

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

Ex1 Suppose $\int_0^1 x^2 dx = \frac{1}{3}$, then

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

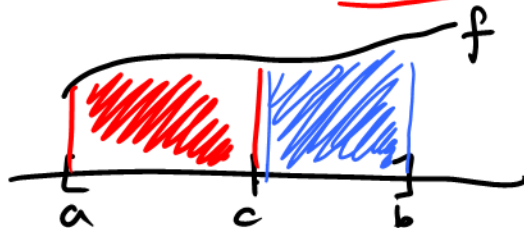
② $\int_0^1 (4 + 3x^2) dx = \int_0^1 4 \cdot 1 dx + \int_0^1 3x^2 dx$

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

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 $\int_8^{10} f(x) dx$

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

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

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

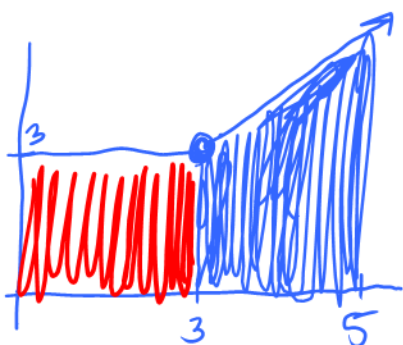
Ex3/ Suppose $\int_1^5 f(x) dx = 12$ and $\int_4^5 f(x) dx = 3.6$, find $\int_1^4 f(x) dx$

$$\int_1^5 f(x) dx = \int_1^4 f(x) dx + \int_4^5 f(x) dx$$

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

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

Ex4/ Compute $\int_0^5 f(x) dx$ if $f(x) = \begin{cases} 3 & x < 3 \\ x & x \geq 3 \end{cases}$

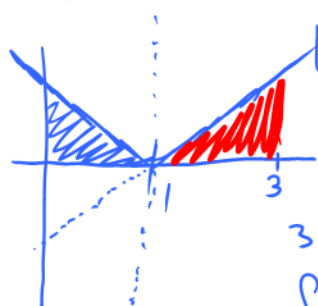


$$\begin{aligned} \int_0^5 f(x) dx &= \int_0^3 f(x) dx + \int_3^5 f(x) dx \\ &= \int_0^3 3 dx + \int_3^5 x dx \end{aligned}$$

$$\begin{aligned} &= 3(3) + \frac{1}{2}(3+5)2 \\ &= 9 + 8 = 17 \end{aligned}$$

Ex5/ 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. $\hookrightarrow \int_0^3 |x-1| dx$



$$|x-1| = \begin{cases} x-1 & \text{when } x-1 \geq 0 \\ -(x-1) & \text{when } x-1 < 0 \end{cases} = \begin{cases} x-1 & x \geq 1 \\ -(x-1) & x < 1 \end{cases}$$

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

Ex6/ For $\int_a^b f(x) dx$, what's $\int_b^a f(x) dx$?

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

$$\underbrace{\int_a^b f(x) dx + \int_b^a f(x) dx}_{=0}$$

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

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

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

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

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

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

Hw 30 Q5



Ex 9 Suppose $a < b < c$ and

Find $\int_b^c g(x) dx$

$\int_a^b g(x) dx = 3$ and $\int_a^c g(x) dx = 9 \underbrace{\int_a^b g(x) dx}_{.3} = 27$

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

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

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

Non-Examinable

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

① $f(x) \geq 0$ on $[a, b]$, $\int_a^b f(x) dx \geq 0$

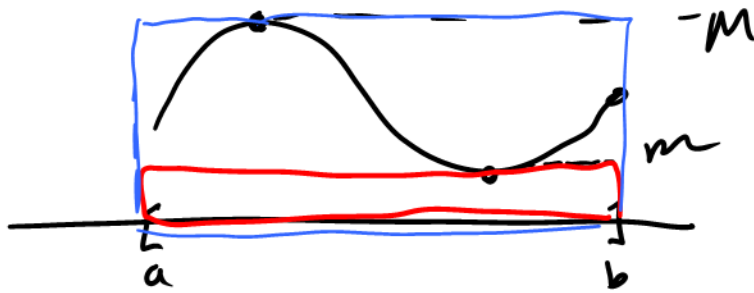
② $f(x) \geq g(x)$ on $[a, b]$, $\int_a^b f(x) dx \geq \int_a^b g(x) dx$

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 $\ln(2) = \int_1^2 \frac{1}{t} dt$



$$\frac{1}{2}(2-1) \leq \ln(2) \leq 1(2-1)$$

$$\frac{1}{2} \leq \ln(2) \leq 1$$

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

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