

2.1 Integration

if $\frac{d}{dx} [f(x)] = F(x)$ then $\int F(x) dx = f(x) + c$

Properties of integration:

1. $\int c f(x) dx = c \int f(x) dx$
2. $\int (f(x) \pm g(x)) dx = \int f(x) dx \pm \int g(x) dx$
3. $\int x^n dx = \frac{x^{n+1}}{n+1} + c \quad n \neq -1$

$$\begin{aligned} \int \cos u \, du &= \sin u + c \\ \int \sin u \, du &= -\cos u + c \\ \int \sec^2 u \, du &= \tan u + c \\ \int \csc^2 u \, du &= -\cot u + c \\ \int \sec u \tan u \, du &= \sec u + c \\ \int \csc u \cot u \, du &= -\csc u + c \end{aligned}$$

Ex / evaluate $\int \frac{t^2 - 2t^4}{t^4} dt = \int \left(\frac{1}{t^2} - 2 \right) dt$

$$= \int (t^{-2} - 2) dt$$

$$= \frac{t^{-1}}{-1} - 2t + c = -\frac{1}{t} - 2t + c$$

Ex / evaluate $\int \frac{\cos x}{\sin^2 x} dx = \int \frac{1}{\sin x} \frac{\cos x}{\sin x} dx$

$$= \int \csc x \cot x dx = -\csc x + c$$

Ex / evaluate $\int x^3 \sqrt{x} dx = \int x^3 x^{1/2} dx$

$$= \int x^{7/2} dx = \frac{x^{9/2}}{9/2} + c = \frac{2}{9} x^{9/2} + c$$

Ex / evaluate $\int (2 + y^2)^2 dy = \int (4 + 4y^2 + y^4) dx$
 $= 4y + \frac{4y^3}{3} + \frac{y^5}{5} + c$

Ex / evaluate $\int \sec x (\sec x + \tan x) dx$
 $= \int (\sec^2 x + \sec x \tan x) dx = \tan x + \sec x + c$

Ex / evaluate $\int \frac{\cos^3 \theta - 5}{\cos^2 \theta} d\theta = \int (\cos \theta - 5 \sec^2 \theta) d\theta$
 $= \sin \theta - 5 \tan \theta + c$

Ex/ $\int \tan^2 x dx = \int (\sec^2 x - 1) dx = \tan x - x + c$

Integration by substitution

Ex / $\int x^2 \sqrt{x-1} dx$

Let $u = x-1 \Rightarrow x = u+1 \Rightarrow dx = du$

$$\begin{aligned} \int (u+1)^2 \sqrt{u} du &= \int (u^2 + 2u + 1)u^{1/2} du \\ &= \int (u^{5/2} + 2u^{3/2} + u^{1/2}) du \\ &= \frac{u^{7/2}}{7/2} + 2 \frac{u^{5/2}}{5/2} + \frac{u^{3/2}}{3/2} + c \\ &= \frac{2}{7} (x-1)^{7/2} + \frac{4}{5} (x-1)^{5/2} = \frac{2}{3} (x-1)^{3/2} + c \end{aligned}$$

The Definite Integral:

If $\frac{d}{dx} [F(x)] = f(x)$ Then $\int_a^b f(x) dx = F(b) - F(a)$

Ex / evaluate $\int_0^3 (x^3 - 4x + 1) dx$

$$= \left[\frac{x^4}{4} - 4 \frac{x^2}{2} + x \right]_0^3 = \left(\frac{81}{4} - 18 + 3 \right) - (0) = \frac{21}{4}$$

Properties

- 1) $\int_a^a f(x) dx = 0$
- 2) $\int_b^a f(x) dx = - \int_a^b f(x) dx$
- 3) $\int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx$ if $a < c < b$

Ex / $\int_1^1 x^2 dx = 0$

Ex / $\int_4^0 x dx = - \int_0^4 x dx = - \left. \frac{x^2}{2} \right|_0^4 = -8$

2.2 Application of the definite integral:

a. Area under a curve:

