

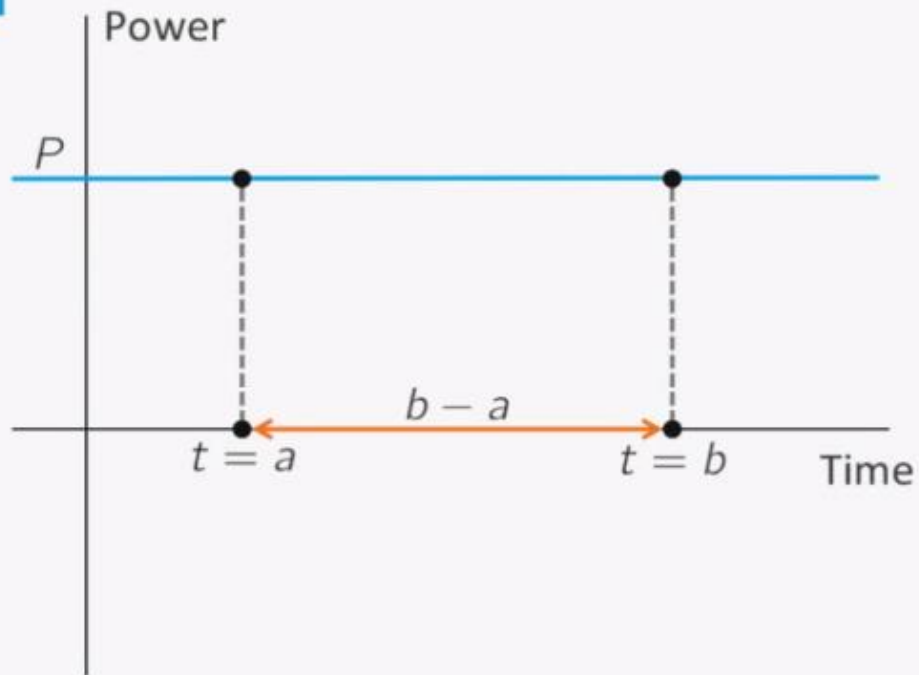
Integraais

**DelftX: CalcSP01x Pre-University
Calculus (Self-Paced)**

Week 6. Integration

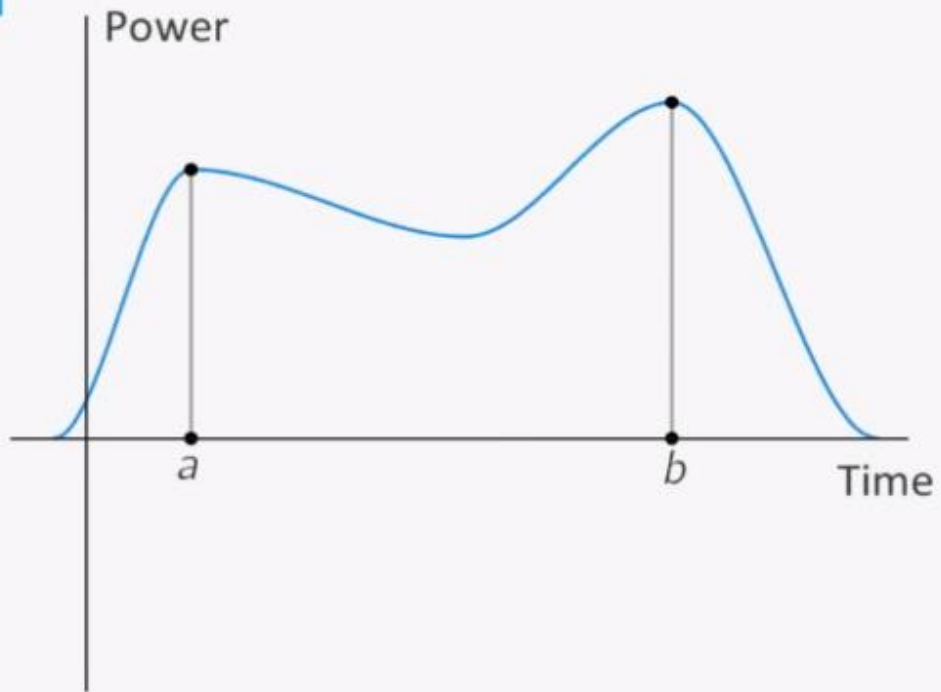
6.2 Concept of integration

Constant power

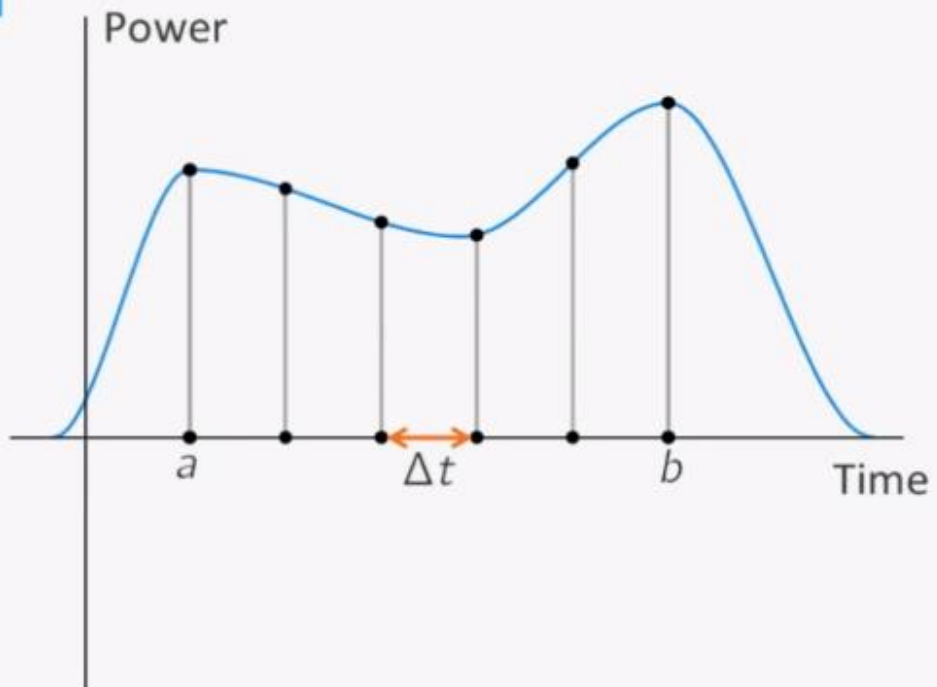


$$\text{Energy consumption} \\ = P \times (b - a)$$

Non-constant power

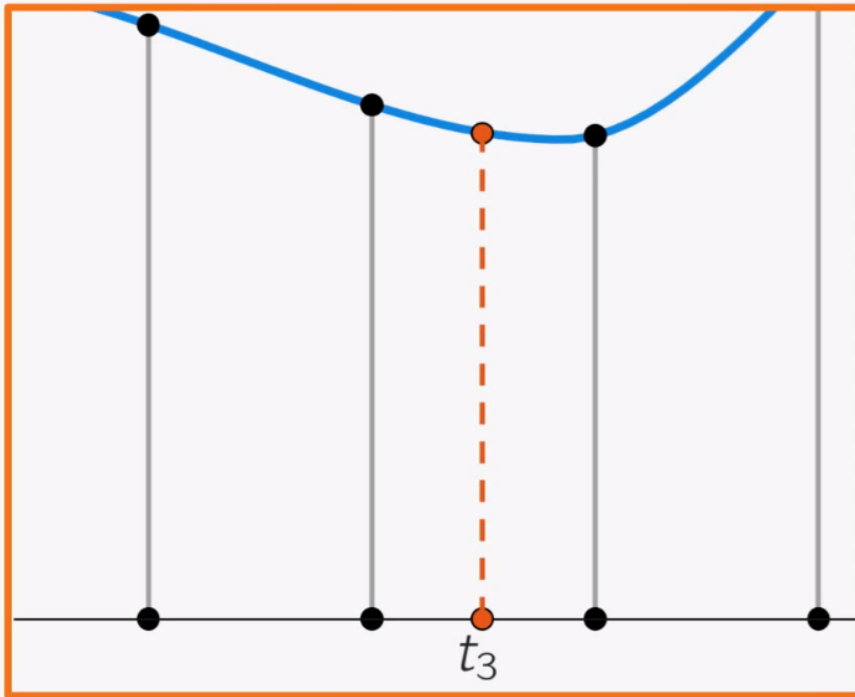


