

ANALYSIS 1

(ENGLISH)

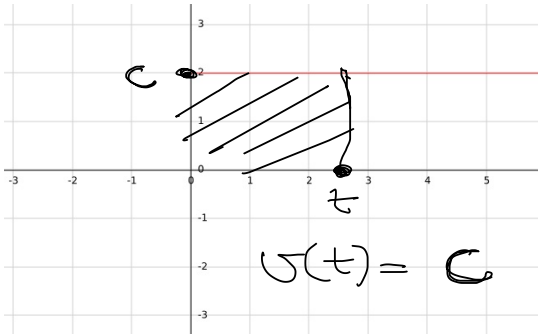
LECTURE 24

INTEGRATION

$v(t)$ = velocity of a particle at time t

$$p(t) = ?$$

$$p(0) = 0$$



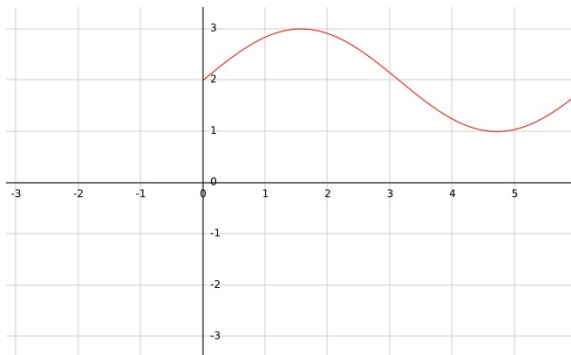
$$p(t) = c \cdot t$$

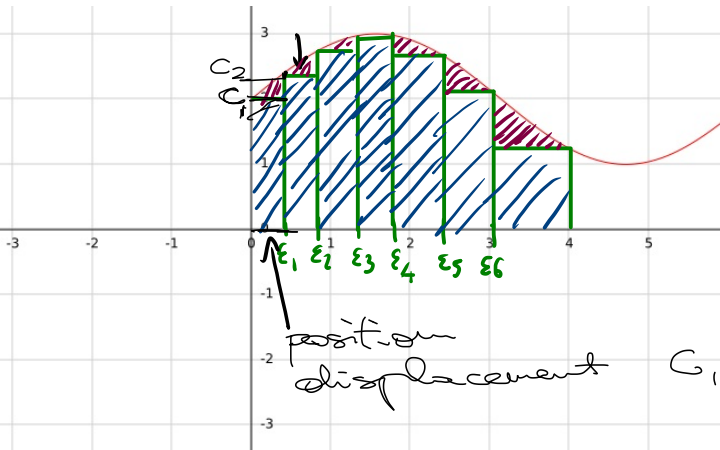
INTEGRATION

$v(t)$ = velocity of a particle at time t

$$p(t) = ?$$

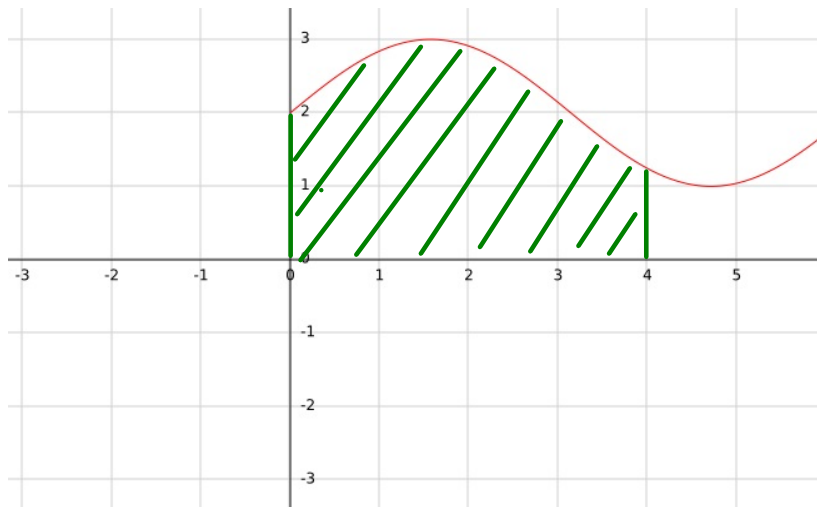
$$p(0) = 0$$





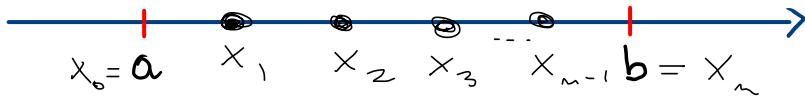
$$C_1 \cdot \varepsilon_1 + C_2(\varepsilon_2 - \varepsilon_1) + \\ + C_{i+1}(\varepsilon_{i+1} - \varepsilon_i)$$

Q: ① How To GENERALIZE THIS
② WHAT ARE WE DOING?



