarrow \infty} \sqrt{\frac{n+1}{n}} = 1$$

$2^{\frac{1}{n}} \rightarrow 1$

$f: \mathbb{R}^* \rightarrow \mathbb{R}$ ;  $\mathbb{R}^* = \mathbb{R} - \{0\}$   
reels except 0

$x \rightarrow f(x) = 2^x$  is cont at  $x=1$

$$\text{Let } b_n = \frac{1}{n} \Rightarrow \lim_{n \rightarrow \infty} b_n = 0$$

$$\lim_{n \rightarrow \infty} f(b_n) = f(0)$$

$$\lim_{n \rightarrow \infty} 2^{\frac{1}{n}} = 1$$

13.)  $\int_0^3 \frac{dx}{x-1} \Rightarrow \text{HOMEWORK}$

Convergence Tests for Improper Integrals of Type I

Theorem 1: Direct Comparison Test

Let  $f$  and  $g$  be continuous on  $[a, \infty)$  with  $0 \leq f(x) \leq g(x)$

①  $\int_a^\infty f(x) dx$  converges if  $\int_a^\infty g(x) dx$  converges.

②  $\int_a^\infty f(x) dx$  diverges if  $\int_a^\infty g(x) dx$  diverges.

Ex. 13

a)  $\int_1^\infty \frac{\cos^2 x}{x^2} dx$  is an improper integral of Type I.

Thus  $\int = \lim_{\epsilon \rightarrow \infty} \int_1^\epsilon \frac{\cos^2 x}{x^2} dx$

Let  $f(x) = \frac{\cos^2 x}{x^2}$ ,  $\forall x > 0 : 0 \leq \cos^2 x \leq 1$   
 $\Rightarrow 0 \leq \frac{\cos^2 x}{x^2} \leq \frac{1}{x^2}$

Thus  $\forall x > 1$  if we let  $g(x) = \frac{1}{x^2}$

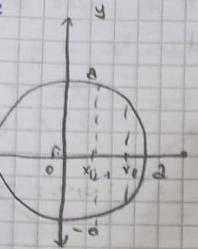
$0 \leq f(x) \leq g(x)$  is satisfied

$\int_1^\infty \frac{dx}{x^2}$  is convergent since  $p=2>1$

By comparison test

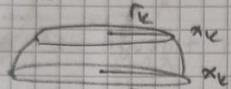
$\int_1^\infty \frac{\cos^2 x}{x^2} dx$  is convergent

Ex. 2.:



$x^2 + y^2 = a^2$  is rotated about the  $x$ -axis to generate a sphere.

$$x_0 = -a, x_1, x_2, \dots, x_{k-1}, x_k = a \quad (\text{through } x = ax)$$



$$\Omega_k = \pi (-c_k^2 + a^2)^2 \Delta x_k$$

$$\Omega = \sum_{k=1}^n \pi (a^2 - c_k^2)^2 \Delta x_k$$

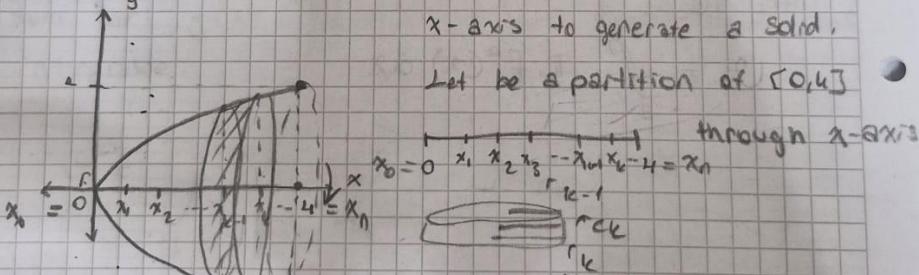
is a Riemann sum for  $g(x) = \pi (f(x))^2$  is continuous thus integrable. Hence;

$$\Rightarrow \Omega = \pi \int_{-a}^a [f(x)]^2 dx = \pi \int_{-a}^a (a^2 - x^2) dx$$

Ex. 3.:  $y = \sqrt{x}$ ,  $0 \leq x \leq 4$ ,  $x$ -axis is revolved around

$x$ -axis to generate a solid.

Let  $\{x_k\}$  be a partition of  $[0, 4]$ .



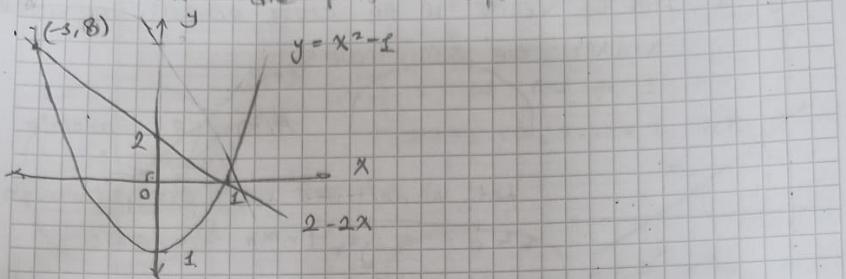
$$\Omega_k = f(x_k)^2 \pi$$

$$\Omega \approx \sum_{k=1}^n (\sqrt{x_k})^2 \pi \Delta x_k$$

$g(x) = \pi x$  is continuous thus integrable.

$$\Omega = \pi \int_0^4 x dx$$

d) The base of a solid is bounded by the curves  $y = 2 - 2x$  and  $y = x^2 - 1$  and the cross-sections perpendicular to the  $x$ -axis are perfect squares.



Take a partition of  $[-3, 1]$  through  $x$ -axis.

$$x_0 = -3, x_1, \dots, x_{k-1}, x_k, \dots, x_n = x_0$$



$$\Omega_k \approx \left[ (2 - 2c_k - c_k^2 + 1) \right]^2 \Delta x_k$$

$$\Omega \approx \sum_{k=1}^n \Omega_k$$

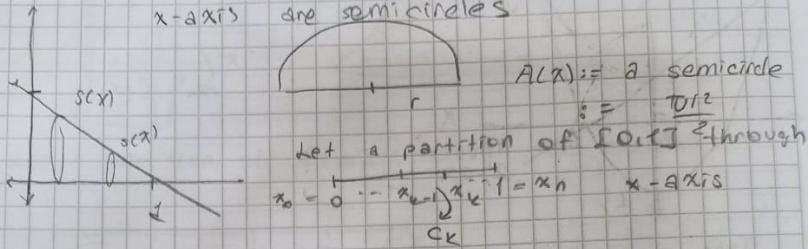
$$= \sum_{k=1}^n (2 - 2c_k - c_k^2 + 1)^2 \Delta x_k \text{ is a Riemann sum}$$

sum for  $g(x) = (3 - 2x - x^2)^2$  is continuous thus integrable:

$$\Omega = \int_{-3}^1 (3 - 2x - x^2)^2 dx$$

A) The base of a solid is bounded by x and y axes.  
 $x+y=1$ , find the volume if the cross-sections perpendicular

$x$ -axis are semicircles



$$A(x) = \frac{\pi}{2}r^2$$

$$\text{Let a partition of } [0,1] \text{ through}$$

$$x_0 = 0, x_1, x_2, \dots, x_n = 1 = x_n \quad x\text{-axis}$$

$c_k$

$$r_k = (f(c_k) - 0)^{\frac{1}{2}}$$

$$Q_k = \frac{\pi}{8} (1 - c_k)^2 \cdot \Delta x_k$$

$$Q = \sum_{k=1}^n Q_k$$

$$= \sum_{k=1}^n \frac{\pi}{8} (1 - c_k)^2 \cdot \Delta x_k \text{ is a Riemann sum for } g(x) =$$

$$\frac{\pi}{8} (1 - x)^2 \text{ is cont.}$$

$$Q := \lim_{\|P\| \rightarrow 0} \sum_{k=1}^n \frac{\pi}{8} (1 - c_k)^2 \Delta x_k \text{ then integ.}$$

$\uparrow$   
 $n \rightarrow \infty$

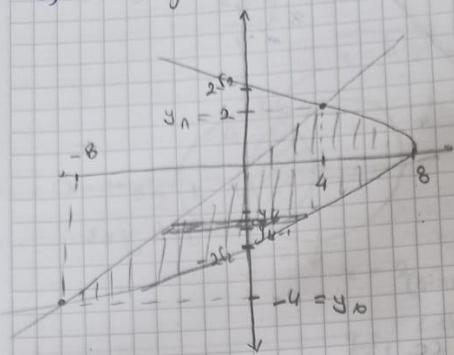
$$= \lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{\pi}{8} (1 - x)^2 \Delta x$$

$$= \int_0^1 \frac{\pi}{8} (1 - x)^2 dx$$

//c and d are homework

e)  $x = 8 - y^2$ ,  $x = 2y$

$$\begin{aligned} y^2 + 2y - 8 &= 0 \\ y + 4 &= y - 2 \end{aligned}$$



(through  $y = 2x$ )

$$y_0 = -4, y_1, y_2, \dots, y_n, 2 = y_n$$

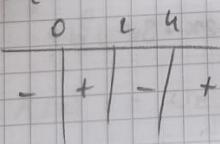
$$\sum_{k=1}^n (8 - c_k^2 - 2c_k) \Delta y_k \stackrel{n \rightarrow \infty}{\approx} f$$

is a Riemann sum for  $8 - y^2 - 2y$

$$R = \int_{-4}^2 8 - y^2 - 2y \, dy$$

f)  $y = x^3 - 6x^2 + 8x$ ,  $x = 2x$  is

$$x(x-1)(x-2)$$



$$\int_0^4 |f(x)| \, dx = \int_0^2 f(x) \, dx + \int_2^4 -f(x) \, dx$$

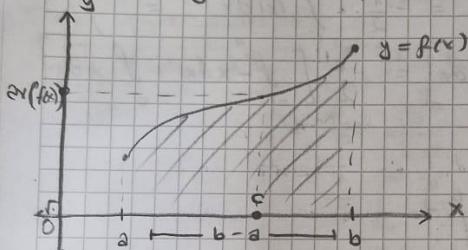
### The Mean Value Theorem for Definite Integrals

If  $f$  is continuous on  $[a,b]$ , then at some point  $c$  in  $[a,b]$

// The theorem claims that the avg value of a cont. func. over  $[a,b]$  is always taken on at least once by the function.

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

// Visually :



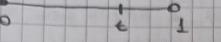
Proof? By hypothesis,  $f$  is cont. on  $[a,b]$ , thus is integrable on  $[a,b]$ .

In addition; since  $f$  is cont. on  $[a,b]$  it attains both max and min values on  $[a,b]$  and thus by Th. 2. Prop. 6;

$$\min(f) \cdot (b-a) \leq \int_a^b f(x) dx \leq (b-a) \max(f)$$

$$\begin{aligned} b > a \\ \Rightarrow \min(f) \leq \underbrace{\frac{1}{(b-a)} \int_a^b f(x) dx}_{\text{avg}(f)} \leq \max(f) \end{aligned}$$

$I_1 = \int_0^1 \frac{\arcsinx}{1-x} dx$  is an improper integral of type II.

  $\int_t^1 \frac{\arcsinx}{1-x} dx$  is a Riemann int.  
thus finite.

If  $\lim_{t \rightarrow 1^-} \int_t^1 \frac{\arcsinx}{1-x} dx$  exists.

Set the following limit:

$$\lim_{x \rightarrow 1^-} (1-x)^p, f(x) = y$$

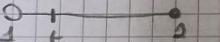
$$\lim_{x \rightarrow 1^-} (1-x)^p, \left( \frac{\arcsinx}{1-x} \right) = y$$

If  $p > 1$ ,  $y < 0$  thus we take

$$p = 1 : \lim_{x \rightarrow 1^-} \arcsinx = \arcsin 1 = \frac{\pi}{2}$$

$p = 1 \geq 1$    $I_1$  diverges.

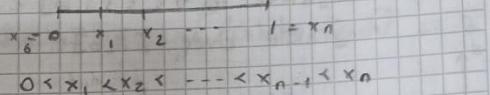
$I_2 = \int_1^2 \frac{\arcsinx}{1-x} dx$  is an improper integral of type II.

  $\int_t^2 \frac{\arcsinx}{1-x} dx$  is a Riemann int.  
thus finite

If  $\lim_{t \rightarrow 1^+} \int_t^2$

If  $a, b$  are nonnegative  $+ I_2$

// Area equals integral for NONNEGATIVE functions.

$$\int_0^1 (x-1) dx$$

$$0 < x_1 < x_2 < \dots < x_{n-1} < x_n$$

forall  $I_k = [x_{k-1}, x_k]$   $c_k$  is chosen as the right hand end point of  $I_k$

$$\text{thus } c_k = x_k = \frac{k}{n}$$

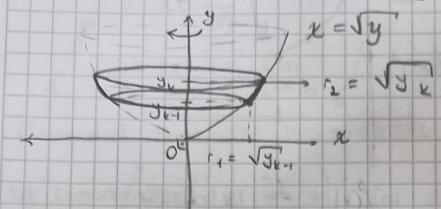
An upper sum is:

$$\begin{aligned} \sum_{k=1}^n f(c_k) \Delta x_k &= \sum_{k=1}^n f\left(\frac{k}{n}\right) \cdot \frac{1}{n} \\ &= \frac{1}{n} \sum_{k=1}^n \frac{k}{n} = \frac{1}{n} \\ &= \frac{1}{n} \left[ \underbrace{\frac{1}{n} \sum_{k=1}^n k}_{\frac{n(n+1)}{2}} - \underbrace{\frac{1}{n}}_{\frac{1}{n}} \right] \\ &= \frac{n(n+1)}{2n^2} - \frac{1}{n} \end{aligned}$$

Thus;

$$\int_0^1 (x-1) dx \leq \lim_{n \rightarrow \infty} \sum_{k=1}^n f(c_k) \Delta x_k \left( = \frac{n(n+1)}{2n^2} - 1 \right)$$
$$\Rightarrow \int_0^1 (x-1) dx \leq -\frac{1}{2}$$

// Example 6 is homework

(14.c)  $x = \sqrt{y}$ ,  $0 \leq y \leq 2$  about y-axis  $\rightarrow$  area of the surface

(through y-axis)

$$y_0 = 0, y_1, y_2, \dots, y_{k-1}, y_k, \dots, 2 = y_n$$

$$l_k = \sqrt{(\Delta x_k)^2 + (\Delta y_k)^2} = \sqrt{\left(\frac{\Delta x_k}{\Delta y_k}\right)^2 + 1} \cdot \Delta y_k$$

By mean value theorem:

$$\exists y_k^* \in [y_{k-1}, y_k] \ni f'(y_k^*) = \frac{\Delta x_k}{\Delta y_k}$$

$$l_k = \sqrt{f'(y_k^*)^2 + 1} \cdot \Delta y_k$$

$$F = \sqrt{y_k} + \sqrt{y_{k-1}}$$

$$S \approx \sum_{k=1}^n 2\pi \frac{\sqrt{y_k + y_{k-1}}}{2} \cdot \sqrt{1 + (f'(y_k^*))^2} \Delta y_k$$

$$S = \int_0^2 2\pi \sqrt{y} \cdot \sqrt{1 + f'(y)^2} dy$$

$$= \int_0^2 2\pi \sqrt{y} \cdot \sqrt{1 + \left(\frac{1}{2\sqrt{y}}\right)^2} dy$$

$$= 2\pi \int_0^2 \sqrt{y} \cdot \frac{\sqrt{1+4y}}{2\sqrt{y}} dy$$

$$= \pi \int_0^2 \sqrt{1+4y} dy ; \quad 1+4y = u$$

$$4dy = du \Rightarrow \frac{\pi}{4} \frac{u^{1/2}}{1+u}$$

$$= \pi \int_0^9 \sqrt{u} \frac{du}{4}$$

$$y=0 \quad u=1 \\ y=2 \quad u=9$$

GIPTA

Theorem 8: Let  $f$  be cont. on the symmetric interval  $[-a, a]$

a)  $f$  is even, then  $\int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx$