Non-constant power



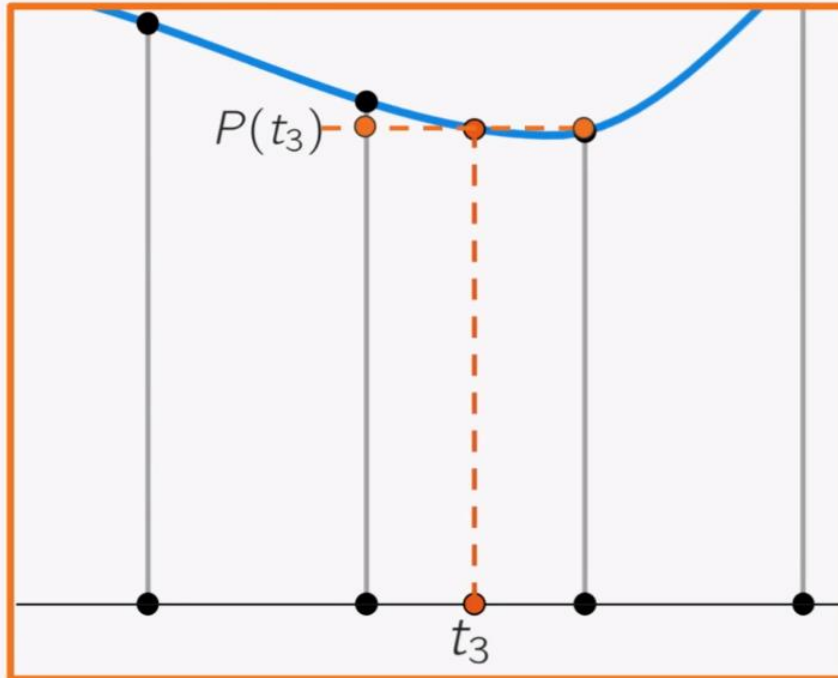
- Subintervals of size Δt

Non-constant power



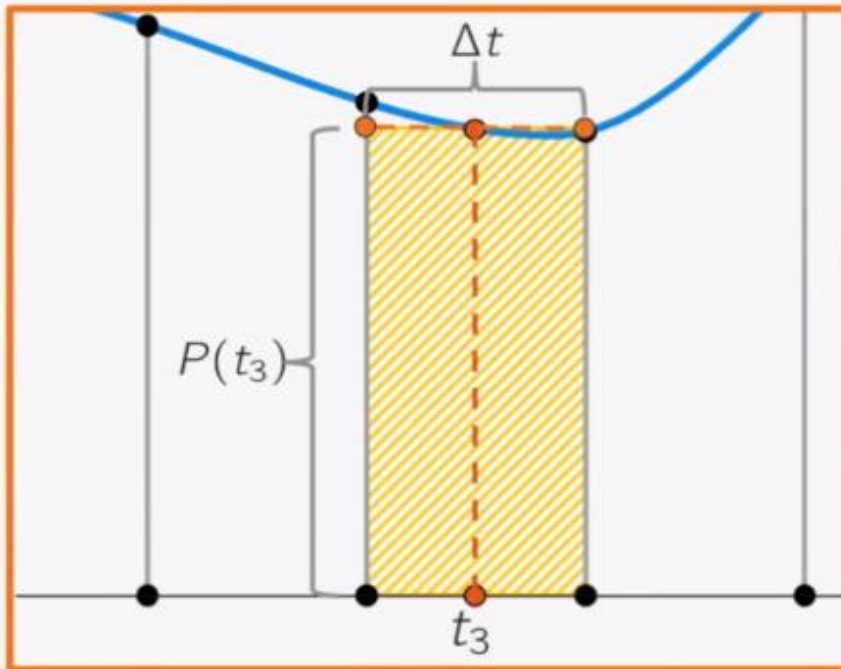
- Subintervals of size Δt
- Point in subinterval

Non-constant power



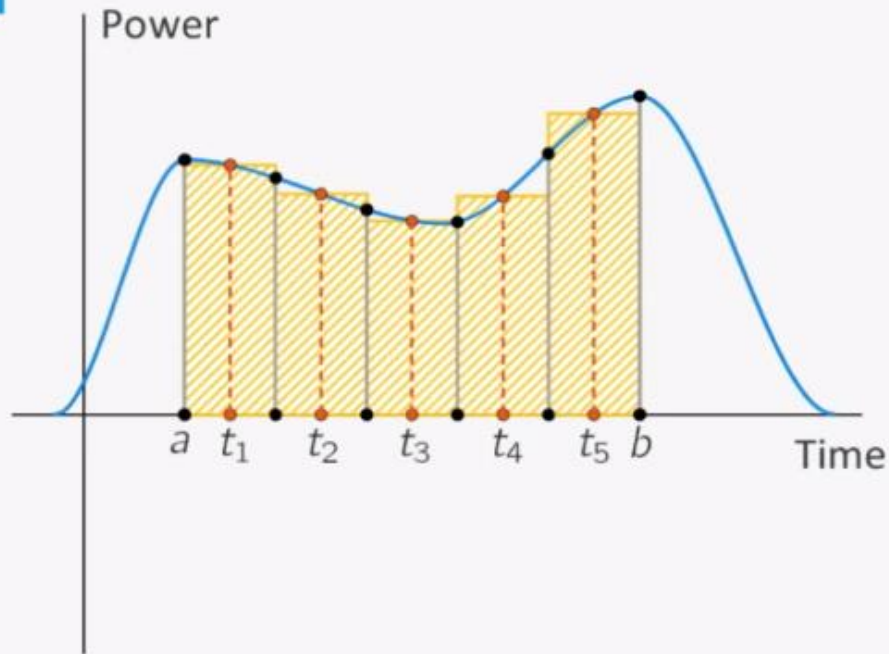
- Subintervals of size Δt
- Point in subinterval
- Energy consumption in subinterval