$$[a, b] \subseteq \mathbb{R}$$

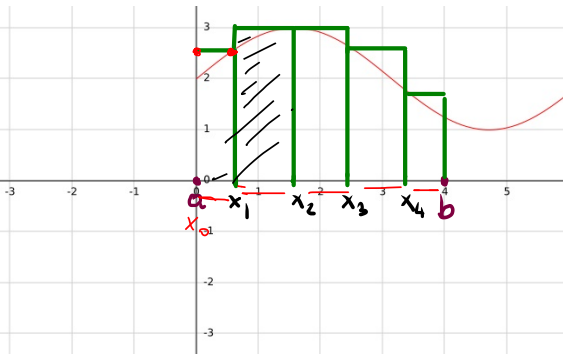
$G = \text{PARTITION OF } [a, b] =$



$$G = \left\{ \underbrace{x_0}_a < x_1 < x_2 < \dots < x_{n-1} < x_n = b \right\}$$

$$\text{MESH}(G) = \max |x_{i+1} - x_i|$$

$f : [a, b] \rightarrow \mathbb{R}$,
 FIX $G = \text{PARTITION OF } [a, b] =$
 $\{x_0 = a < x_1 < x_2 < x_3 < \dots < x_n = b\}$
 UPPER DARBOUX SUM of G :



OVER $[x_i, x_{i+1}]$

WE TAKE THE
CONST. APPROX.

GIVEN BY

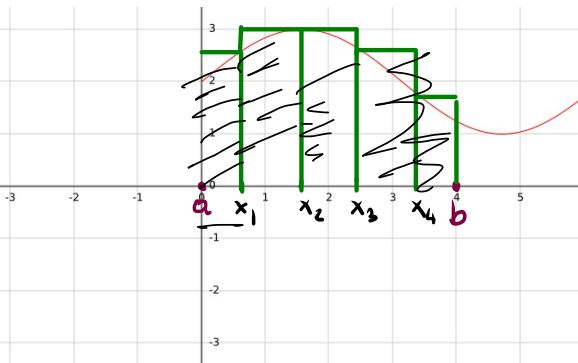
$$\sup_{[x_i, x_{i+1}]} f \geq f(x) \quad \forall x$$

$f : [a, b] \rightarrow \mathbb{R}$,
 FIX $G = \text{PARTITION OF } [a, b] =$
 $\{x_0 = a < x_1 < x_2 < x_3 < \dots < x_n = b\}$

UPPER DARBOUX SUM of G :

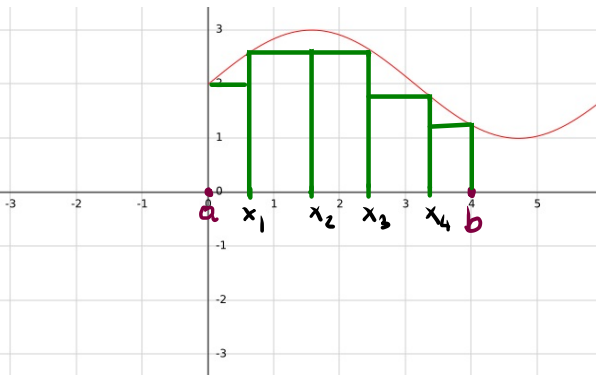
$$\bar{S}_G = \sum_{i=0}^{n-1} (x_{i+1} - x_i) \cdot f_i$$

$$\sup_{[x_i, x_{i+1}]} f$$



$f : [a, b] \rightarrow \mathbb{R}$
 FIX $G = \text{PARTITION OF } [a, b] =$
 $\{x_0 = a < x_1 < x_2 < x_3 < \dots < x_n = b\}$

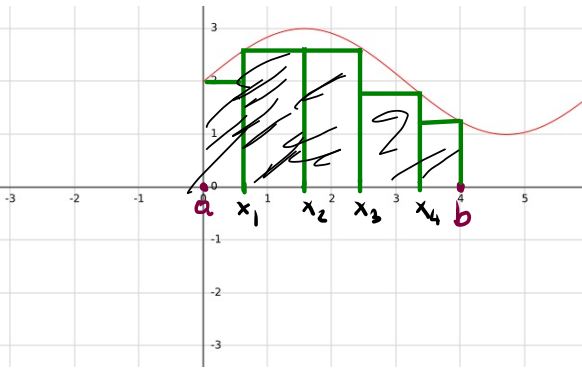
LOWER DARBOUX SUM of G :



$$\inf_{[x_i, x_{i+1}]} f =: f_i$$

$f : [a, b] \rightarrow \mathbb{R}$,
 FIX $G = \text{PARTITION OF } [a, b] =$
 $\{x_0 = a < x_1 < x_2 < x_3 < \dots < x_n = b\}$

LOWER DARBOUX SUM of G :



$$S_G = \sum_{i=0}^{n-1} (x_{i+1} - x_i) \underline{f}_i$$

$\underline{f}_i = \inf_{x \in [x_i, x_{i+1}]} f(x)$

$$f: [a, b] \rightarrow \mathbb{R}$$

6

PARTITION
of $[a, b]$

$$\rightarrow \underline{S}_6$$

$$\rightarrow \bar{S}_6$$

LOWER
DARBOUX
SUM OF f
WRT 6

UPPER
DARBOUX
SUM.

