Calculus 2 11/14 Note Module Class 07

Yueh-Chou Lee

November 14, 2019

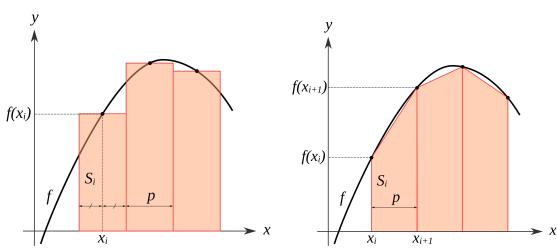
Section 5.1: Areas and Distances

Definition

The area A of the region S that lies under the graph of the continuous function f is the limit of the sum of the areas of approximating rectangles:

$$A = \lim_{n \to \infty} R_n = \lim_{n \to \infty} [f(x_1) \Delta x + f(x_2) \Delta x + \dots + f(x_n) \Delta x]$$

Graph:



Example:

Determine a region whose area is equal to the given limit.

$$\lim_{n \to \infty} \sum_{i=1}^{n} \frac{\pi}{4n} \tan \frac{i\pi}{4n}$$

Sol.

 $\lim_{n\to\infty}\sum_{i=1}^n \frac{\pi}{4n}\tan\frac{i\pi}{4n} \text{ can be interpreted as the area of the region lying under the graph of } y=\tan x$ on the interval $[0,\frac{\pi}{4}]$, since for $y=\tan x$ on $[0,\frac{\pi}{4}]$ with $\Delta x=\frac{\pi/4-0}{n}=\frac{\pi}{4n}, x_i=0+i\Delta x=\frac{i\pi}{4n}$ and $x_i^*=x_i$.

The expression for the area is

$$A = \lim_{n \to \infty} \sum_{i=1}^{n} f(x_i^*) \, \Delta x = \lim_{n \to \infty} \sum_{i=1}^{n} \tan \left(\frac{i\pi}{4n} \right) \, \frac{\pi}{4n}.$$

Section 5.2: The Definite Integral

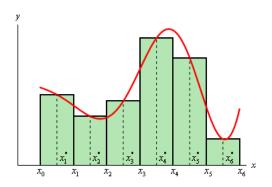
Definition of a Definite Integral

If f is a function defined for $a \le x \le b$, we divide the interval [a, b] into n sub-intervals of equal width $\Delta x = \frac{b-a}{n}$. We let $x_0 = a, x_1, x_2, \ldots, x_n = b$ be the endpoints of these subintervals and we let $x_1^*, x_2^*, \ldots, x_n^*$ be any **sample points** in these subintervals, so x_i^* lies in the i-th subinterval $[x_{i-1}, x_i]$. Then the **definite Integral of** f **from** a **to** b is

$$\int_{a}^{b} f(x) dx = \lim_{n \to \infty} \sum_{i=1}^{n} f(x_{i}^{*}) \Delta x$$

provided that this limit exists and gives the same value for all possible choices of sample points. If it does exist, we say that f is **integrable** on [a, b].

Graph:



Theorem

If f is continuous on [a, b], or if f has only a finite number of jump discontinuties, then f in integrable on [a, b]; that is, the definite integral $\int_a^b f(x) dx$ exists.

Theorem

If f is integrable on [a, b], then

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

where

$$\Delta x = \frac{b-a}{n}$$
 and $x_i = a + i \, \Delta x$

Example:

Express the limit as a definite integral on the given interval.

1.
$$\lim_{n \to \infty} \sum_{i=1}^{n} x_i \sqrt{1 + x_i^3} \Delta x$$
, [2, 5]

Sol.

$$\int_2^5 x\sqrt{1+x^3}\,dx$$

2.
$$\lim_{n \to \infty} \sum_{i=1}^{n} \frac{\cos x_i}{x_i} \Delta x, \quad [\pi, 2\pi]$$

Sol.

$$\int_{\pi}^{2\pi} \frac{\cos x}{x} \, dx$$

Midpoint Rule

$$\int_{a}^{b} f(x) dx \approx \sum_{i=1}^{n} f(\overline{x}_{i}) \Delta x = \Delta x [f(\overline{x}_{1}) + \dots + f(\overline{x}_{n})]$$

