

Warm-up: $\int \frac{5}{4-9x^2} dx$

What's the plan to solve this integral?

Partial fractions: $4-9x^2 = (2-3x)(2+3x)$

$5 \int \frac{1}{(2-3x)(2+3x)} dx$

$\frac{1}{4-9x^2} = \frac{1}{(2-3x)(2+3x)} = \frac{A}{2-3x} + \frac{B}{2+3x}$

Get 2 linear eqns. with two unknowns:

$A = \dots, B = \dots$

Then substitution / ln-antidiff.

Definite integrals

Assume: i) f is a continuous function $[a, b]$.

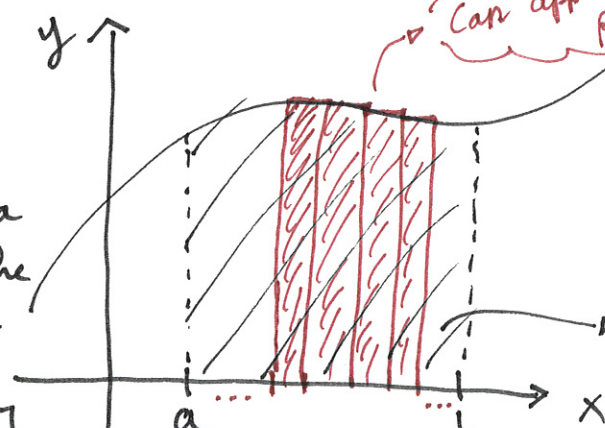
ii) $f(x) \geq 0$ for all x in $[a, b]$

iii) $a \leq b$

Then,

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

the area under the graph of f in $[a, b]$



Can approximate with Riemann sum
 RIEMANN

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

"Def" (definite integral):

To calculate

$$\int_a^b f(x) dx = F(b) - F(a) \text{ where}$$

$$F'(x) = f(x).$$

So F is an antiderivative of f

Why? ^{-ish}

$$\int_a^b g'(x) dx = g(b) - g(a)$$

Approx.

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

$$\sum g'(x) \Delta x = g(b) - g(a)$$

height of rectangle
 width of rectangle

area of rectangle

Sum:
 Add up areas of rectangles

$$g'(x) \approx \frac{g(x + \Delta x) - g(x)}{\Delta x}$$

Def. of derivative

$$\Delta x g'(x) \approx g(x + \Delta x) - g(x)$$

$$\sum_a^b g(x + \Delta x) - g(x) = g(b) - g(a)$$

"sum of lots of small changes = total change"

Could also write out sum and get cancelling.



Ex:

$$\int_0^1 x^2 dx = \left[\frac{1}{3} x^3 + C \right]_{x=0}^1$$

$\int_0^1 f(x) dx = F(1) - F(0)$ where F is an antiderivative of f .

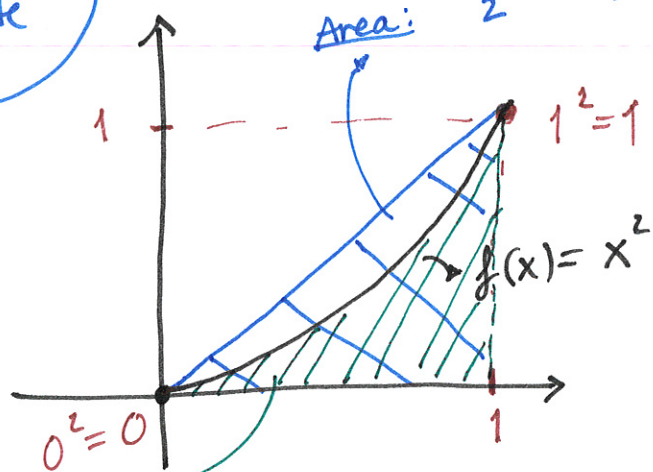
$$= \left(\frac{1}{3} 1^3 + C \right) - \left(\frac{1}{3} 0^3 + C \right)$$

$F(1)$ $F(0)$

$$= \frac{1}{3} + \cancel{C} - \cancel{C} = \underline{\underline{\frac{1}{3}}}$$