 $\approx P(t_3) \cdot \Delta t$

Non-constant power



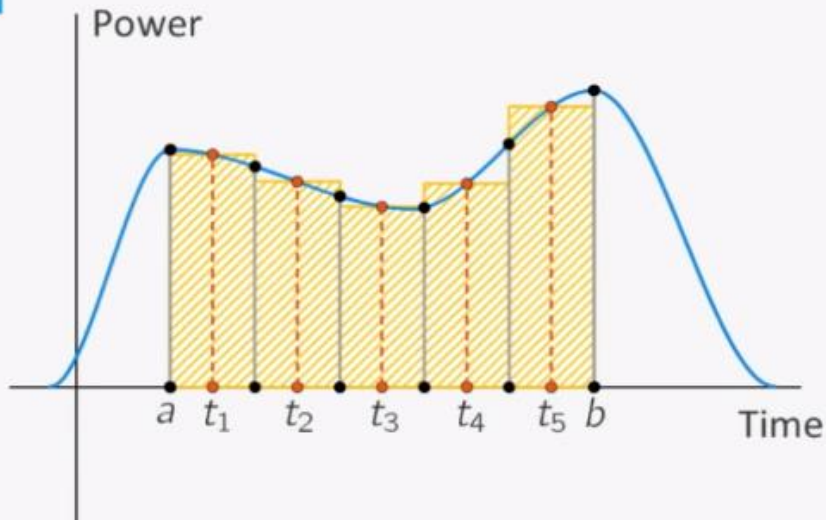
- Subintervals of size Δt
- Point in subinterval
- Energy consumption in subinterval
 $\approx P(t_3) \cdot \Delta t$

Non-constant power



- Subintervals of size Δt
- Point in *each* subinterval
- Total energy
 $\approx P(t_1) \cdot \Delta t + P(t_2) \cdot \Delta t + \dots$