$$\underline{S}_6 \leq \bar{S}_6$$

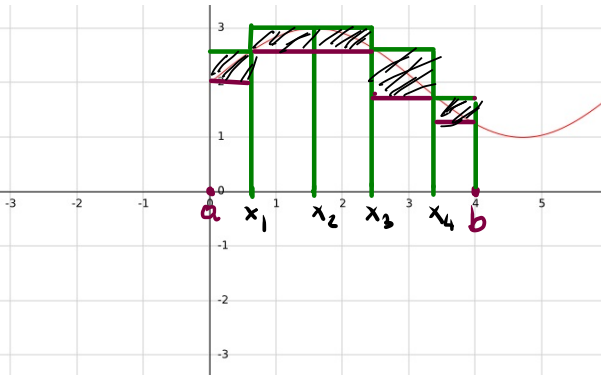


$$\sup_{[x_i, x_{i+1}]} f \geq \inf_{[x_i, x_{i+1}]} f$$

$f : [a, b] \rightarrow \mathbb{R}$, 6 PARTITION
OF $[a, b]$

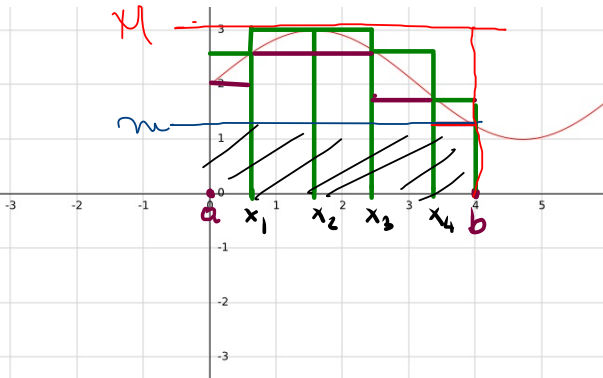
$$\underline{S}_6 \leq \overline{S}_6$$

$$\overline{S}_6 - \underline{S}_6 = \text{||||}$$



$f : [a, b] \rightarrow \mathbb{R}$, G PARTITION
OF $[a, b]$

$$m \cdot (b-a) \leq \underline{S}_G \leq \bar{S}_G \leq M \cdot (b-a)$$



$$M \doteq \sup_{[a, b]} f$$

$$m \doteq \inf_{[a, b]} f$$

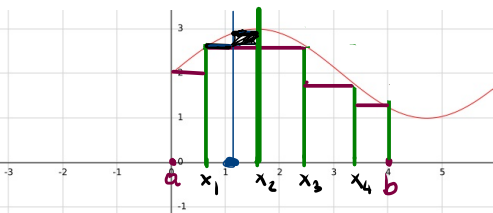
$$f : [a, b] \rightarrow \mathbb{R}$$

$$G \begin{matrix} \nearrow \underline{S}_G \\ \searrow \bar{S}_G \end{matrix}$$

$$m(b-a) \leq \underline{S}_G \leq \bar{S}_G \leq M(b-a)$$

$$\begin{matrix} \parallel \\ \inf_{[a,b]} f \end{matrix} \quad \begin{matrix} \parallel \\ \sup_{[a,b]} f \end{matrix}$$

$$f: [a, b] \rightarrow \mathbb{R}$$

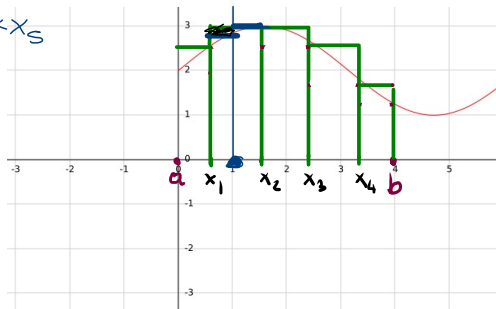


$$x_0 < x_1 < x_2 < x_3 < x_4 < x_5$$

$$\underline{S}_{P'} > \underline{S}_P$$

IF WE REFINED
THE PARTITION P
W/ A NEW PARTITION P'

$$\Rightarrow \overline{S}_{P'} < \overline{S}_P$$



DEF $f: [a, b] \rightarrow \mathbb{R}$

• LOWER DARBOUX INTEGRAL

$$\underline{S} \doteq \sup \{ \underline{S}_\epsilon \mid \epsilon \text{ is a PARTITION of } [a, b] \}$$

• UPPER DARBOUX INTEGRAL

$$\overline{S} \doteq \inf \{ \overline{S}_\epsilon \mid \epsilon \text{ is a PARTITION of } [a, b] \}$$

• f is INTEGRABLE if

$$\overline{S} = \underline{S}$$

DEF

$$f: [a, b] \rightarrow \mathbb{R}$$

f IS INTEGRABLE
(RIEMANN INTEGR.) IF

$$\bar{S} = \underline{S}$$

DEF $f: [a, b] \rightarrow \mathbb{R}$

f IS **INTEGRABLE** IF
(RIEMANN INTEGR.)

