Quick Study ACADEMIC

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 sequence of $[a, b]$ into subintervals. This interval is typically organized by $a = x_0 < x_1 < \ldots < x_n = b$ and a sampling of points with one point from each subinterval, for example, 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: $\Delta x = \frac{b-a}{n}$ and $x_i - x_{i-1} = \Delta x$. A partition's **norm** is its maximum subinterval length. A **left sum** takes the left endpoint $x_i = x_{i-1}$ of each subinterval, whereas a **right sum** takes the right endpoint.

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 graphs) 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 approximations gets closer and closer to the actual area under the curve. The **definite integral** of f on the interval $[a, b]$ is defined as $\int_a^b f(x)\,dx = \lim_{\Delta x \to 0} \sum_{i=1}^{n} f(x_i)\Delta x$.
- 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**.

Antiderivative

- 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 $a(x) = x^2 + 5x + 2$ and $b(x) = x^2 + 5x - 7$ are both antiderivatives of $c(x) = 2x + 5$ because $a'(x) = 2x + 5$ and $b'(x) = 2x + 5$.

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

Ex: $\int \frac{1}{x^2+1}\,dx = \tan^{-1} x + C$, 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 $[a, b]$.

Fundamental Theorem of Calculus

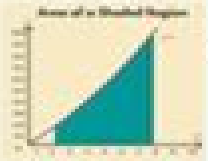
- There are two parts to the **fundamental theorem of calculus**.

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 $\int_0^2 x^3 + 5x\,dx$ given that $\int x^3 + 5x\,dx = F(x) = \frac{x^4}{4} + \frac{5x^2}{2} + C$.

$$\int_0^2 x^3 + 5x\,dx = F(b) - F(a)$$
$$= \left(\frac{2^4}{4} + \frac{5(2)^2}{2}\right) - \left(\frac{0^4}{4} + \frac{5(0)^2}{2}\right)$$
$$= 10 - 0$$
$$= 10$$

The area of the shaded region (between $f(x)$ and the x-axis) on $[0, 2]$ is 10 square units.



2. **Second Part (Differentiating 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: $\frac{d}{dx}\left[\int_0^{\cos(x)} \sin(t^2)\,dt\right] = \sin(\cos^2(x)) \cdot -\sin(x) = -\sin(x)\sin(\cos^2(x))$

Interpretation of Integrals

Area Under a Curve

- If f is nonnegative and continuous on $[a, b]$, then $A'(x) = \frac{d}{dx}\int_a^x f(t)\,dt = f(x)$ 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 $\text{average value} = \frac{1}{b-a}\int_a^b f(x)\,dx$.

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 $[a, a]$ is $\frac{1}{a-a}\int_a^a f(x)\,dx = 0$.

- A length estimate of an integral may be made by estimating the average value of a function (by inspection) and multiplying 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, $v(t)\,\Delta t$ approximates 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. As the time of each time increment, the exact total displacement (or accumulation) is found: $\int_a^b v(t)\,dt = s(b) - s(a)$.

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