



## Integration I

## Handout #15

Topic	Interpretation
Anti-Derivative $F'(x) = f(x)$ Example: $f(x) = 2x$ is the derivative of $F(x) = x^2$ here, $F'(x) = f(x)$ $F(x) = x^2 + 1$ ; $F'(x) = 2x$	$F(x)$ is the antiderivative of $f$ or the primitive of $f$ .  $x^2$ is the antiderivative of $2x$ $x^2 + 1$ is the antiderivative of $2x$ All antiderivatives of a certain function differ only by a constant.
Indefinite Integral $\int f(x)dx$  Example: $\int 2x dx = x^2 + C$	$f(x)$ is the derivative of what function?  Derivative of $x^2 + C$ is $2x$
Basic rules: $\int x^k dx = \frac{x^{k+1}}{k+1} + C$ ; $k \neq -1$ Example: $\int x^5 dx$  $\int \sqrt{x} dx = \int x^{\frac{1}{2}} dx$  <i>Things to Remember:</i> $\int k dx = kx + C$  $\int kf(x) dx = k \int f(x) dx$	$= \frac{x^6}{6} + C$  $= \frac{x^{\frac{1}{2}+1}}{\frac{1}{2}+1} + C = \frac{x^{\frac{3}{2}}}{\frac{3}{2}} + C = \frac{2x^{\frac{3}{2}}}{3} + C$  Examples: $\int 5 dx = 5x + C$ ; $\int dx = x + C$  $\int 4x^2 dx = 4 \int x^2 dx = 4 \frac{x^3}{3} + C$
Definite Integral $\int_a^b f(x) dx = F(b) - F(a)$	$\int_0^1 x^4 dx = \frac{x^5}{5} \Big _0^1 = F(1) - F(0)$



<p>Example: <math>\int_0^1 x^4 dx</math></p>	$= \frac{1^5}{5} - \frac{0^5}{5} = \frac{1}{5}$
<p>Integration by Substitution Suppose you need to find :</p> $\int (2x+1)^2 dx$	<p>One way to do it is to expand <math>(2x+1)^2</math> So it will turn into something we know based on the above rule: <math>(2x+1)^2 = 4x^2 + 4x + 1</math> <math display="block">\int (2x+1)^2 dx = \int (4x^2 + 4x + 1) dx</math> <math display="block">= 4 \frac{x^3}{3} + 4 \frac{x^2}{2} + x + C = \frac{4x^3}{3} + 2x^2 + x + C</math></p>
<p>What about : <math>\int (2x+1)^{12} dx</math> It is not practical to expand <math>(2x+1)^{12}</math> ; So we use Substitution. Example: <math>\int x^3(\sqrt{x^2+1})dx</math> Let <math>u = x^2 + 1</math> ,then the integral becomes : <math>\int x^3 \sqrt{u} dx</math> We need to change <math>dx</math> into <math>du</math> <math>u = x^2 + 1 \Rightarrow du = 2x dx</math> <math>\Rightarrow dx = \frac{du}{2x}</math> substituting this in the above integral: <math display="block">\int x^3 \sqrt{u} \frac{du}{2x} = \frac{1}{2} \int x^2 \sqrt{u} du</math> Now, we need to get rid of <math>x^2</math> : <math>u = x^2 + 1 \Rightarrow x^2 = u - 1</math> <math display="block">\frac{1}{2} \int x^2 \sqrt{u} du = \frac{1}{2} \int (u-1) \sqrt{u} du</math> <math display="block">= \frac{1}{2} \int u \sqrt{u} du - \frac{1}{2} \int \sqrt{u} du</math> <math display="block">= \frac{1}{2} \int u \times u^{\frac{1}{2}} du - \frac{1}{2} \int u^{\frac{1}{2}} du</math></p>	<p>Let <math>u = 2x + 1</math> ,then the integral becomes : <math display="block">\int u^{12} dx</math> We need to change <math>dx</math> into <math>du</math> <math>u = 2x + 1 \Rightarrow du = 2 dx</math> <math>\Rightarrow dx = \frac{du}{2}</math> substituting this in the above integral: <math display="block">\int u^{12} dx = \int u^{12} \frac{du}{2} = \frac{1}{2} \int u^{12} du</math> <math display="block">= \frac{1}{2} \frac{u^{13}}{13} + C ; \text{ With } u = 2x + 1 :</math> <math display="block">= \frac{1}{2} \frac{(2x+1)^{13}}{13} + C = \frac{(2x+1)^{13}}{26} + C</math></p> <hr/> $\frac{1}{2} \int u^{\frac{3}{2}} du - \frac{1}{2} \int u^{\frac{3}{2}} du + C = \frac{1}{2} \frac{u^{\frac{5}{2}}}{\frac{5}{2}} - \frac{u^{\frac{3}{2}}}{\frac{3}{2}} + C$ $= \frac{u^{\frac{5}{2}}}{5} - \frac{u^{\frac{3}{2}}}{3} + C = \frac{(x^2+1)^{\frac{5}{2}}}{5} - \frac{(x^2+1)^{\frac{3}{2}}}{3} + C$