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(1) Anti-derivatives and Definition of Indefinite Integrals

(A) Anti-derivatives

**Anti-derivatives**

**Definition 1** A function  $F$  is called an anti-derivative of  $f$  on an interval  $I$  if

$$F'(x) = f(x) \text{ for every } x \in I.$$

**Example 1**

1. Let  $F(x) = x^2 + 3x + 1$  and  $f(x) = 2x + 3$ .  
Since  $F'(x) = f(x)$ , the function  $F(x)$  is an anti-derivative of  $f(x)$ .
2. Let  $G(x) = \sin(x) + x$  and  $g(x) = \cos(x) + 1$ .  
We know that  $G'(x) = \cos(x) + 1$  and this means the function  $G(x)$  is an anti-derivative of  $g(x)$ .

Generally, if  $F(x)$  is an anti-derivative of  $f(x)$ , then every function  $F(x) + c$  is also anti-derivative of  $f(x)$ , where  $c$  is a constant. The question that can be raised here is: Is the anti-derivative of a function  $f$  unique? In other words, does the function  $f(x)$  have any other anti-derivatives that are different from  $F(x) + c$ . The next theorem gives the answer to this question.

**Theorem 1** If the functions  $F(x)$  and  $G(x)$  are anti-derivatives of a function  $f(x)$  on the interval  $I$ , there exists a constant  $c$  such that  $G(x) = F(x) + c$ .

The last theorem means that any anti-derivative  $G(x)$ , which is different from the function  $F(x)$  can be expressed as  $F(x) + c$  where  $c$  is an arbitrary constant. The following examples clarify this point.

**Example 2** Let  $f(x) = 2x$ . The functions

$$F(x) = x^2 + 2,$$

$$G(x) = x^2 - \frac{1}{2},$$

$$H(x) = x^2 - \sqrt[3]{2},$$

and many other functions are anti-derivatives of a function  $f(x)$ . Generally, for the function  $f(x) = 2x$ , the function  $F(x) = x^2 + c$  is the anti-derivative where  $c$  is an arbitrary constant.

(B) Indefinite Integrals

**Indefinite Integrals**

**Definition 2** Let  $f$  be a continuous function on an interval  $I$ . The Indefinite integral of  $f(x)$  is the general anti-derivative of  $f(x)$  on  $I$  and symbolized by  $\int f(x) dx$ .

**Remark 1** If  $F(x)$  is an anti-derivative of  $f$ , then

$$\int f(x) dx = F(x) + c.$$

The function  $f(x)$  is called the integrand, the symbol  $\int$  is the integral sign,  $x$  is called the variable of integration and  $c$  is the constant of integration.

Now, by using the previous remark, the general anti-derivatives in Example 1 are

1.  $\int 2x + 3 dx = x^2 + 3x + c$ .
2.  $\int \cos(x) + 1 dx = \sin(x) + x + c$ .

The following table lists basic indefinite integrals.

Derivative	Indefinite Integrals
$\frac{d}{dx}(x) = 1$	$\int 1 dx = x + c$
$\frac{d}{dx}\left(\frac{x^{n+1}}{n+1}\right) = 1, n \neq -1$	$\int x^n dx = \frac{x^{n+1}}{n+1} + c$
$\frac{d}{dx}(\sin x) = \cos x$	$\int \cos dx = \sin x + c$
$\frac{d}{dx}(-\cos x) = \sin x$	$\int \sin x dx = -\cos x + c$
$\frac{d}{dx}(\tan x) = \sec^2 x$	$\int \sec^2 x dx = \tan x + c$
$\frac{d}{dx}(-\cot x) = \csc^2 x$	$\int \csc^2 x dx = -\cot x + c$
$\frac{d}{dx}(\sec x) = \sec x \tan x$	$\int \sec x \tan x dx = \sec x + c$
$\frac{d}{dx}(-\csc x) = \csc x \cot x$	$\int \csc x \cot x dx = -\csc x + c$

Table 1: The list of the basic integration rule.

