Definitions

Definite integral: Suppose f(x) is continuous on [a, b]. Divide [a, b] into subintervals of length $\Delta x = \frac{b-a}{n}$ and choose x_i^* from each interval.

Then
$$\int_a^b f(x) \, \mathrm{d}x = \lim_{n \to \infty} \sum_{i=1}^n f(x_i^*) \Delta x.$$

Antiderivative: An anti-derivative of f(x) is a function F(x) such that F' = f. **Indefinite integral:** $\int f(x) dx = F(x) + C$, where F is an anti-derivative of f.

Approximate integration:

Areas under curves: Choose n = number of rectangles and choose x_i^* from each interval.

Then
$$\int_{a}^{b} f(x) \, \mathrm{d}x \approx \sum_{i=1}^{n} f(x_{i}^{*}) \Delta x = \Delta x [f(x_{1}^{*}) + f(x_{2}^{*}) + \dots + f(x_{n}^{*})], \text{ where } \Delta x = \frac{b-a}{n}$$

Commonly x_i^* is chosen to be the right endpoint, left endpoint, or midpoint.

FTC ("integration and differentiation are inverse processes")

Part 1: $\frac{d}{dx} \int_{a}^{x} f(t) dt = f(x).$

Know how to apply the chain rule with part 1! (like on the midterm) **Part 2:** $\int_{a}^{b} F'(x) dx = F(b) - F(a)$ Main application of FTC2: integrating the derivative of F tells us the net change in

F(x) from x = a to x = b.

eg, $\int_{t_1}^{t_2} v(t) dt$ = net distance traveled = net change in position from time t_1 to t_2 (not total distance traveled (in general))

Applications

- Area between curves: The formulas for the two main cases are:
- $\int_{a}^{b} [\text{top function}] [\text{bottom function}] \, dx \text{ and } \int_{c}^{d} [\text{right function}] [\text{left function}] \, dy$ **Volume:** We can find the volume of a solid by adding up areas of cross sections of the solid. The main formula is $\int_{a}^{b} A(x) \, dx$ or $\int_{c}^{d} A(y) \, dy$ where A(x), A(y) give the area of a cross section of the solid. The two main cases are:
- **Disks/Washers:** $A = \pi ((\text{outer radius})^2 (\text{inner radius})^2)$. Cross sections are perpendicular to the axis of rotation.
- **Cylindrical shells:** $A = 2\pi$ (radius)(height). Cross sections are parallel (shells) to the axis of rotation.
- $Work = Force \times Distance$
 - Method I: Distance in pieces: Chop up the distance and add up the work required to move each tiny distance $\Delta x \Rightarrow W = \int_a^b \text{force } dx$.
 - Method II: Object in pieces: Chop up the object and add up the work required to move each piece the *whole* distance $\Rightarrow W = \int_a^b \text{force } \times \text{ distance } dx.$
 - Hooke's Law: Force required to stretch a spring x units beyond natural length proportional to x : f(x) = kx.

Useful formulas: Force = mass × acceleration, density = $\frac{\text{mass}}{\text{volume}}$ **Note:** Pounds = unit of force, Kg = unit of mass. $g = 9.8 \text{ m/s}^2 = 32 \text{ ft/s}^2$.

Units: kg-m-sec \Rightarrow Joules, lb-ft-sec \Rightarrow ft-lbs

Integration techniques

u-substitution: works for integrating compositions of functions; pick u to be the 'inside' function.

Integration by parts - undoing the product rule: $\int u \, dv = uv - \int v \, du$.

Generally, picking u in this descending order works: Logarithm Inverse trig Algebraic (polynomial)

Trig

Exponential

Trig substitutions and integrals: See separate handout.

Partial fractions: -

If necessary, make a substitution to get a ratio of polynomials If the degree of the numerator is > the degree of denominator, do long division first. Then factor the denominator into linear terms and irreducible quadratics.

factor in denominator term in partial fraction decomposition

$(ax+b)^k$	\Rightarrow	$\frac{A_1}{ax+b} + \frac{A_2}{(ax+b)^2} + \dots + \frac{A_k}{(ax+b)^k}$
$(ax^2 + bx + c)^k$	\Rightarrow	$\frac{A_1x+B_1}{ax^2+bx+c} + \frac{A_2x+B_2}{(ax^2+bx+c)^2} + \dots + \frac{A_kx+B_k}{(ax^2+bx+c)^k}$

Misc: Sometimes you'll need to "complete the square": eg: $x^2 + 6x + 5 = x^2 + 6x + 6x$ $9-9+5=(x+3)^2-4$ (divide x coefficient by 2, square it, and add and subtract it. Note: works when coefficient of x^2 is 1)

Improper integrals

Type 1: infinite interval:
$$\int_{a}^{\infty} f(x)dx = \lim_{t \to \infty} \int_{a}^{t} f(x)dx, \int_{-\infty}^{b} f(x)dx = \lim_{t \to -\infty} \int_{t}^{b} f(x)dx$$

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Type 2: discontinuity in interval: -

$$f \text{ discontinuous at } a: \int_a^b f(x)dx = \lim_{t \to a^+} \int_t^o f(x)dx$$
$$f \text{ discontinuous at } b: \int_a^b f(x)dx = \lim_{t \to b^-} \int_a^t f(x)dx$$
$$f \text{ discontinuous at } c, a < c < b: \int_a^b f(x)dx = \lim_{t \to c^-} \int_a^t f(x)dx + \lim_{t \to c^+} \int_t^b f(x)dx$$

Comparison Test: If f, g are continuous with $f(x) \ge g(x) \ge 0$ for $x \ge a$, then:

(a) $\int_a^{\infty} f(x) dx$ convergent $\Rightarrow \int_a^{\infty} g(x) dx$ convergent (if a larger function f converges, so does g)

(b) $\int_a^\infty g(x)dx$ divergent $\Rightarrow \int_a^\infty f(x)dx$ divergent (if a smaller function g diverges, so does f)

Note the comparison test doesn't help if a smaller function converges, or if a larger function diverges.