

5.3: Fundamental Thm. of Calculus

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Fundamental means important.

Recall the definition of the definite integral.

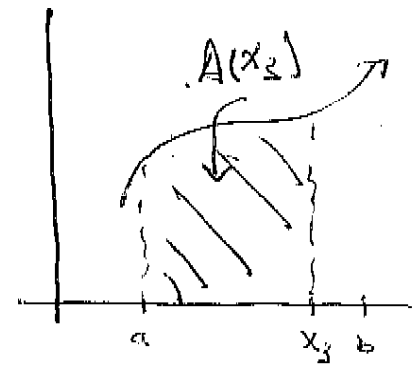
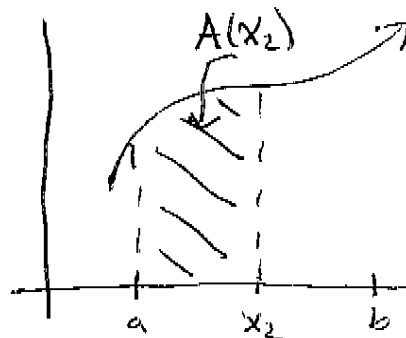
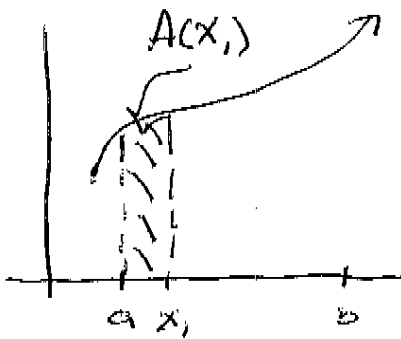
$$\int_a^b f(x) dx = \lim_{N \rightarrow \infty} \sum_{i=1}^N f(x_i^*) \Delta x$$

a a number

Our goal is to functionalize the definite integral.

We do this by developing a cumulative area under the curve fct.

$A(x) = \int_a^x f(t) dt$ is the cumulative area fct.
and "t" is a dummy variable



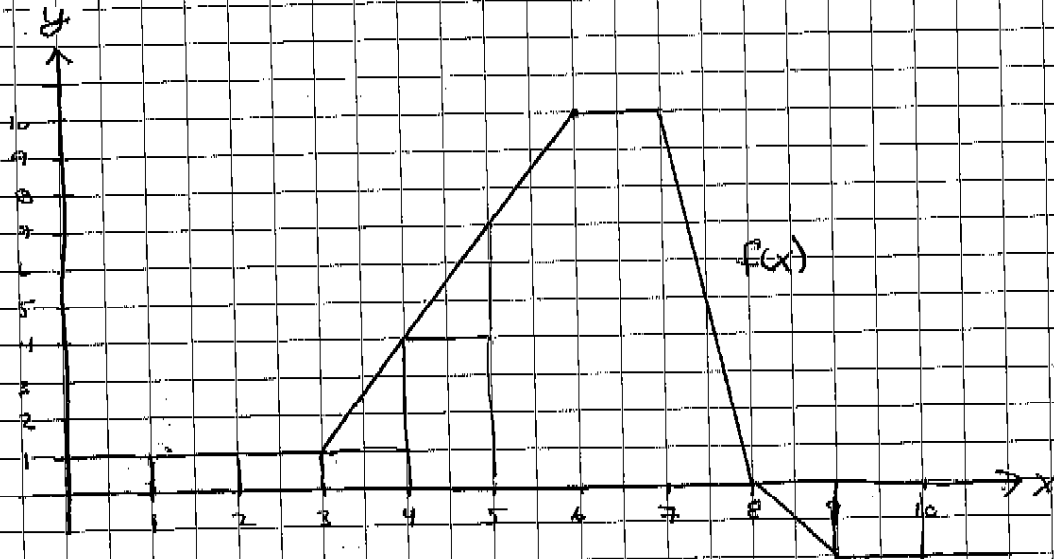
Ex 1: (next pages)

Mathematica Notebook.

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Ex 1: Sketch $A(x) = \int_1^x f(t) dt$ for the given graph of $f(x)$.