$$\overline{S} = \underline{S}$$

RMK

$\forall$ G PARTITION OF $[a, b]$

$$\underline{S}_G \leq \underline{S} \leq \overline{S} \leq \overline{S}_G$$

$\uparrow$ $\uparrow$

$\underline{S} = \sup_{G \text{ partitions}} \underline{S}_G$ $\overline{S} = \inf \overline{S}_G$

DEF $f: [a, b] \rightarrow \mathbb{R}$

f IS INTEGRABLE
(RIEMANN INTEGR.) IF

$$\overline{S} = \underline{S}$$

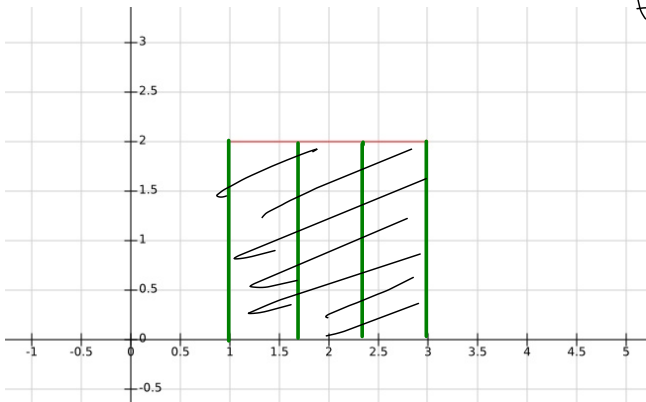
NOTATION:

$$\int_a^b f(x) \underline{\underline{dx}} = \underline{S} = \overline{S}$$

$$\int f(x) dx$$

EXAMPLE

$$f : [1, 3] \rightarrow \mathbb{R} \quad f(x) = 2$$



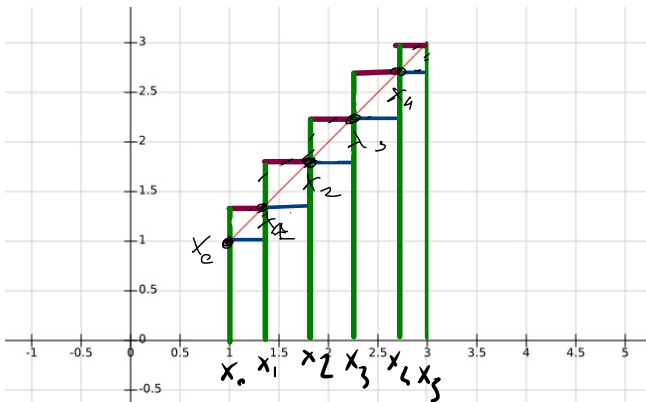
$\forall$ 6 partition
of $[a, b]$
 $\overline{S}_6 = \underline{S}_6$
4

$$\int_1^3 f(x) dx = 2 \cdot (3-1) = 4$$

EXAMPLE

$$f(x) = x, \quad 6 = \{1 < x_1 < x_2 < \dots < x_n = 3\}$$

STR. INCR

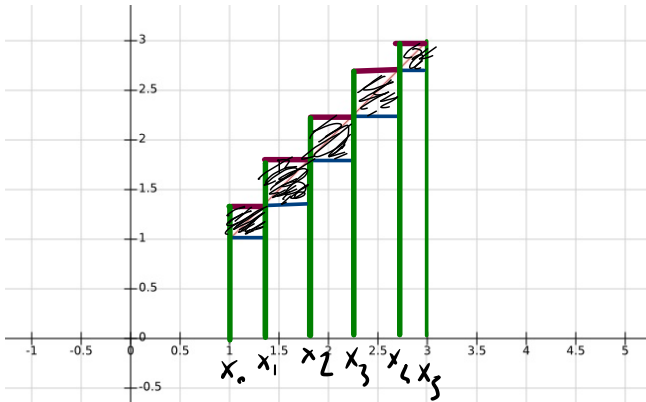


$$S_6 = \sum_{i=0}^{n-1} x_i (x_{i+1} - x_i)$$

$$S_6 = \sum_{i=0}^{n-1} x_{i+1} (x_{i+1} - x_i)$$

EXAMPLE

$$f(x) = x, \quad 6 = \{1 < x_1 < x_2 < \dots < x_n = 3\}$$



$$\bar{S}_6 = \sum_{i=0}^{n-1} \bar{x}_i (x_{i+1} - x_i)$$

$$\underline{S}_6 = \sum_{i=0}^{n-1} x'_{i+1} (x'_{i+1} - x_i)$$

$$\bar{S}_6 - \underline{S}_6 = \text{||||} = \sum_{i=0}^{n-1} (x_{i+1} - x_i)^2$$