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

Proof: Assume  $f$  is even then:

$$\forall x \in [-a, a] : f(-x) = f(x)$$

$$\int_{-a}^a f(x) dx = \int_{-a}^0 f(x) dx + \int_0^a f(x) dx$$

$$\text{let } a = -t \quad x = -a \Rightarrow t = a$$

$$dx = -dt \Rightarrow x = 0 \Rightarrow t = 0$$

$$\int_{-a}^a f(x) dx = \int_a^0 f(-t) \cdot d(-t) = \int_0^a f(-t) \cdot d(t) \quad f \text{ is even}$$

$$\int_0^a f(x) dx = \int_0^a f(t) dt$$

Proof: Assume  $f$  is odd thus  $\forall x \in [-a, a] : f(-x) = -f(x)$

$$\int_{-a}^a f(x) dx = \underbrace{\int_{-a}^0 f(x) dx}_{I} + \int_0^a f(x) dx$$

$$I = \int_{-a}^0 f(x) dx ; \text{ let } x = -t \Rightarrow dx = d(-t)$$

$$x = -a \Rightarrow t = a$$

$$x = 0 \Rightarrow t = 0$$

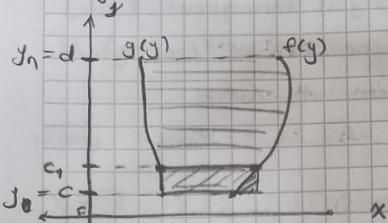
$$= \int_a^0 f(-t) \cdot d(-t)$$

$$\int_b^a f(-t) \cdot d(-t) \stackrel{f \text{ is odd}}{=} - \int_0^a f(t) dt$$

Integration with respect to  $y$

If a region's bounding curves are described by functions

of  $y$ ,



$$x = f(y) \quad \forall y \in [c, d] :$$

$$x = g(y)$$

$$f(y) > g(y)$$

(through  $y$ -axis)

Choose  $(n-1)$  points such as;

$$y < y_1 < y_2 < \dots < y_{k-1} < y_k < \dots < y_{n-1} < y_n$$

$$\forall k \in 1, \dots, n : \Delta y_k = y_k - y_{k-1} = \frac{d-c}{n}$$

$$h_{k+1} = f(c_k) - g(c_k)$$

$$h_{k+1} R = f(c_k) - g(c_k)$$

$A = \sum_{k=1}^n f(c_k) - g(c_k) \Delta y_k$  is a Riemann sum

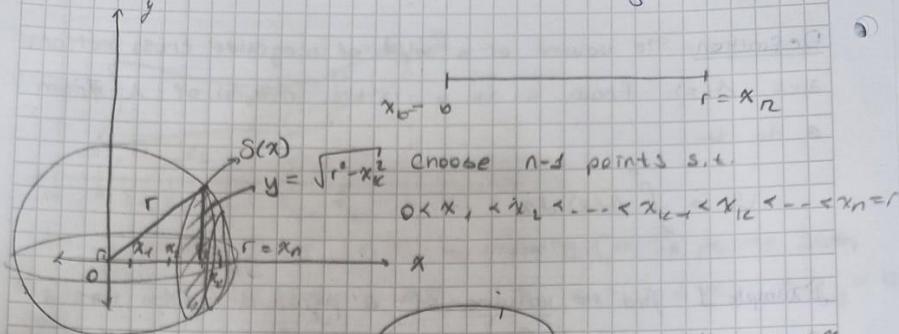
for  $f-g$  which is

cont. on  $[c, d]$  thus  
integrable.

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n f(c_k) - g(c_k) \Delta y_k$$
 exists.

$$\int_c^d (f-g)(y) dy = A$$

b) Show that volume of a sphere is  $V = \frac{4}{3} \pi r^3$



$$x_0 = 0 \quad r = x_n$$

Choose  $n-1$  points s.t.  
 $0 < x_1 < x_2 < \dots < x_{n-1} < x_n = r$

$$h = x_k - x_{k-1} = \Delta x_k$$

$$x^2 + y^2 + z^2 = r^2 \Leftrightarrow f(x_k)^2 \Delta x_k$$

$$= \pi (\sqrt{r^2 - x_k^2})^2 \quad \leftarrow \text{radius of } S(x_k)$$

$$= \pi (r^2 - x_k^2)$$

$$\frac{V}{2} = \sum_{k=1}^n A(x_k), \Delta x_k \text{ is a Riemann sum}$$

for  $A(x) = \pi(r^2 - x^2)$  it is cont. thus integrable

$$\frac{V}{2} = \int_0^r A(x) dx = \int_0^r \pi(r^2 - x^2) dx =$$

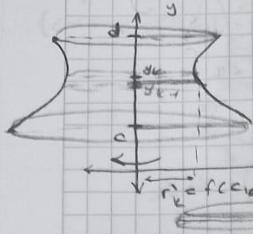
$$\pi \left( r^2 x - \frac{x^3}{3} \right) \Big|_0^r = \pi \left[ \left( r^3 - \frac{r^3}{3} \right) - 0 \right]$$

$$= \frac{2\pi r^3}{3} \text{ thus}$$

$$V = \frac{4}{3} \pi r^3$$

Volume by Disks for Rotations about the  $y$ -axis

Ex. 4.:



$$x = f(y)$$

Let  $\mathcal{P}$  be a partition of  $[c, d]$  through

$y$ -axis

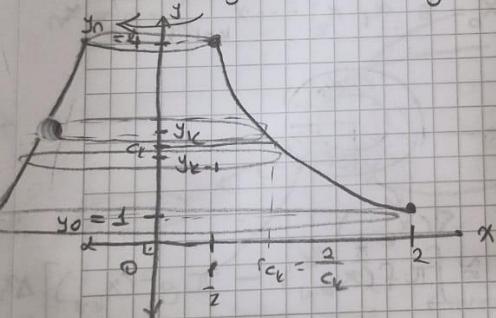
$$y_0 < y_1 < y_2 < \dots < y_{n-1} < y_n = d$$

$$V_k = \pi f(c_k)^2 \Delta y_k$$

$\mathcal{V} = \sum_{k=1}^n \pi f(c_k)^2 \Delta y_k$  is a Riemann sum for  
 $g(x) = \pi f(y)^2$  is cont. thus integrable.

$$\mathcal{V} = \pi \int_c^d [f(y)]^2 dy$$

Ex. 4.:  $y$ -axis,  $x = \frac{2}{y}$ ,  $1 \leq y \leq 4$ ,  $y$  revolution



Let a partition  $\mathcal{P}$  through  $y$ -axis

$$V_k \approx \pi r_k^2 \cdot \Delta y_k$$

$$V_k \approx \pi \left(\frac{2}{c_k}\right)^2 \Delta y_k$$

is a Riemann sum for  $g(y) = \pi \left(\frac{2}{y}\right)^2$  is cont. on  $[1, 4]$  thus integrable

$$\mathcal{V} = \pi \int_1^4 \left(\frac{2}{y}\right)^2 dy$$

1. If  $\int_a^t f(x) dx$  exists for all  $t \geq a$ , then we define

$$\int_a^\infty f(x) dx := \lim_{t \rightarrow \infty} \int_a^t f(x) dx$$

provided that the limit exists as a finite number.

2. If  $\int_t^b f(x) dx$  exists, for all  $t \leq b$ , then we define

$$\int_{-\infty}^b f(x) dx := \lim_{t \rightarrow -\infty} \int_t^b f(x) dx$$

provided that the limit exists as a finite number.

8.

Example 1: Area under  $y = e^{-x}$  over  $[1, +\infty]$

$\forall t > 1 : \int_1^t e^{-x} dx$  exists since  $y = e^{-x}$  is continuous over  $[1, t]$

$$\int_1^t e^{-x} dx = -e^{-x} \Big|_1^t = -e^{-t} + e^{-1} = \frac{-1}{e^t} + \frac{1}{e}$$

In addition;

$$\lim_{t \rightarrow \infty} -\frac{1}{e^t} + \frac{1}{e} = \frac{1}{e}$$

$$\Rightarrow \int_1^\infty e^{-x} dx \text{ converge to } \frac{1}{e}$$

## Infinite Sequences and Series

$$\textcircled{1} \quad \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \dots + \frac{1}{2^n} + \dots$$

We may assign a sequence to that infinite sum:

let  $a_n = \frac{1}{2^n}$  for all  $n \in \mathbb{N}$  then,

$$S_1 = a_1 = \frac{1}{2}$$

$$S_2 = a_1 + a_2 = \frac{1}{2} + \frac{1}{4} = \frac{3}{4}$$

$$S_3 = a_1 + a_2 + a_3 = \frac{1}{2} + \frac{1}{4} + \frac{1}{8} = \frac{7}{8}$$

$$S_4 = a_1 + a_2 + a_3 + a_4 = \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{16} = \frac{15}{16}$$

$(a_n)_{n \in \mathbb{Z}^+}$  this notation indicates a sequence

$$\forall n \in \mathbb{Z}^+, a_n = \frac{1}{2^n}$$

Terms of the sequence are:

$$a_1 + a_2 + \dots + a_n + a_{n+1} + \dots$$

instead can be represented as:

$$\sum_{n=1}^{\infty} a_n \text{ is called series.}$$

$$\left. \begin{array}{l} S_1 = a_1 \\ S_2 = a_1 + a_2 \end{array} \right\} \text{Sequence of partial sums}$$

$$S_n = a_1 + a_2 + \dots + a_n = \sum_{k=1}^n a_k$$

For  $a_n = \frac{1}{2^n}$  the  $n^{\text{th}}$  or general term of the

sequence  $S_n$  will be

$$S_n = \frac{1}{2} + \frac{1}{2^2} + \dots + \frac{1}{2^n}$$

$$S_n = \frac{1}{2} + \frac{1}{2^2} + \frac{1}{2^3} + \dots + \frac{1}{2^{n-1}} + \frac{1}{2^n}$$

$$\frac{1}{2} S_n = \frac{1}{2^2} + \frac{1}{2^3} + \frac{1}{2^4} + \dots + \cancel{\frac{1}{2^n}} + \frac{1}{2^{n+1}}$$

$$S_n - \frac{1}{2} S_n = \frac{1}{2} - \frac{1}{2^{n+1}}$$

$$S_n = 1 - \frac{1}{2^n} \quad \text{Thus} \quad \lim_{n \rightarrow \infty} 1 - \frac{1}{2^n} = 1$$

$$0.\overline{3} = 0.3333\overline{3} = \frac{3}{10} + \frac{3}{100} + \frac{3}{1000} + \dots = \frac{1}{3}$$

$$x = 0.3333\overline{3}$$

$$10x = 3.333\overline{3}$$

$$9x = 3, \quad x = \frac{1}{3}$$

By using the sequences:

$$a_1 = \frac{3}{10}, \quad a_2 = \frac{3}{100}, \quad a_3 = \frac{3}{1000}, \dots$$

$$a_n = \frac{3}{10^n}$$

$$S_1 = a_1 + a_2$$

$$S_n = a_1 + \dots + a_n = \sum_{k=1}^n \frac{3}{10^k}$$

$$S_n = \frac{3}{10} + \frac{3}{10^2} + \dots + \frac{3}{10^n}$$

$$\frac{3}{10} \left[ 1 + \frac{1}{10} + \frac{1}{10^2} + \dots + \underbrace{\frac{1}{10^{n-1}}}_{T} \right] \quad 1 - \frac{1}{10} T = 1 - \frac{1}{10^n}$$

$$\frac{1}{10} T = \frac{1}{10} + \frac{1}{10^2} + \dots + \frac{1}{10^n}$$

$$\frac{9}{10} T = 1 - \frac{1}{10^n}$$

For the convergent behaviour of  $I_2$ :

$$\lim_{t \rightarrow 1^+} \int_t^3 (x-1)^{\frac{2}{3}} dx$$

$I_2$  is a Riemann sum.

$$\lim_{t \rightarrow 1^+} 3\sqrt[3]{x-1} \Big|_t^3 = \lim_{t \rightarrow 1^+} 3(\sqrt[3]{2} - \sqrt[3]{t-1})$$

$= 3\sqrt[3]{2}$  is convergent

th about  
Type I.

Since  $I = I_1 + I_2$   
 $I = 3\sqrt[3]{2} + 1$

\* Ex. 10:

Show that  $\int_0^1 \frac{dx}{x^p}$  converges if  $p < 1$ , diverges otherwise.

If  $x=0$ ,  $f(x) = \frac{1}{x^p}$  may be discontinuous.

if  $p < 0$  then  $f(x) = x^{-p}$  is continuous thus integrable.

if  $p > 0$  then  $f(x) = x^p$  is discontinuous at  $x=0$ . This should be considered as type II imp. integral.

For the  $p > 0$ : we should investigate two situations separately, that is  $p=1$  and  $p \neq 1$ .

1)  $p=1$ ,

$I = \int_0^1 \frac{dx}{x}$  is an imp. integral of type II.  $x=0$  is singular point

$$\lim_{t \rightarrow 0^+} \int_t^1 \frac{dx}{x} = \lim_{t \rightarrow 0^+} \ln|x| \Big|_t^1$$

$t$  is a Riemann sum.

$$\lim_{t \rightarrow 0^+} \ln 1 - \ln t = +\infty$$

thus asked integral  
is divergent.

Thus apply the limit test:

$$\lim_{x \rightarrow 1^-} (1-x)^p f(x) = 2$$

$$\lim_{x \rightarrow 1^-} (1-x)^p \frac{1}{\sqrt[3]{1-x^2}}$$

$$\lim_{x \rightarrow 1^-} (1-x)^p \frac{1}{\sqrt[3]{1-x} \sqrt[3]{1+x}}$$

if  $p = \frac{1}{3}$  then  $\lim_{x \rightarrow 1^-} (1-x)^{\frac{1}{3}} \frac{1}{\sqrt[2]{1-x} \sqrt[3]{1+x}}$  will

be simplified as:

$$\lim_{x \rightarrow 1^-} \frac{1}{\sqrt[3]{1+x}} = \frac{1}{\sqrt[3]{2}} = \infty \text{ thus the asked}$$

improper integral converges.