$$A(1) = \int_1^1 f(t) dt = 0$$

$$A(5) = 10$$

$$A(9) = 32.5$$

$$A(2) = \int_1^2 f(t) dt = 1$$

$$A(6) = 17.5$$

$$A(10) = 30.5$$

$$A(3) = \int_1^3 f(t) dt = 2$$

$$A(7) = 27.5$$

$$A(4) = \int_1^4 f(t) dt = 4.5$$

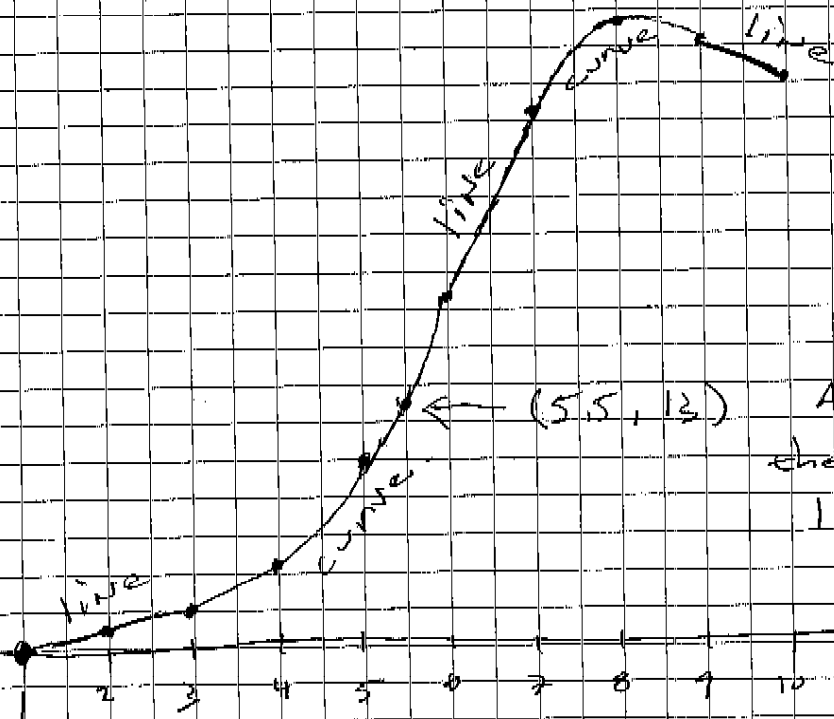
$$A(8) = 31.5$$

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x	1	2	3	4	5	6	7	8	9	10
A	0	1	2	4.5	10	18.5	28.5	33.5	32.5	30.5

Area

33.5
28.5
18.5
10
7
6
4
2



Area under the curve from 1 to 5.5

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Derivation of FTC in three steps

Step 1: show $\frac{dA}{dx} = f(x)$.

This says, "ROC of A wRT x is the length of the right side of the region."

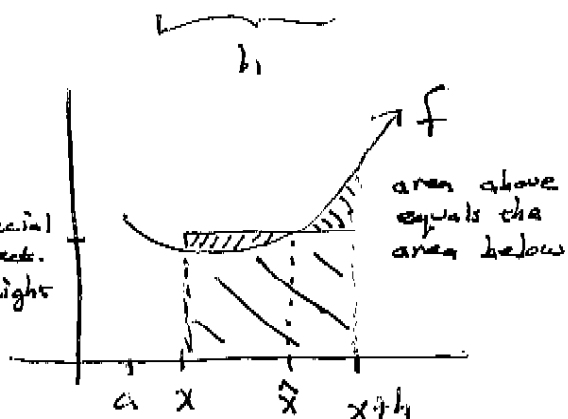
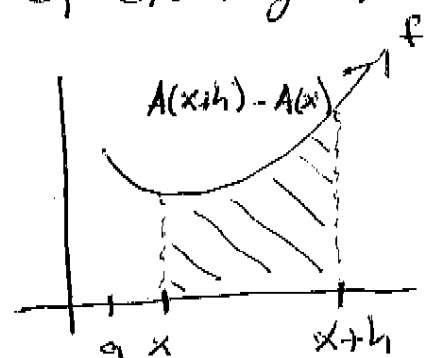
$$\frac{dA}{dx} = \lim_{h \rightarrow 0} \frac{A(x+h) - A(x)}{h}$$

$$= \lim_{h \rightarrow 0} \frac{f(\hat{x})h}{h}$$

$$= \lim_{h \rightarrow 0} f(\hat{x})$$

$$= f(x). \text{ since}$$

f is continuous. $f(\hat{x}) = \text{special rect. height}$



Step 2: Find a formula for $A(x)$.

$A(x)$ is an antideriv. of $f(x)$.

But, if $f(x)$ is any antideriv. of f , we know $A(x) = F(x) + c$ for some constant c .

Let's find c :

$$A(a) = 0$$

$$\Rightarrow 0 = F(a) + c$$

$$\Rightarrow c = -F(a)$$

$$\Rightarrow A(x) = F(x) - F(a)$$

$x \leq \hat{x} \leq x+h$
according to the 1st
MVT of Integral Calculus
This \hat{x} exists giving that
special rect. height.

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Step 3: Conclusion.

$$\text{since } A(x) = F(x) - F(a)$$

and

$$A(x) = \int_a^x f(t) dt,$$

$$\text{we conclude that } \int_a^b f(x) dx = F(b) - F(a)$$

Fundamental Thm. of Calculus:

If f is continuous on $[a, b]$ and

if F is any antiderivative of f ,

$$\text{then } \int_a^b f(x) dx = F(b) - F(a).$$

ex 2: $\int_2^4 x^3 dx$

ex 3: $\int_1^{e^3} \frac{dx}{x}$

ex 4: $\int_{-2}^2 \frac{dx}{x^3}$

← use a fourth power to make the point of this example more obvious to the students.

ex 5: $\int_0^{\pi} \sin(x) dx$

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ex 6: $\frac{d}{dx} \int_0^x \cos(\sin(t)) dt$ \leftarrow better begin at $t=1$ so as to maintain continuity

If $A(x) = \int_0^x \cos(\sin(t)) dt$, then
we want $\frac{dA}{dx}$. But, we already
showed that this is $f(x) = \cos(\sin(x))$.

ex 7: $\frac{d}{dx} \int_1^{x^2} \frac{\cos(t)}{t} dt$.

If $A(x) = \int_1^{x^2} \frac{\cos(t)}{t} dt$, then we
want $\frac{d}{dx} A(x^2) = A'(x^2) \cdot 2x$
 $= \frac{\cos(x^2)}{x^2} \cdot 2x$

an example of a fat such as this
is the error fat. from statistics:

$$\text{Erf}(x) = \int_0^x \frac{2}{\sqrt{\pi}} e^{-t^2} dt$$

ex 8: If $g(x) = \int_{\sin x}^0 (t + \cos(t)) dt$, find $g'(x)$.

If $A(x) = \int_0^x (t + \cos(t)) dt$, then we want
 $\frac{d}{dx} -g(\sin(x)) = -f(\sin(x)) \cdot \cos(x)$
 $= -(\sin(x) + \cos(\sin(x))) \cos(x)$