Calculus 2

Integration

Riemann Sum

- The primary application of integration is to determine the area between a function and the x-axis. A Riemann sum is an approximation of this area that is found using rectangles.

- A Riemann sum of a function f defined on the interval $[a, b]$ is determined by a partition, which is a finite division of $[a, b]$ into subintervals. This interval is typically expressed by $a = x_0 < x_1 < x_2 < \cdots < x_n = b$ and a sampling of points with one point from each subinterval, for example, c_i from $[x_{i-1}, x_i]$. The associated Riemann sum is: $\sum_{i=1}^{n} f(c_i)(x_i - x_{i-1})$

- A regular partition has subintervals of the same length. $\Delta x = \frac{b-a}{n}$ and $x_i = a + i\Delta x$. A partition's norm is its maximum subinterval length. A left sum takes the left point $c_i = x_{i-1}$ of each subinterval, whereas a right sum takes the right endpoint $c_i = x_i$ of each subinterval.

  - EX: The sum of the areas of the rectangles (left graph) represents a left Riemann sum of $f(x)$ on the interval $[0, 10]$ using partitions that are 2 units wide.

  - EX: The sum of the areas of the rectangles (right graph) represents a right Riemann sum of $f(x)$ on the interval $[0, 10]$ using partitions that are 2 units wide.

  - An upper sum of a continuous function f takes a point c_i in each subinterval where the maximum value of f is achieved. A lower sum takes the minimum value of f for each subinterval.

Definite Integral

- As the partitions of a Riemann sum get smaller and smaller, the area approximation gets closer and closer to the actual area under the curve. The definite integral of f on the interval $[a, b]$ is defined as $\int_a^b f(x)\,dx = \lim_{n\to\infty} \sum_{i=1}^{n} f(c_i)\Delta x$.

- The expression to be integrated, $f(x)$, is called the integrand. The definite integral exists when f is continuous on $[a, b]$. Then the function is said to be integrable.

Antiderivatives

- An antiderivative of a function f is a function F whose derivative is f, $F'(x) = f(x)$ for all x in some domain (usually an interval). Any two antiderivatives of a function on an interval differ by a constant.

- EX: The functions $a(x) = x^2 + 2x + 2$ and $b(x) = x^2 + 2x - 7$ are both antiderivatives of $a'(x) = 2x + 2$ because $a'(x) = b'(x) = 2x + 2$.

- The indefinite integral of a function f is denoted $\int f(x)\,dx$ and represents the family of antiderivatives or a typical (often specified) interval.

  - EX: $\int \frac{1}{x}\,dx = \ln|x| + C$, where C is a constant called the constant of integration.

Mean Value Theorem

- Let f be a continuous function on the interval $[a, b]$. Then there exists a number c in $[a, b]$ such that $\int_a^b f(x)\,dx = f(c)(b-a)$.

- In other words, $f(c)$ is the average value of $f(x)$ on $[a, b]$.

Mean Value Theorem for Integrals

Fundamental Theorem of Calculus

- There are two parts to the fundamental theorem of calculus.

1. **First Part (Evaluating Integrals):** If f is a continuous function on $[a, b]$ and $F(x)$ is an antiderivative of f on that interval, then $\int_a^b f(x)\,dx = F(x)\Big|_a^b = F(b) - F(a)$.

  - EX: Evaluate $\int_1^3 x^2 + 5x\,dx$ given that $\int x^2 + 5x\,dx = F(x) = \frac{x^3}{3} + \frac{5x^2}{2} + C$.

  $$\int_1^3 x^2 + 5x\,dx = F(3) - F(1)$$
  $$= \left(\frac{27}{3} + \frac{5(9)}{2}\right) - \left(\frac{1}{3} + \frac{5(1)}{2}\right)$$
  $$= (9 + 22.5) - \left(\frac{1}{3} + 2.5\right)$$
  $$= \frac{82}{3}$$

  The area of the shaded region (between $f(x)$ and the x-axis) on $[1, 3]$ is $\frac{82}{3}$ square units.

Area of a Shaded Region

2. **Second Part (Determining Antiderivatives):** If f is a continuous function on $[a, b]$, then the function $F(x) = \int_a^x f(t)\,dt$ is an antiderivative of f on $[a, b]$ and $F'(x) = f(x)$.

  - EX: $\frac{d}{dx}\int_a^x \cos(t)\,dt = \cos(x)$

Interpretation of Integrals

Area Under a Curve

- If f is nonnegative and continuous on $[a, b]$, then $F(x) = \int_a^x f(t)\,dt$ gives the area between the graph of the function and the x-axis.

- The area function $A(x) = \int_a^x f(t)\,dt$ gives the accumulated area on the interval from a up to x. If f is negative, the integral is the opposite of the area.

Average Value

- The average value of f over an interval $[a, b]$ is defined by the expression

  average value $= \frac{1}{b-a}\int_a^b f(x)\,dx$

  - EX: Find the average value of $f(x) = \sin(x)$ on the interval $[0, \pi]$.

  $$\text{average value} = \frac{1}{\pi - 0}\int_0^\pi \sin(x)\,dx$$
  $$= \frac{1}{\pi}[-\cos(x)]_0^\pi$$
  $$= \frac{1}{\pi}[-\cos(\pi) + \cos(0)] = \frac{2}{\pi}$$

- The average value of $f(x)$ on the interval $[0, \pi]$ is $\frac{2}{\pi}$.

- A rough estimate of an integral may be made by estimating the average value of a function (by inspection) and multiplying it by the length of the interval.

Accumulated Change

- The integral of a rate of change of a quantity over a time interval gives the total change in the quantity over the time interval.

  - EX: Let $s(t)$ represent the position of an object as a function of time. Then $s'(t) = v(t)$ represents the velocity (the rate of change of position) of the object. Furthermore, $v(t) \cdot \Delta t$ represents the approximate displacement occurring in the time increment from t to $t + \Delta t$.

- Adding the displacements for all time increments gives the approximate change in position over the entire time interval. In the limit of small time increments, the exact total displacement (or movement) is found: $\int_a^b v(t)\,dt = s(b) - s(a)$.

Area Under a Curve

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Eugene F. Knott,John F. Schaeffer,Michael T. Tulley

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