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## (2) Properties of Indefinite Integrals

**Example 3** Evaluate the following integrals:

- $\int x^{-3} dx$
- $\int \frac{1}{\cos^2 x} dx$

**Solution:**

$$\int f'(x) dx = \int (6x^2 + x - 5) dx$$

$$f(x) = 2x^3 + \frac{1}{2}x^2 - 5x + c .$$

In this section, we shall list main properties of indefinite integrals and use them to integrate some functions.

**Properties of Indefinite Integrals**

**Theorem 2** Let  $f$  and  $g$  be integrable functions, then

- $\frac{d}{dx} \int f(x) dx = f(x) .$
- $\int \frac{d}{dx} (F(x)) dx = F(x) + c .$
- $\int (f(x) \pm g(x)) dx = \int f(x) \pm \int g(x) dx .$
- $\int kf(x) dx = k \int f(x) dx$ , where  $k$  is a constant

In the following example, we use the previous properties and the table of the basic integrals to solve some indefinite integrals.

**Example 4** Evaluate the following integrals:

- $\int 4x + 3 dx$
- $\int 2 \sin x + 3 \cos x dx$
- $\int \sqrt{x} + \sec^2 x dx$
- $\int \frac{d}{dx} (\sin x) dx$
- $\frac{d}{dx} \int \sqrt{x+1} dx$

**Solution:**

**Example 5** Solve the differential equation  $f'(x) = 6x^2 + x - 5$  subject to the initial condition  $f(0) = 2$ .

**Solution:**

Use the condition  $f(0) = 2$  i.e., substitute  $x = 0$  into the function  $f(x)$ . We have

$$f(0) = 0 + 0 - 0 + c = 2 \Rightarrow c = 2 .$$

From this, the solution of the differential equation is  $f(x) = 2x^3 + \frac{1}{2}x^2 - 5x + 2$  .

**Example 6** Solve the differential equation  $f''(x) = 5 \cos x + 2 \sin x$  subject to the initial condition  $f(0) = 3$  and  $f'(0) = 4$ .

**Solution:**

$$\int f''(x) dx = \int (5 \cos x + 2 \sin x) dx$$

$$f'(x) = 5 \sin x - 2 \cos x + c$$

The condition  $f'(0) = 4$  yields

$$f'(0) = 0 - 2 + c = 4 \Rightarrow c = 6 .$$

Thus,  $f'(x) = 5 \sin x - 2 \cos x + 6$  . Now, again

$$\int f'(x) dx = \int (5 \sin x - 2 \cos x + 6) dx$$

$$f(x) = -5 \cos x - 2 \sin x + 6x + c$$

Use the condition  $f(0) = 3$  by substituting  $x = 0$  into  $f(x)$ . This yields

$$f(0) = -5 - 0 + 0 + c = 3 \Rightarrow c = 8 .$$

Thus, the solution of the differential equation is  $f(x) = -5 \cos x - 2 \sin x + 6x + 8$ .

Note that, in the previous examples, we use  $x$  as the variable of the integration. However, for this role, we can use any variable  $y, z, t, \dots$  .

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(3) Integration By Substitution

The integration by substitution (known as u-substitution) is one technique for solving some complex integrals. The goal of changing the variable of the integration is to obtain a simple indefinite integral. In a sense that the substitution method turns the integral into a simpler integral involving the variable  $u$  that can be solved by using either the table of the basic integrals or other techniques of integration. The following definition shows how the substitution technique works.

#### Substitution Method

**Theorem 3** Let  $g$  be a differentiable function on the interval  $[a, b]$  where the derivative is continuous. Let  $f$  be a continuous on an interval  $I$  involves the range of the function  $g$ . If  $F$  is an anti-derivative of the function  $f$  on  $I$ , then

$$\int f(g(x))g'(x) dx = F(g(x)) + c, x \in [a, b]$$

#### Steps of Integration by Substitution:

For simplicity, the substitution method can be summarized in the following steps:

- Step 1:* Choose a new variable  $u$ .
- Step 2:* Determine the value of  $du$ .
- Step 3:* Make the substitution i.e., eliminate all occurrences of  $x$  in the integral by making the entire integral is in terms of  $u$ .
- Step 4:* Evaluate the new integral.
- Step 5:* Return the evaluation to the initial variable  $x$ .