②  $\int_0^2 \frac{\arcsin x}{1-x} dx = \int_0^1 \frac{\arcsin x}{1-x} dx + \int_1^2 \frac{\arcsin x}{1-x} dx$

my soln:  $\lim_{x \rightarrow 1^-} (1-x)^p \cdot \frac{\arcsin x}{1-x}$

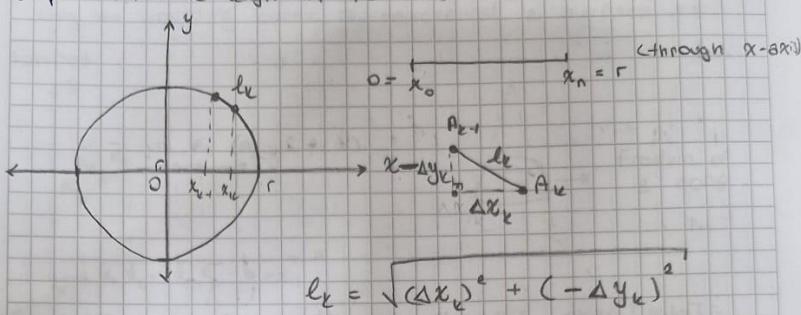
if  $p = 1$  then  $\lim_{x \rightarrow 1^-} \arcsin x = \pi$

$f(x) = \frac{\arcsin x}{1-x}$  has an infinite discontinuity at  $x=1$  thus is an improper integ. of Type II

$$\int_0^2 \frac{\arcsin x}{1-x} dx = \underbrace{\int_0^1 \frac{\arcsin x}{1-x} dx}_{I_1} + \underbrace{\int_1^2 \frac{\arcsin x}{1-x} dx}_{I_2}$$

// c is homework

Exp. 11: Find the length of the circle with radius  $r$



$$l_c = \sum_{k=1}^n l_k \text{ on the interval } [x_{k-1}, x_k] \text{ by M.V.T. } \exists x_k^* \in [x_{k-1}, x_k] \ni f'(x_k^*) = \frac{f(x_k) - f(x_{k-1})}{x_k - x_{k-1}}$$

$$\Delta y_k = f(x_k^*) \cdot \Delta x_k$$

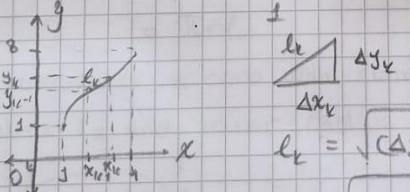
$$l = \int_0^r \sqrt{1 + f'(x)^2} dx$$

$$l_{\text{circle}} = 2\pi r$$

⑥ Arc length of  $y^2 = x^3$  semi-cubical between  $(1,1)$  and  $(4,8)$ :

$$y = x^{\frac{3}{2}} \Rightarrow y' = \frac{3}{2}x^{\frac{1}{2}}$$

Assume the curve:



$$l_k = \sqrt{(\Delta y_k)^2 + (\Delta x_k)^2}$$

$$= \sqrt{1 + \left(\frac{\Delta y_k}{\Delta x_k}\right)^2} \cdot \Delta x_k$$

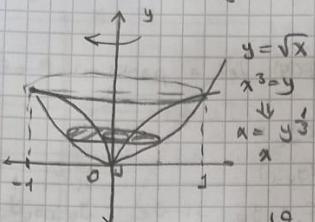
By mean value theorem on  $[x_k, x_{k+1}]$  then

$$\exists x_k^* \in [x_k, x_{k+1}] \ni f'(x_k^*) = \frac{f(x_k) - f(x_{k-1})}{x_k - x_{k-1}}$$

$$l_c = \sum_{k=1}^n \sqrt{1 + f'(x_k^*)^2} \Delta x_k$$

$$l_c = \int_1^4 \sqrt{1 + \frac{9}{4}x^2} dx$$

b) Revolved around y-axis:



choose a  $c_k \in [y_{k-1}, y_k]$

$$A(c_k) = \pi [\sqrt{c_k} - (c_k)^2]$$

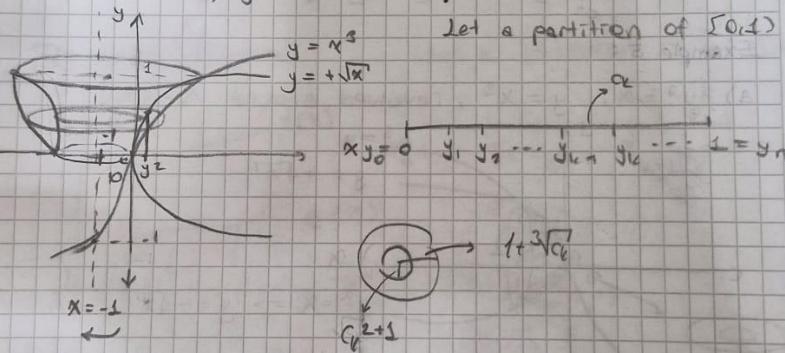
$$\Omega_k \stackrel{N}{=} \pi [c_k^{1/3} - c_k^4] \Delta y_k$$

$\Omega = \sum_{k=1}^n [c_k^{1/3} - c_k^4] \Delta y_k$  is a Riemann sum for

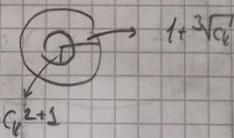
$h(y) = \pi (y^{2/3} - y^4)$  is cont. thus integrable

$$\Omega = \int_0^1 \pi (y^{2/3} - y^4) dy$$

c)  $y^2 = x$ ,  $y = x^{1/2}$ , revolved around  $x = -1$



Let a partition of  $[0, 1]$



$$\Omega_k \stackrel{N}{=} A(c_k) \Delta y_k$$

$$= \pi [(1 + \sqrt{c_k})^2 - (1 + c_k^2)^2] \Delta y_k$$

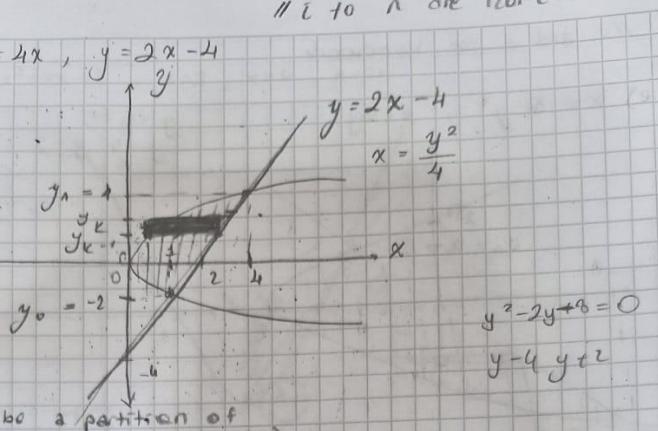
$\Omega \stackrel{N}{=} \sum_{k=1}^n \Omega_k$  is a Riemann sum for

$$h(y) = \pi [(1 + \sqrt{y})^2 - (1 + y^2)^2]$$

$$\Omega = \pi \int_0^1 [(1 + \sqrt{y})^2 - (1 + y^2)^2] dy$$

// i to n are homeworks.

g)  $y^2 = 4x$ ,  $y = 2x - 4$



$$y = 2x - 4$$

$$x = \frac{y^2}{4}$$

$$y^2 - 2y + 8 = 0$$

$$y = 4, y = 2$$

Let  $P$  be a partition of  
( $y$ -axis)

$$A \approx \sum_{k=1}^n \left( \frac{c_k + 4}{2} - \frac{(c_k)^2}{4} \right) \Delta y_k$$

is a Riemann sum for  $x = \frac{y+4}{2} - \frac{y^2}{4}$

cont. and integ.

$$A = \int_{-2}^4 \left( \frac{y+4}{2} - \frac{y^2}{4} \right) dy$$

(h)  $y = x^3 + x$  and  $y = 3x^2 - x$   
 $x(x^2 - 3x + 2) = 0$

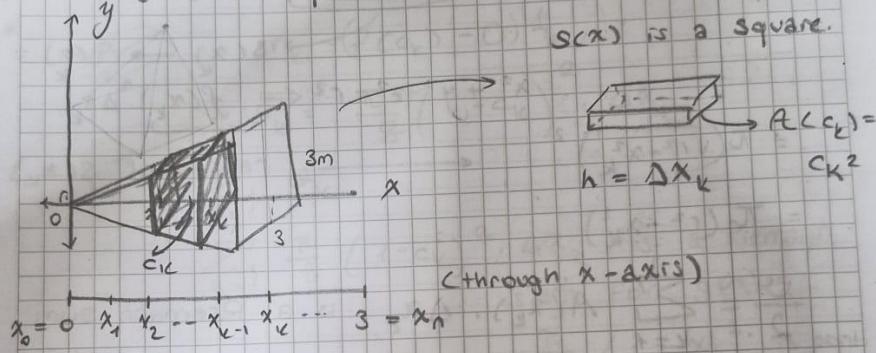
$$A = \int_0^2 |x^3 + x - 3x^2 + x| dx$$

$$A = \int_0^1 (x^3 + 2x - 3x^2) dx + \int_1^2 (-x^3 - 2x + 3x^2) dx$$

Definition The volume of a solid of integrable cross sectional area  $A(x)$  from  $a$  to  $b$  is the integral of  $A$  from  $a$  to  $b$ .

$$V = \int_a^b A(x) dx$$

Example 1: find the volume of a pyramid which has a 3m height and a square base that is 3m on a side.



By similarity  $\frac{c_k}{3} = \frac{a}{3} \Rightarrow c_k = a$

$$\sum_{k=1}^n V_k = \sum_{k=1}^n c_k^2 \Delta x_k \text{ is a Riemann sum}$$

for  $A(x) = x^2$

$$V = \int_0^3 x^2 dx$$

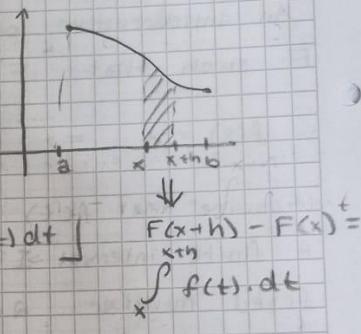
Theorem 4:

$f$  is cont. on  $[a, b]$ , then  $F(x) = \int_a^x f(t) dt$  is  
cont. on  $[a, b]$  and differentiable on  $(a, b)$   
and its derivative is i.e.

$$F'(x) = \frac{d}{dx} \left( \int_a^x f(t) dt \right) = f(x)$$

① Show  $F(x) = f(x) \rightarrow$  diff.  $\rightarrow$  cont.

$$\begin{aligned} F'(x) &= \lim_{h \rightarrow 0} \frac{F(x+h) - F(x)}{h} \\ &= \lim_{h \rightarrow 0} \frac{\int_x^{x+h} f(t) dt}{h} \\ &= \lim_{h \rightarrow 0} \frac{1}{h} \left[ \int_a^{x+h} f(t) dt - \int_a^x f(t) dt \right] \\ &= \lim_{h \rightarrow 0} \frac{1}{h} \underbrace{\int_x^{x+h} f(t) dt}_{\Delta x(f) \text{ on } [x, x+h]} \end{aligned}$$



By mean value theorem  $\exists c \in [x, x+h] \ni$

$$f(c) = \Delta x(f)$$

$$\lim_{h \rightarrow 0} f(c) = f(x)$$

$$\int_1^\infty \frac{dx}{x^p} ; p \text{ is arbitrary number}$$

$$\text{if } p = 1, \text{ then } I = \int_1^\infty \frac{dx}{x}$$

$f(x) = \frac{1}{x}$  is cont. on  $[1, +\infty]$  thus is an integer  
thus type I.

$$\lim_{t \rightarrow \infty} \int_1^t \frac{dx}{x} = \lim_{t \rightarrow \infty} \ln|x| \Big|_1^t = \lim_{t \rightarrow \infty} \ln(t) - 0 = \infty$$

Thus  $I = \int_1^\infty \frac{dx}{x}$  is divergent.

$$\text{if } p \neq 1, \text{ then } I = \int_1^\infty \frac{dx}{x^p} = \int_1^\infty x^{-p} dx$$

$f(x) = x^{-p}$  is cont on  $[1, +\infty]$  is an integ.

thus type I.

$$\lim_{t \rightarrow \infty} \int_1^t x^{-p} dx \Rightarrow \lim_{t \rightarrow \infty} \frac{x^{-p+1}}{-p+1} \Big|_1^t \Rightarrow$$

$$\lim_{t \rightarrow \infty} \frac{t^{-p+1}}{-p+1} - \frac{1^{-p+1}}{-p+1} = \lim_{t \rightarrow \infty} \left( \frac{t^{-p+1} - 1}{-p+1} \right)$$

$$-\frac{1}{-p+1} \lim_{t \rightarrow \infty} t^{-p+1} - \frac{1}{-p+1}$$

$$\begin{cases} -p+1 < 0 \\ 1-p > 0 \end{cases} \quad \begin{cases} -p+1 > 0 \\ 1-p < 0 \end{cases}$$

$$\lim_{t \rightarrow \infty} \frac{1}{t^{1-p}} - 1$$

$$\lim_{t \rightarrow \infty} \frac{1}{t^{1-p}} - 1$$

$$\Rightarrow \frac{1}{1-p}$$

$$\int_1^\infty \frac{dx}{x^p}$$

$p \leq 1$  divergent

$p > 1$  convergent

$$\frac{1}{p-1}$$

If  $p \neq 1$   
 $I = \int_a^b \frac{dx}{(b-x)^p}$  is an improper integral of type II

$$\lim_{t \rightarrow b^-} \int_a^t \frac{dx}{(b-x)^p} = \lim_{t \rightarrow b^-} -\frac{(b-x)^{p+1}}{p+1} \Big|_a^t$$

$$\lim_{t \rightarrow b^-} \left[ \frac{-(b-t)^{1-p}}{1-p} + \frac{(b-a)^{1-p}}{1-p} \right]$$

$$t < b$$

$$b-t > 0 \quad \begin{cases} \frac{(b-a)^{1-p}}{1-p} \\ +\infty \end{cases} ; \quad -p+1 > 0 \iff p < 1$$

$$= \quad \begin{cases} \frac{(b-a)^{1-p}}{1-p} \\ +\infty \end{cases} ; \quad -p+1 < 0 \iff p > 1$$

In conclusion;

$p < 0$ , it is a Riemann integral thus convergent.  
 $p = 1$ , it diverges.

$0 < p < 1$ , it is convergent.

