

The FTC

The previous 'speculations' are actually true for any continuous function on the interval over which we are integrating. These results are stated in the following theorem, which is divided into two parts:

Theorem (The Fundamental Theorem of Calculus)

<u>PART I:</u> Let f(t) be a continuous function on the interval [a, b]. Then the function A(x), defined by the formula

$$A(x) = \int_{a}^{x} f(t) dt$$

for all x in the interval [a, b], is an antiderivative of f(x), that is

 $A'(x) = \frac{d}{dx} \left(\int_{a}^{x} f(t) dt \right) = f(x)$

for all x in the interval [a, b].

<u>PART II:</u> Let F(x) be any antiderivative of f(x) on [a, b], so that F'(x) = f(x) for all x in the interval [a, b]. Then

$$\int_a^b f(x) \, dx = F(b) - F(a).$$

Theory Example

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The Fundamental Theorem of Calculus

Proof of Part I

We must show that

$$A'(x) = \lim_{h \to 0} \frac{A(x+h) - A(x)}{h} = f(x).$$

For convenience, let us assume that f is a positive valued function. Given that A(x) is defined by $\int_{a}^{x} f(t) dt$, the numerator of the above difference quotient is

$$A(x+h) - A(x) = \int_a^{x+h} f(t) dt - \int_a^x f(t) dt.$$

Using properties **4.** and **5.** of definite integrals, the above difference equals $\int_{x}^{x+h} f(t) dt$.

As the function f is continuous over the interval [x, x + h], the Extreme Value Theorem says that there are values c_1 and c_2 in [x, x + h] where fattains the minimum and maximum values, say m and M, respectively.

The Fundamental Theorem of Calculus

Special Notation for Part II:

Part II of the FTC tells us that evaluating a definite integral is a two-step process:

- find any antiderivative F(x) of the function f(x); and then
- compute the difference F(b) F(a).

A notation has been devised to separate the two steps of this

process:
$$F(x)\Big|_{a}^{b}$$
 stands for the difference $F(b) - F(a)$. Thus
$$\int_{a}^{b} f(x) dx = F(x)\Big|_{a}^{b} = F(b) - F(a).$$

About the Proof of the FTC:

We already gave an explanation of why the second part of the Fundamental Theorem of Calculus follows from the first one. To prove the first part we need to use the definition of the derivative.

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The Fundamental Theorem of Calculus Example

Thus $m \le f(t) \le M$ on [x, x + h]. As the length of the interval [x, x + h] is *h*, by property **6.** of definite integrals we have that

cx+h

$$f(c_1)h = mh \leq \int_x^{x+h} f(t) dt \leq Mh = f(c_2)h$$

or, equivalently,

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x + h

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$$f(c_1) \leq \frac{\int_x^{h+1} f(t) dt}{h} \leq f(c_2).$$

Finally, as f is continuous we have that $\lim_{h\to 0} f(c_1) = f(x) = \lim_{h\to 0} f(c_2)$. This concludes the proof. The Fundamental Theorem of Calculus

Example 2: (Online Homework HW24, # 2)

Suppose

$$f(x) = \int_0^x \frac{t^2 - 16}{2 + \cos^2(t)} \, dt$$

Theory Examples

For what value(s) of x does f(x) have a local maximum?

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The Fundamental Theorem of CalculusTheory ExamplesExample 3:(Online Homework HW24, # 6)Find a function f and a number a such that $2 + \int_{a}^{x} \frac{f(t)}{t^{7}} dt = 4x^{-3}$		Examples

$$f(x) = \int_{0}^{x} \frac{t^{2}-16}{2+\cos^{2}(t)} dt$$
By the FTC plat I :

$$f(x) = \frac{d}{dx} f(x) = \frac{d}{dx} \int_{0}^{x} \frac{t^{2}-16}{2+\cos^{2}(t)} dt = \frac{x^{2}-16}{2+\cos^{2}(x)}$$
Hence $f^{1}(x) = 0 \implies x^{2}-16 = 0 \implies x = \pm 4$
Now you can use test points to defermine the sign
of $f'(x)$:

$$\frac{t+t+t}{1} = \frac{t+t+t}{4}$$
find.
if has a local max at $x = -4$
Note that if we plup in $x = a$ in the above equation
we get:

$$2 + \int_{a}^{x} \frac{f(t)}{t^{2}} dt = 4x^{-3}$$
Note that if we plup in $x = a$ in the above equation
we get:

$$2 + \int_{a}^{x} \frac{f(t)}{t^{2}} dt = 4a^{-3}$$

$$\therefore \quad 2 = \frac{4}{a^{3}}$$
as the interval of integration
then a length 0

$$\therefore \quad a^{-3} = \frac{4}{2}$$
Hence we obtain so fare:

$$2 + \int_{1}^{x} \frac{f(t)}{t^{2}} dt = 4x^{-3}$$

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In order to find
$$f$$
, let's take the derivative of
both sides with respect to z , and let's
apply the FTC Part I:
$$\frac{d}{dx} \left[2 + \int_{\sqrt{2}}^{z} \frac{f(t)}{t^{\gamma}} dt \right] = \frac{d}{dx} 4x^{-3}$$

$$\implies \int \frac{f(x)}{x^{7}} = 4(-3) \cdot x^{-4}$$

The Fundamental Theorem of Calculus

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Example 4:

Compute

 $\frac{d}{dx}\int_{1}^{1} u^2 du$

Theory Examples

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The Fundamental Theorem of Calculus

Leibniz's Rule

Combining the chain rule and the FTC (Part I), we can differentiate integrals with respect to x when the upper and/or lower limits of integration are function of x.

