

Longo: Math IOB - Winter 2017

Lecture Notes

Date: January 18, 2017

Section:

§5.4

Topics Covered:

Basic properties of the definite integral: changing the bounds and "linearity" of the definite integral

§ 5.4: Properties of definite integrals:

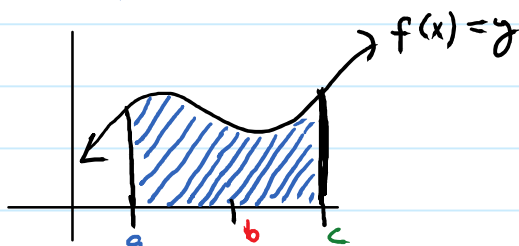
Today we will talk about properties of the definite integral that you will (hopefully) use freely by the end of the quarter. For this lecture, a, b, c are reals and f, g are cont. fns.

Messing with the limits and integrals:

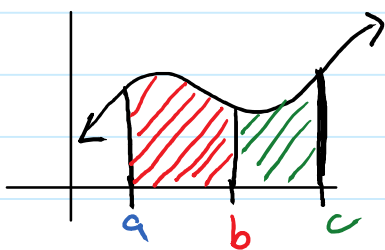
$$\textcircled{1} \int_a^c f(x) dx = \int_a^b f(x) dx + \int_b^c f(x) dx.$$

Why? Suppose $a < b < c$,

Then $\int_a^c f(x) dx$ is the blue area



and $\int_a^b f(x) dx + \int_b^c f(x) dx$ is (red area) + (green area)



As we can see, they are the same.

$$\textcircled{2} \int_b^a f(x) dx = - \int_a^b f(x) dx$$

Why? Again, let's say $a < b$.

$$\text{We know } \int_a^b f(x) dx = \lim_{N \rightarrow \infty} \left(\sum_{i=1}^N f(x_i) \Delta x \right)$$

But now, $\Delta x = \text{change in } x \text{ is negative!}$

$$\Delta x = \frac{(a-b)}{N} < 0 \quad (a < b!)$$

but
$$\Delta x = -\frac{(b-a)}{N}$$

$$\text{So } \int_b^a f(x) dx = \lim_{N \rightarrow \infty} \left(\sum_{i=1}^N f(x_i) \left(-\frac{(b-a)}{N} \right) \right)$$
$$= - \lim_{N \rightarrow \infty} \left(\sum_{i=1}^N f(x_i) \frac{(b-a)}{N} \right)$$

Right-hand Riemann Sum
for $\int_a^b f(x) dx$

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

Intuitively: for $\int_b^a f(x) dx$, we are moving in the opposite direction as in $\int_a^b f(x) dx$ so $\int_b^a f(x) dx = - \int_a^b f(x) dx$

$$\textcircled{3} \int_a^b f(x) \pm g(x) dx = \int_a^b f(x) dx \pm \int_a^b g(x) dx \quad \text{and}$$

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

Why? Because
and

$$\sum_{i=1}^N (f(x_i) + g(x_i)) \Delta x = \left(\sum_{i=1}^N f(x_i) \Delta x \right) + \left(\sum_{i=1}^N g(x_i) \Delta x \right)$$
$$\sum_{i=1}^N c f(x_i) \Delta x = c \sum_{i=1}^N f(x_i) \Delta x$$

(Then plug into def of derivative)

Example: If $\int_1^9 f(x) dx = 4$, $\int_1^4 g(x) dx = 8$ $\int_4^9 g(x) dx = -4$.

$$\textcircled{1} \int_1^9 g(x) dx = \int_1^4 g(x) dx + \int_4^9 g(x) dx = 8 + (-4) = \boxed{7}$$

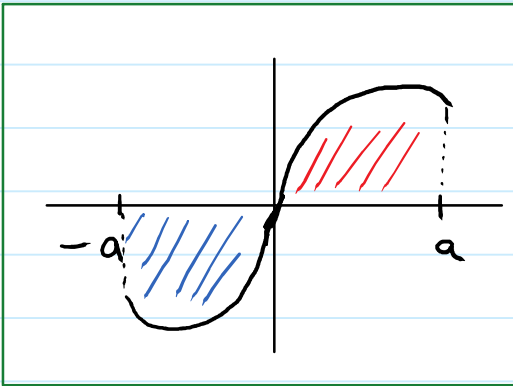
$$\textcircled{2} \int_1^9 f(x) + 3g(x) dx = \int_1^9 f(x) dx + 3 \int_1^9 g(x) dx$$
$$= 4 + 3(7)$$
$$= \boxed{25}$$

Symmetry!