TAKE $\underline{G_n} = \{ x_0 = 1 < x_1 = 1 + \frac{2}{n} <$
 $< x_2 = 1 + 2 \cdot \frac{2}{n} <$
 $\vdots$
 $< x_i = 1 + i \cdot \frac{2}{n} <$
 $\vdots$
 $< x_n = 1 + n \cdot \frac{2}{n} = 3 \}$

$$\begin{aligned} \Rightarrow S_{G_n} &= \sum_{i=0}^{n-1} \left(1 + \frac{2i}{n} \right)^{x_{i+1} - x_i} \left(\frac{2}{n} \right) = \\ &= \sum_{i=0}^{n-1} \frac{2}{n} + \sum_{i=0}^{n-1} \left(\frac{2}{n} \right)^2 \cdot i = \\ &= \underbrace{2}_{2} + \left(\frac{2}{n} \right)^2 \underbrace{(n-1)}_{\sim \rightarrow \infty} \underbrace{\quad}_{\sim \rightarrow L} \end{aligned}$$

$$\begin{aligned}
 \text{TAKE } G_n = \{ & x_0 = 1 < x_1 = 1 + \frac{2}{n} < \\
 & < x_2 = 1 + 2 \cdot \frac{2}{n} < \\
 & \vdots \\
 & < x_i = 1 + i \cdot \frac{2}{n} < \\
 & \vdots \\
 & < x_n = 1 + n \cdot \frac{2}{n} = 3 \}
 \end{aligned}$$

$$\begin{aligned}
 \Rightarrow \sum_{i=0}^{n-1} & \overset{x_{i+1}}{\left(1 + \frac{2(i+1)}{n}\right)} \overset{x_{i+1} - x_i}{\left(\frac{2}{n}\right)} = \\
 & = \sum_{i=0}^{n-1} \frac{2}{n} + \sum_{i=0}^{n-1} \left(\frac{2}{n}\right)^2 \cdot (i+1) \\
 & = \frac{2}{n} + \left(\frac{2}{n}\right)^2 \left(\frac{n(n+1)}{2} - 1\right) \xrightarrow{n \rightarrow \infty} 4
 \end{aligned}$$

PARTIT'S: $G_n, n \in \mathbb{N}$

$$\underbrace{\left(\frac{S}{n} \right)}_{\parallel} \leq \underbrace{\frac{S}{n}}_{\parallel} \leq \underbrace{\frac{S}{n}}_{\parallel} \leq \underbrace{\left(\frac{S}{n} \right)}_{\parallel} \quad \forall n$$

$$2 + \frac{2}{n} (n-1)$$

$$\downarrow n \rightarrow \infty$$

$$2 + \left(\frac{2}{n} \right)^2 \left(\frac{n(n+1)}{2} - 1 \right)$$

$$\downarrow n \rightarrow \infty$$



$$\frac{S}{n} = \frac{S}{n} - 4$$

$$\int_1^3 x \, dx = 4$$

Q: WHAT FUNCTIONS ARE INTEGRABLE?

Q: WHAT FUNCTIONS ARE INTEGRABLE?

PROP

$f: [a, b] \rightarrow \mathbb{R}$ IS C^0

$\Rightarrow f$ IS INTEGRABLE

closed
bounded
interval

$$\lim_{x \rightarrow a^+} f(x) = f(a)$$

$$\lim_{x \rightarrow b^-} f(x) = f(b)$$

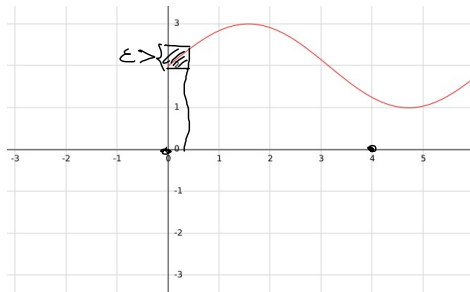
Q: WHAT FUNCTIONS ARE INTEGRABLE?

PROP $f: [a, b] \rightarrow \mathbb{R}$ IS C^0

$\Rightarrow f$ IS INTEGRABLE

PROOF

$f: [a, b] \rightarrow \mathbb{R}$ IS $C^0 \Rightarrow f$ UNIF. C^0



$\forall \epsilon > 0, \exists \delta_\epsilon > 0 > 0$
S.T.

