1S Calculus

Week 17

University of Glasow

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Course Outline

Keith Devlin – Calculus: One of the Most Successful Technologies

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С	Integration	60%
С	Ordinary Differential Eqs.	15%
С	Maclaurin Series	15%
С	Numerical Methods	5%
С	Limits	5%

In this course we introduce integration as the *inverse* of differentiation.

Question

Given the derivative of some unknown function, what can you say about that function?

That is,

Question

Given that
$$\frac{dy}{dx} = f(x)$$
, then what can be said about $y(x)$?

1.1 Antidifferentiation

Definition

For a given f(x), F(x) is an antiderivative of f(x) on the interval I if

$$\frac{d}{dx}F(x)=f(x) \quad \text{for } x\in I.$$

Example

The function
$$\frac{1}{3}x^3$$
 is an antiderivative of x^2 (on \mathbb{R})

Theorem

- i) If F(x) is an antiderivative of f(x) on the interval I, then F(x) + c is also an antiderivative for any constant c.
- ii) Any antiderivative of f(x) can be written F(x) + d for some constant d.

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1.1 Antidifferentiation

Example

Antiderivatives of $\cos x$ and x^{-1} .

$$\int \cos x \, dx = \sin x + c \qquad (SI 3)$$
$$\int \frac{1}{x} \, dx = \log |x| + c \qquad (SI 8)$$

Refer to the list of standard integrals (SI) in Chapter 6 (p 69).

Example Verify SI 9, $\int \frac{1}{\sqrt{a^2 - x^2}} dx = \sin^{-1}\left(\frac{x}{a}\right) + c, \quad a > 0.$

Exercise

Verify some of the remaining standard integrals, especially SI 1.

1.2 Basic properties of integration

Theorem

Integration is linear (the statements below should be interpreted as addition of equivalence classes)

i)
$$\int (f(x) + g(x)) dx = \int f(x) dx + \int g(x) dx$$
.
ii) For a constant k , $\int kf(x) dx = k \int f(x) dx$.

Example

Using SI 1, SI 4 and SI 10 (p 69 in Chapter 6)

- i) Integration of a constant, $\int k \, dx$.
- ii) Integration of powers of x,

a)
$$\int (x^4 + 3\sqrt{x} - 5) dx$$
.
b) $\int \left(3\sec^2 x - \frac{4}{x^2 + 4}\right) dx$

Example (using antidifferentiation to solve an *ordinary differential eqn*)

Given $x \in (0,\infty)$ and

$$\frac{d^2y}{dx^2} = \frac{4}{x^3} - \frac{1}{x^2},$$

where y'(1) = 0 and y(1) = 0 find y(x).

Example

i) Integration of powers of x, a) $\int \sqrt{x}(x^2 + 2) dx$, b) $\int \frac{(1-\sqrt{x})^2}{x} dx$, c) $\int (x + \frac{1}{x})^2 dx$, ii) What is $\int \frac{1}{1 + \sin x} dx$?

1.3 The px + q rule

Theorem (The px + q rule)

Let p, q be constants with $p \neq 0$. Suppose F(x) is the antiderivative of f(x), then

$$\int f(px+q) \, dx = \frac{1}{p} F(px+q) + c.$$

Example (Applications of the 'px + q' rule)

i)
$$\int \cos(3x+4) dx$$

ii)
$$\int \sec^2(7x-3) dx$$

iii)
$$\int \frac{1}{\sqrt{4-9x^2}} dx$$

iv)
$$\int \frac{1}{9x^2+16} dx$$

v)
$$\int \cos 2x dx$$

vi)
$$\int \sin 3x dx$$

vii)
$$\int e^{4x} dx$$

1.3 The px + q rule

In general we have,

Lemma

$$\int \cos px \, dx = \frac{1}{p} \sin px + c, \qquad \int \sin px \, dx = -\frac{1}{p} \cos px + c,$$
$$\int e^{px} \, dx = \frac{1}{p} e^{px} + c.$$

Example (Further examples of the 'px + q' rule)

i)
$$\int (3x+7)^4 dx$$
 iv)
ii)
$$\int \frac{1}{(5-2x)^2} dx$$
 v)
iii)
$$\int (x+4)^7 dx$$
 vi)

1.4 Integration of squares of trigonometric functions

Lemma

i)
$$\int \cos^2 x \, dx = \frac{1}{2}x + \frac{1}{4}\sin 2x + c$$
,

ii)
$$\int \sin^2 x \, dx = \frac{1}{2}x - \frac{1}{4}\sin 2x + c$$
,

iii)
$$\int \tan^2 x \, dx = \tan x - x + c$$
.

Example (Using trigonometric identities and the 'px + q' rule)

i)
$$\int \tan^2(3x) dx$$

ii) $\int \sin^2(2x) dx$
iii) $\int \frac{1}{1 + \cos x} dx$

Example

Integration of
$$\frac{1}{\text{irreducible quadratic}}$$
.
i) $\int \frac{1}{x^2+6x+13} dx$
ii) $\int \frac{1}{x^2+x+1} dx$

Example

Integration of
$$\frac{1}{\sqrt{\text{quadratic}}}$$
 with quadratic term $-x^2$.
i) $\int \frac{1}{\sqrt{8-2x-x^2}} dx$
ii) $\int \frac{1}{\sqrt{1+4x-x^2}} dx$

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