

Lecture 30: Properties of Definite Integrals

GOAL: Note how to manipulate expressions with definite integrals.

Recall The definite integral $\int_a^b f(x) dx$ measures the signed area underneath the graph of f on $[a, b]$.

Properties from Last Lecture:

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

② $\int_a^a f(x) = 0$

③ If f is an odd function, then $\int_{-a}^a f(x) = 0$
e.g., $\sin(x)$

Theorem Definite Integrals are linear:

① $\int_a^b [f(x) \pm g(x)] dx = \int_a^b f(x) dx \pm \int_a^b g(x) dx$

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

Ex Suppose $\int_0^1 x^2 dx = \frac{1}{3}$, then

① $\int_0^1 6x^2 dx = 6 \left(\int_0^1 x^2 dx \right) = 6 \left(\frac{1}{3} \right) = 2$

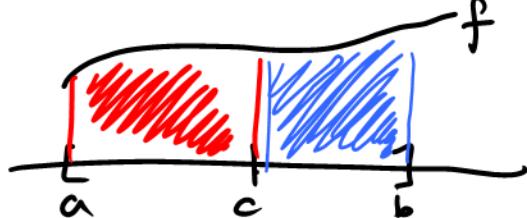
② $\int_0^1 (4+3x^2) dx = \int_0^1 4 \cdot 1 dx + \int_0^1 3x^2 dx$

$$= 4 \int_0^1 1 dx + 3 \int_0^1 x^2 dx = 4(1-0) + 3 \left(\frac{1}{3} \right) = \boxed{5}$$

Theorem (Additivity) Let c be any real number.

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

Why?



Ex2/ Suppose $\int_0^{10} f(x) dx = 17$ and $\int_0^8 f(x) dx = 12$, find $\int_8^{10} f(x) dx$

$$\int_0^{10} f(x) dx = \int_0^8 f(x) dx + \int_8^{10} f(x) dx$$
$$17 = 12 + \int_8^{10} f(x) dx$$

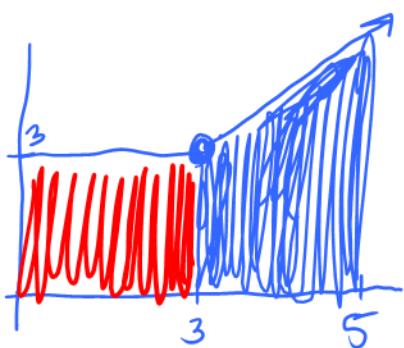
$$\int_8^{10} f(x) dx = 17 - 12 = 5$$

Ex3/ Suppose $\int_1^5 f(x) dx = 12$ and $\int_4^9 f(x) dx = 3.6$, find $\int_1^4 f(x) dx$

$$\int_1^5 f(x) dx = \int_1^4 f(x) dx + \int_4^5 f(x) dx$$
$$12 = \boxed{\int_1^4 f(x) dx} + 3.6$$

$$\int_1^4 f(x) dx = 12 - 3.6 = 8.4$$

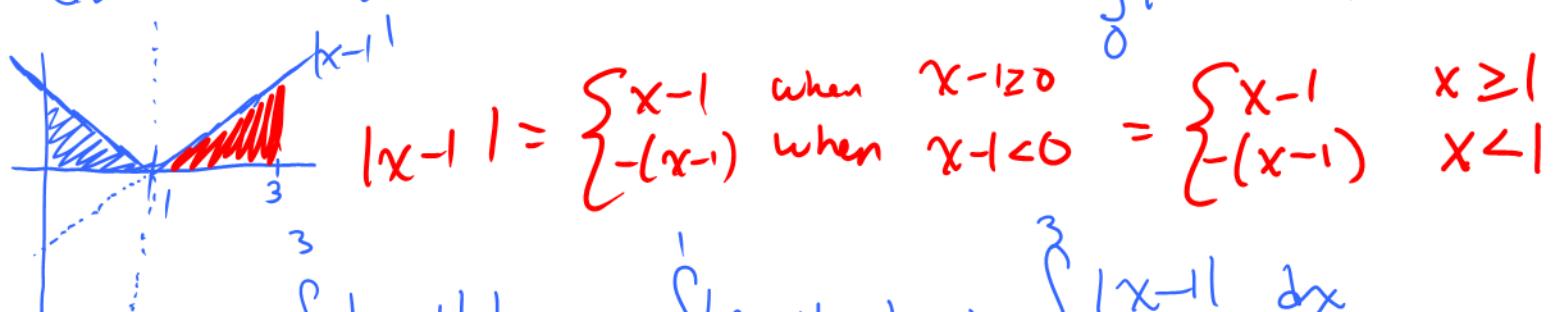
~~Ex 4~~ Compute $\int_0^5 f(x) dx$ if $f(x) = \begin{cases} 3 & x < 3 \\ x & x \geq 3 \end{cases}$



$$\begin{aligned}\int_0^5 f(x) dx &= \int_0^3 f(x) dx + \int_3^5 f(x) dx \\ &= \int_0^3 3 dx + \int_3^5 x dx \\ &= 3(3) + \frac{1}{2}(3+5)2 \\ &= 9 + 8 = 17\end{aligned}$$