$\iff |x - y| < \delta_\epsilon$

$\Downarrow$
 $|f(x) - f(y)| < \epsilon$

ALGEBRAIC PROPERTIES

f IS INTEGRABLE ON $[a, b]$

g IS INTEGRABLE ON $[b, c]$

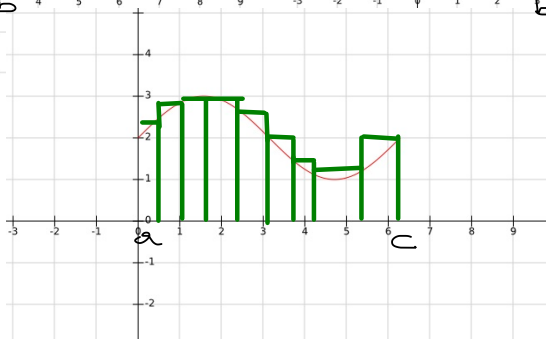
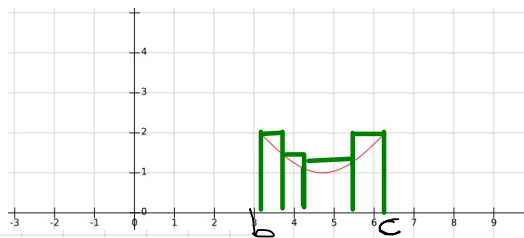
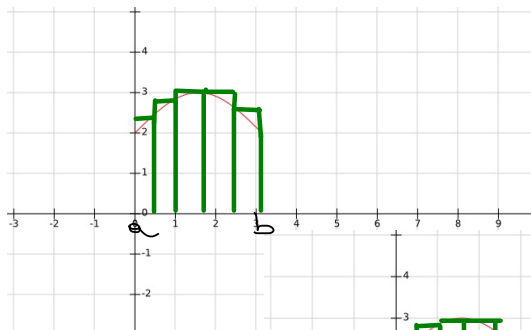


f IS INTEGRABLE ON $[a, c]$

$[a, b] \cup [b, c]$

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

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



$$a = 0$$

$$c = 2\pi$$

$$b = \pi$$

CONVENTION

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

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

ALGEBRAIC PROPERTIES

PROP

$g, f: [a, b] \rightarrow \mathbb{R}$ INTEGRABLE

$\alpha, \beta \in \mathbb{R}$

$$\textcircled{1} \int_a^b (\alpha f + \beta g)(x) dx = \alpha \cdot \int_a^b f(x) dx + \beta \cdot \int_a^b g(x) dx$$

$\alpha \cdot f(x) + \beta \cdot g(x)$

$$\textcircled{2} \text{ IF } f \leq g \Rightarrow \int_a^b f(x) dx \leq \int_a^b g(x) dx$$

$f(x) \leq g(x) \quad \forall x \in [a, b]$

$$\textcircled{3} \int_a^b |f(x)| dx \geq \left| \int_a^b f(x) dx \right|$$

ANTI-DERIVATIVES

DEF $f: [a, b] \rightarrow \mathbb{R}$, $f \in C^0([a, b])$

$G: [a, b] \rightarrow \mathbb{R}$ IS AN ANTI-DERIVATIVE IF

- ① G IS C^0 ON $[a, b]$ OF f
- ② G IS DIFF. ON $]a, b[$
- ③ $G'(x) = f(x) \quad \forall x \in]a, b[$

f	e^x	$\cos(x)$	$\sin(x)$	$1/x$	$x^n e^{in}$
G	e^x	$\sin(x)$	$-\cos(x)$	$\log(x)$	$\frac{x^{n+1}}{n+1}$
$\uparrow$					

ANTIDER.
of f

$$G'(x) = f(x)$$

$$\left(\frac{x^{n+1}}{n+1} \right)'$$

$$\frac{1}{n+1} \cdot (n+1) x^n$$

NOTATION: $\int f(x) dx = G$

$$f = e^x$$

$$G(x) = e^x + C$$

IF $f : [a, b] \rightarrow \mathbb{R}$ C^0

& G IS AN ANTIDERIV.



$\tilde{G}(x) \doteq G(x) + C$ IS AN ANTIDERIV.

① $G \in C^0$ on $[a, b] \Rightarrow \tilde{G}$ IS C^0 ON $[a, b]$

② G DIFF ON $]a, b[\Rightarrow \tilde{G}$ IS DIFF ON $]a, b[$

③ $\tilde{G}'(x) = f(x) \quad \forall x \in (a, b)$
 $\quad \quad \quad = G'(x) //$

$$\text{IF } f : [a, b] \rightarrow \mathbb{R} \quad C^0$$

& $G, \tilde{G}$ ARE ANTIDERIV. FOR f

$$g(x) := G(x) - \tilde{G}(x) = \mathbb{C} \leftarrow \text{constant.}$$

$$g'(x) = \underbrace{G'(x)}_{f(x)} - \underbrace{\tilde{G}'(x)}_{f(x)} = 0 \quad \forall x \in]a, b[$$

$$g' \equiv 0 \quad \text{on } (a, b) \stackrel{?}{\implies} g \equiv \mathbb{C}$$

THM IF $g: [a, b] \rightarrow \mathbb{R}$ is C^0 & $g'(x) = 0$ $\forall x \in (a, b)$
THEN g IS CONSTANT.

PP ASSUME g IS NOT CONST.

THEN $R(g) = [m, M]$. $m < M$

$\Rightarrow \exists c, d \in]a, b[$ s.t. $g(c) \neq g(d)$

MVT $\frac{g(c) - g(d)}{(c - d)} \stackrel{\text{MVT}}{=} g'(h)$, $h \in]c, d[$
 $\cap$
 $]a, b[$
 $\hookrightarrow$