Cancellation of constant always happens: Won't write down from now

Figure: $\frac{1 \cdot 1}{2} = \frac{1}{2}$



Area: $\int_0^1 x^2 dx = \frac{1}{3} < \frac{1}{2} =$ Area of blue triangle

Q:

$$\int_1^2 \ln(x) dx = \left[x \ln(x) - x \right]_{x=1}^2$$

TRICK:

$$\ln(x) = 1 \cdot \ln(x)$$

\downarrow u

$$\int \ln(x) dx =$$

$$u' = 1 \Rightarrow u = x$$

$$v = \ln x \Rightarrow v' = \frac{1}{x}$$

$$uv - \int uv' dx$$

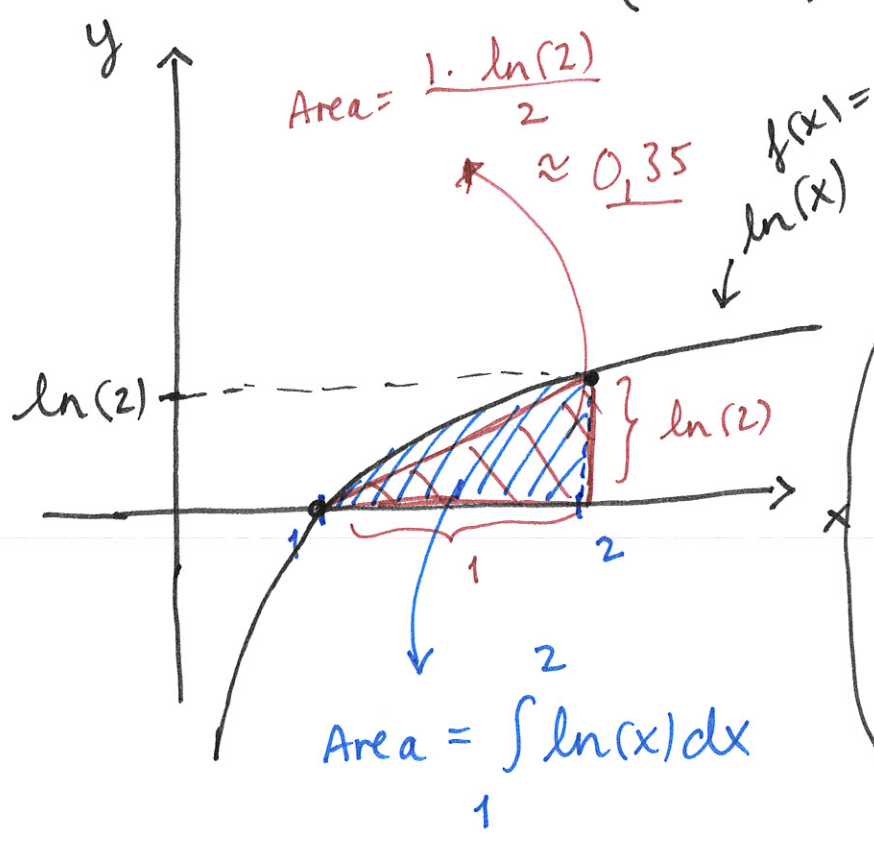
$$x \ln(x) - \int x \frac{1}{x} dx = x \ln(x) - x + C$$

$$= \overbrace{(2 \ln(2) - 2)}^{F(2)} - \overbrace{(1 \ln(1) - 1)}^{F(1)}$$

$\ln(1) = 0$

$$= 2 \ln(2) - 2 + 1 = \underline{\underline{2 \ln(2) - 1}}$$

($\approx 0,386$)



To draw $\ln(x)$:
 $\ln(1) = 0$
 $\ln(2) > 0$
 $\lim_{x \rightarrow \infty} \ln(x) = \infty$
 $\lim_{x \rightarrow 0^+} \ln(x) = -\infty$
 $(\ln x)' = \frac{1}{x} > 0, \quad x > 0$
 \ln is increasing, slower and slower

$$\approx 0,386 > 0,35$$

\approx Area of red triangle

Ex: $\int_{x=0}^{x=1} x \sqrt{x^2+1} dx = \int_{u=1}^{u=2} x \sqrt{u} \frac{1}{2x} du$