~~Ex 5~~ Recall $|x| = \begin{cases} x & x \geq 0 \\ -x & x < 0 \end{cases} \Rightarrow |f(x)| = \begin{cases} f(x) & f(x) \geq 0 \\ -f(x) & f(x) < 0 \end{cases}$

Got rid of the abs. value. in $\int_0^3 |x-1| dx$



$$\begin{aligned}\int_0^3 |x-1| dx &= \int_0^1 |x-1| dx + \int_1^3 |x-1| dx \\ &= \int_0^1 -(x-1) dx + \int_1^3 (x-1) dx \\ &= \underbrace{\frac{1}{2}}_{-\frac{1}{2}} + \underbrace{\frac{2}{2}}_{2} = \frac{5}{2}\end{aligned}$$

~~Ex 6~~ For $\int_a^b f(x) dx$, what's $\int_b^a f(x) dx$?

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

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

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

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

Ex 7 $\int_1^4 f(x) dx = 3$, then $\int_4^1 f(x) dx = -3$

Ex 8 Rewrite the following as a single integral

$$\int_{-2}^2 f(x) dx + \int_2^5 f(x) dx - \int_{-2}^1 f(x) dx$$

$\int_{-2}^5 f(x) dx - \int_{-2}^1 f(x) dx$

$$\int_{-2}^5 f(x) dx - \left(- \int_{-1}^2 f(x) dx \right)$$

$\int_{-2}^5 f(x) dx + \int_{-1}^2 f(x) dx$

$\int_{-1}^5 f(x) dx$

Hw 30 Q5

↓
Ex 9 Suppose $a < b < c$ and

$$\int_a^b g(x) dx = 3 \quad \text{and} \quad \int_a^c g(x) dx = 9 \int_a^b g(x) dx = 27$$

$\int_a^c g(x) dx$

$$\int_a^c g(x) dx = \int_a^b g(x) dx + \int_b^c g(x) dx$$

$$27 = 3 + \int_b^c g(x) dx$$

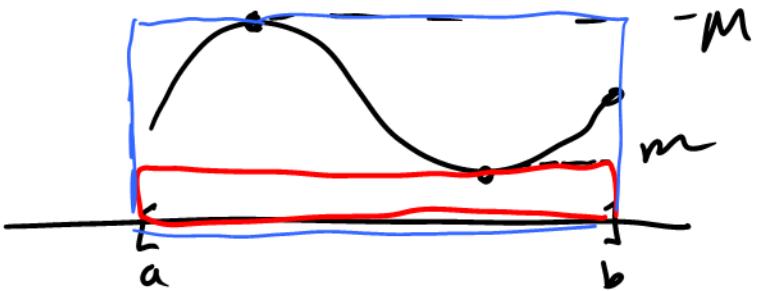
$$\int_b^c g(x) dx = \boxed{24}$$

Non-Examinable

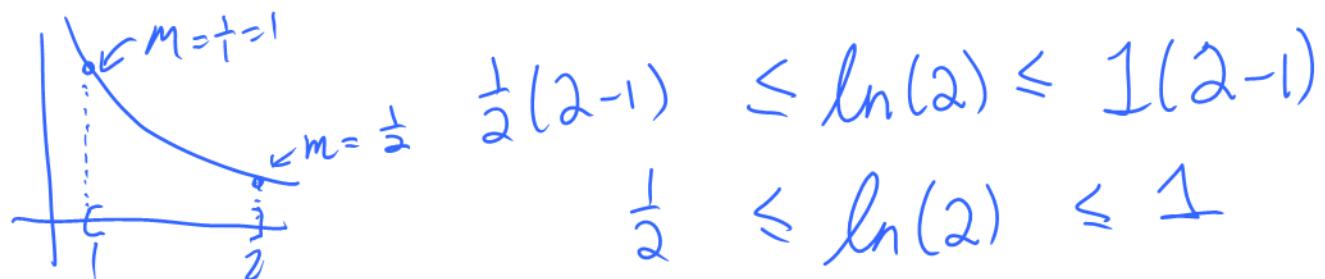
Theorem (Comparisons) Let f, g be continuous on $[a, b]$.

- ① $f(x) \geq 0$ on $[a, b]$, $\int_a^b f(x) dx \geq 0$
 - ② $f(x) \geq g(x)$ on $[a, b]$, $\int_a^b f(x) dx \geq \int_a^b g(x) dx$
 - ③ $\left| \int_a^b f(x) dx \right| \leq \int_a^b |f(x)| dx$
 - ④ (ML-Inequality) Let M and m be the max and min of f on $[a, b]$
- $$\underline{m(b-a)} \leq \int_a^b f(x) dx \leq \underline{M(b-a)}$$

Why ④?



Ex 10 Give a crude estimate of $\ln(2) = \int_1^2 \frac{1}{t} dt$



$$\ln(2) \approx \frac{1 + \frac{1}{2}}{2} = 0.75$$

Via Calculator, $\ln(2) \approx 0.693$