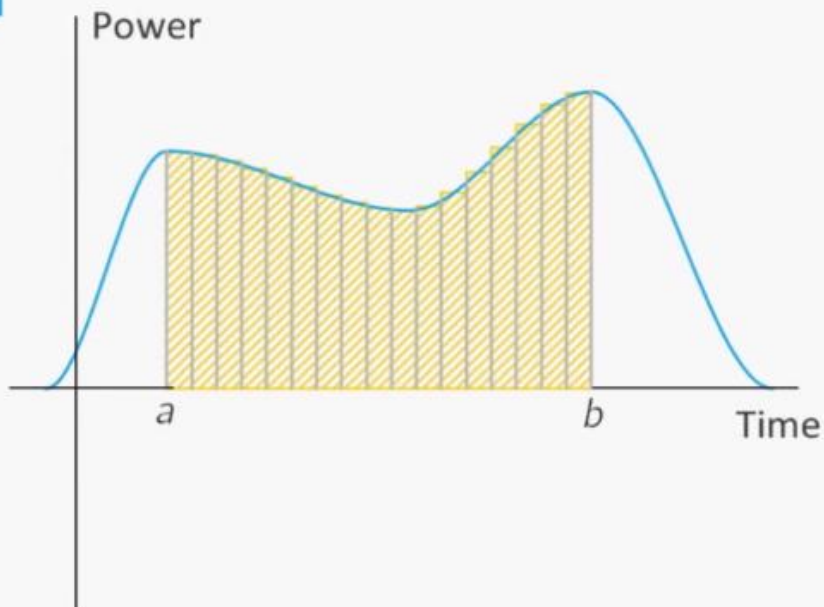
Non-constant power



- Subintervals of size Δt
- Point in *each* subinterval
- Total energy

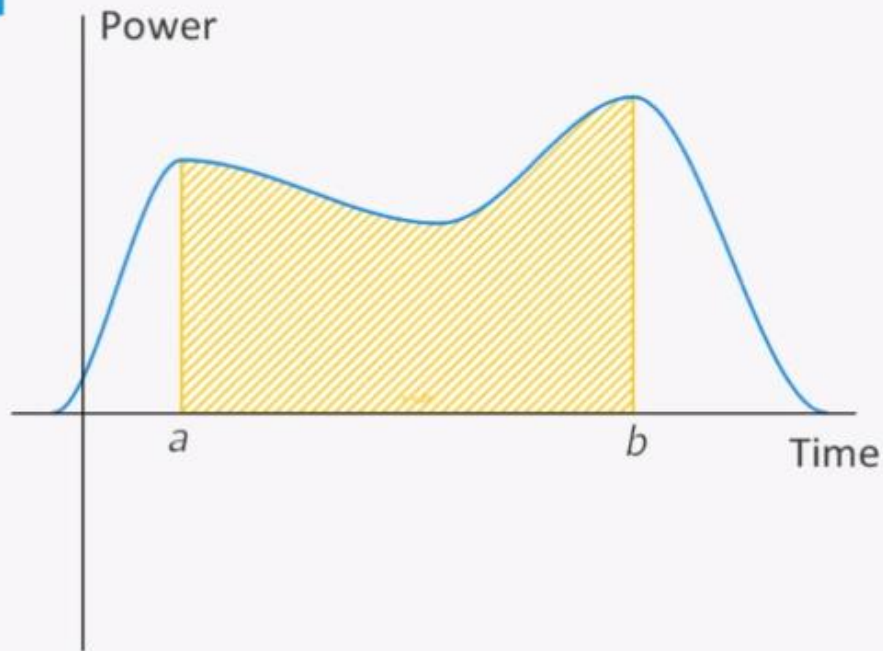
$$= \sum_{i=1}^N P(t_i) \cdot \Delta t \quad (N = 5)$$

Non-constant power



- Subintervals of size Δt
- Point in *each* subinterval
- Total energy
$$= \sum_{i=1}^N P(t_i) \cdot \Delta t$$
- Limit: $\begin{cases} \Delta t \rightarrow 0 \\ N \rightarrow \infty \end{cases}$

Non-constant power



INTEGRATION

- Subintervals of size Δt
- Point in *each* subinterval

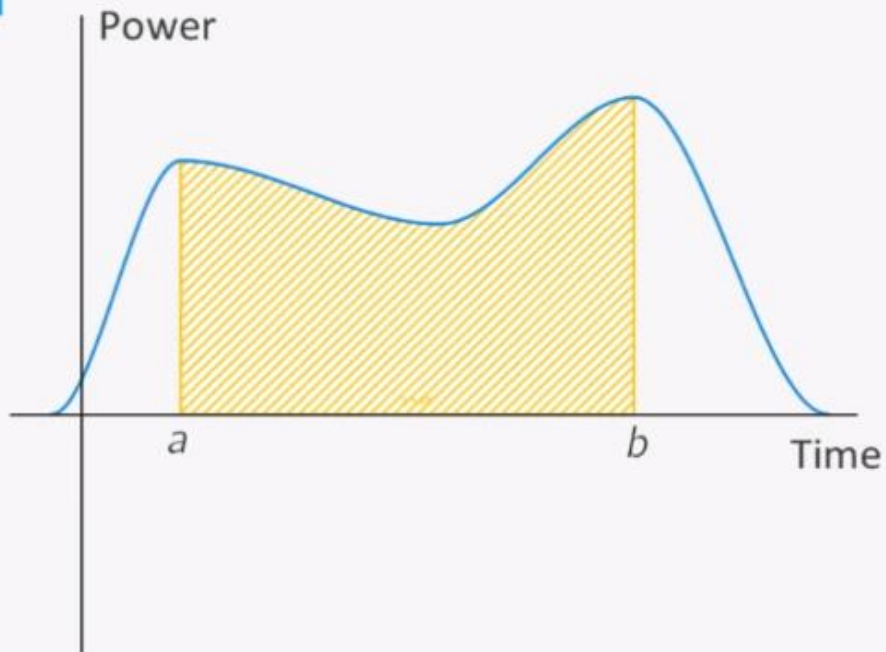
- Total energy

$$= \sum_{i=1}^N P(t_i) \cdot \Delta t$$

RIEMANN
SUM

- Limit: $\begin{cases} \Delta t \rightarrow 0 \\ N \rightarrow \infty \end{cases}$