**Example 7** Evaluate the integral  $\int 2x(x^2 + 1)^3 dx$ .

**Solution:**

**Example 8** Evaluate the integral  $\int \frac{x^2 - 1}{(x^3 - 3x + 1)^6} dx$ .

**Solution:**

**Example 9** Evaluate the integral  $\int x\sqrt{x-1} dx$ .

**Solution:**

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## (3) Integration By Substitution

The upcoming corollary simplifies the process of the integration by substitution for some functions.

**Corollary 1** If  $\int f(x) dx = F(x) + c$ , then for any  $a \neq 0$ ,

$$\int f(ax \pm b) dx = \frac{1}{a} F(ax \pm b) + c.$$

**Example 10** Evaluate the following integrals:

- $\int \sqrt{2x - 5} dx$
- $\int \cos(3x + 4) dx$

**Solution:**

Evaluate the following integrals:

- $\int x\sqrt{1+x^2} dx$
- $\int x^2\sqrt{x-1} dx$
- $\int \frac{\tan x}{\cos^2 x} dx$
- $\int \sin^5 x \cos x dx$
- $\int \frac{x}{\sqrt{2x^2+1}} dx$
- $\int \cos t \sqrt{1 - \sin t} dt$
- $\int \frac{\cos^3 x}{\csc x} dx$
- $\int \cos(3x + 4) dx$
- $\int \frac{1}{\sqrt{x}(\sqrt{x} + 1)^2} dx$
- $\int \sec 4x \tan 4x dx$
- $\int \frac{\sqrt{\cot x}}{\sin^2 x} dx$
- $\int (1 + \frac{1}{t})t^{-2} dt$
- $\int \frac{x}{\sqrt{2x-1}} dx$
- $\int x^2(4x^3 - 6)^7 dx$
- $\int \sin^2(3x) \cos(3x) dx$

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(4) Riemann Sum and Area

**(A) Summation Notation**

Summation is the addition of a sequence of numbers and the result is their sum or total.

**Summation Notation**

**Definition 3** Let  $\{a_1, a_2, \dots, a_n\}$  be a set of numbers. The symbol  $\sum_{k=1}^n a_k$  represents their sum:

$$\sum_{k=1}^n a_k = a_1 + a_2 + \dots + a_n .$$

**Example 11** Evaluate the following sums:

- $\sum_{i=0}^3 (i^3)$  .
- $\sum_{j=1}^4 (j^2 + 1)$  .
- $\sum_{k=1}^3 (k + 1)k^2$  .

**Solution:**

**Theorem 4**

- $\sum_{k=1}^n k = \frac{n(n+1)}{2}$  .
- $\sum_{k=1}^n k^2 = \frac{n(n+1)(2n+1)}{6}$  .
- $\sum_{k=1}^n k^3 = \left[ \frac{n(n+1)}{2} \right]^2$  .

**Example 13** Evaluate the following sums:

- $\sum_{k=1}^{100} k$  .
- $\sum_{k=1}^{10} k$  .
- $\sum_{k=1}^{10} k$  .

**Solution:**

In the following theorem, we present some summations of polynomial expressions. They will be used later in the Riemann sum to find the area under the graph of a function  $f$ .

**(B) Properties of Sum Notation**

- $\sum_{k=1}^n c = \underbrace{c + c + \dots + c}_{n\text{-times}} = nc$ .
- $\sum_{k=1}^n (a_k \pm b_k) = \sum_{k=1}^n a_k \pm \sum_{k=1}^n b_k$ .
- $\sum_{k=1}^n c a_k = c \sum_{k=1}^n a_k$  for any  $c \in \mathbb{R}$ .

**Example 12** Evaluate the following sums:

- $\sum_{k=1}^{10} 15$  .
- $\sum_{k=1}^4 k^2 + 2k$  .
- $\sum_{k=1}^3 3(k + 1)$  .

**Solution:**

**Example 14** Express the following sums in terms of  $n$ :

- $\sum_{k=1}^n (k + 1)$  .
- $\sum_{k=1}^n (2k^2 - k + 1)$  .