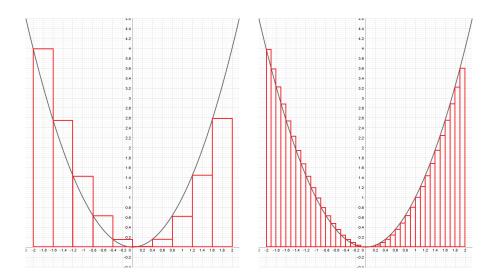
where

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

and

$$\overline{x}_i = \frac{1}{2}(x_{i-1} + x_i) = \text{ midpoint of } [x_{i-1}, x_i]$$

Graph:



Properties of the Integral

1. $\int_a^b c dx = c(b-a)$, where c is any constant

2.
$$\int_a^b [f(x) + g(x)] dx = \int_a^b f(x) dx + \int_a^b g(x) dx$$

3. $\int_a^b cf(x) dx = c \int_a^b f(x) dx$, where c is any constant

4.
$$\int_a^b [f(x) - g(x)] dx = \int_a^b f(x) dx - \int_a^b g(x) dx$$

5.
$$\int_{a}^{c} f(x) dx + \int_{c}^{b} f(x) dx = \int_{a}^{b} f(x) dx$$

6. If $f(x) \ge 0$ for $a \le x \le b$, then

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

7. If $f(x) \ge g(x)$ for $a \le x \le b$, then

$$\int_{a}^{b} f(x) \, dx \ge \int_{a}^{b} g(x) \, dx$$

8. If $m \leq f(x) \leq M$ for $a \leq x \leq b$, then

$$m(b-a) \le \int_a^b f(x) dx \le M(b-a)$$

.

Section 5.3: The Fundamental Theorem of Calculus

The Fundamental Theorem of Calculus

Suppose f is continuous on [a, b], then

1. If
$$g(x) = \int_a^x f(t) dt$$
, then $g'(x) = f(x)$

2.
$$\int_a^b f(x) dx = F(b) - F(a)$$
, where F is any antiderivative of f, that is, $F' = f$

Example:

Find the derivative of the function.

1.
$$g(x) = \int_1^x \ln(1+t^2) dt$$

Sol.

By Fundamental Theorem of Calculus, then

$$g'(x) = \ln(1 + x^2)$$

$$2. \ f(x) = \int_x^1 \cos \sqrt{t} \, dt$$

Sol.

By Fundamental Theorem of Calculus, since

$$f(x) = \int_{x}^{1} \cos \sqrt{t} \, dt = -\int_{1}^{x} \cos \sqrt{t} \, dt,$$

then

$$f'(x) = -\cos\sqrt{x}$$

3.
$$h(x) = \int_0^{\tan x} \sqrt{t + \sqrt{t}} \, dt$$

Sol.

Let $u = \tan x$. Then $\frac{du}{dx} = \sec^2 x$.

Also
$$h'(x) = \frac{h(x)}{dx} = \frac{h(x)}{du} \cdot \frac{du}{dx}$$
, so
$$f'(x) = \frac{d}{du} \int_0^u \sqrt{t + \sqrt{t}} dt \cdot \frac{du}{dx} = \sqrt{u + \sqrt{u}} \cdot \sec^2 x = \sqrt{\tan x + \sqrt{\tan x}} \cdot \sec^2 x$$

4.
$$F(x) = \int_{1-2x}^{1+2x} t \sin t \, dt$$

Sol.

$$F(x) = \int_{1-2x}^{1+2x} t \sin t \, dt = \int_{0}^{1+2x} t \sin t \, dt + \int_{1-2x}^{0} t \sin t \, dt$$

$$= \int_{0}^{1+2x} t \sin t \, dt - \int_{0}^{1-2x} t \sin t \, dt$$

$$= [(1+2x)\sin(1+2x)](2) - [(1-2x)\sin(1-2x)](-2)$$

$$= (2+4x)\sin(1+2x) + (2-4x)\sin(1-2x)$$

Section 5.4: Indefinite Integrals and the Net Change Theorem

Formula

$$\int c f(x) dx = c \int f(x) dx \qquad \int [f(x) + g(x)] dx = \int f(x) dx + \int g(x) dx$$

$$\int k dx = kx + C$$

$$\int x^n dx = \frac{x^{n+1}}{n+1} + C \quad (n \neq -1) \qquad \int \frac{1}{x} dx = \ln|x| + C$$

$$\int e^x dx = e^x + C \qquad \int b^x dx = \frac{b^x}{\ln b} + C$$

$$\int \sin x dx = -\cos x + C \qquad \int \cos x dx = \sin x + C$$

$$\int \sec^2 x dx = \tan x + C \qquad \int \csc^2 x dx = -\cot x + C$$

$$\int \sec x \tan x dx = \sec x + C \qquad \int \csc x \cot x dx = -\csc x + C$$

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

$$\int \sinh x dx = \cosh x + C \qquad \int \cosh x dx = \sinh x + C$$

Example:

Evaluate the integral.