Non-constant power

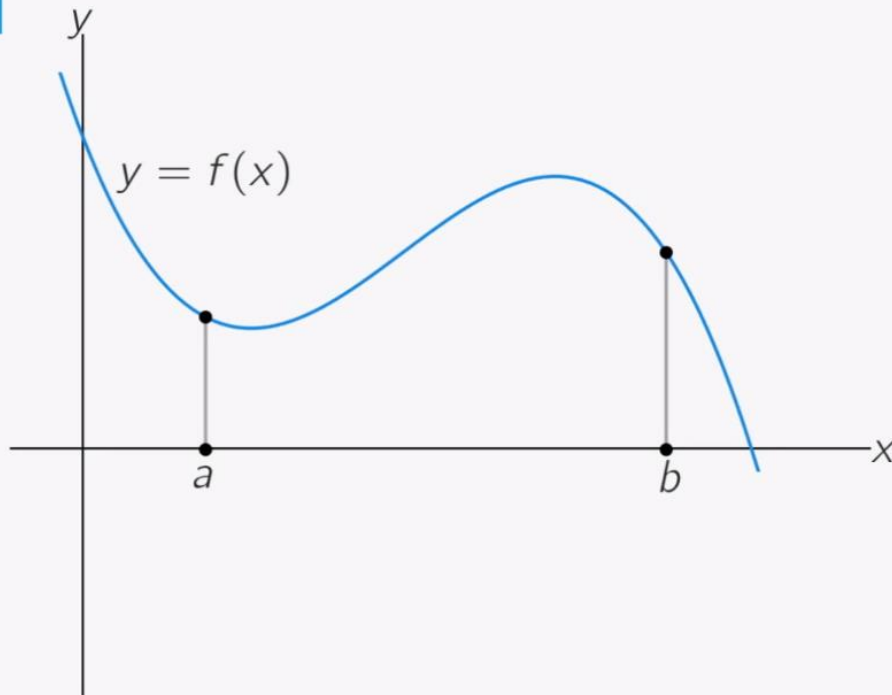


Energy consumption

= **integral**

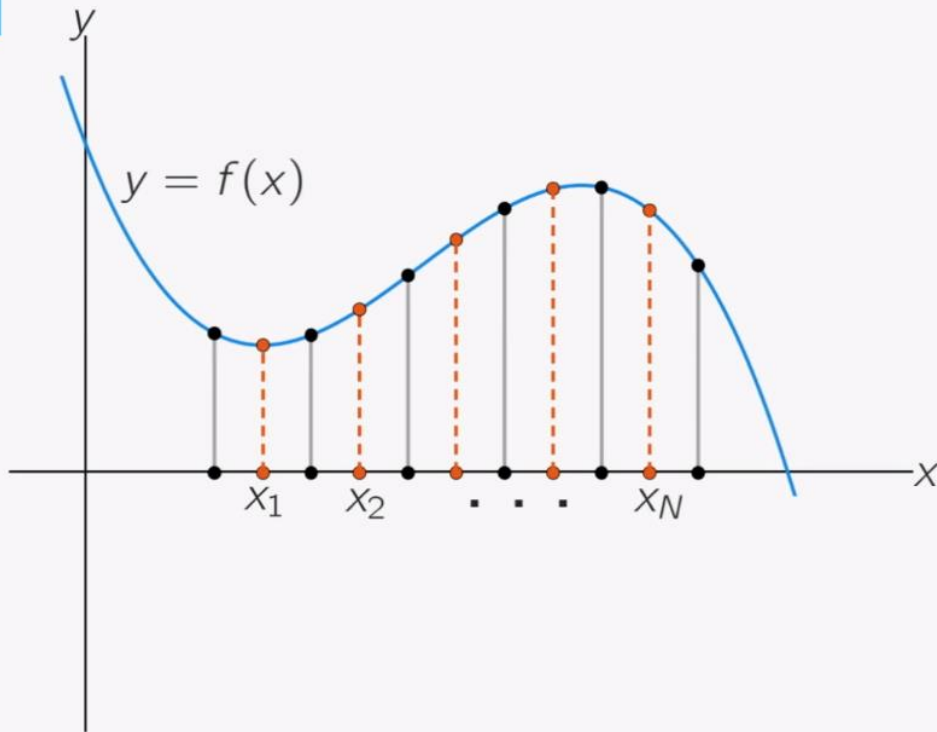
$$\int_a^b P(t) dt$$

Integration – the definition



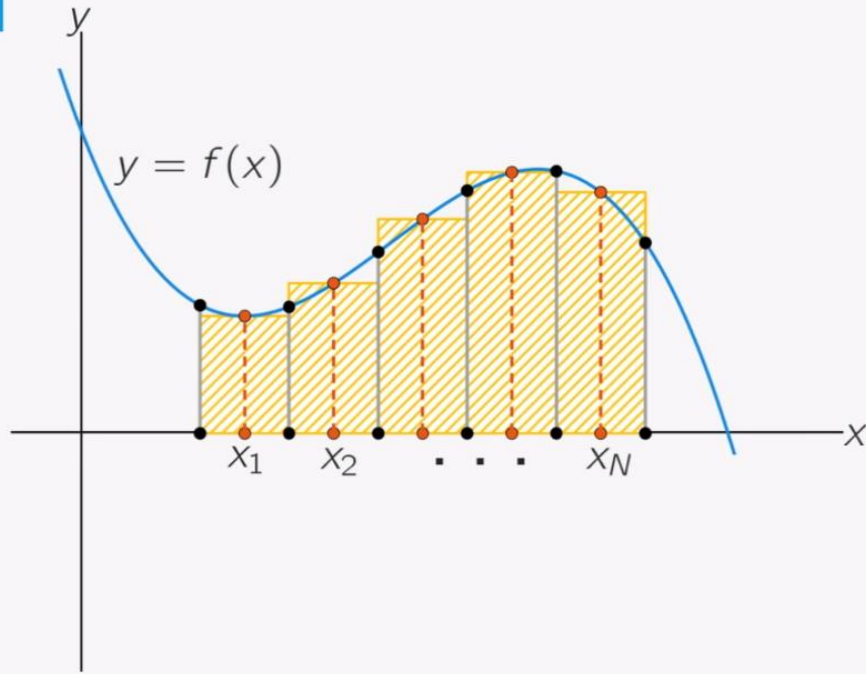
$$\int_a^b f(x) dx = ?$$

Integration – the definition



- Subintervals of size Δx
- Sample points

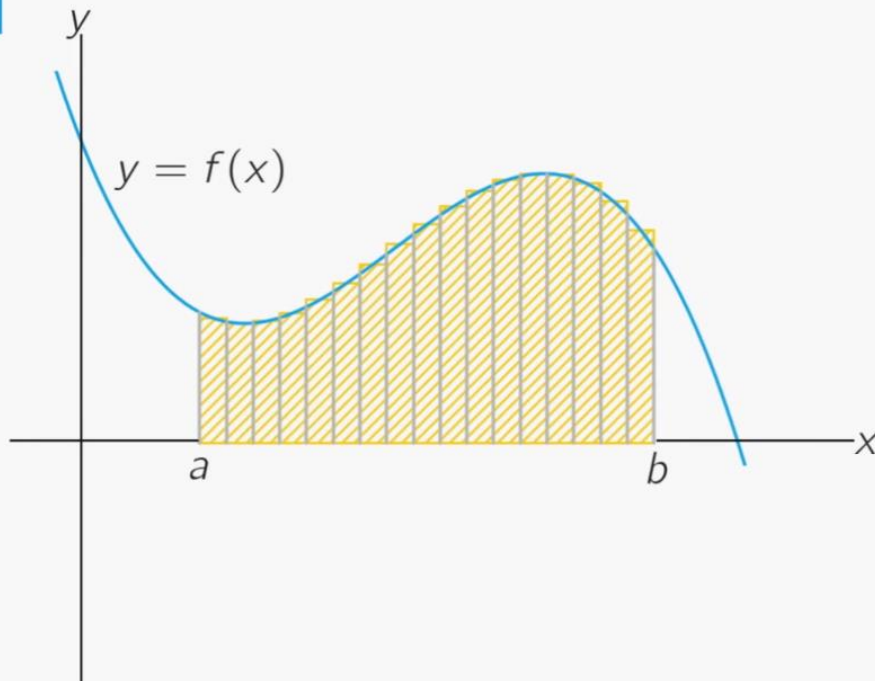