Recall:

- ① A function is called **even** if the graph is symmetric about the y -axis.
- ② A function is called **odd** if the graph has 180° rotational symmetry about the origin.

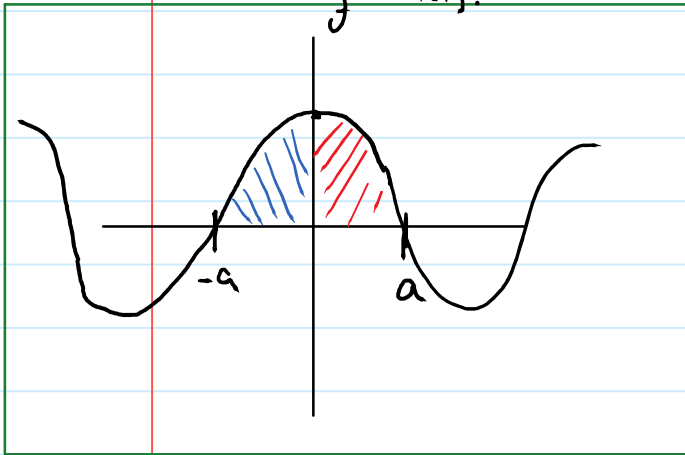
- ① If $f(x)$ is **odd**, then the graph is symmetric about the origin.



The **blue** area is equal to **red** area, so they cancel each other out.

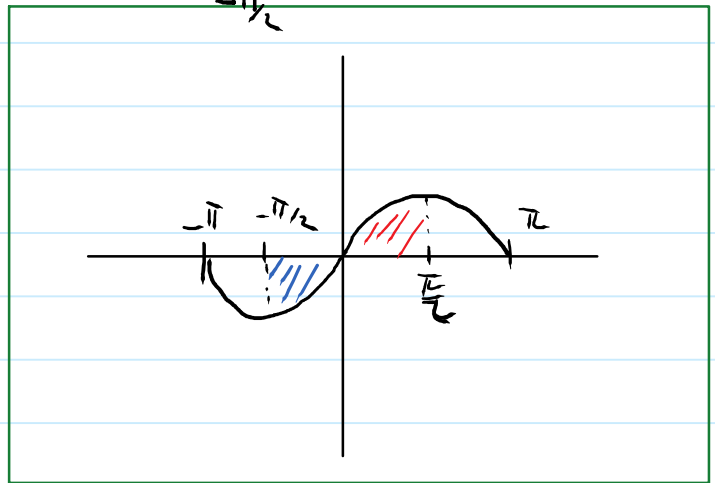
$$\text{So } \int_{-a}^a f(x) dx = 0.$$

- ② If $f(x)$ is **even**, the graph is symmetric about the y -axis:



The **blue** area = **red** area
So $\int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx.$

Example: $\int_{-\pi/2}^{\pi/2} \sin(x) dx = 0$, $\int_{-10}^{10} x dx = 0$, $\int_{-10}^{10} x^3 dx = 0$

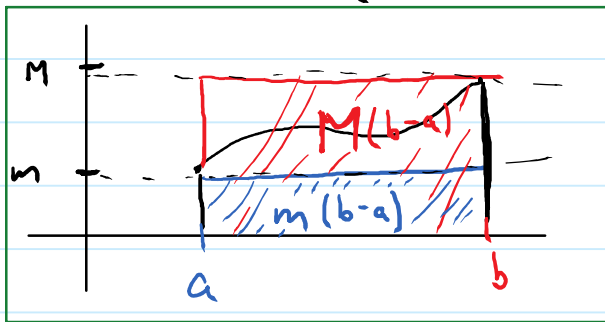


Crude Estimates:

If $m \leq f(x) \leq M$ for all $a < x \leq b$

Then $m(b-a) \leq \int_a^b f(x) dx \leq M(b-a)$

Why?