Theory Examples

We summarize these facts into the following result:

Leibniz's Rule

If g(x) and h(x) are differentiable functions and f(u) is continuous for u between g(x) and h(x), then

$$\frac{d}{dx} \int_{g(x)}^{h(x)} f(u) \, du = f[h(x)]h'(x) - f[g(x)]g'(x)$$

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this confirmis the Leibniz's Rule we described earlier.

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 $F(x) = \int_{-\infty}^{\infty} (2t-1)^3 dt = \int_{-\infty}^{\infty} (2t-1)^3 dt + \int_{-\infty}^{\infty} (2t-1)^3 dt$ The Fundamental Theorem of Calculus **Example 5:** (Online Homework HW24, # 5) Find the derivative of the following function for example $= \int (2t-1)^{3} dt - \int (2t-1)^{3} dt$ $F(x) = \int_{-\infty}^{x^{\circ}} (2t-1)^3 dt$ using the Fundamental Theorem of Calculus. now apply FTC Part I together with the chain rule $\overline{F}'(x) = \frac{d}{dx} \int_{-\infty}^{x^{*}} (2t-i)^{3} dt - \frac{d}{dx} \int_{-\infty}^{x^{4}} (2t-i)^{3} dt$ $= (2 x^{6} - 1)^{3} \cdot 6x^{5} - (2x^{4} - 1)^{3} \cdot 4x^{3}$ which confirmes the Leibniz's Rule we described earlier http://www.ms.uky.edu/~ma137 Notice that The Fundamental Theorem of Calculus Theory Examples **Example 6:** (Online Homework HW24, # 7) $\left(\left(\frac{d}{dt}\sqrt{3+3t^4}\right)dt = \sqrt{3+3t^4} + C\right)$ Evaluate the definite integral as the process of antidifferentiation is the $\int' \left(\frac{d}{dt}\sqrt{3+3t^4}\right) dt$ inverse of the process of differentiation. using the Fundamental Theorem of Calculus. Hence : $\int_{4}^{7} \left(\frac{d}{dt}\sqrt{3+3t^{4}}\right) dt = \sqrt{3+3t^{4}} \int_{4}^{7} \frac{d}{dt} = \sqrt{3+3t^{4}} \int_{4}^{7} \frac{d}{dt} = \frac{1}{4}$ we choose the constant to be C=0 $= \sqrt{3+3\cdot7^{4}} - \sqrt{3+3\cdot4^{4}} = \sqrt{7206} - \sqrt{771}$ = 84.8882 - 27.7669 ~ 57.1213 http://www.ms.uky.edu/~ma137

The Fundamental Theorem of Calculus $\int \frac{x^2 + 5}{2} dx \quad \text{We use FTC Part 2}$ **Example 7:** (Online Homework HW24, # 12) We first need an antiderivative of $\frac{2^2+5}{2}$: Evaluate the definite integral $\int^4 \frac{x^2 + 5}{x} dx$ $\int \frac{x^2 + 5}{x} dx = \left(\left(x + \frac{5}{x} \right) dx = \int x dx + 5 \int \frac{1}{x} dx \right)$ $= \frac{1}{2}x^{2} + 5 \ln|x| + C$ Notar we have : $\int_{-\infty}^{4} \frac{x^{2} + 5}{x} dx = \frac{1}{2} x^{2} + 5 \theta_{n} |x| + C |^{T} =$ $= \left[\frac{1}{2} 4^{2} + 5 \ln(4) + C\right] - \left[\frac{1}{2} 1^{2} + 5 \ln(1) + C\right]$ $= 8 + 5 \ln 4 - \frac{1}{2} = \left[\frac{15}{2} + 5 \ln 4\right] \cong \left[\frac{14.43}{5}\right]$ 14/16http://www.ms.uky.edu/~ma137 $\left(x^{2}+8-2e^{-2x}\right)dx =$ The Fundamental Theorem of Calculus Theory Examples **Example 8:** (Online Homework HW24, # 14) $\int x^2 dx + 8 \int 1 dx + \int -2 e^{-2x} dx$ Evaluate the definite integral $=\frac{1}{2}x^{3} + 8x + e^{-2x} + C$ $\int_{0}^{1} (x^{2} + 8 - 2e^{-2x}) dx$ Hence : $\int_{0}^{1} (x^{2} + 8 - 2e^{-2x}) dx = \frac{1}{3}x^{3} + 8x + e^{-2x}$ we need just one autideuivative we choose the one with C = 0 $= \left[\frac{1}{3} \cdot |^{3} + 8 \cdot | + e^{-2 \cdot |}\right] - \left[\frac{1}{3} \cdot 0^{3} + 8 \cdot 0 + e^{-2 \cdot 0}\right]$ $= \frac{1}{3} + 8 + e^{-2} - 1 = \frac{22}{3} + e^{-2} \cong 7.4687$ http://www.ms.uky.edu/~ma137

Notice that the intersections The Fundamental Theorem of Calculus Theory Examples y=1-x2 with the x-axis are given by Example 9: (Online Homework HW24, #15) $0 = |-x^2$ Find the area bounded by the function $y = 1 - x^2$ and the x-axis. Hence we need to compute $\int_{-1}^{1} (1-x^2) dx$ Observe that by the symmetry of the function (:f(x) is even) then $\int_{-1}^{1} (1-x^{2}) dx = 2 \int_{0}^{1} (1-x^{2}) dx = 2 \left(x - \frac{1}{3} x^{3} \right) \Big]_{0}^{1}$ $= \left[2\left(1 - \frac{1}{3}\right) \right] - \left[0 \right] = \left[\frac{4}{3} \right]$ 16/16http://www.ms.uky.edu/~ma137 Lectures 42 & 43