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Quick Study ACADEMIC

Comprehensive Review of

CALCULUS 2

INTEGRAL & DIFFERENTIAL CALCULUS FOR ADVANCED STUDENTS

INTEGRATION

DEFINITIONS

- **Riemann sum.** The definite integral captures the idea of adding the values of a function over a continuum.
- **Riemann sum.** A suitably weighted sum of values of a definite integral to the limiting value of such sums. A Riemann sum of a function f defined on $[a,b]$ is determined by a **partition**, which is a finite division of $[a,b]$ into subintervals, typically expressed by $a=x_0<x_1<\cdots<x_n=b$, and a **sampling** of points, one point from each subinterval, say x_i from $[x_{i-1},x_i]$. The associated Riemann sum is $\sum_{i=1}^{n} f(x_i)(x_i-x_{i-1})$.

A **regular partition** has subintervals of the same length, $\Delta x=(b-a)/n$, $x_i=a+i\Delta x$. A partition's **norm** is the maximum subinterval length. A **left sum** takes the left endpoint $x_{i-1}=a+i\Delta x$ of each subinterval, a **right sum**, the right endpoint. An **upper sum** (or a **circumscribed sum**) takes a point x_i in each subinterval where the maximum value of f is achieved; a **lower sum**, the minimum value. E.g., the upper Riemann sum of x^2 on $[0,3]$ with a regular partition of 3 intervals is the left sum (since the curve is decreasing on the interval): $\sum_{i=1}^{3}\left|\max\left(f(x)-f\left(\frac{3i}{3}\right)\right)\right|\left|\frac{3}{3}\right|$.

- **The Definite Integral.** The **definite integral** of f from a to b may be characterized as $\int_a^b f(x)\,dx=\lim_{\Delta x\to 0}\sum f(x_i)\Delta x_i$.

The limit is said to exist if some number A can be called the integral satisfies the following: every $\varepsilon>0$ admits a δ such that all Riemann sums on partitions of $[a,b]$ in which all norms less than δ differ from A by less than ε. If there is such a value A, the function is said to be **integrable** and the value is denoted $\int_a^b f(x)\,dx$ or $\int_a^b f$. The function must be bounded to be integrable. The function f is called the **integrand** and the points a and b are called the **lower limit** and **upper limit** of integration, respectively. The word **integral** refers to the limiting value of $\int_a^b f$ and f on $[a,b]$ as well as to the resulting value if there is one.

- **Antidifferentiation.** An antiderivative of a function f is a function A whose derivative is f: $A'(x)=f(x)$ for all x on some domain (usually an interval). Any two antiderivatives of a function on an interval differ by a constant in consequence of the **Mean Value Theorem**; E.g., both $\frac{1}{3}(x+a)^3$ and $\frac{1}{3}x^3+ax$ are antiderivatives of x^2+ax, differing by $\frac{1}{3}a^3$. The **indefinite integral** of a function f, denoted $\int f(x)\,dx$, is an expression for the family of antiderivatives on a named (often unspecified) interval. E.g., after $x=-1$, or for $x>0$:

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

The constant C, which may have any real value, is the **constant of integration**. Computer programs, and also others, may omit the constant, it being understood by the knowledgeable user that the given antiderivative is just one representative of a family.

INTERPRETATIONS

- **Area under a curve.** If f is nonnegative and continuous on $[a,b]$, then $\int_a^b f(x)\,dx$ gives the area between the x-axis and the graph. The **area function** $A(x)=\int_a^x f(t)\,dt$ gives the area accumulated 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 $[a,b]$ may be defined by **average value** $=\frac{1}{b-a}\int_a^b f(x)\,dx$.

A rough estimation of an integral may be made by estimating the average value (by inspecting the graph) and multiplying it by the length of the interval. (See above Riemann sums for integrals, as the theory applies.)

- **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. E.g., if $s(t)=v(t)$ is a velocity (the rate of change of position), then $\int_a^b v(t)\,dt$ is the approximate displacement occurring in the time increment $[a,b]$; 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, one gets the exact total displacement: $\int_a^b v(t)\,dt=s(b)-s(a)$.
- **Integral curve.** Imagine that a function y possesses a slope $f(x)$ for each x. Placing line segments with slope $f(x)$ at points (x,y) for various y, and doing this for various x, one gets a **slope field**. An antiderivative of f is a function whose graph is tangent to the slope field at each point. The graph of the antiderivative is called an **integral curve** of the slope field.
- **Solution to initial value problem.** The solution to the differential equation $y'=f(x)$ with initial value $y(x_0)=y_0$ is $y(x)=y_0+\int_{x_0}^{x} f(t)\,dt$.

