

Chapter 7 Integration

7.1 Antiderivatives—continued.

If $F'(x) = f(x)$, then $F(x)$ is called an antiderivative of $f(x)$.

$\int f(x) dx = F(x) + C$, where F is any one antiderivative of f , and C varies over all real numbers (we say “ C is an arbitrary constant”).

This is called an “indefinite integral”.

$$\text{If } n \neq -1, \int x^n dx = \frac{x^{n+1}}{n+1} + C,$$

$$\int e^x dx = e^x + C,$$

$$\int \cos x dx = \sin x + C,$$

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

$\int x^{-1} dx = \ln x + C$ — this only holds for $x > 0$, more general is:

$$\int x^{-1} dx = \ln |x| + C$$

Rules: $\int f \pm g dx = \int f dx \pm \int g dx$ and $\int kf dx = k \int f dx$.

$$\int 2x^4 - 5x + 1 dx = \frac{2}{5}x^5 - \frac{5}{2}x^2 + x + C,$$

$$\int \frac{x^2 + 1}{\sqrt{x}} dx = \frac{x^3/3 + x}{\frac{2}{3}x^{3/2}} + C, ?$$

$$\int (x^3 + 1)^2 dx = (x^4/4 + x)^3/3 + C, ?$$

$$\int e^{kx} dx = e^{kx}/k + C$$

Motion problems again. $y(t)$ = position at time t , $v = x' =$ velocity, $a = v' =$ acceleration.

Newton's law: Force = mass times acceleration: $F = ma$

Assume force F and hence a are constant: $a = -g$

Then $v = -gt + C$ and $v_0 = v(0) = -g \cdot 0 + C = C$, so

$$v = -gt + v_0$$

Then $y = -gt^2/2 + v_0t + C$, and $y_0 = y(0) = C$, so

$y = -gt^2/2 + v_0t + y_0$. Galileo's law.

Suppose an object moves with acceleration $a(t) = 3 - 2t$, and with starting position $s(0) = 2$ and starting velocity $v(0) = 5$. Find the position function $s(t)$.

$$v(t) = \int a(t) dt = \int 3 - 2t dt = 3t - t^2 + C = 3t - t^2 + 5$$

$$s(t) = \int v(t) dt = \int 3t - t^2 + 5 dt = \frac{3}{2}t^2/2 - \frac{1}{3}t^3 + 5t + 2.$$

7.2. Substitution

$$\frac{d}{dx}((x^2 + 1)^{100}) = 100(x^2 + 1)^{99} \cdot 2x \text{ chain rule}$$

$$\text{Thus } \int 100(x^2 + 1)^{99} \cdot 2x \, dx = (x^2 + 1)^{100} + C.$$

If we didn't already know the answer, we could find this anti-derivative using a “ u -substitution”. In this case we would let

$$u = x^2 + 1, \quad du = 2x \, dx,$$

$$\int 100(x^2 + 1)^{99} \cdot 2x \, dx = \int 100u^{99} \, du$$

$$= u^{100} + C = (x^2 + 1)^{100} + C.$$

In general, we look for a composition $g(f(x))$ in our “integrand”.

$f(x)$ is the “inside function” of the composition.

We let $u = f(x)$ and $du = f'(x) \, dx$.

Using this we convert the original integral into a new one involving u and du (we must entirely remove the original variable x and dx).

Examples

$$\int e^{5x} dx = \quad (\text{let } u = 5x \text{ and } du = 5 dx, \text{ so } dx = \frac{1}{5} du)$$

$$\int e^u \frac{1}{5} du = \frac{1}{5} e^u + C = \frac{1}{5} e^{5x} + C.$$

More generally, for any nonzero constant k , $\int e^{kx} dx = \frac{1}{k} e^{kx} + C$.

$$\int x^2 e^{x^3} dx = \quad (\text{let } u = x^3, du = 3x^2 dx, \text{ so } dx = du/(3x^2))$$

$$\int x^2 \frac{1}{3x^2} e^u du = \int \frac{1}{3} e^u du = \frac{1}{3} e^{x^3} + C.$$

$$\int \frac{x^4}{x^5 + 1} dx = \quad (\text{let } u = x^5 + 1, du = 5x^4 dx)$$

$$\int \frac{1}{u} \frac{1}{5} du = \frac{1}{5} \ln |u| + C = \frac{1}{5} \ln |x^5 + 1| + C.$$