Ex / Find the area under the curve $y = \cos x$ over the interval $[0, \frac{\pi}{2}]$

since $\cos x \geq 0$ for $0 \leq x \leq \frac{\pi}{2}$

$$\therefore A = \int_0^{\pi/2} \cos x dx = \sin x \Big|_0^{\pi/2} = \sin(\pi/2) - \sin(0) = 1$$

Ex: Show that $\int_0^{\pi/2} \sin^n x dx = \int_0^{\pi/2} \cos^n x dx$

$$\int_0^{\pi/2} \sin^n x dx = \int_0^{\pi/2} \cos^n \left(\frac{\pi}{2} - x\right) dx$$

$$\text{let } u = \frac{\pi}{2} - x \Rightarrow du = -dx$$

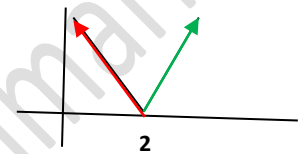
$$= - \int_{\pi/2}^0 \cos^n u du = \int_0^{\pi/2} \cos^n u du$$

x	u
0	$\pi/2$
$\pi/2$	0

Ex / Evaluate $\int_0^6 f(x) dx$, $f(x) = \begin{cases} x^2, & x < 2 \\ 3x - 2, & x \geq 2 \end{cases}$

$$\begin{aligned} \int_0^6 f(x) dx &= \int_0^2 x^2 dx + \int_2^6 (3x - 2) dx \\ &= \left[\frac{x^3}{3} \right]_0^2 + \left[\frac{3x^2}{2} - 2x \right]_2^6 = \frac{128}{3} \end{aligned}$$

Ex / $\int_1^5 |x - 2| dx = \int_1^2 -(x - 2) dx + \int_2^5 (x - 2) dx$

$$= \left[-\frac{x^2}{2} + 2x \right]_1^2 + \left[\frac{x^2}{2} - 2x \right]_2^5 = 5$$


The Second Fundamental Theorem of Integral

if $F(x) = \int_a^x f(t) dt$ **then** $F'(x) = f(x)$

Ex / Find $F'(x)$ **if** $F(x) = \int_0^x \frac{\sin t}{t} dx$

By the 2nd fundamental theorem of integral. $F'(x) = \frac{\sin x}{x}$

Ex / Find $\frac{d}{dx} \left[\int_0^x \frac{dt}{1+\sqrt{t}} \right]$

by the 2nd fundamental theorem of integral

$$\frac{d}{dx} \left[\int_0^x \frac{dt}{1+\sqrt{t}} \right] = \frac{1}{1+\sqrt{x}}$$

1- **if** $F(x) = \int_a^{g(x)} f(t) dt$ **then** $F'(x) = f(g(x))g'(x)$

2- **if** $F(x) = \int_{h(x)}^{g(x)} f(t) dt$ **then** $F'(x) = f(g(x))g'(x) - f(h(x))h'(x)$

$$\text{Ex / } \frac{d}{dx} \left[\int_3^{\sin x} \frac{1}{1+t^2} dt \right] = \frac{1}{1+(\sin x)^2} \cdot (\cos x) = \frac{\cos x}{1+\sin^2 x}$$

$$\begin{aligned} \text{Ex / } \frac{d}{dx} \left[\int_{x^2}^{x^3} \sin^2 t dt \right] &= \sin^2(x^3) \cdot (3x^2) - \sin^2(x^2) \cdot (2x) \\ &= 3x^2 \sin^2(x^3) - 2x \sin^2(x^2) \end{aligned}$$

$$\begin{aligned} \text{Ex / evaluate } \int \frac{x^{1/3} dx}{x^{8/3} + 2x^{4/3} + 1} \\ &= \int \frac{x^{1/3} dx}{(x^{4/3} + 1)^2} \\ &= \int (x^{4/3} + 1)^{-2} (x^{1/3} dx) \end{aligned}$$

$$\begin{aligned} \text{Let } u = x^{4/3} + 1 &\Rightarrow du = \frac{4}{3} x^{1/3} dx \\ \frac{3}{4} du &= x^{1/3} dx \\ = \frac{3}{4} \int u^{-2} du &= \frac{3}{4} \frac{u^{-1}}{-1} + c = -\frac{3}{4} (x^{4/3} + 1)^{-1} + c \end{aligned}$$