Integration – the definition



- Subintervals of size Δx
- Sample points
- Riemann sum

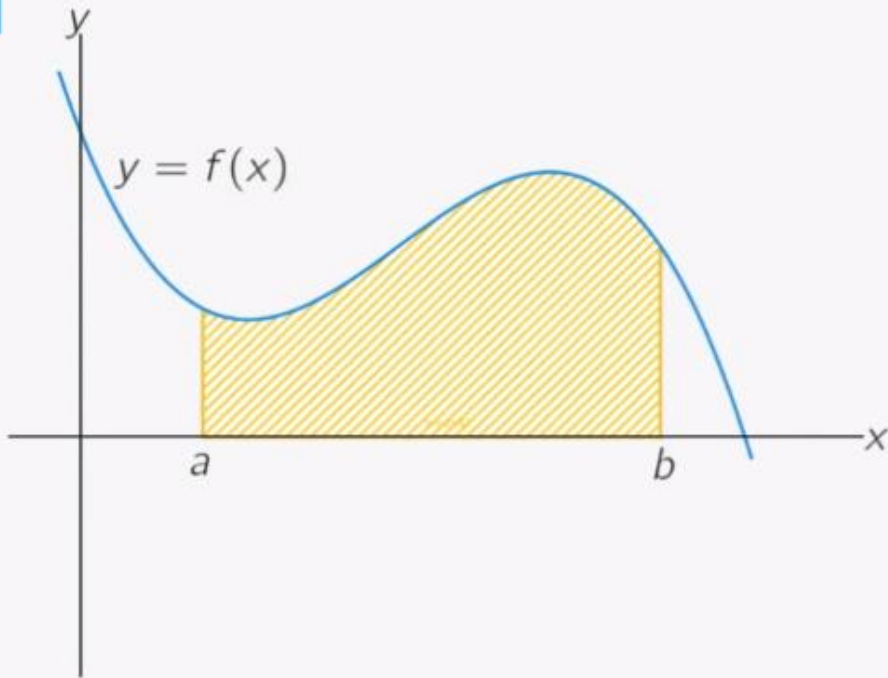
$$\sum_{i=1}^N f(x_i) \cdot \Delta x$$

Integration – the definition



- Subintervals of size Δx
- Sample points
- Riemann sum
$$\sum_{i=1}^N f(x_i) \cdot \Delta x$$
- Limit: $\begin{cases} \Delta x \rightarrow 0 \\ N \rightarrow \infty \end{cases}$