**Solution:**

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(4) Riemann Sum and Area

**(C) Riemann Sum and Area**

**Definition 4** A set  $P = \{x_0, x_1, x_2, \dots, x_n\}$  is called a partition of a closed interval  $[a, b]$  if

$$a = x_0 < x_1 < x_2 < \dots < x_{n-1} < x_n = b$$

for any positive integer  $n$ .

Note that,

1. the division of the interval  $[a, b]$  by the partition  $P$  generates  $n$  sub-intervals:  $[x_0, x_1], [x_1, x_2], [x_2, x_3], \dots, [x_{n-1}, x_n]$ .
2. The length of each sub-interval  $[x_{k-1}, x_k]$  is  $\Delta x_k = x_k - x_{k-1}$ .
3. The sub-intervals do not intersect and their union gives the main interval  $[a, b]$ .

**Definition 5** The norm of the partition of  $P$  is the largest length among  $\Delta x_0, \Delta x_1, \Delta x_2, \dots, \Delta x_n$  i.e.,

$$\|P\| = \max\{\Delta x_0, \Delta x_1, \Delta x_2, \dots, \Delta x_n\}.$$

**Example 15** If  $P = \{0, 1.2, 2.3, 3.6, 4\}$  is a partition of the interval  $[0, 4]$ , find the norm of the partition  $P$ .

**Solution:**

We need to find the sub-intervals and their lengths.

Sub-interval $[x_{k-1}, x_k]$	Length $\Delta x_k$
$[0, 1.2]$	$1.2 - 0 = 1.2$
$[1.2, 2.3]$	$2.3 - 1.2 = 1.1$
$[2.3, 3.6]$	$3.6 - 2.3 = 1.3$
$[3.6, 4]$	$4 - 3.6 = 0.4$

From the table, the norm is  $\|P\| = 1.3$ .

**Remark 2**

1. The partition  $P$  of the interval  $[a, b]$  is called regular if  $\Delta x_0 = \Delta x_1 = \Delta x_2 = \dots = \Delta x_n = \Delta x$ .
2. For any positive integer  $n$ , if the partition  $P$  is regular then

$$\Delta x = \frac{b-a}{n} \quad \text{and} \quad x_k = a + k \frac{b-a}{n}.$$

To explain the previous result, let  $P$  be a regular partition of the interval  $[a, b]$ . We know that  $x_0 = a$  and  $x_n = b$ . Then,

$$x_1 = x_0 + \Delta x,$$

$$x_2 = x_1 + \Delta x = x_0 + 2\Delta x,$$

$$x_3 = x_2 + \Delta x = x_0 + 3\Delta x.$$

By continuing doing so, we have

$$x_k = x_0 + k \Delta x = x_0 + k \frac{b-a}{n}.$$

Note that, when  $n \rightarrow \infty$ , the norm  $\|P\| \rightarrow 0$ .

**Example 16** Define a regular partition  $P$  that divides the interval  $[1, 4]$  into 4 sub-intervals.

**Solution:**

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(4) Riemann Sum and Area

**Riemann Sum**

**Definition 6** Let  $f$  be a defined function on the closed interval  $[a, b]$  and let  $P = \{x_0, x_1, \dots, x_n\}$  be a partition of  $[a, b]$ . Let  $\omega_k \in [x_{k-1}, x_k]$ ,  $k = 1, 2, 3, \dots, n$  be a mark on the partition  $P$ . Then, the Riemann sum of  $f$  for  $P$  is

$$R_p = \sum_{k=1}^n f(\omega_k) \Delta x_k$$

Consider Figure 1, we want to explain the definition of the Riemann sum of a function  $f$  for the partition  $P$ . As shown in the figure, the amount  $f(\omega_1)\Delta x_1$  is the area of the rectangular  $A_1$ ,  $f(\omega_2)\Delta x_2$  is the area of the rectangular  $A_2$  and so on. The sum of these areas approximates the whole area under the graph of the function  $f$ . In other words, the area under  $f$  bounded by  $x = a$  and  $x = b$  can be estimated by the Riemann sum where as the number of the sub-intervals increases (i.e.,  $n \rightarrow \infty$ ), the estimation becomes better. From this,

$$A = \lim_{n \rightarrow \infty} R_p = \lim_{n \rightarrow \infty} \sum_{k=1}^n f(\omega_k) \Delta x_k$$