$p > 1$ , it diverges



Definition 8.3.: Both Type I and Type II  $\int$  is called

Type III:  
Ex. 12:  $\int_0^\infty \frac{dx}{x^p} = I = \underbrace{\int_0^1 \frac{dx}{x^p}}_b + \underbrace{\int_1^\infty \frac{dx}{x^p}}_c$

Enough for exam if not "calculate"  
 $\leftarrow$   $p=2 > 1$  thus convergent  
 $\downarrow$   $p=2 > 1$  thus it is convergent

$$\lim_{t \rightarrow +\infty} \int_1^t \frac{dx}{x^2} = \lim_{t \rightarrow +\infty} \left[ \frac{1}{x} \right]_1^t = \lim_{t \rightarrow +\infty} \left[ \frac{1}{t} - 1 \right] = -1$$

DPTA

$f$  is cont. on  $[x_{k-1}, x_k]$  and diff. on  $(x_{k-1}, x_k)$ .  
Thus by Mean Value Theorem:

$$\exists x_k^* \in [x_{k-1}, x_k] \Rightarrow f'(x_k^*) = \frac{f(x_k) - f(x_{k-1})}{x_k - x_{k-1}}$$

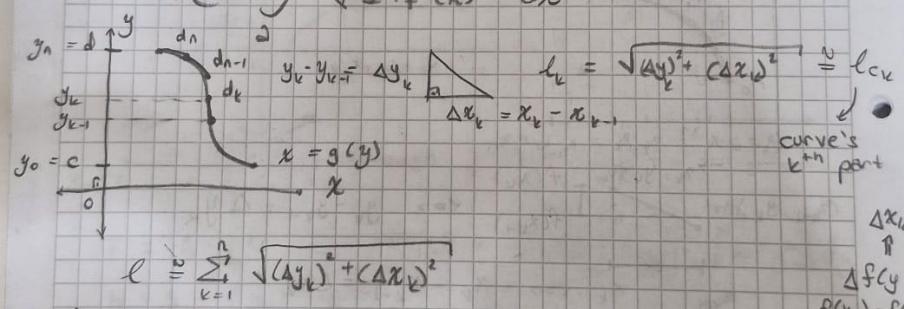
$$f'(x_k^*) = \frac{\Delta y_k}{\Delta x_k} \Leftrightarrow f'(x_k^*) \Delta x_k = \Delta y_k$$

Thus:

$$\begin{aligned} l &\stackrel{?}{=} \sum_{k=1}^n \sqrt{(\Delta x_k)^2 + (f'(x_k^*) \Delta x_k)^2} \\ &= \sum_{k=1}^n \sqrt{1 + f'(x_k^*)^2} \Delta x_k \end{aligned}$$

is a Riemann sum for  $h(x) = \sqrt{1 + f'(x)^2}$  is continuous thus integrable;

$$l = \int_a^b \sqrt{1 + f'(x)^2} dx$$



$$l \stackrel{?}{=} \sum_{k=1}^n \sqrt{(\Delta y_k)^2 + (\Delta x_k)^2}$$

By mean value theorem;  $\exists y_k^* \in [y_{k-1}, y_k] \Rightarrow f'(y_k^*) = \frac{f(y_k) - f(y_{k-1})}{y_k - y_{k-1}} = \frac{\Delta y_k}{\Delta x_k}$

$$\Delta F(y_k) \Delta y_k = f'(y_k^*) \Delta y_k \text{ thus:}$$

$$l \stackrel{?}{=} \sum_{k=1}^n \sqrt{1 + f'(y_k^*)^2} \Delta y_k$$

$$l = \int_a^b \sqrt{1 + f'(y)^2} dy$$

Proof:

- Since  $f$  is cont; part I says that an antiderivative of  $f$  exists and it gives:

$$G(x) = \int_a^x f(t) dt ; \text{ diff. cont. and } G'(x) = f(x)$$

In addition, if we consider another antiderivative of  $f$  and denote it by  $F$ :

$$F'(x) = G'(x)$$

Then by M.V.T. there exists a constant  $C$

such that:

$$F(x) = G(x) + C ; \quad \forall x \in [a, b]$$

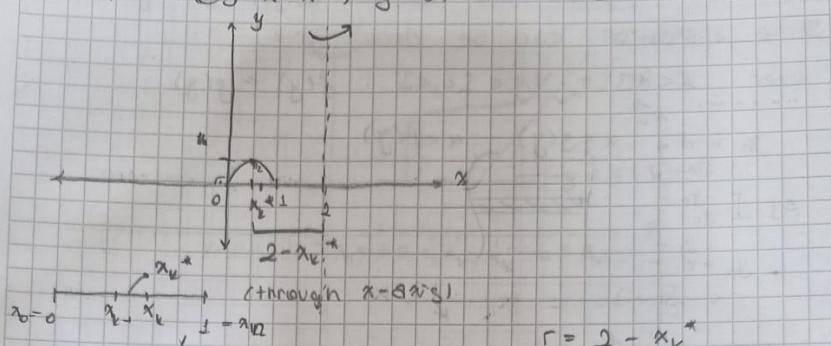
Thus:

$$F(b) - F(a) = G(b) - G(a)$$

$$F(b) - F(a) = \int_a^b f(t) dt - \int_a^b f(t) dt$$

// exp. 10 is homework // g.b is homework <sup>with other</sup> for other methods

Example 9: ④  $y = x - x^2$ ,  $y = 0$ ,  $x = 2$  is the revolution axis

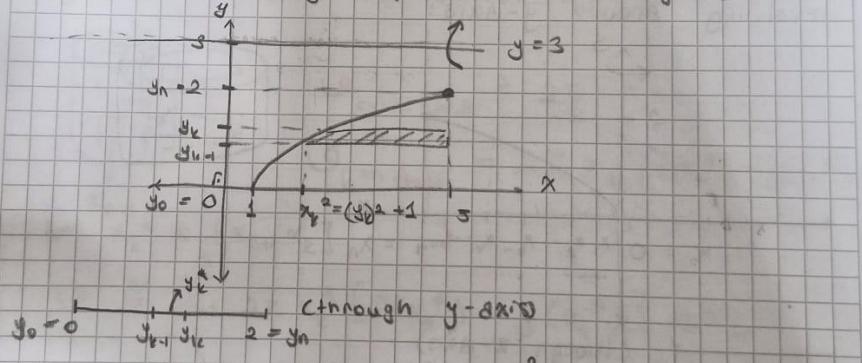


$$V = \int_0^2 2\pi [2-x] \cdot f(x) dx$$

$\epsilon = dx$

$$= \frac{\pi}{2}$$

⑤  $y = \sqrt{x-1}$ ,  $y = 0$ ,  $x = 5$  about  $y = 3$



$$\bar{r} = 3 - y_k$$

$$h = 5 - (y_k)^2 + 1$$

$$\epsilon = \Delta y_k$$

### Theorem 4.1 Limit Test

Let  $f$  has an infinite discontinuity at  $b$ , bounded on  $[a, b]$

$$\lim_{x \rightarrow b^-} (b-x)^p f(x) = y$$

$$\text{Since } \int_a^\infty \frac{dx}{x^p} = \begin{cases} \frac{a^{1-p}}{p-1} & ; p > 1 \\ \infty & ; p \leq 1 \end{cases}$$

$$\int_a^b \frac{dx}{(b-x)^p} \begin{array}{l} \text{converges} \\ \text{diverges} \end{array} \begin{array}{l} p < 1 \\ p \geq 1 \end{array}$$

3. Set the limit

2. Evaluate

1) if  $0 < y < \infty$  and  $p < 1$ , then  $\int_a^b f(x) dx$  converges

2) if  $0 < y < \infty$  and  $p \geq 1$ , then  $\int_a^b f(x) dx$

diverges.

Example 18:

$$\int_0^1 \frac{dx}{\sqrt[3]{1-x^2}} \quad \lim_{x \rightarrow 1^-} (1-x)^p f(x) = y$$

$f(x) = \frac{1}{\sqrt[3]{1-x^2}}$  has an infinite discontinuity at  $x=1$  thus  
is an improper integral of type II.

$f$  is continuous over  $[0, t]$

$\forall t \in [0, 1]$  thus this integral  
is a Riemann integral over  $[0, t]$

Hence we should evaluate;

$$\lim_{t \rightarrow 1^-} \int_0^t \frac{dx}{\sqrt[3]{1-x^2}}$$
 is not easy to evaluate.

Thus, the frustum of cone can be described as:

$$S_{\text{frustum}} = 2\pi \bar{r} L ; \bar{r} : \text{avg. radius}, L = \text{slant height}$$

Area of the  $k^{\text{th}}$  frustum of a cone:

$$f(x_{k-1}) = r_1, f(x_k) = r_2$$

$$\bar{x} = x$$

$$L_k = \sqrt{(x_k - x_{k-1})^2 + (y_k - y_{k-1})^2}$$

$$= \sqrt{(\Delta x_k)^2 + (\Delta y_k)^2}$$

$$= \sqrt{1 + \left(\frac{\Delta y_k}{\Delta x_k}\right)^2} \cdot \Delta x_k$$

by Mean Value Theorem:

$$\exists x^* \in [x_{k-1}, x_k] \ni f'(x^*) = \frac{\Delta y_k}{\Delta x_k} ; \text{ thus}$$

$$L_k = \sqrt{1 + f'(x^*)^2} \cdot \Delta x_k$$

$$\text{And } \bar{r} = \frac{f(x_{k-1}) + f(x_k)}{2}$$

Thus, surface area of a frustum of a cone:

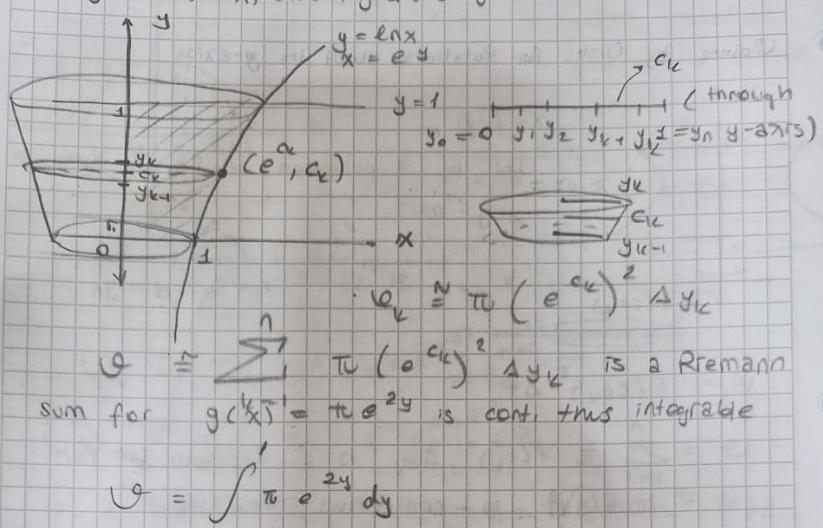
$$S_{FC}^{(k)} \approx 2 \frac{f(x_{k-1}) + f(x_k)}{2} \sqrt{1 + f'(x^*)^2} \cdot \Delta x_k$$

$$S \approx \sum_{k=1}^n S_{FC}^{(k)} = \sum_{k=1}^n 2 \frac{f(x_{k-1}) + f(x_k)}{2} \sqrt{1 + f'(x_k)^2} \cdot \Delta x_k$$

is a Riemann sum for  $h(x) = \pi f(x) \sqrt{1 + f'(x)^2}$ .

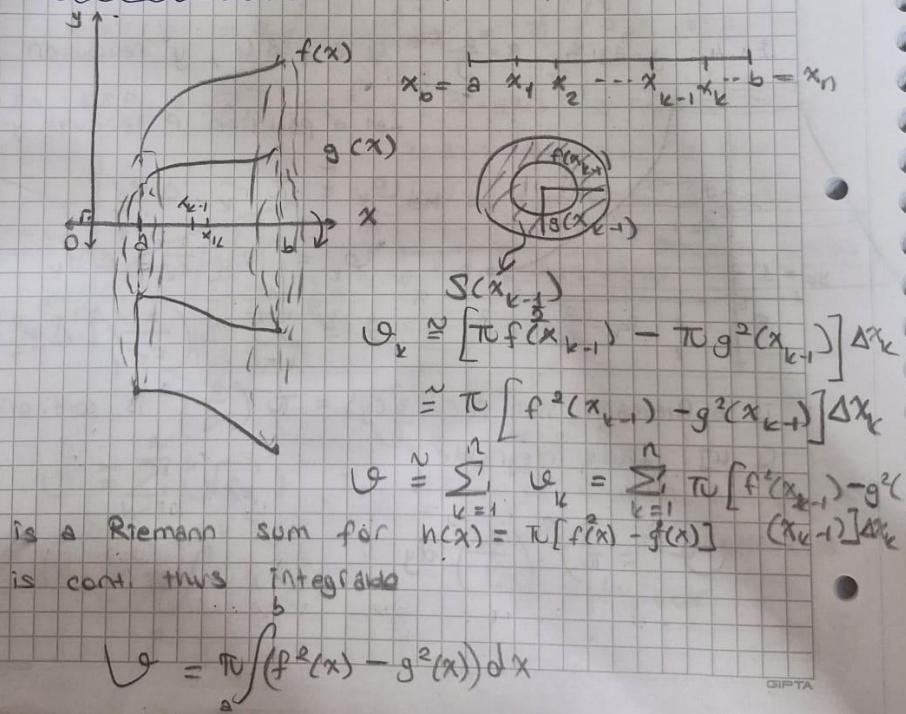
$$\int_a^b 2\pi f(x) \sqrt{1 + f'(x)^2} dx$$

b)  $y = \ln x$ ,  $x$ -axis,  $y$ -axis,  $y=1$



### The Washer Method

Let a partition  $P$  of  $[a, b]$



Example 5: A heavy rock blown straight up the ground by a dynamite blast. The velocity of the rock at any  $t$  during its motion is given as  $v(t) = 49 - 8.8t$  m/s

Solve  
acc to  
+ H/S

$$\int_{t_1}^{t_2} v(t) dt = x(t_2) - x(t_1) : \text{the net change}$$

$$\int_{t_1}^{t_2} (9.8t) dt$$

### The Relationship Between Integral and Diff-

$f$  is cont. on  $[a, b]$ , then  $F(x) = \int f(t) dt$  is cont.  
on  $[a, b]$ , diff. on  $[a, b]$  and its derivative is

$f(x)$

$$F(x) = \int_a^x f(t) dt$$

$$F'(x) = \frac{d}{dx} \int_a^x f(t) dt = f(x)$$

which means;

$$f(x) - F(a) = \int_a^x F'(t) dt$$

Determine whether  $\left(\frac{\sin(n)}{\sqrt{n}}\right)_{n \in \mathbb{Z}^+}$  converge or diverge

$$\forall n \in \mathbb{Z}^+ : |\sin(n)| \leq 1 \iff -1 \leq \sin(n) \leq 1$$

$$\forall n \in \mathbb{Z}^+ : \sqrt{n} > 0$$

$$\frac{-1}{\sqrt{n}} \leq \frac{\sin(n)}{\sqrt{n}} \leq \frac{1}{\sqrt{n}} \quad \text{By sandwich} \rightarrow 0$$

Determine  $(r^n)_{n \in \mathbb{Z}^+}$   $r \in \mathbb{R}$

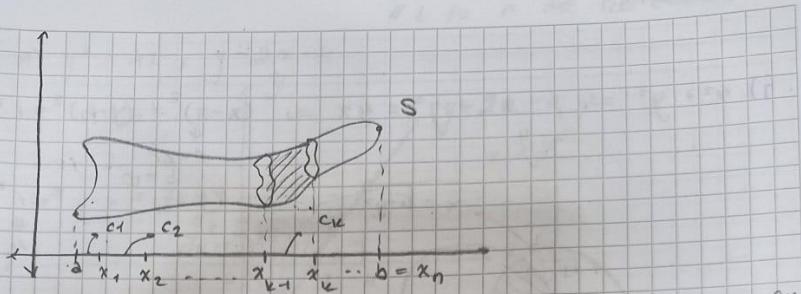
$$\text{if } |r| < 1 \quad \lim_{n \rightarrow \infty} r^n = 0$$

$$\text{if } |r| > 1 \quad \lim_{n \rightarrow \infty} r^n = \infty \quad \text{diverges}$$

$$\text{if } |r| = 1 \quad \forall n \in \mathbb{Z}^+ : r^n = 1 \Rightarrow \lim_{n \rightarrow \infty} r^n = 1$$

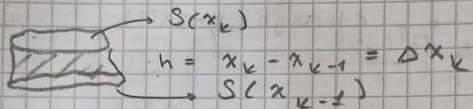
$$\text{if } r = -1 \quad r^n = (-1)^n \quad \text{it diverges}$$

$$\text{if } r < -1 \quad r^n \text{ diverges (no fixed value)}$$



Let a partition  $P$  of  $[a, b]$  by choosing  $(n-1)$  points such as  $a < x_1 < x_2 < \dots < x_{k+1} < x_k < \dots < x_{n-1} < x_n = b$

Slice the solid  $S$  with plane  $P_{x_k}$  through  $x_k$



$$V_k = A(c_k) \Delta x_k$$

$$V \approx \sum_{k=1}^n V_k = \sum_{k=1}^n A(c_k) \Delta x_k$$

is a Riemann sum for  $A(x)$  which describes the area of the  $k^{\text{th}}$  cross section.