THEORY

- **Integrability & Integration.** A continuous function on a closed interval is integrable. Integrability on $[a,b]$ implies integrability on closed subintervals of $[a,b]$. Knowing f is integrable: if $f<g<h$ on $[a,b]$, then $\int_a^b f<\int_a^b g<\int_a^b h$.

If $m\le f(x)\le M$ for all x in $[a,b]$, then $m(b-a)\le\int_a^b f(x)\,dx\le M(b-a)$.

Use this to check integral evaluations with rough estimations or approximations.

If f is nonnegative, then $\int_a^b f(x)\,dx$ is nonnegative.

If f is integrable on $[a,b]$, then so is $|f|$, and

$$\left|\int_a^b f(x)\,dx\right|\le\int_a^b |f(x)|\,dx.$$

- **Fundamental Theorem of Calculus.** One part of the theorem is used to **evaluate integrals**: if f is continuous on $[a,b]$ and A is an antiderivative of f on that interval, then $\int_a^b f(x)\,dx=A(x)\Big|_a^b=A(b)-A(a)$.

The other part of the theorem [illegible]

If f [illegible]

$A(x)=\int_a^x f(t)\,dt$ is an antiderivative of f on $[a,b]$. $A'(x)=f(x)$ valid for one-sided derivatives at the endpoints.

- **Differentiation of integrals.** Functions are often defined as integrals. E.g., the "sine integral function" is $\mathrm{Si}(x)=\int_0^x \frac{\sin t}{t}\,dt$.

To differentiate such, use the second part of the Fundamental Theorem:

$\frac{d}{dx}\int_a^{g(x)} f(t)\,dt=f(g(x))\,g'(x)$. A function such as $\int_a^{g(x)} f(t)\,dt$ is a composition resulting: $A(x)=\int_a^x f(t)\,dt$. To differentiate, use the chain rule and the fundamental theorem:

$\frac{d}{dx}\int_a^{g(x)} f(t)\,dt=\frac{d}{dx}A[g(x)]=A'(g(x))\,g'(x)=f(g(x))\,g'(x)$.

- **Mean value theorem for integrals.** If f and g are continuous on $[a,b]$, then there is a c in $[a,b]$ such that $\int_a^b f(x)\,g(x)\,dx=f(c)\int_a^b g(x)\,dx$.

In the case $g=1$, the average value of f is attained somewhere on the interval: $\frac{1}{b-a}\int_a^b f(x)\,dx=f(c)$.

- **Change of variable formula.** An integrand and limits of integration can be changed to make an integral easier to apprehend or evaluate. In effect, the "base" is variously rubberband without changing the integral's value. If g is a function with continuous derivative and f is continuous, then $\int_a^b f(g(t))\,g'(t)\,dt=\int_{g(a)}^{g(b)} f(u)\,du$, where u and t are points with $g(a)=u$ and $g(b)=b$.

In practice, substitute $u=g(t)$, compute $du=g'(t)\,dt$, and then when t is before and after a and b. E.g., use $\sin\theta\,d\theta=du$ to evaluate the indefinite integral $\int\sqrt{1-x^2}\,dx=\int\sqrt{1-\sin^2\theta}\cos\theta\,d\theta$, which becomes $\int\cos^2\theta\,d\theta$, since $\sqrt{1-\sin^2\theta}=\cos\theta$ for θ in $[-\pi/2,\pi/2]$. The formula is often used to evaluate, starting with $\int_a^b g(f(x))\,f'(x)\,dx$. See [illegible] on pg. 2.

- **Numerical Approximation.** A rigorous definition is: $\int_a^b \frac{1}{x}\,dx$. The change of variable formula with $u=kx$ yields $\int_a^{ka}\frac{1}{u}\,du=\int_a^{ka}x\cdot\frac{1}{x}\,dx=\int_a^{ka}\frac{1}{x}\,dx$, showing that $\ln(ka)-\ln a$. The other elementary properties of the natural log can likewise be easily derived from this definition. In this approach, an inverse function is defined and its derivative is the natural exponential function.

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Franklin W. Dixon,Carolyn Keene

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