The area under the curve is \leq red area and \geq blue area.

② Similarly, if $f(x) \leq g(x)$ for all $a \leq x \leq b$. Then the graph of $g(x)$ is above the graph of f on this interval

So $\int_a^b f(x) dx \leq \int_a^b g(x) dx$



Example: Since $0 \leq \cos \theta \leq 1$ for $0 \leq \theta \leq \frac{\pi}{2}$,

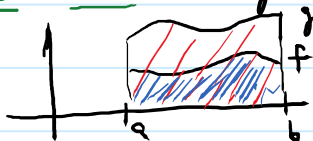
$$0 \leq \int_0^{\frac{\pi}{2}} \cos(\theta) d\theta \leq 1 \left(\frac{\pi}{2} \right)$$

$$0 \leq \int_0^{\frac{\pi}{2}} \cos(\theta) d\theta \leq \frac{\pi}{2}$$

Rank: We will later that $\int_0^{\frac{\pi}{2}} \cos(\theta) d\theta = 1$.

Area between Curves:

Suppose $f(x) \leq g(x)$ from a to b .

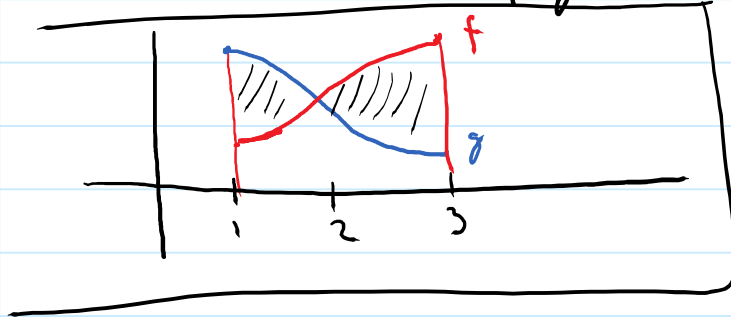


The area between the graphs of f, g is (the red area) - (the blue area)

The area between the graphs is $\int_a^b |g(x) - f(x)| dx$

Example: Suppose $f(x) \leq g(x)$ for $1 \leq x \leq 2$ and $g(x) \leq f(x)$ for $2 \leq x \leq 3$.

Suppose $\int_1^2 f(x) dx = 2$ $\int_1^3 f(x) dx = 4$
 $\int_1^2 g(x) dx = 7$ $\int_2^3 g(x) dx = 2$.



Then the area between the graphs of f & g is:

$$\int_1^2 (g(x) - f(x)) dx + \int_2^3 (f(x) - g(x)) dx$$

$$= \int_1^2 g(x) dx - \int_1^2 f(x) dx + \int_2^3 f(x) dx - \int_2^3 g(x) dx$$

$$= 7 - 2 + 4 - 2$$

$$= 7$$

Finally we come to the (very important!)
Mean Value thm.

Thm. If f is continuous from a to b . Then the average (mean) value of f is

$$\frac{1}{b-a} \int_a^b f(x) dx$$

Why? Intuitive Answer: To find the average of a finite set of numbers, you add them all up and then divide by however many numbers you have. Think of $\int_a^b f(x) dx$ as "the sum of

all possible $f(x)$ values, and think of $b-a$ as how many numbers you have.

Remember: $b-a$ is the length of the interval from a to b .

Example: Suppose a car's speed, in mph, at time t is given by $v(t) = 2t$. What is the car's average speed after four hours?

Sol: The car's average speed from 0 to 4 hours is

$$\frac{1}{4-0} \int_0^4 2t dt.$$

From lecture 1, $\int_0^4 2t dt = 16$. So the average speed is $\frac{1}{4}(16) = 4$.

Remark: This is not a surprise! $\int_0^4 2t dt =$ distance travelled after 4 hours. If the car goes 16 miles over 4 hours, its average speed is 4mph!

Remark: I just noticed how slow this car is going... oops.