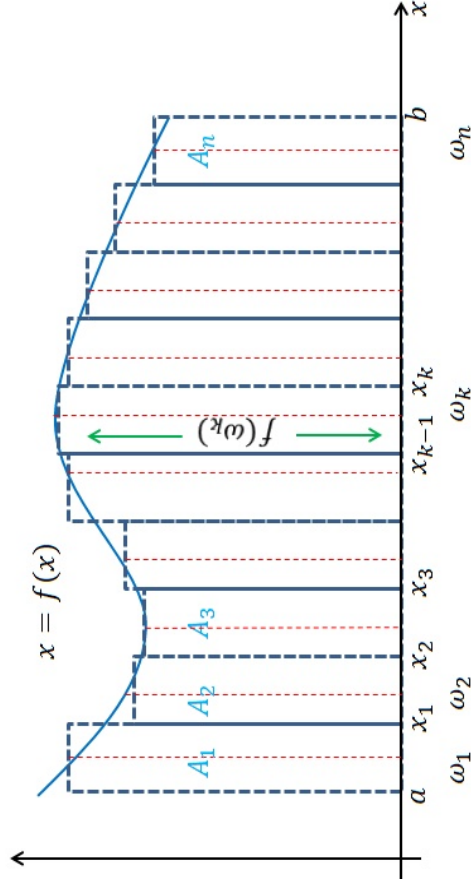


Figure 1: The Riemann sum of the function  $f(x)$  for the partition  $P$ .

**Example 17** Find the Riemann sum  $R_p$  of the function  $f(x) = 2x - 1$  for the partition  $P = \{-2, 0, 1, 3, 4\}$  of the interval  $[a, b]$  by choosing the mark as follows:

1. the left-hand end point,
2. the right-hand end point,
3. the mid point.

**Solution:**

1. The left-hand end point.

Sub-intervals	Length $\Delta x_k$	$\omega_k$	$f(\omega_k)$	$f(\omega_k) \Delta x_k$
$[-2, 0]$	$0 - (-2) = 2$	$-2$	$-5$	$-10$
$[0, 1]$	$1 - 0 = 1$	$0$	$-1$	$-1$
$[1, 4]$	$4 - 1 = 3$	$1$	$1$	$3$
$[4, 6]$	$6 - 4 = 2$	$4$	$7$	$14$
$R_p = \sum_{k=1}^n f(\omega_k) \Delta x_k$				$6$

2. The right-hand end point.

Sub-intervals	Length $\Delta x_k$	$\omega_k$	$f(\omega_k)$	$f(\omega_k) \Delta x_k$
$[-2, 0]$	$0 - (-2) = 2$	$0$	$-1$	$-2$
$[0, 1]$	$1 - 0 = 1$	$1$	$0$	$0$
$[1, 4]$	$4 - 1 = 3$	$4$	$7$	$21$
$[4, 6]$	$6 - 4 = 2$	$6$	$11$	$22$
$R_p = \sum_{k=1}^n f(\omega_k) \Delta x_k$				$41$

3. The mid point.

Sub-intervals	Length $\Delta x_k$	$\omega_k$	$f(\omega_k)$	$f(\omega_k) \Delta x_k$
$[-2, 0]$	$0 - (-2) = 2$	$-1$	$-3$	$-6$
$[0, 1]$	$1 - 0 = 1$	$0.5$	$0$	$0$
$[1, 4]$	$4 - 1 = 3$	$1.5$	$2$	$6$
$[4, 6]$	$6 - 4 = 2$	$5$	$9$	$18$
$R_p = \sum_{k=1}^n f(\omega_k) \Delta x_k$				$18$

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(4) Riemann Sum and Area & (5) Definite Integrals

**Example 18** Let  $A$  be the area under the graph of  $f(x) = x + 1$  from  $x = 1$  to  $x = 3$ . Find the area  $A$  by taking the limit of the Riemann sum such that the partition  $P$  is regular and the mark  $\omega_k$  is the right end point of each sub-interval.