Integration – the definition



Integral:

$$\int_a^b f(x) dx$$

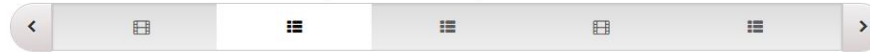


Bookmarks

- Getting started
- Week 1. Functions (part 1)
- Week 2. Functions (part 2)
- Week 3. Equations (part 1)
- Week 4. Equations (part 2)
- Week 5. Differentiation

Week 6. Integration

- 6.1 Introduction
- 6.2 Concept of integration**
Exercises due May 31, 2016 at 23:30 UT
- 6.3 The Fundamental Theorem of Calculus
Exercises due May 31, 2016 at 23:30 UT
- 6.4 Calculating integrals
Exercises due May 31, 2016 at 23:30 UT
- 6.5 Training sequence
- 6.6 Extra material: further applications
- 6.7 Summary and preview

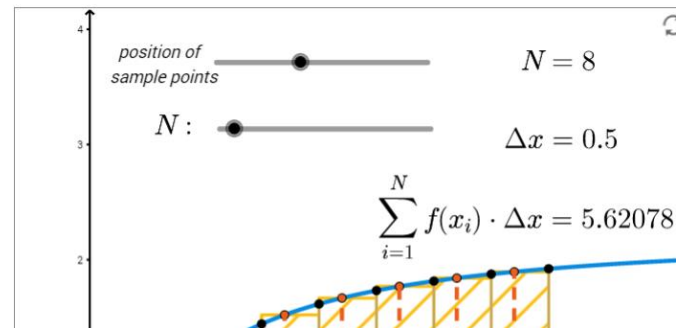


Interactive exercise: Approximating the integral

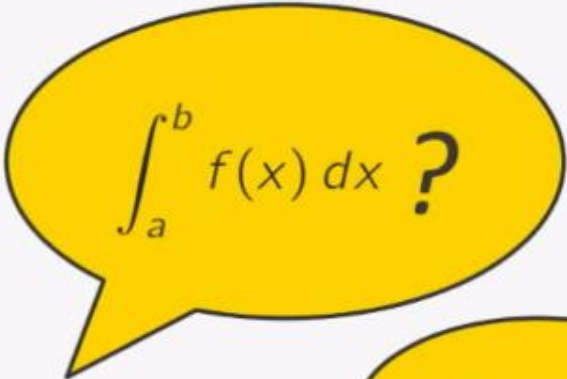
In the applet below, the graph of a certain increasing function f is given. The aim of the exercise is to approximate the integral

$$\int_0^4 f(x) dx$$

by Riemann sums. You can adjust the number N of subdivisions of the interval. You can also adjust the position of the sample points (not individually); slider to the left means all sample points at the left end of the subintervals, slider to the right means all sample points at the right end of the subintervals.



The integral: what does it mean?


$$\int_a^b f(x) dx \quad ?$$

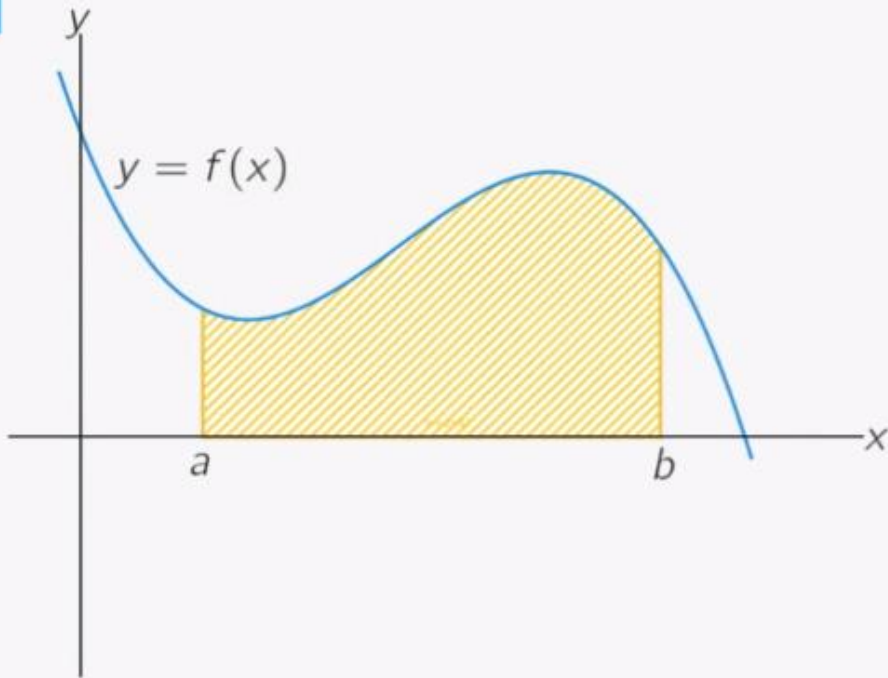


It's an area!



Well...