$\lim_{n \rightarrow \infty} \sum_{k=1}^n A(c_k) \cdot \Delta x_k$ , if exists then

$$V = \int_a^b A(x) dx$$

// Exp 4 is homework, Exp 5 is  
VERY important

Example 2:  $\int_1^\infty \frac{dx}{x}$

$\forall t > 1 : \int_1^t \frac{dx}{x}$  exists and is a Riemann integral

$$\int_1^t \frac{dx}{x} = \ln|x| \Big|_1^t = \ln|t| - \ln|1| \\ = \ln|t|$$

$\lim_{t \rightarrow \infty} \int_1^t \frac{dx}{x} = \lim_{t \rightarrow \infty} \ln|t| = \infty$  thus the limit does not exist, is divergent over the interval.

Example 3:

$\int_{-\infty}^{\infty} \frac{dx}{1+x^2}$  since  $f(x) = \frac{1}{x^2+1}$  is cont. on  $\mathbb{R}$  it is a improper integral of Type I.

$$\int_{-\infty}^{\infty} \frac{dx}{1+x^2} = \underbrace{\int_{-\infty}^0 \frac{dx}{1+x^2}}_{I_1} + \underbrace{\int_0^{\infty} \frac{dx}{1+x^2}}_{I_2}$$

$I_1$  and  $I_2$  are both improper integrals of type I.

$\forall t < 0 : \int_t^0 \frac{dx}{1+x^2}$  is a Riemann integral.

$$\arctan x \Big|_t^0 = -\arctant$$

$\lim_{t \rightarrow -\infty} -\arctant = \frac{\pi}{2}$  is what  $I_1$  converges to.

$$I_2 = \int_0^{\infty} \frac{dx}{1+x^2}$$

$\forall t > 0 : \int_0^t \frac{dx}{1+x^2}$  is a Riemann integral.

$$\arctan x \Big|_0^t = \arctant$$

$\lim_{t \rightarrow \infty} \arctant = \frac{\pi}{2}$  is what  $I_2$  converges to.

thus  $I$  converges to  $I_1 + I_2 = \pi$

Example 2 : find  $\frac{dy}{dx}$  if :

$$(a) \quad y = \int_a^x (t^3 + 1) dt \Rightarrow \frac{dy}{dx} = \frac{d}{dx} \left( \int_a^x (t^3 + 1) dt \right)$$

If  $f(x) = x^3 + 1$  then  $F(x) = \int_0^x (t^3 + 1) dt$  is  
an antiderivative for  $f$  (i.e.  $F'(x) = f(x)$ )

$$= x^3 + 1 ; \text{ cont. on } \mathbb{R}$$

$$(b) \quad y = \int_0^x \cos t dt ; \cos \text{ is cont. on } \mathbb{R}$$

If  $g(t) = \cos t$  then  $G(x) = \int_0^x \cos t dt$  is  
an antiderivative for  $g$  ( $G'(x) = g(x) = \cos x$ )

$$\frac{dy}{dx} = \frac{d}{dx} \left( \int_{x^2}^x \cos t dt \right) = \frac{d}{dx} G(x) = G'(x) = g(x) = \cos x$$

$$(c) \quad y = \int_1^u \cos t dt ; \text{ let } u = x^2 \text{ and.}$$

$$y = \int_1^u \cos t dt ; u = x^2$$

$$\frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dx} = \cos u \cdot (2x) = \cos x^2 \cdot (2x)$$

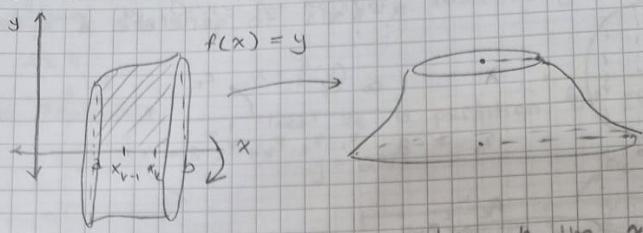
$$\frac{d}{du} \left( \int_1^u \cos t dt \right) = \cos u$$

$$(d) \quad y = \int_{1+3x^2}^4 \frac{dt}{2+t} dt = - \int_{1+3x^2}^{4+3x^2} \frac{dt}{2+t} dt ; \text{ let } u = 1+3x^2$$

$$\frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dx} = -\frac{1}{2+t} (6x) = -\frac{1}{3+3x^2} \cdot (6x)$$

$$\frac{d}{du} \left( \int_{1+3x^2}^4 \frac{dt}{2+t} dt \right) = -\frac{1}{2+t}$$

## Solids of Revolution: The Disk Method



Let a partition of  $[a, b]$  through the  $x$ -axis:

$$x_0 = a \quad x_1 \quad x_2 \quad \dots \quad x_{k-1} \quad x_k \quad \dots \quad b = x_n$$

$$\text{Let } \Delta x_k \text{ let } c_k \in [x_{k-1}, x_k]$$

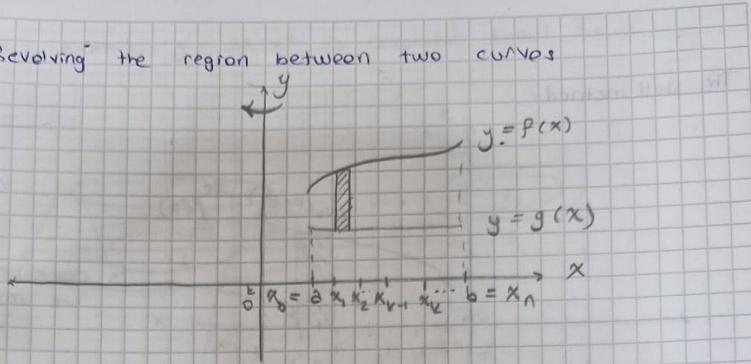
$$V_{1k} \approx \pi [f(c_k)]^2 \Delta x_k$$

$$V = \sum_{k=1}^{n-1} \pi [f(c_k)]^2 \Delta x_k \text{ is a Riemann sum}$$

Sum for  $g(x) = \pi f^2(x)$  is continuous thus integrable.

$$V = \int_a^b \pi f^2(x) dx$$

Revolving the region between two curves



over  $[a, b]$   $g(x) \leq f(x) : \forall x \in [a, b]$

Let a partition for  $[a, b]$  through the  $x$ -axis

$$x_0 = a, x_1, x_2, \dots, x_{k-1}, x_k, \dots, x_N = b$$

By revolution, such cylindrical shell is obtained:

$$V_{\text{cyl. shell}} = 2\pi r h$$

$$V_{k^{\text{th}} \text{ shell}} = 2\pi x_k^* (f(x_k^*) - g(x_k^*)) \Delta x_k$$

Let  $x_k^* \in [x_{k+1}, x_k]$

$$V \approx \sum_{k=1}^n 2\pi x_k^* [f(x_k^*) - g(x_k^*)] \Delta x_k$$

is a Riemann sum for  $h(x) = 2\pi x [f(x) - g(x)]$

and since  $h(x)$  is continuous thus integrable:

$$V = \lim_{\|P\| \rightarrow 0} \sum_{k=1}^n 2\pi x_k^* [f(x_k^*) - g(x_k^*)] \Delta x_k$$

$$V = 2\pi \int_a^b x [f(x) - g(x)] dx$$

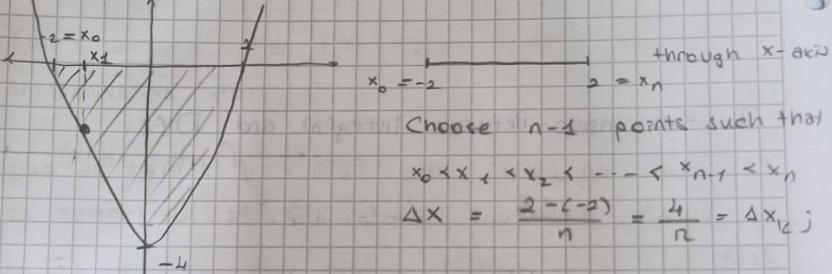
Example 6: Consider  $f(x) = x^2 - 4$  on  $I = [-2, 2]$   
 Compute integral over  $I$  between graph and  $x$ -axis.

$$\int_{-2}^2 (x^2 - 4) dx ; \quad x^2 - 4 = f(x)$$

$$F(x) = \frac{x^3}{3} - 4x \text{ cont. over } I$$

Since  $F'(x) = f(x)$ ,  $F(x)$  is an antiderivative for  $f$ . Thus:

$$\begin{aligned} \int_{-2}^2 (x^2 - 4) dx &= F(2) - F(-2) \\ &= \frac{8}{3} - 8 - \left(-\frac{8}{3} - 8\right) = -\frac{32}{3} \end{aligned}$$



$$A = |f(c_1)| \Delta x_1 + |f(c_2)| \Delta x_2 + \dots + |f(c_n)| \Delta x_n$$

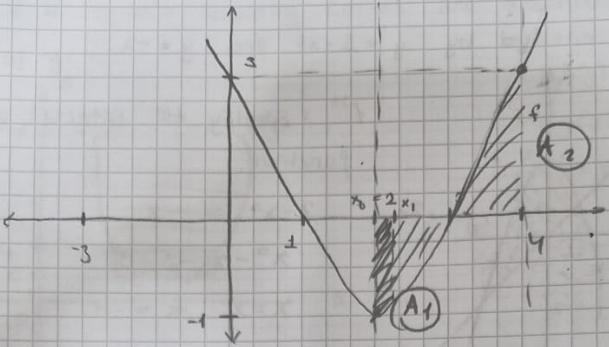
$$= \sum_{k=1}^n f(c_k) \Delta x_k \text{ is a Riemann sum for } |f| \text{ over } [-2, 2]$$

$$A = \int_{-2}^2 |f(x)| dx$$

$$= \int_{-2}^2 |x^2 - 4| dx = - \int_{-2}^2 (x^2 - 4) dx = \frac{32}{3}$$

b)  $y = x^2 - 4x + 3$ ,  $x=2$ ,  $x=4$ ,  $x=8$

$16 - 16 + 3$



(through x-axis)

$$A_1 = \int_{2}^{3} |f(x)| dx = - \int_{2}^{3} f(x) dx = - \int_{2}^{3} x^2 - 4x + 3 dx$$

(through x-axis)

$$\int_{3}^{4} f(x) dx = \int_{3}^{4} x^2 - 4x + 3 dx$$

d)  $\lim_{n \rightarrow \infty} \frac{x^n}{n!} = 0$  for any  $x$ .

Let  $x=2$  then;  $\lim_{n \rightarrow \infty} \frac{2^n}{n!}$

$$\forall n \in \mathbb{Z}^+ \quad b_n = 0 < \frac{2^n}{n!} = \frac{\overbrace{2 \cdot 2 \cdot 2 \cdots 2}^{n}}{\underbrace{1 \cdot 2 \cdot 3 \cdots n}_{\leq 2/3, 1/3, 2/3, \dots, 2^{n-2}/3}} \\ = 2 \cdot \frac{2}{2} \cdot \frac{2}{3} \cdot \frac{2}{4} \cdot \frac{2}{5} \cdots \frac{2}{n} \\ \leq 2 \cdot \left(\frac{2}{3}\right)^{n-2} = c_n$$

$$\lim_{n \rightarrow \infty} c_n = \lim_{n \rightarrow \infty} 2 \cdot \left(\frac{2}{3}\right)^{n-2} = 0$$

$$\lim_{n \rightarrow \infty} b_n = 0$$

By sandwich theorem:

$$\lim_{n \rightarrow \infty} \frac{2^n}{n!} = 0$$

$$\lim_{n \rightarrow \infty} \frac{x^n}{n!}$$

$$x \in \mathbb{R}^+$$

$$0 < \frac{\overbrace{x \cdot x \cdot x \cdots x}^n}{1 \cdot 2 \cdot 3 \cdots n} = x \cdot \frac{x}{2} \cdot \frac{x}{3} \cdots \frac{x}{n} \cdot \frac{x}{n+1} \cdots \frac{x}{\infty}$$

$$x \leq k \Rightarrow 1 \leq k \in \mathbb{N}$$

$$\frac{x}{n} \leq \frac{x}{k} \quad \forall k \leq n$$

c)

a)

d)

e)  $\int_0^{\sqrt{\pi}} x \cos x^2 dx$  let  $x^2 = u$  then  $2x \cdot dx = du$   
in addition  $x = \sqrt{u} \Rightarrow u = \pi$   
 $\int_0^{\pi} \frac{\cos u}{2} du$   
 $\frac{1}{2} \sin u \Big|_0^{\pi} = 0$

Thus  $T = \frac{10}{9} \left[ 1 - \frac{1}{10^2} \right]$

$$\begin{aligned}\lim_{n \rightarrow \infty} S_n &= \lim_{n \rightarrow \infty} \frac{3}{10} T \\ &= \lim_{n \rightarrow \infty} \frac{3}{10} \cdot \frac{16}{9} \left( 1 - \frac{1}{10^n} \right) \\ &= \frac{1}{3}\end{aligned}$$

Infinite Sequences

$$f : A \rightarrow B ; A, B \subseteq \mathbb{R}$$

$$x \rightarrow f(x)$$

Whenever  $A = \mathbb{Z}^+$

$$f : \mathbb{Z}^+ \rightarrow B \quad \text{or} \quad f : \mathbb{N} \rightarrow \mathbb{R}$$

$$n \rightarrow f(n) = a_n$$

is called a sequence.

\*  $a_1, a_2, \dots, a_n, \dots$

\*  $(a_n)_{n \in \mathbb{N}}$  or  $\mathbb{Z}^+$

\*  $(f(n))_{n \in \mathbb{Z}^+}$

Sequences can be described with general terms:

$$a_n = \sqrt{n}, b_n = (-1)^{n+1}$$

$$I = \int_0^\pi \sec^2 x dx$$

$\sec x = \frac{1}{\cos x}$  and it is discontinuous at  $x = \frac{\pi}{2} \in [0, \pi]$

Thus  $I$  is an improper integral of type III.

Hence;

$$I = \int_0^\pi \sec^2 x dx = \int_0^{\pi/2} \sec^2 x dx + \int_{\pi/2}^\pi \sec^2 x dx$$

For convergent behaviour of  $I_1$ :

over  $[0, t]$   $f(x) = \sec^2 x$  is con. thus integrable.

Thus, we shall investigate

$$\lim_{t \rightarrow \frac{\pi}{2}^-} \int_0^t \sec^2 x dx = \lim_{t \rightarrow \frac{\pi}{2}^-} \tan x \Big|_0^t = \lim_{t \rightarrow \frac{\pi}{2}^-} (\tan t - \tan 0)$$

$$= \lim_{t \rightarrow \frac{\pi}{2}^-} \tan t = +\infty$$



Rest is homework.