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

$x=0 \Rightarrow u = 0^2 + 1 = 1$
 $x=1 \Rightarrow u = 1^2 + 1 = 2$

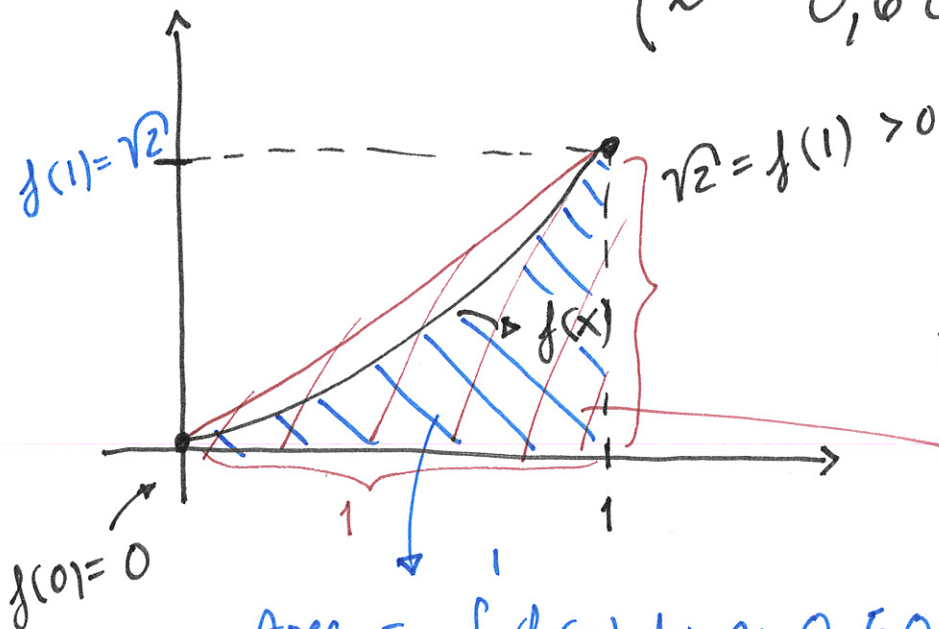
$= \int_1^2 \frac{1}{2} \sqrt{u} du$
 $\underbrace{\quad}_{u^{\frac{1}{2}}}$

$$= \left[\frac{1}{2} \frac{u^{\frac{3}{2}}}{\frac{3}{2}} \right]_{u=1}^2 = \left[\frac{1}{2} \frac{2}{3} u^{\frac{3}{2}} \right]_{u=1}^2$$

$$= \frac{2\sqrt{2}}{3} - \frac{1\sqrt{1}}{3} = \frac{1}{3}(2\sqrt{2}-1)$$

$$(\approx 0,609)$$

$$u^{1+\frac{1}{2}} = u^1 u^{\frac{1}{2}} = u\sqrt{u}$$



$$f(x) = x\sqrt{x^2+1}$$

$$\text{Area} = \frac{1 \cdot \sqrt{2}}{2}$$

$$\approx 0,7$$

$$\text{Area} = \int_0^1 f(x) dx \approx 0,609$$

$$0,609 < 0,7$$

NOTE: Mind the integration bounds when doing substitution!

Alternative: Instead of inserting into:

$$\left[\frac{1}{2} \frac{u^{\frac{3}{2}}}{\frac{3}{2}} \right] = \left[\frac{1}{2} \frac{(x^2+1)^{\frac{3}{2}}}{\frac{3}{2}} \right]_{x=0}^{x=1}$$

sub. back in for x

NB!

Theorem: If f is a continuous function on $[a, b]$ such that $f(x) \geq 0$ for x in $[a, b]$,

then

the area under the graph of $f(x)$ in the interval $[a, b]$

Will "prove"

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

Already "show"

where $F'(x) = f(x)$, so F is an anti-derivative of f .

Why?

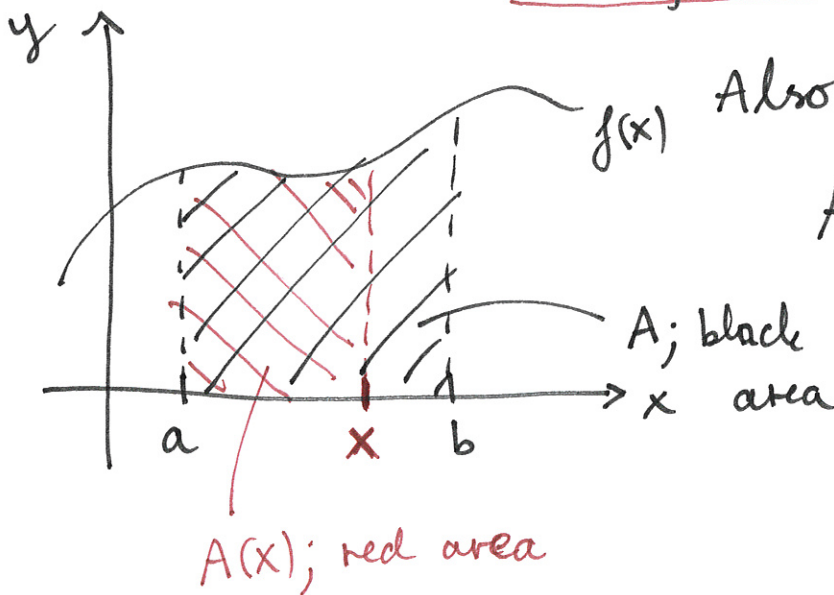
"Proof"