THM [FUNDAMENTAL THM OF CALCULUS]

$$f : [a, b] \rightarrow \mathbb{R} \quad C^0$$

THEN $G(x) = \int_a^x f(t) dt$ IS AN

ANTI-DERIVATIVE OF f

$$G(a) = \int_a^a f dt = 0$$

$G(x)$ = value of the area of
the subgraph of f
over $[a, x]$

THM [FUNDAMENTAL THM OF CALCULUS,
2nd EDITION]

$$f : [a, b] \rightarrow \mathbb{R} \quad C^0$$

ASSUME G : $[a, b] \rightarrow \mathbb{R}$ IS AN
ANTI-DERIVATIVE OF f

THEN $\int\limits_a^b f(x) dx = G(b) - G(a)$

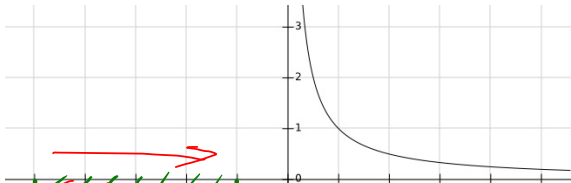
f	e^x	$\cos(x)$	$\sin(x)$	$1/x$	x^n
G	e^x	$\sin(x)$	$-\cos(x)$	$\log(x)$	$\frac{x^{n+1}}{n+1}$

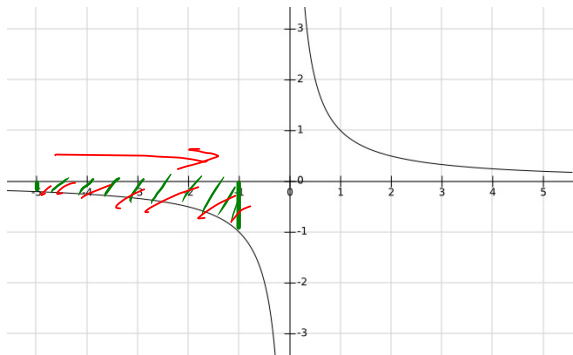
$$\int_a^b \overset{f(x)}{e^x} dx = e^b - e^a$$

$\uparrow$
 FTC
 2nd ed.

f	e^x	$\cos(x)$	$\sin(x)$	$1/x$	x^n
G	e^x	$\sin(x)$	$-\cos(x)$	$\log(x)$	$\frac{x^{n+1}}{n+1}$

$\int_{-b}^{-1} \frac{1}{t} dt = \cancel{\log(1-1)} - \log(1-5)$
 $= \log(5) < 0$
 $\log\left(\frac{1}{5}\right)$





$$\int_a^b e^{\lambda x} dx \stackrel{\substack{\text{FTC} \\ 2^{\text{nd}} \text{ ed}}}{=} \frac{1}{\lambda} (e^{\lambda \cdot a} - e^{\lambda \cdot b})$$

$G = ?$ for $f(x) = e^{\lambda x}$

$$(e^{\lambda x})' = \lambda \cdot e^{\lambda x}$$

$$\left(\frac{e^{\lambda x}}{\lambda} \right)' = \frac{1}{\lambda} \cdot (e^{\lambda x})' = e^{\lambda x}$$

ANTI.D. for $f(x) = e^{\lambda x}$

$$G(x) = \frac{e^{\lambda x}}{\lambda}$$

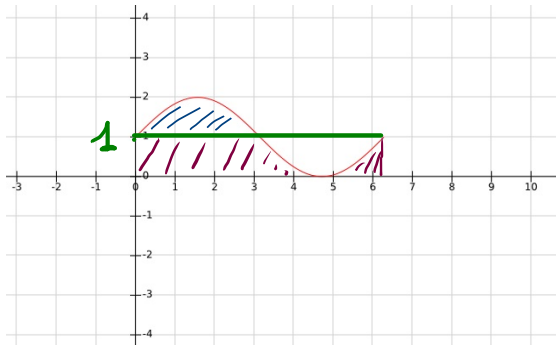
THM [MEAN VALUE THM FOR INTEGRALS]

$$f: [a, b] \rightarrow \mathbb{R} \quad C^0 \Rightarrow \exists c \in [a, b]$$

$$\text{s.t.} \quad \int_a^b f(x) dx = f(c) \cdot (b-a)$$

$$f: [0, 2\pi] \rightarrow \mathbb{R}$$

$$f(x) = \sin(x) + 1$$



PROOF $f: [a, b] \rightarrow \mathbb{R}$ is C^0

$$\Rightarrow R(f) = [m, M] \Rightarrow$$

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



THM [FUNDAMENTAL THM OF CALCULUS]

$$f : [a, b] \rightarrow \mathbb{R} \quad C^0$$

THEN $G(x) = \int_a^x f(x) dx$ IS AN

ANTI-DERIVATIVE OF f

PROOF

$$G(x) \doteq \int_a^x f(x) dx$$

NEED TO SHOW: $G'(x_0) = f(x_0) \quad \forall x_0 \in]a, b[$

NEED TO SHOW: $G'(x_0) = f(x_0) \quad \forall x_0 \in]a, b[$

$$\lim_{x \rightarrow 0} \frac{G(x) - G(x_0)}{x - x_0} = \lim_{x \rightarrow 0} \frac{\int_{x_0}^x f(x) dx}{x - x_0} =$$