**Solution:**

For regular partition, we have

$$1. \Delta x = \frac{b-a}{n} = \frac{3-1}{n} = \frac{2}{n}, \text{ and}$$

$$2. x_k = x_0 + k \Delta x \text{ where } x_0 = 1.$$

Since the mark  $\omega_k$  is the right end point of the sub-intervals  $[x_{k-1}, x_k]$ , then  $\omega_k = x_k = 1 + \frac{2k}{n}$ . From this,

$$f(\omega_k) = \frac{2k}{n} + 2 = \frac{2}{n}(k + 1).$$

$$R_p = \sum_{k=1}^n f(\omega_k) \Delta x_k = \frac{4}{n^2} \sum_{k=1}^n (n+k)$$

**Remember:**  $\sum_{k=1}^n (n+k) = \sum_{k=1}^n n + \sum_{k=1}^n k$   
**also**  $\sum_{k=1}^n k = \frac{n(n+1)}{2}$

$$= \frac{4}{n^2} \left[ n^2 + \frac{n(n+1)}{2} \right]$$

$$= 4 + \frac{4n^2 + n}{2n^2}.$$

Therefore,  $\lim_{n \rightarrow \infty} R_p = 4 + 2 = 6$ .

**Exercises**

**1 - 8** ■ If  $P$  is a partition of the interval  $[a, b]$ , find the norm of the partition  $P$ :

1.  $P = \{-1, 0, 1, 3, 4, 4.1, 5\}$ ,  $[-1, 5]$
2.  $P = \{0, 0.5, 1, 2.5, 3.1, 4\}$ ,  $[0, 4]$
3.  $P = \{-3, 0, 2.3, 4.6, 4.8, 5.5, 6\}$ ,  $[-3, 6]$
4.  $P = \{-2, 0, 2.3, 3, 3.5, 4\}$ ,  $[-2, 4]$
5.  $P = \{3, 3.5, 3.6, 4, 4.9, 7\}$ ,  $[3, 7]$
6.  $P = \{-1, 0, 1.3, 4, 4.1, 5\}$ ,  $[-1, 5]$
7.  $P = \{-1, -\frac{1}{2}, 0, \frac{1}{2}, 1, \frac{3}{2}, 2\}$ ,  $[-1, 2]$
8.  $P = \{0, \frac{\pi}{4}, \frac{\pi}{2}, \frac{3\pi}{4}, \pi\}$ ,  $[0, \pi]$

**1 - 4** ■ Define a regular partition  $P$  that divides the interval  $[a, b]$  into  $n$  sub-intervals:

$$1. [a, b] = [0, 3] \quad n = 5$$

$$3. [a, b] = [-4, 4] \quad n = 8$$

$$2. [a, b] = [-1, 4] \quad n = 6$$

$$4. [a, b] = [0, 1] \quad n = 4$$

**5 - 7** ■ Find the Riemann sum  $R_p$  of the function  $f(x) = x^2 + 1$  for the partition  $P = \{0, 1, 3, 4\}$  of the interval  $[a, b]$  by choosing the mark as follows:

5. the left-hand end point,

6. the right-hand end point,

7. the mid point.

**8 - 11** ■ Let  $A$  be the area under the graph of  $f(x)$  from  $a$  to  $b$ . Find the area  $A$  by taking the limit of the Riemann sum such that the partition  $P$  is regular and the mark  $\omega_k$  is the right end point of each sub-intervals:

$$8. f(x) = x/3 \quad a = 1, \quad b = 2$$

$$10. f(x) = 5 - x^2 \quad a = -1, \quad b = 1$$

$$9. f(x) = x - 1 \quad a = 0, \quad b = 3$$

$$11. f(x) = x^3 - 1 \quad a = 0, \quad b = 4$$

**Definite Integrals**

In this section, we are going to define the definite integral and how it is calculated. The following definition shows that the definite integral of a function  $f$  on the interval  $[a, b]$  is the Riemann sum when  $\|P\| \rightarrow 0$ .

**Definite Integrals**

**Definition 7** Let  $f$  be a function defined on a closed interval  $[a, b]$ . If  $f$  is integrable on that interval, the definite integral of  $f$  is

$$\int_a^b f(x) dx = \lim_{n \rightarrow \infty} \sum_k f(\omega_k) \Delta x_k = A.$$

The numbers  $a$  and  $b$  are called the limits of the integration.