of the first equality

Define

$A(x)$ =
Area function

the area under $y = f(x)$ for $[a, x]$



Also, let

$A =$ area under $y = f(x)$ in $[a, b]$

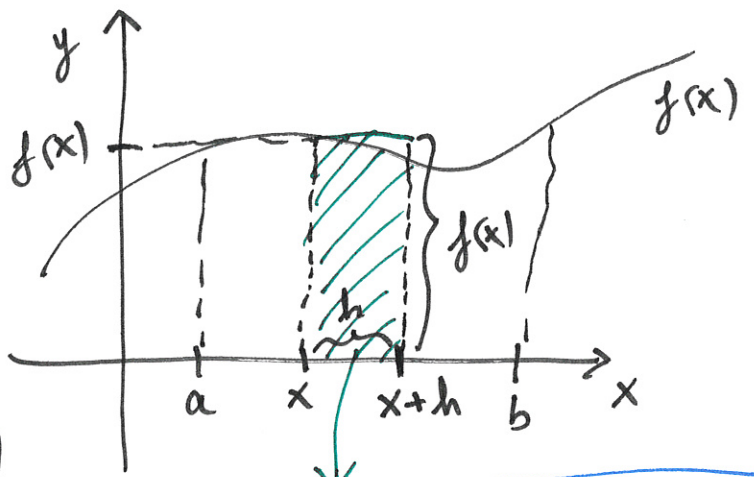
FACTS:

- $A(a) = 0$
- $A(b) = A$

$$\underline{A'(x)} \approx \frac{A(x+h) - A(x)}{h}$$

$$= \frac{\text{area of strip}}{h}$$

$$= \frac{f(x) \cdot h}{h} = \underline{f(x)}$$



$$\text{Area: } \boxed{A(x+h) - A(x)}$$

So: $A'(x) \approx f(x)$, hence $A(x)$ is an anti-derivative of $f(x)$. But then,

$$\int_a^b f(x) dx = [A(x)]_{x=a}^b = A(b) - A(a)$$

$$= A - 0 = A$$

FACTS

area under graph between a and b

Improper integrals

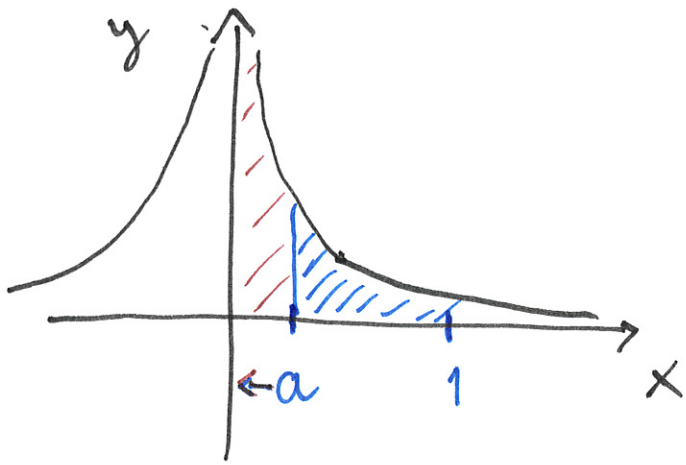
What if: 1) $f(x)$ is not continuous on $[a, b]$?

OR

2) $a = -\infty$ or $b = \infty$?

Ex: $\int_0^1 \frac{1}{x^2} dx = \lim_{a \rightarrow 0} \int_a^1 \frac{1}{x^2} dx$

$\frac{1}{x^2}$ is not defined for $x=0$



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

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

$$\int_a^1 \frac{1}{x^2} dx = \left[\frac{x^{-1}}{-1} \right]_{x=a}^1 = \left[-\frac{1}{x} \right]_{x=a}^1$$

$$= -1 + \frac{1}{a}$$

$$\int_0^1 \frac{1}{x^2} dx = \lim_{a \rightarrow 0^+} \int_a^1 \frac{1}{x^2} dx$$

$$= \lim_{a \rightarrow 0^+} \left(-1 + \frac{1}{a} \right) = \underline{\underline{\infty}}$$