Example 4: Evaluate  $\int_0^1 \frac{dx}{x+1}$  and  $\int_0^1 \frac{dx}{x^2+1}$

a)  $f(x) = \frac{1}{x+1}$  is cont. on  $[0, 1]$

$$F(x) = \ln|x+1| \text{ then } F'(x) = f(x);$$

thus  $F$  is an antiderivative for  $f$ . Thus;

$$\int_0^1 f(x) dx = F(1) - F(0)$$
$$= \ln 2 - 0 = \ln 2$$

b)  $f(x) = \frac{1}{1+x^2}$  is cont. on  $[0, 1]$

$F(x) = \arctan x$  then  $F'(x) = f(x)$ . Thus  $F$  is an antiderivative for  $f$ .

$$\int_0^1 f(x) dx = F(1) - F(0)$$
$$= \frac{\pi}{4} - 0 = \frac{\pi}{4}$$

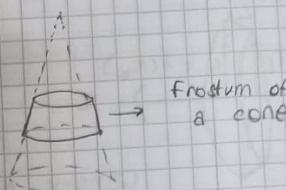
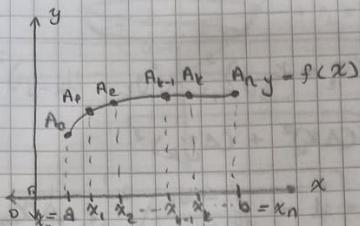
### Theorem 5 : The Net Change Theorem

The net change in a diff. func.  $F(x)$  over an  $[a, b]$

: write rest

## Area of Surface of Revolution

Only the bounding curve is revolved a surface is formed.

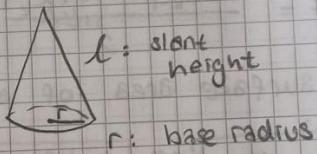
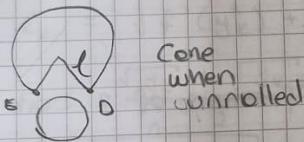


Frustum of a cone

Consider a partition through x-axis over  $[a, b]$ :

$$x_0 = a, x_1, x_2, \dots, x_{k-1}, x_k, \dots, b = x_n$$

Given that any  $A_{k-1}$  and  $A_k$  is revolved, a frustum of a cone is formed:



$l$ : slant height

$r$ : base radius

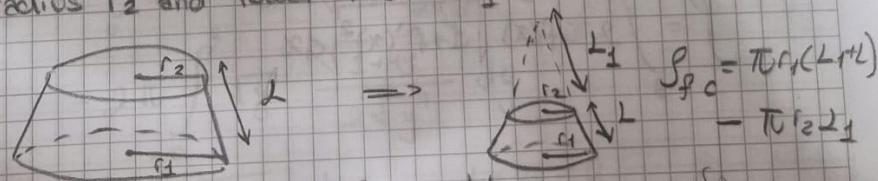
$$C_{\text{disk}} = 2\pi r l$$

$$\text{Area of the sector} = \frac{2\pi r l}{2\pi r} \cdot \pi l^2 = \pi r l^2$$

Thus, surface area of a cone:

$$S_{\text{cone}} = \pi r l$$

Frustum of a cone with slant height  $L$ , upper radius  $r_2$  and lower radius  $r_1$ :



By using similarity:  $\frac{r_2}{r_1} = \frac{L_1}{L_1 + L}$

$$S_{f} = \pi L (r_1 + r_2) = \frac{2\pi}{2} \left( \frac{r_1 + r_2}{2} \right) L$$

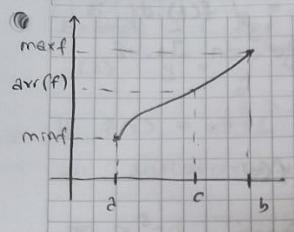
$$S_{f} = \pi r_1 (L_1 + L)$$

$$= \pi r_1 L_1 + \pi r_1 L$$

$$= r_1 L_1 + L r_1$$

$$= L_1 [r_2 - r_1] = L_1 r_2$$

Ex 1 home work



Thus by Intermediate value theorem,  
f is cont.

$$\exists c \in [a,b] \ni f(c) = \text{avr}(f)$$

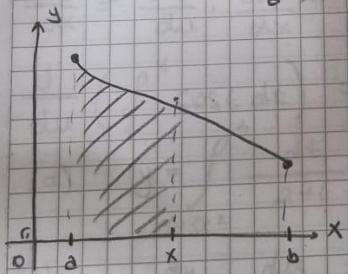
\* \* \*

An antiderivative of a function f is another function F such that  $F'(x) = f(x)$ .

$$f(x) = x \Rightarrow F(x) = \frac{x^2}{2} + C$$

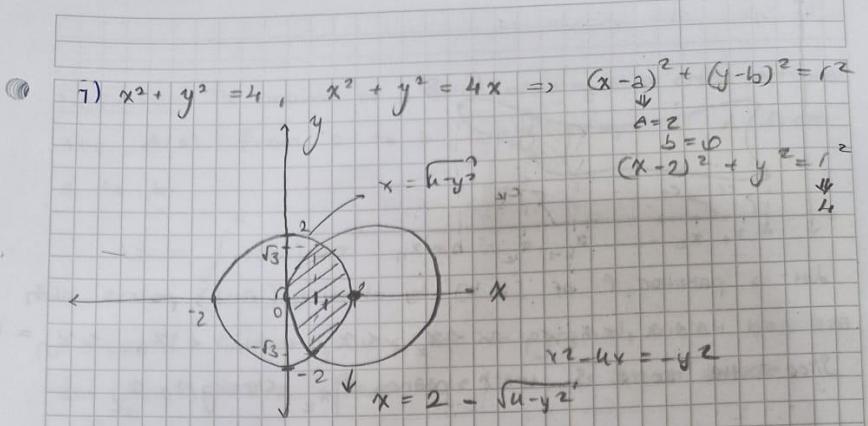
Assume that  $f(t)$  is an integrable function over a finite interval I, then the integral from any fixed number  $a \in I$  to another number  $x \in I$  defines a new function F whose value at  $x$  is:

$$F(x) = \int_a^x f(t) \cdot dt$$



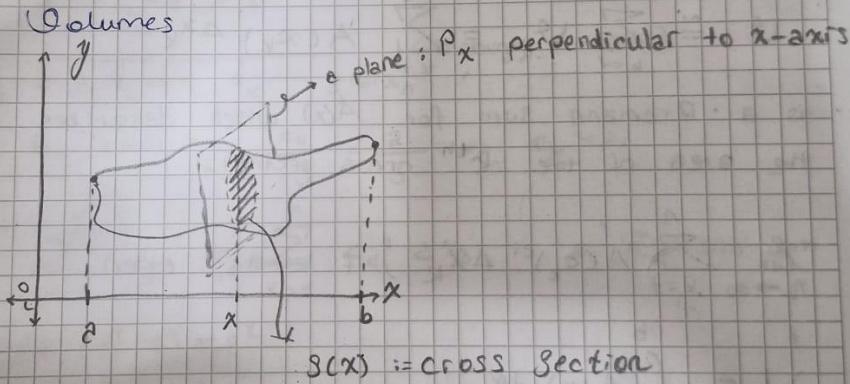
$$F(x) = \int_a^x f(t) \cdot dt$$

DIPRA



$\int_{-\sqrt{3}}^{\sqrt{3}} (\sqrt{4-y^2} - (2 - \sqrt{4-y^2})) dy = A$

Volumes



$A(x)$  := the area of the cross section

a is homework  $\sum_{n=1}^{\infty}$  select e-f-g homework?

Example 3:

$$(b) \lim_{x \rightarrow 3} \frac{x}{x-3} \int_3^x \frac{\sin t}{t} dt \quad \left(\frac{0}{0}\right)$$

$$\lim_{x \rightarrow 3} \frac{\frac{d}{dx} \left( x \int_3^x \frac{\sin t}{t} dt \right)}{\frac{d}{dx}(x-3)} = \frac{1 \cdot \int_3^x \frac{\sin t}{t} dt + x \cdot \left( \frac{\sin x}{x} \right)}{1}$$

$$= \sin 3$$

Theorem 4. Fundamental Theorem of Calc. Part 2

2nd Corollary of Mean Val. Theorem

If  $f(x) = g(x) + C$  at each point  $x \in [a, b]$  then there exists a constant  $c$  such that:

$$f(x) = g(x) + C; \quad \forall x \in [a, b]$$

$$F(a) = \lim_{x \rightarrow a^+} F(x); \quad F \text{ is cont on } [a, b]$$

$$= \lim_{x \rightarrow a^+} G(x) + C; \quad F'(x) = G'(x) \quad \forall x \in [a, b]$$

G is cont.

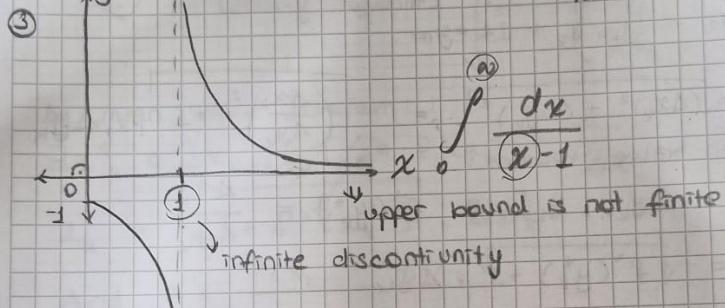
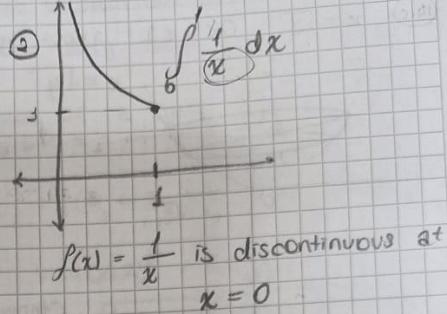
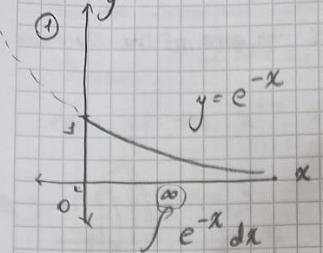
$$= G(a) + C$$

The fund. theorem:

f is cont on  $[a, b]$  and F is any antiderivative of f on  $[a, b]$  then

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

### Improper Integrals



\*1  $\forall t > 0$   $y = e^{-x}$  is cont. over  $[0, t]$  thus

$\int_0^t e^{-x} dx$  is a Riemann integral.

$$\lim_{t \rightarrow \infty} \int_0^t e^{-x} dx$$

\*2  $\forall t \in [0, 1] : \int_t^1 \frac{dx}{x}$  is a Riemann integral

$$\lim_{t \rightarrow 0^+} \int_t^1 \frac{dx}{x}$$

\*3

2)  $p \neq 1$

$$I = \int_0^1 \frac{dx}{x^p}$$

$$\lim_{t \rightarrow 0^+} \int_0^t \frac{dx}{x^p} = \lim_{t \rightarrow 0^+} \frac{x^{-p+1}}{-p+1} \Big|_0^t = \lim_{t \rightarrow 0^+} \left[ \frac{1}{t-p} - \frac{1}{1-p} \right]$$

$$\frac{1}{1-p} \lim_{t \rightarrow 0^+} (1-t^{1-p})$$

$$= \begin{cases} \frac{1}{1-p} & ; \text{ if } 1-p > 0 \Leftrightarrow 1 > p \\ +\infty & ; \text{ if } 1-p < 0 \Leftrightarrow 1 < p \end{cases}$$

If  $p$  is negative,  $I$  is a Riemann integral

If  $p = 1$ , it diverges.

If  $p \neq 1$ ;

$0 < p < 1$  it converges

$p > 1$  it diverges.

Ex. II:  $\int_a^b \frac{dx}{(b-x)^p}$   $b > 0$

If  $p < 0$ ;  $f(x) = \frac{1}{(b-x)^p} = (b-x)^{-p}$  is continuous

If  $p > 0$ ;  $f(x) = \frac{1}{(b-x)^p}$  has a singular point at  $x=0$   
Thus  $I$  is an improper integral

of Type III.

If  $p = 1$ ;  $\int_a^b \frac{dx}{b-x}$  is an improper integral of type II,

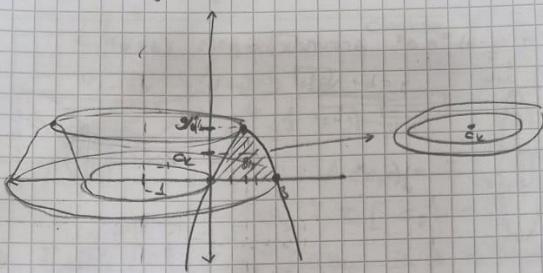
$$\lim_{t \rightarrow b^-} \int_a^t \frac{dx}{b-x} = \lim_{t \rightarrow b^-} -\ln|b-x| \Big|_a^t$$

is a Riemann integral

$$\lim_{t \rightarrow b^-} -\ln|b-t| + \ln|b-a|$$

$$\lim_{t \rightarrow b^-} \ln \left| \frac{b-a}{b-t} \right| \quad \text{since } t < b \Rightarrow \frac{b-t}{b-a} < 0 = \infty$$

Ex.:  $x$ -axis,  $y = 3x - x^2$  is revolved about  $x = -1$



(through the  $y$ -axis)

$$\frac{g}{4}$$

Is not easy to evaluate the  $V$  by using this method.  
Thus,

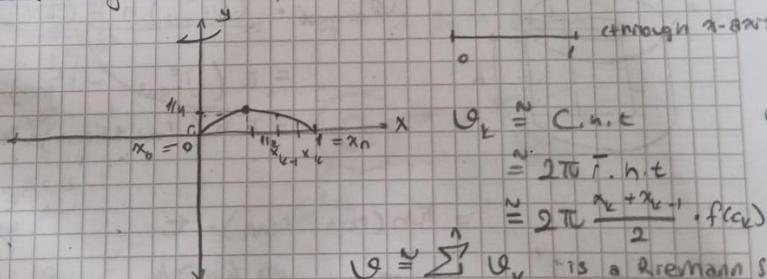
$$x_0 = 0 \quad x_k = x_k \quad s = x_k \quad (\text{through } x\text{-axis})$$

$$U_k = C.h.t$$

$$= 2\pi r. \left( \frac{x_k + x_{k-1} + 1}{2} \right) \cdot f(x_k) \cdot \Delta x_k$$

$$V = \pi \int (2x+2) f(x) dx$$

Ex. 7:  $y = x - x^2$ , revolved around  $x$ -axis



for  $TU$ ,

$$U = \int_0^1 \pi \cdot 2x \cdot f(x) dx = 2\pi \int_0^1 f(x) \cdot x dx$$

7 Dominiton

$$f(x) \geq g(x) \text{ on } [a, b] \Rightarrow \int_a^b f(x) dx \geq \int_a^b g(x) dx$$

$$f(x) \geq 0 \text{ on } [a, b] \Rightarrow \int_a^b f(x) dx \geq 0$$

Example 2:

$$\int_{-2}^3 f(x) dx = 7, \int_3^5 f(x) dx = 5, \int_{-2}^3 h(x) dx = -3 \text{ then:}$$

$$\int_{-2}^3 f(x) dx = -5$$

$$\int_{-2}^3 (2f(x) + 3h(x)) = 5$$

// One more here

Example 3: Find an upper and lower bound for

$$\int_1^3 \sqrt{3+6x} dx = f(x)$$

By Prop 6 of Th. 2:

$$\min f (b-a) \leq \int_a^b f(x) dx \leq \max f (b-a)$$

$$f'(x) = \frac{1}{2} \cdot \frac{1}{x} \cdot \frac{1}{\sqrt{3+6x}} > 0; f \text{ is increasing}$$

thus  $x=3$  is max while  $x=1$  is min.