1.
$$\int_0^1 \frac{4}{1+x^2} dx$$

$$\int_0^1 \frac{4}{1+x^2} dx = \left[4 \arctan x \right]_{x=0}^1 = 4 \arctan 1 - 4 \arctan 0 = 4 \cdot \frac{\pi}{4} - 4 \cdot 0 = \pi$$

2.
$$\int_{-10}^{10} \frac{2e^x}{\sinh x + \cosh x} \, dx$$

Sol.

$$\int_{-10}^{10} \frac{2e^x}{\sinh x + \cosh x} \, dx = \int_{-10}^{10} \frac{2e^x}{\frac{e^x - e^{-x}}{2} + \frac{e^x + e^{-x}}{2}} \, dx = \int_{-10}^{10} 2 \, dx = [2x]_{x = -10}^{10} = 20$$

Exercise:

Evaluate the integral.

1.
$$\int_0^{\pi/3} \frac{\sin \theta + \sin \theta \, \tan^2 \theta}{\sec^2 \theta} \, d\theta$$

2.
$$\int_0^2 |2x-1| dx$$

Sol.

1.
$$\frac{1}{2}$$
 2. $\frac{5}{2}$

Section 5.5: The Substitution Rule

The Substitution Rule

If u = g(x) is a differentiable function whose range is an interval I and f is continuous on I, then

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

The Substitution Rule for Definite Integrals

If g' is continuous on [a, b] and f is continuous on the range of u = g(x), then

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

Integrals of Symmetric Functions

Suppose f is continuous on [-a, a].

- (a) If f is even [f(-x) = f(x)], then $\int_{-a}^{a} f(x) dx = 2 \int_{0}^{a} f(x) dx$
- (b) If f is odd [f(-x) = -f(x)], then $\int_{-a}^{a} f(x) dx = 0$

Example: Evaluate the integral.

1.
$$\int \frac{(\arctan x)^2}{x^2+1} dx$$

Sol.

Let $u = \arctan x$. Then

$$du = \frac{1}{x^2 + 1} \, dx,$$

SO

$$\int \frac{(\arctan x)^2}{x^2 + 1} dx = \int u^2 du = \frac{1}{3} u^3 + C = \frac{1}{3} (\arctan x)^3 + C,$$

where C is the constant.

$$2. \int \frac{\cos(\ln x)}{x} \, dx$$

Sol.

Let $u = \ln x$. Then

$$du = \frac{1}{x} dx,$$

so

$$\int \frac{\cos(\ln x)}{x} dx = \int \cos u \, du = \sin u + C = \sin(\ln x) + C,$$

where C is the constant.

3. $\int_0^a x\sqrt{a^2 - x^2} \, dx$

Sol.

Assume a > 0. Let $u = a^2 - x^2$, so du = -2x dx.

When x = 0, $u = a^2$; when x = a, u = 0. Thus,

$$\int_0^a x\sqrt{a^2 - x^2} \, dx = \int_{a^2}^0 u^{1/2} \left(-\frac{1}{2} \, du \right) = \frac{1}{2} \int_0^{a^2} u^{1/2} \, du = \frac{a^3}{3}$$

4. $\int_0^{1/2} \frac{\sin^{-1} x}{\sqrt{1-x^2}} dx$

Sol.

Let $u = \sin^{-1} x$, so $du = \frac{dx}{\sqrt{1-x^2}}$.

When x = 0, u = 0; when $x = \frac{1}{2}$, $u = \frac{\pi}{6}$. Thus,

$$\int_0^{1/2} \frac{\sin^{-1} x}{\sqrt{1 - x^2}} \, dx = \int_0^{\pi/6} u \, du = \frac{\pi^2}{72}$$

Exercise: Evaluate the integral.

1.
$$\int x^2 \sqrt{2+x} \, dx$$

$$2. \int_0^{T/2} \sin\left(\frac{2\pi x}{T-\alpha}\right) dx$$

Sol. 1.
$$\frac{2}{7}(2+x)^{7/2} - \frac{8}{5}(2+x)^{5/2} + \frac{8}{3}(2+x)^{3/2} + C$$
, where C is the constant.

2.
$$\frac{T}{\pi}\cos\alpha$$