

properties of definite integrals

$$\int_a^a f(x) dx = 0$$

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

$$\int_a^b c f(x) dx = c \int_a^b f(x) dx$$

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

$$\int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx \quad (a < c < b)$$

integration by substitution (u-substitution)

EX

$$\int_{x=0}^{x=4} x \sqrt{9+x^2} dx$$

$$\int_9^{25} \sqrt{u} \cdot \frac{1}{2} du = 98/3$$

$$u = 9 + x^2$$

$$\frac{du}{dx} = 2x$$

$$du = 2x dx$$

$$x dx = \frac{1}{2} du$$

alternative method

$$\int_0^4 x \sqrt{9+x^2} dx$$

$$= \frac{1}{3} (9+x^2)^{3/2} \Big|_0^4$$

$$= \frac{98}{3}$$

$$u = 9+x^2$$

$$\frac{du}{dx} = 2x$$

$$\frac{1}{2} du = x dx$$

$$I = \int x \sqrt{9+x^2} dx$$

$$= \int \sqrt{u} \frac{1}{2} dx$$

$$= \frac{1}{2} \int \sqrt{u} dx$$

$$= \frac{1}{2} \left(\frac{1}{3/2} u^{3/2} \right) + C$$

$$= \frac{1}{2} \cdot \frac{2}{3} u^{3/2} + C$$

$$= \frac{1}{3} u^{3/2} + C$$

$$= \frac{1}{3} (9+x^2)^{3/2} + C$$

P2

EX1

$$\int_{x=0}^{u=2} x e^{2x^2} dx$$

$$u = 2x^2 \quad \frac{du}{dx} = 4x \quad \frac{1}{4} du = x dx$$

$$= \int_{u=0}^{u=8} e^u \frac{1}{4} du$$

$$= \frac{1}{4} \int_0^8 e^u du$$

$$= \frac{1}{4} e^u \Big|_0^8$$

$$= \frac{1}{4} (e^8 - e^0)$$

$$= \frac{1}{4} (e^8 - 1)$$

EX

$$\int_{x=0}^{x=1} \frac{x^2}{x^3+1} dx$$

$$\int_{u=1}^{u=2} \frac{1}{u} \frac{1}{3} du$$

$$\frac{1}{3} \int_1^2 \frac{1}{u} du$$

$$\frac{1}{3} \ln|u| \Big|_1^2 = \frac{1}{3} (\ln 2 - \ln 1) = \frac{1}{3} \ln 2$$

$$u = x^3 + 1$$

$$\frac{du}{dx} = 3x^2$$

$$\frac{1}{3} du = x^2 dx$$

find the area under the curve
 $f(x) = e^{\frac{1}{2}x}$ from $x = -1$ to $x = 1$.

$$\int_{x=-1}^{x=1} e^{\frac{1}{2}x} dx \quad \begin{array}{l} u = \frac{1}{2}x \\ \frac{du}{dx} = \frac{1}{2} \quad 2du = dx \end{array}$$

$$= \int_{u=-\frac{1}{2}}^{u=\frac{1}{2}} e^u \cdot 2du = 2 \int_{-\frac{1}{2}}^{\frac{1}{2}} e^u du = 2 \left(e^u \Big|_{-\frac{1}{2}}^{\frac{1}{2}} \right)$$

$$= 2 \left(e^{\frac{1}{2}} - e^{-\frac{1}{2}} \right) \approx 2.08$$

Discuss: integral of piecewise

$$f(x) = \begin{cases} \sqrt{x} & 0 \leq x \leq 1 \\ \frac{1}{x} & 1 < x \leq 2 \end{cases}$$

average value of a function

$$\frac{y_1 + y_2 + \dots + y_n}{n} = \text{average}$$

Divide the region into n subintervals

$$\frac{f(x_1) + f(x_2) + \dots + f(x_n)}{n}$$

$$\frac{b-a}{b-a} \left(f(x_1) \frac{1}{n} + f(x_2) \frac{1}{n} + \dots + f(x_n) \frac{1}{n} \right)$$

$$= \frac{1}{b-a} \left(f(x_1) \frac{b-a}{n} + f(x_2) \frac{b-a}{n} + \dots \right)$$

$$= \frac{1}{b-a} (f(x_1) \Delta x + f(x_2) \Delta x + \dots)$$

$$\left. \begin{aligned} & \lim_{n \rightarrow \infty} \frac{1}{b-a} [f(x_1) \Delta x + \dots] \\ &= \frac{1}{b-a} \lim_{n \rightarrow \infty} [f(x_1) \Delta x + \dots] \\ &= \frac{1}{b-a} \int_a^b f(x) dx \end{aligned} \right\}$$

The average value of f over $[a, b]$ is $\frac{1}{b-a} \int_a^b f(x) dx$

EX Find the average value of $f(x) = \sqrt{x}$ over the interval $[0, 4]$

$$\frac{1}{4-0} \int_0^4 \sqrt{x} dx = \frac{1}{4} \left(\frac{1}{3/2} x^{3/2} \Big|_0^4 \right)$$

$$= \frac{1}{4} \frac{2}{3} x^{3/2} \Big|_0^4$$

$$= \frac{1}{6} (4^{3/2} - 0^{3/2})$$

$$= \frac{4}{3}$$