THM [FUNDAMENTAL THM OF CALCULUS,
2nd EDITION]

$$f : [a, b] \rightarrow \mathbb{R} \quad C^0$$

ASSUME $G : [a, b] \rightarrow \mathbb{R}$ IS AN
ANTI-DERIVATIVE OF f

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

PROOF

$$G(x) = C + \int_a^x f(t) dt$$

$$\Rightarrow \quad G(b) - G(a)$$

$$C + \int_a^b f(t) dt - \left[C + \int_a^a f(t) dt \right]$$

TECHNIQUES OF COMPUTATION:

1. INTEGRATION BY PARTS

LEIBNIZ FORMULA: $(fg)' = f'g + g'f$

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1. INTEGRATION BY PARTS

LEIBNIZ FORMULA: $(fg)' = f'g + g'f$

$$\int_a^b (fg)'(t) dt = \int_a^b (f'g)(t) dt + \int_a^b (fg')(t) dt$$

TECHNIQUES OF COMPUTATION:

1. INTEGRATION BY PARTS

LEIBNIZ FORMULA: $(fg)' = f'g + g'f$

$$\int_a^b (fg)'(t) dt = \int_a^b (f'g)(t) dt + \int_a^b (fg')(t) dt$$

II FTC

$$(fg)(b) - (fg)(a)$$

$f(x)$ IS ANTIDER. FOR $f'(x)$

$$f: \mathbb{R} \rightarrow \mathbb{R}, f \in \underline{C^1(\mathbb{R})}$$

$$\int_a^b \underline{f'(x)} dx$$

$$f|_{[a,b]}: [a,b] \rightarrow \mathbb{R} \quad C^0$$

f is DIFF. on (a,b)

$$f'(x)$$

$\Downarrow$
 f IS AN ANTIDER. for f'

INTEGRATION BY PARTS

$$g, f : E \rightarrow \mathbb{R} \quad \text{DIFF.} \\ [a, b] \subseteq E$$

$$\int_a^b \underbrace{f(t)}_f \underbrace{g'(t)}_{g'} dt$$

$$f(b)g(b) - f(a)g(a) - \int_a^b f'(t)g(t) dt$$

INTEGRATION BY PARTS

$$g, f: E \rightarrow \mathbb{R} \quad \text{DIFF.}$$
$$[a, b] \subseteq E$$

$$\int_a^b \underline{f(t)g'(t)dt}$$

NOTATION:

$$f(x)g(x) \Big|_{x=a}^{x=b} - \int_a^b \underline{f'(t)g(t)dt}$$

$$h(x) \Big|_{x=a}^{x=b} := h(b) - h(a)$$

EXAMPLE

$$\int_a^b \underline{x e^x} dx$$

FORMULA: $\int_a^b f(x) g'(x) dx = \left[(f \cdot g)(x) \right]_{x=a}^{x=b} - \int_a^b \underline{f'(x) g(x)} dx$

$$f(x) = x$$
$$f'(x) = 1$$

$$g'(x) = e^x$$
$$g(x) = e^x$$

$$\int_a^b 1 \cdot e^x dx$$

"

$$e^b - e^a$$

EXAMPLE

$$\int_a^b x e^x dx$$

FORMULA: $\int_a^b f(x) g'(x) dx = (f \cdot g)(x) \Big|_{x=a}^{x=b} - \int_a^b f'(x) g(x) dx$

$$f = x$$

$$f' = 1$$

$$g = e^x$$

$$g' = e^x$$

$$\int_a^b x e^x = x e^x \Big|_{x=a}^{x=b} \ominus \int_a^b \underline{1 \cdot e^x} dx = b e^b - a e^a - (e^b - e^a)$$

EXAMPLE

$$\int_a^b \sin(x) e^x dx =$$

FORMULA: $\int_a^b f(x) g'(x) dx = (f \cdot g)(x) \Big|_{x=a}^{x=b} - \int_a^b f'(x) g(x) dx$

$$\begin{array}{ll} f(x) = \sin(x) & g(x) = e^x \\ f'(x) = \cos(x) & g'(x) = e^x \end{array}$$

EXAMPLE

$$\int_a^b \underset{\substack{\uparrow \\ g'}}{\sin(x)} \times \underset{\substack{\uparrow \\ f}}{x} dx =$$

FORMULA: $\int_a^b f(x) g'(x) dx = (f \cdot g)(x) \Big|_{x=a}^{x=b} - \int_a^b \underbrace{f'(x) g(x)}_{\text{1}} dx$

$$\begin{aligned} \int_a^b x \sin x &= -x \cos(x) \Big|_{x=a}^{x=b} + \int_a^b \cos(x) \\ &\quad - x \cos(x) \Big|_{x=a}^{x=b} + \sin(b) - \sin(a) \end{aligned}$$

HARD PART: HOW DO WE CHOOSE
 f, g' ?

RECIPE THAT WORKS OFTEN:

- EXPONENTIALS
- TRIGONOMETRIC FCTS
- POLYNOMIALS &
RAT'L FCTS
- LOGARITHMS
- INVERSE FCTS OF
TRIGONOMETRIC
FCTS