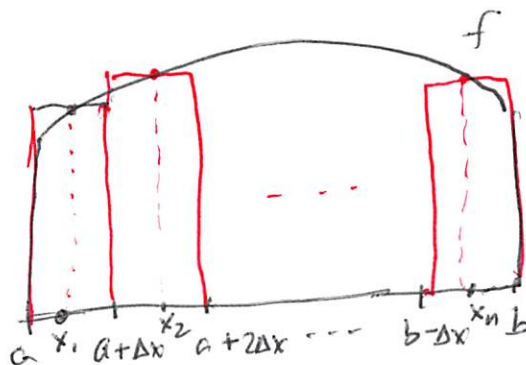
$$\int \frac{1}{x \ln^2 x} dx =$$

$$\int \frac{x}{(x+1)^3} dx =$$

$$\int x^3 \sqrt{x^2 + 1} dx =$$

7.3. Area and the Definite Integral

Suppose we want to compute the area bounded above by the graph $y = f(x)$, below by the x -axis, and on the sides by the vertical lines $x = a$ and $x = b$.



We can approximate this region by a polygonal region:

Choose an integer n , and we “partition” $[a, b]$ into n equal subintervals of length $\Delta x = (b - a)/n$;

the first subinterval is $[a, a + \Delta x]$, the second is $[a + \Delta x, a + 2\Delta x]$, etc., the n th subinterval is $[b - \Delta x, b]$.

In each subinterval choose one point: x_1 in the first subinterval, x_2 in the second, etc., x_n in the last.

On each subinterval construct a rectangle whose base is the subinterval; for the i th subinterval the height of the rectangle is $f(x_i)$.

The area of this polygon is $\sum_{i=1}^n f(x_i)\Delta x = f(x_1)\Delta x + \cdots + f(x_n)\Delta x$.

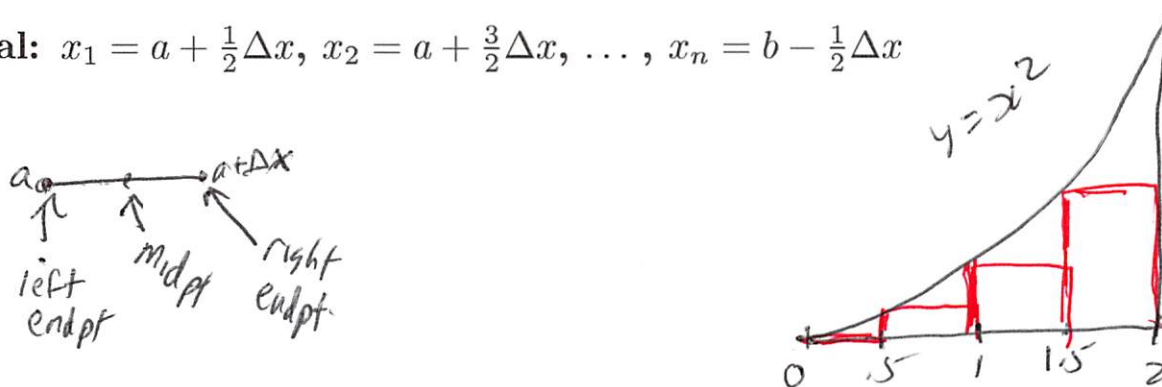
This sum is called a “Riemann sum”.

There are many ways of choosing the points x_i ;

The “left-endpoint method” says to use left-endpoints of each subinterval: $x_1 = a, x_2 = a + \Delta x, \dots, x_n = b - \Delta x$

The “right-endpoint method” says to use right-endpoints of each subinterval: $x_1 = a + \Delta x, x_2 = a + 2\Delta x, \dots, x_n = b$

The “midpoint method” says to use midpoints of each subinterval: $x_1 = a + \frac{1}{2}\Delta x, x_2 = a + \frac{3}{2}\Delta x, \dots, x_n = b - \frac{1}{2}\Delta x$



Approximate the area bounded between $y = f(x) = x^2$, the x -axis and $x = 2$ using $n = 4$ subintervals and the left endpoint method:

$$\Delta x = (2 - 0)/4 = .5.$$

The left endpoints are 0, .5, 1, 1.5; the Riemann sum is

$$(0^2 + (.5)^2 + 1^2 + (1.5)^2) \cdot .5 = (.25 + 1 + 2.25) \cdot .5 = 3.5 \cdot .5 = 1.75.$$

The true answer is $8/3=2.666\dots$, so the approximation is not very good. The midpoint method gives better approximations, and we can always improve our approximations by increasing n .