**Example 19** Evaluate the following integral  $\int_2^4 x + 2 dx$ .

**Solution:**



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## (5) Definite Integrals

The following remark simplifies the process of calculating the definite integrals.

**Remark 3** To find the value of a definite integral  $\int_a^b f(x) dx$ , we first find the value of the indefinite integral  $\int f(x) dx = F(x) + c$  as shown in Chapter ???. Then, we substitute  $a$  and  $b$  into  $F(x)$  as follows:

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

**Example 20** Evaluate the following integrals:

- $\int_{-1}^2 2x + 1 dx$
- $\int_0^3 x^2 + 1 dx$
- $\int_1^2 \frac{1}{\sqrt{x^3}} dx$
- $\int_0^{\frac{\pi}{2}} \sin(x) + 1 dx$
- $\int_{\frac{\pi}{4}}^{\pi} \sec^2(x) - 4 dx$
- $\int_0^{\frac{\pi}{3}} \sec(x) \tan(x) + x dx$

**Solution:**

One application of the definite integrals is to find the area under the graph of a function  $f$  on the interval  $[a, b]$ . This is clear from Definition 7, if  $f$  is integrable on the interval  $[a, b]$ , then

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

The application of the definite integrals will be discussed in details in Chapter ???.

### Properties of Definite Integrals

#### Theorem 5

- $\int_a^b c dx = c(b - a)$ ,
- $\int_a^a f(x) dx = 0$ .

### Reversed Interval of Definite Integrals

**Theorem 6** If  $f$  is integrable on  $[a, b]$ , then

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

### Linearity of Definite Integrals

#### Theorem 7

1. If  $f$  and  $g$  are integrable on  $[a, b]$ , then  $f + g$  and  $f - g$  are integrable on  $[a, b]$  and

$$\int_a^b (f(x) \pm g(x)) dx = \int_a^b f(x) \pm \int_a^b g(x) dx .$$

2. If  $f$  is integrable on  $[a, b]$  and  $k \in \mathbb{R}$ , then  $k f$  is integrable on  $[a, b]$  and

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

Lecture 5

Date: / /

Day:

(5) Definite Integrals

**Comparison of Definite Integrals****Theorem 8**

1. If  $f$  and  $g$  are integrable on  $[a, b]$  and  $f(x) \geq g(x)$  for all  $x \in [a, b]$  then

$$\int_a^b f(x) \, dx \geq \int_a^b g(x) \, dx .$$

2. If  $f$  is integrable on  $[a, b]$  and  $f(x) \geq 0$  for all  $x \in [a, b]$  then

$$\int_a^b f(x) \, dx \geq 0 .$$

**Additive Interval of Definite Integrals**

**Theorem 9** If  $f$  is integrable on the intervals  $[a, c]$  and  $[c, b]$ , then  $f(x)$  is integrable on  $x \in [a, b]$  and

$$\int_a^b f(x) \, dx = \int_a^c f(x) \, dx + \int_c^b f(x) \, dx .$$

**Example 21** Evaluate the following integrals:

1.  $\int_0^2 3 \, dx$  .

2.  $\int_2^3 x^2 + 4 \, dx$  .

**Solution:**

**Example 22** If  $\int_0^2 f(x) \, dx = 4$  and  $\int_0^2 g(x) \, dx = 2$ , then find

$$\int_0^2 3f(x) - \frac{g(x)}{2} \, dx .$$

**Solution:**

**Example 23** Prove that  $\int_0^2 (x^3 + x^2 + 2) \, dx \geq \int_0^2 (x^2 + 1) \, dx$  without evaluating the integrals.

**Solution:**

Put  $f(x) = x^3 + x^2 + 2$  and  $g(x) = x^2 + 1$ . We find that  $f(x) - g(x) = x^3 + 1 > 0$  for all  $x \in [0, 2]$ . From Theorem 8, we have

$$\int_0^2 (x^3 + x^2 + 2) \, dx \geq \int_0^2 (x^2 + 1) \, dx .$$

**Example 24** Evaluate the integral  $\int_0^2 |x - 1| \, dx$

**Solution:**