$$\min f = \sqrt{3}, \max f = \sqrt{3+6 \cdot 3}$$

$$2\sqrt{3} \leq \int_1^3 \sqrt{3+6x} dx \leq 2\sqrt{3+6 \cdot 3}$$

// Can a func. be integr. on a point like homework  
O there?

$$\int_a^b f(x) dx = \int \text{integrand}$$

$$\int_0^1 (1-x^2) dx = x - \frac{x^3}{3} \Big|_0^1 = 1 - \frac{1}{3} = 2/3 //$$

$$f(x) = \begin{cases} 1; & x \in \mathbb{Q} \\ 0; & x \in \mathbb{R} \setminus \mathbb{Q} \end{cases}$$

Over  $[0,1]$  choose a  $P = \{x_1, x_2, \dots, x_{n-1}\}$

with equal interval widths  $\Delta x_k = \frac{1}{n}, \forall k = 1, \dots, n$

$$[0, \frac{1}{n}] \left[ \frac{1}{n}, \frac{2}{n} \right] \dots \left[ \frac{k-1}{n}, \frac{k}{n} \right], \dots \left[ \frac{n-1}{n}, 1 \right]$$

1. <sup>st</sup> Choose  $c_k$  as an rational number in each subinterval, then

$$R_p = \sum_{k=1}^n f(c_k) \cdot \Delta x_k = \sum_{k=1}^n 1 \cdot \frac{1}{n} = \frac{1}{n} \sum_{k=1}^n 1 \xrightarrow{n \rightarrow \infty} 1$$

$U_p(f)$

2. <sup>nd</sup> Choose  $c_k$  as an irrational number in each subinterval:

$$\begin{aligned} R_p = L(f) &= \sum_{k=1}^n f(c_k) \cdot \Delta x_k \\ &= \sum_{k=1}^n 0 \cdot \frac{1}{n} = \sum_{k=1}^n 0 = 0 \xrightarrow{n \rightarrow \infty} 0 \end{aligned}$$

Thus  $f$  is not integrable over  $[0,1]$

Theorem 1 : Integrability of Continuous Function

$f$  is continuous over  $[a, b]$ , or if  $f$  has finitely many jump discontinuity, then  $f$  is integrable on  $[a, b]$

// Not resp. for proof

Properties of Definite Integral

Theorem 2: ① When  $f$  and  $g$  are integrable over  $[a, b]$ , then:

$$\left\{ \int_a^b f(x) dx = - \int_b^a f(x) dx \right\}$$

$$\begin{array}{ccccccc} & & & & & & \\ x_0 = a & x_1 & x_2 & \dots & x_n = b & & \\ & & & & & & \\ & & & & & & \end{array} \quad \begin{array}{l} : a < x_1 < x_2 < \dots < x_{n-1} < x_n \\ \Delta x_k = x_k - x_{k-1} > 0 \\ \sum_{k=1}^n f(c_k) \Delta x_k \end{array}$$

$$\begin{array}{ccccccc} & & & & & & \\ j = b & y_1 & y_2 & \dots & y_{n-1} & a & \\ & & & & & & \\ & & & & & & \end{array} \quad \begin{array}{l} : b > y_1 > y_2 > \dots > y_{n-1} > a \\ \Delta y_k = y_k - y_{k-1} < 0 \\ \sum_{k=1}^n f(c_k) \Delta y_k \end{array}$$

$$② \int_a^a f(x) dx = 0$$

$$[a, a] = \{a\}, \Delta x_k = 0$$

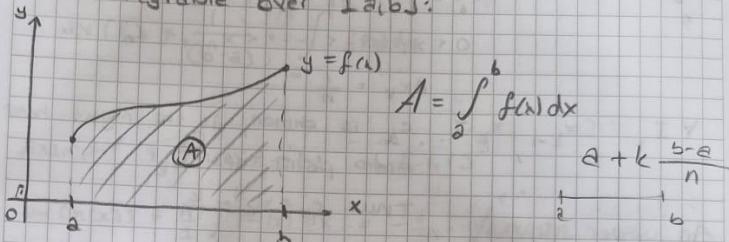
③ For any constant  $k$ :

$$\int_a^b k f(x) dx = k \cdot \int_a^b f(x) dx$$

Area under the graph of a nonnegative function:

$f$  is nonnegative ( $\forall x \in [a, b] : f(x) \geq 0$ )

$f$  is integrable over  $[a, b]$ :



Example 4:

$\int_1^b (x-1) dx$ , find the area under the curve

$$y = x-1 \text{ over } [1, b]$$

$$\int_1^b (x-1) dx = \frac{x^2}{2} - x \Big|_1^b = \frac{b^2}{2} - b - \frac{1}{2} + 1$$

$$= \frac{1}{2} (b^2 - 2b + 1)$$

$$\Rightarrow \frac{1}{2} (b-1)^2$$

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n f(c_k) \Delta x_k$$

$$\sum_{k=1}^n f(c_k) \cdot \Delta x_k \cdot \frac{(b-1)^2}{2}$$

WRITE  $x_0 = 1$ ,  $x_1, x_2, \dots, x_{n-1}, b = x_n$

AGAIN  $\Delta x_k = \frac{b-1}{n}$ ,  $\forall k = 1, \dots, n$

$$c_1 = x_1 = x_0 + \Delta x_k = 1 + \frac{b-1}{n}$$

$$\sum_{k=1}^n f(c_k) \Delta x_k =$$

$$c_2 = x_1 + \Delta x_k = 1 + 2\left(\frac{b-1}{n}\right)$$

$$\sum_{k=1}^n f\left(n+k\left(\frac{b-1}{n}\right)\right) \cdot \frac{b-1}{n}$$

$$c_k = x_{k-1} + \Delta x_k = 1 + k\left(\frac{b-1}{n}\right)$$

$$\frac{(b-1)^2}{n^2} \sum_{k=1}^n k = \frac{(b-1)^2}{n^2} \cdot \frac{n(n+1)}{2}$$

## Definite Integral

$$\lim_{\|P\| \rightarrow 0} S_P = J$$

$\forall \epsilon > 0 : \exists f > 0$  s.t. for each  $P$  satisfying

$0 < \|P\| < f$  and each selection of numbers

$c_k \in I_k = [x_{k-1}, x_k]$ :

$$|S_P - J| < \epsilon$$

$$\sum_{k=1}^n f(c_k) \cdot \Delta x$$

## Leibnitz Notation

The finite sums  $\sum_{k=1}^n f(c_k) \Delta x_k$  are becoming an infinite sum of function values  $f(x)$  multiplied by "infinitesimals".

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n f(c_k) \cdot \Delta x_k = \sum_{k=1}^{\infty} f(c_k) \cdot \Delta x_k$$

$$\downarrow$$

$$\|P\| \rightarrow 0$$

$$\forall k : \Delta x_k = x_k - x_{k-1} \rightarrow 0$$

$$\downarrow$$

$$dx$$

$$J = \int_a^b f(x) dx$$

## Riemann Sum

$f$  is a bounded func. on  $[a, b]$

$$x_0 = a \quad x_1 \quad x_2 \quad x_{k-1} \quad x_k \quad x_{n-1} \quad b = x_n$$

$$x_0 < x_1 < x_2 < \dots < x_{k-1} < x_k < \dots < x_{n-1} < x_n$$

$P = \{x_0, x_1, x_2, \dots, x_{n-1}, x_n\}$  is a partition of  $[a, b]$

$[x_0, x_1], [x_1, x_2], \dots, [x_{n-1}, x_n]$  are subintervals

and width of each of them is described as:

$$\Delta x_1 = x_1 - x_0, \Delta x_2 = x_2 - x_1, \dots, \Delta x_k = x_k - x_{k-1}$$

$$\Delta x_n = x_n - x_{n-1} \text{ thus}$$

$$\boxed{\Delta x_k = x_k - x_{k-1}}$$

Then choose;

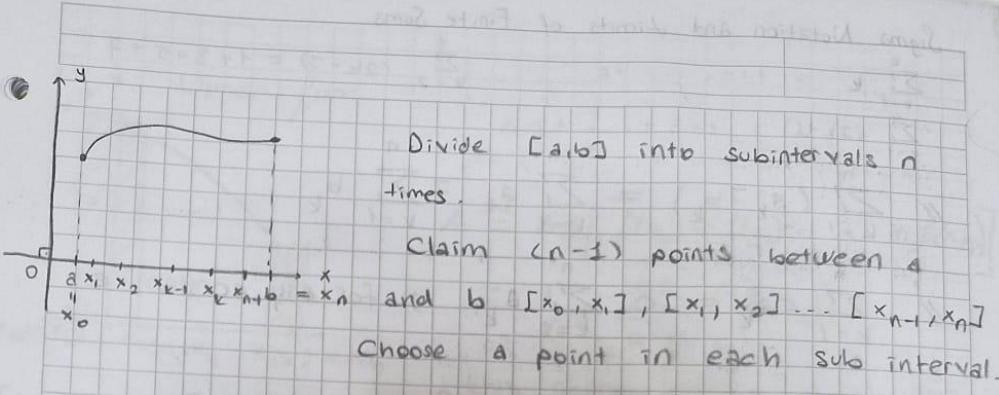
$$c_1 \in [x_0, x_1], c_2 \in [x_1, x_2], \dots, c_k \in [x_k, x_{k+1}]$$

$$x_0 = a \quad c_1 \quad x_1 \quad \dots \quad b = x_n$$

$\sum_{k=1}^n f(c_k) \cdot \Delta x_k$  depends on partition  $P$  and the points  $c_k$ .

$S_p$  is a Riemann Sum.

$$\text{and: } LS \leq S_p \leq US$$



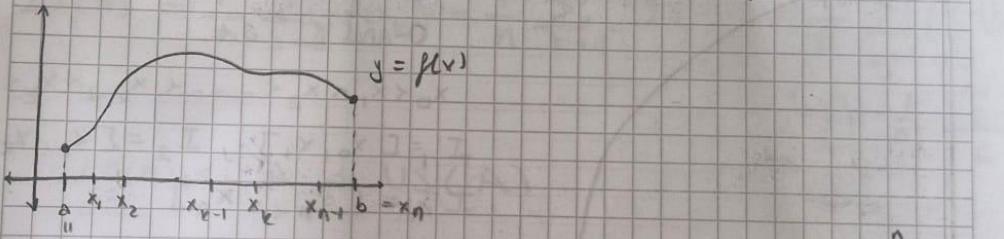
$$\Delta x_1 = x_1 - x_0 : \text{length of } 1^{\text{st}} \text{ interval}$$

$$\Delta x_n = x_n - x_{n-1} : \text{length of } n^{\text{th}} \text{ interval}$$

$\Delta x_k = \Delta x$ ;  $\forall k = 1, \dots, n$  thus subinterval lengths are equal.

$$f(c_1) \cdot \Delta x + f(c_2) \cdot \Delta x + \dots + f(c_n) \cdot \Delta x = \sum_{k=1}^n f(c_k) \cdot \Delta x$$

Average Value of a Nonnegative Cont. Function



$$\text{Avg}(f(x)) = \frac{f(x_0) + f(x_1) + f(x_2) + \dots + f(x_n)}{n} = \frac{\sum_{k=1}^n f(x_k)}{n}$$

$$\text{And since } \Delta x_1 = \Delta x_2 = \dots = \Delta x_n = \frac{b-a}{n}$$

$$\text{Avg}(f(x)) = \frac{\sum_{k=1}^n f(x_k)}{n \cdot \Delta x} \cdot \Delta x = \frac{\sum_{k=1}^n f(x_k)}{(b-a)} \cdot \Delta x$$

$$\frac{\sum_{k=1}^n f(x_k)}{(b-a)} \cdot \Delta x$$

If all subintervals are equal:

$$\frac{b-a}{n} = \Delta x_k ; \quad \forall k = 1, 2, \dots, n$$
$$S_p = \sum_{k=1}^n f(x_k) \frac{b-a}{n} = \frac{b-a}{n} \sum_{k=1}^n f(x_k)$$

$$\|P\| = \max_{1 \leq k \leq n} \Delta x_k \quad \text{norm of partition } P$$

$$[0, 1] \quad P_1 = \left\{ \frac{1}{8}, \frac{1}{4}, \frac{1}{2}, \frac{5}{8} \right\}$$

$$\|P\| = \max \{ \Delta x_1, \Delta x_2, \Delta x_3, \Delta x_4, \Delta x_5 \}$$
$$\max \left\{ \frac{1}{8}, \frac{1}{8}, \frac{1}{4}, \frac{1}{4}, \frac{1}{8} \right\} = \frac{1}{4}$$

$$P_2 = \left\{ \frac{1}{2}, \frac{3}{4} \right\}$$

$$\|P_2\| = \max \left\{ \frac{1}{2}, \frac{1}{4}, \frac{1}{4} \right\} = \frac{1}{2}$$

$$P_3 = \left\{ \frac{1}{8}, \frac{1}{2} \right\}$$

$$\|P_3\| = \max \left\{ \frac{1}{8}, \frac{5}{8}, \frac{1}{2} \right\} = \frac{1}{2}$$

$$\|P\| \rightarrow 0 \quad \Rightarrow \quad n \rightarrow \infty$$

$\Leftrightarrow$  if the subinterval  
widths are equal.

$$④ \int_a^b (f(x) \pm g(x)) dx = \int_a^b f(x) dx \pm \int_a^b g(x) dx$$

$$⑤ \int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx, \quad c \in [a, b]$$

⑥ Max-min equality:  $f$  assumes its maximum and minimum on  $[a, b]$

$$\int_a^b f(x) dx \approx \sum_{k=1}^n f(c_k) \Delta x_k \quad \text{where } c_k \in [x_{k-1}, x_k], \quad \Delta x_k = x_k - x_{k-1} = \Delta x$$

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

$$\min f \cdot (b-a) = \min f \sum_{k=1}^n \Delta x_k \\ = \sum_{k=1}^n \min f \cdot \Delta x_k$$

Over each  $[x_{k-1}, x_k]$ :

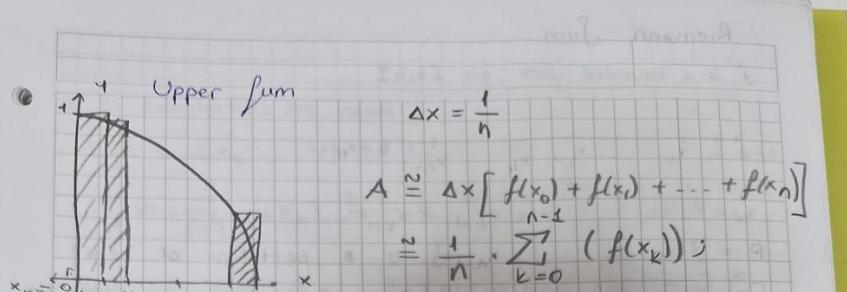
$$\min f \leq f(c_k) \leq \sum_{k=1}^n f(c_k) \Delta x_k \leq (\max f) \Delta x_k$$

$$\lim_{n \rightarrow \infty} (\min f) (b-a) = \min f (b-a)$$

$$\lim_{n \rightarrow \infty} (\max f) (b-a) = \max f (b-a)$$

$$\text{Squeeze Th.} \Rightarrow (\min f) (b-a) \leq \lim_{n \rightarrow \infty} \sum_{k=1}^n f(c_k) \Delta x_k \leq (\max f) (b-a)$$

$$(\min f) (b-a) \leq \int_a^b f(x) dx \leq (\max f) (b-a)$$



$$A \approx \Delta x \left[ f(x_0) + f(x_1) + \dots + f(x_n) \right]$$

$$= \frac{1}{n} \cdot \sum_{k=0}^{n-1} (f(x_k))$$

this approximation is always bound to be bigger than its exact value.

$$\text{US}_n(A) = \frac{1}{n} \sum_{k=0}^{n-1} f(x_k) = \frac{1}{n} \cdot \sum_{k=0}^{n-1} f\left(\frac{k}{n}\right)$$

$$= \frac{1}{n} \sum_{k=0}^{n-1} \left(1 - \left(\frac{k}{n}\right)^2\right) = \frac{1}{n} \left[ \sum_{k=0}^{n-1} 1 - \frac{1}{n^2} \sum_{k=0}^{n-1} k^2 \right]$$

$$= \frac{1}{n} \left[ n - \frac{1}{n^2} \frac{(n-1)n(2n-1)}{6} \right]$$

$$\text{LS}_n(A) = \frac{1}{n} \sum_{k=1}^n f(x_k) = \frac{1}{n} \sum_{k=1}^n f\left(\frac{k}{n}\right) = \frac{1}{n} \sum_{k=1}^n \left(1 - \left(\frac{k}{n}\right)^2\right)$$

$$= \frac{1}{n} \left( n - \frac{1}{n^2} \frac{n(n+1)(2n+1)}{6} \right)$$

$$\text{LS}(A) \leq A \leq \text{US}(A)$$

$$\lim_{n \rightarrow \infty} \text{LS}_n(A) \leq A \leq \lim_{n \rightarrow \infty} \text{US}_n(A)$$

$$\lim_{n \rightarrow \infty} \left( n - \frac{(n+1)(2n+1)}{6n^2} \right)$$

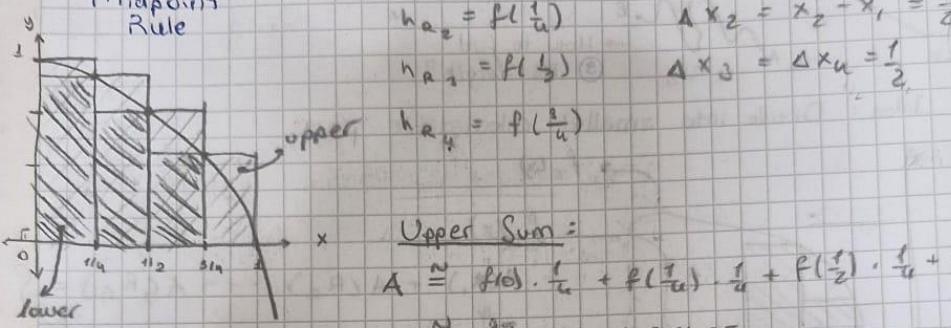
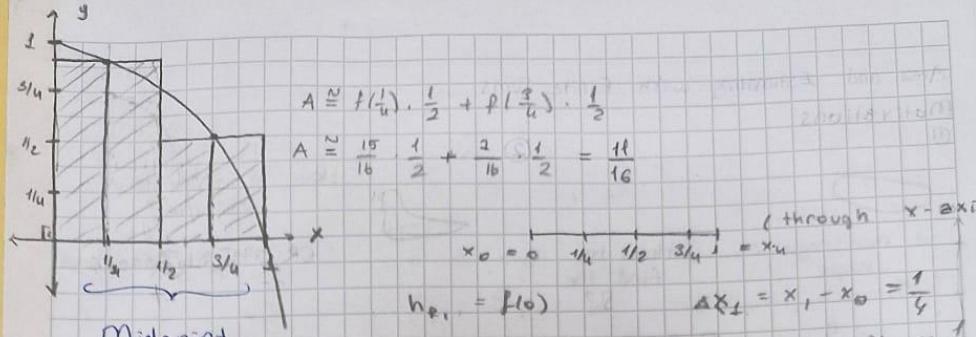
$$\Downarrow$$

$$1 - \frac{1}{3} = \frac{2}{3}$$

$$\lim_{n \rightarrow \infty} \left( n - \frac{(2n-1)(n+1)}{6n^2} \right)$$

$$1 - \frac{1}{3} = \frac{2}{3}$$

$$\text{Thus } A = \frac{2}{3}$$



Lower Sum:

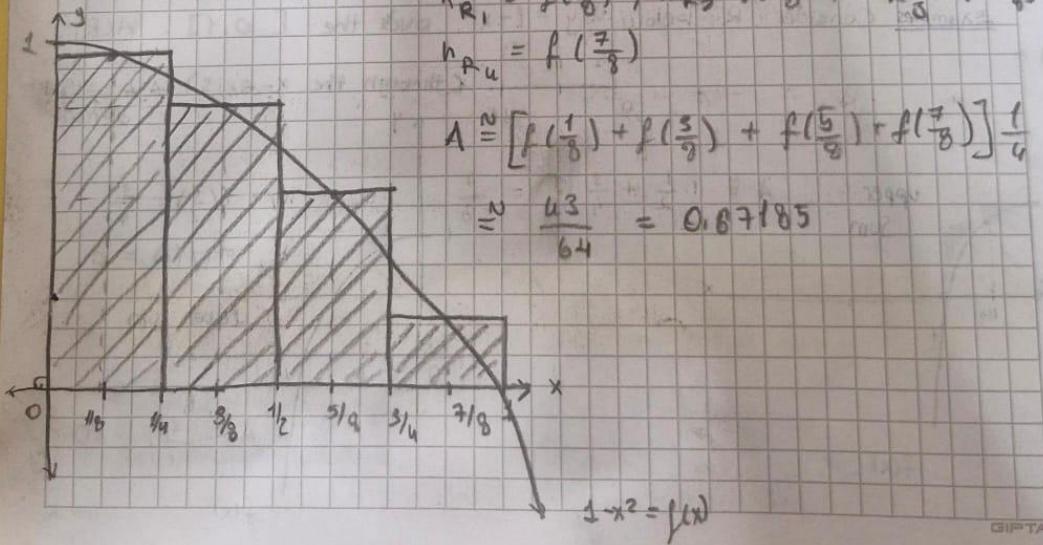
$$\begin{aligned}
 h_{P_1} &= f(1/4), \quad h_{P_2} = f(1/2), \quad h_{P_3} = f(3/4), \quad h_{P_4} = f(1) \\
 A \approx H(\frac{1}{4}) \cdot \frac{1}{4} &+ f(1/2) \cdot \frac{1}{4} + f(3/4) \cdot \frac{1}{4} + f(1) \cdot \frac{1}{4} \\
 \approx \frac{17}{32} &= 0.53125
 \end{aligned}$$

Midpoint Rule:

$$h_{R_1} = f(1/8), \quad h_{R_2} = f(3/8), \quad h_{R_3} = f(5/8)$$

$$h_{P_u} = f(7/8)$$

$$\begin{aligned}
 A &\approx [f(1/8) + f(3/8) + f(5/8) + f(7/8)] \cdot \frac{1}{4} \\
 &\approx \frac{43}{64} = 0.67185
 \end{aligned}$$



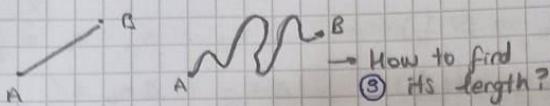
## Area and Estimating with Finite Sums

### Motivations

①



a non-regular shape → How to find the  $S$ ?



→ How to find  
③ its length?

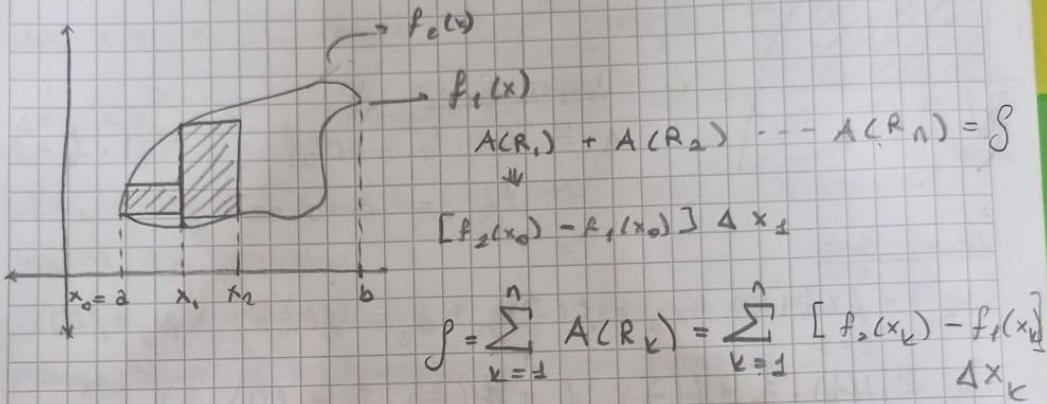
②



How to find its volume?

OR its surface area?

Idea: Divide into smaller calculable parts

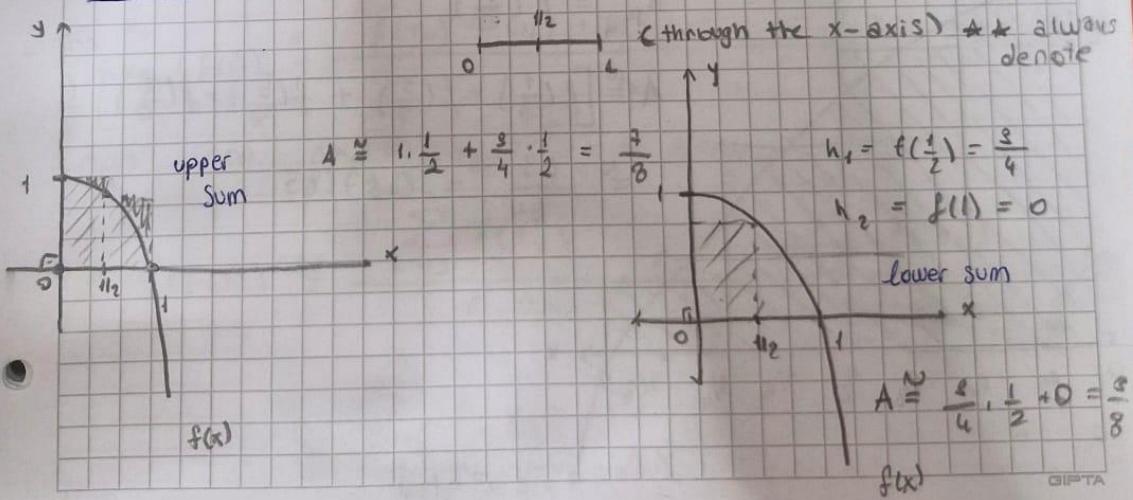


if  $n \rightarrow \infty$ , we could say

$$\underset{n \rightarrow \infty}{\approx} A(R)$$

the error ( $E$ ) must get as small as possible.

Examples Consider  $R$  below  $y = f(x) = -x^2$  over the  $[0, 1]$ .  $A(R)$ ?



## Sigma Notation and Limits of Finite Sums

$$\sum_{k=1}^6 k = 1 + 2 + \dots + 6$$

$$\sum_{k=2}^5 (2k-3) = 1 + 3 + 5 + 7$$

$$\sum_{k=1}^4 (2k+1) = 1 + 3 + \dots + 9$$

$$\text{II } \sum_{k=1}^n (a_k + b_k) = \sum_{k=1}^n a_k + \sum_{k=1}^n b_k$$

$$\text{II } \sum_{k=1}^n c a_k = c \cdot \sum_{k=1}^n a_k ; \text{ for any constant } c$$

$$\text{II } \sum_{k=1}^n c = nc \iff c \cdot \sum_{k=1}^n 1 = c \underbrace{(1+1+1+\dots+1)}_n$$

$$\text{II } \sum_{k=1}^n = \frac{n(n+1)}{2}$$

$$\text{II } \sum_{k=1}^n k^2 = \frac{n(n+1)(2n+1)}{6}$$

Proofs can be found on Internet

$$\text{II } \sum_{k=1}^n k^3 = \left[ \frac{n(n+1)}{2} \right]^2$$

Lower sum

$$x_0 = 0 \quad x_n = x$$

Choose  $(n-1)$  points between

0 and  $x$  s.t,

$$x_0 < x_1 < x_2 < \dots < x_{k-1} < x_k < \dots < x_n$$

$$I_1 = [x_0, x_1], I_2 = [x_1, x_2] \dots ,$$

$$I_n = [x_{n-1}, x_n]$$

$$x_0 = 0, x_1, x_2, x_3, \dots, x_{k-1}, x_k, \dots, x_{n-1}, x_n = x$$

$$\Delta x_1 = x_2 - x_1, \Delta x_2 = x_3 - x_2, \dots$$

$$\Delta x_k = x_k - x_{k-1}, \dots, \Delta x_n = x_n - x_{n-1}$$

If we assume that :

$$\Delta x_0 = \Delta x_1 = \Delta x_2 = \dots = \Delta x_k = \dots = \Delta x_n = \Delta x$$

$$\text{then } \Delta x = \frac{1}{n}.$$

$$A \approx f(x_1) \Delta x + f(x_2) \Delta x + \dots + f(x_n) \Delta x$$

$$\approx \frac{1}{n} \sum_{k=1}^n f(x_k); \text{ lower sum always gives an app. that is smaller than exact value}$$

In bound deal  
Improper Integrals by Type 2.

$$\left[ \int_a^{\infty} \frac{dx}{x^p} \right]_{p \leq 1}$$

is divergent  
if convergent

Integrals with unbounded intervals  
on the domain of integration

are improper integrals of Type 2 (2)

If  $f(x) = x^{-p}$  is cont on  $[a, \infty)$  & inde

$\lim_{t \rightarrow \infty} \int_a^t x^{-p} dx = \lim_{t \rightarrow \infty} \frac{x^{-p+1}}{-p+1} \Big|_a^t$

$$= \lim_{t \rightarrow \infty} \left( \frac{t^{-p+1}}{1-p} - \frac{a^{-p+1}}{1-p} \right)$$

$$= \lim_{t \rightarrow \infty} \left( \frac{t^{-p+1} - a^{-p+1}}{1-p} \right)$$

$$\Rightarrow \lim_{t \rightarrow \infty} \frac{t^{-p+1} - a^{-p+1}}{1-p} = a^{-p+1}$$

$$\Rightarrow \int_a^{\infty} x^{-p+1} dx = a^{-p+1}$$

$$\Rightarrow \int_a^{\infty} x^{-p} dx = a^{-p+1}$$

if  $p < 1$ , it is divergent  
 if  $p \geq 1$ , it converges to the  $\frac{1}{p-1}$

converges.