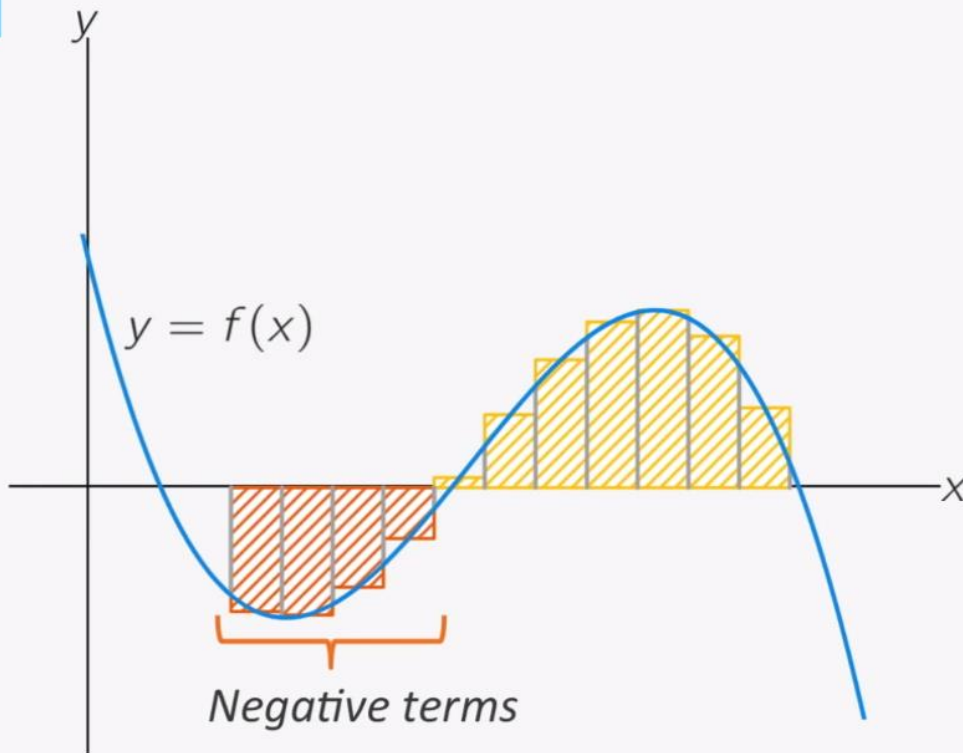
Integration – the definition



Integral:

$$\int_a^b f(x) dx$$

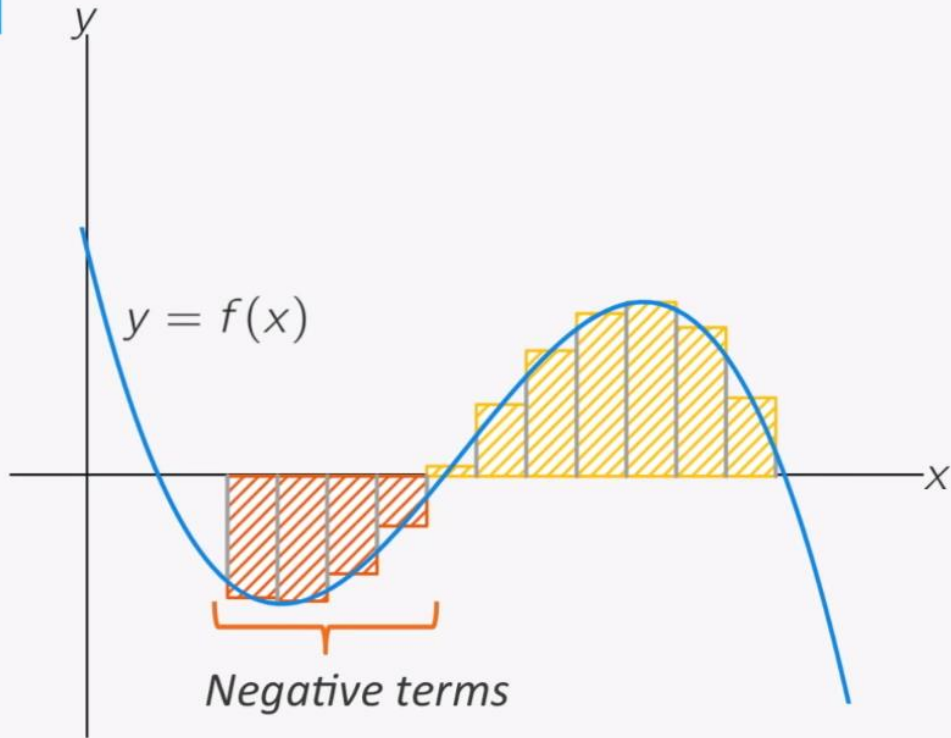
Area?



Riemann sum

$$\sum_{i=1}^N f(x_i) \cdot \Delta x$$

Area?

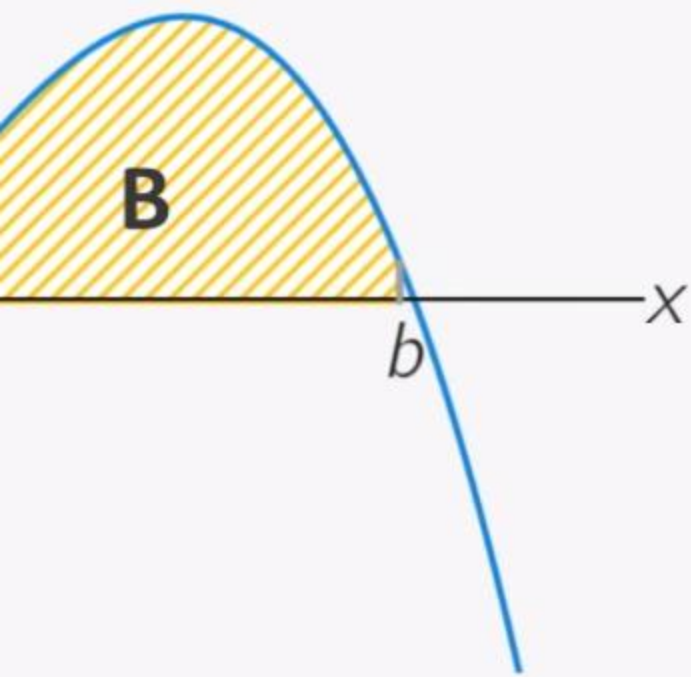


Riemann sum

$$\sum_{i=1}^N f(x_i) \cdot \Delta x$$

=

area above axis
minus
area below axis



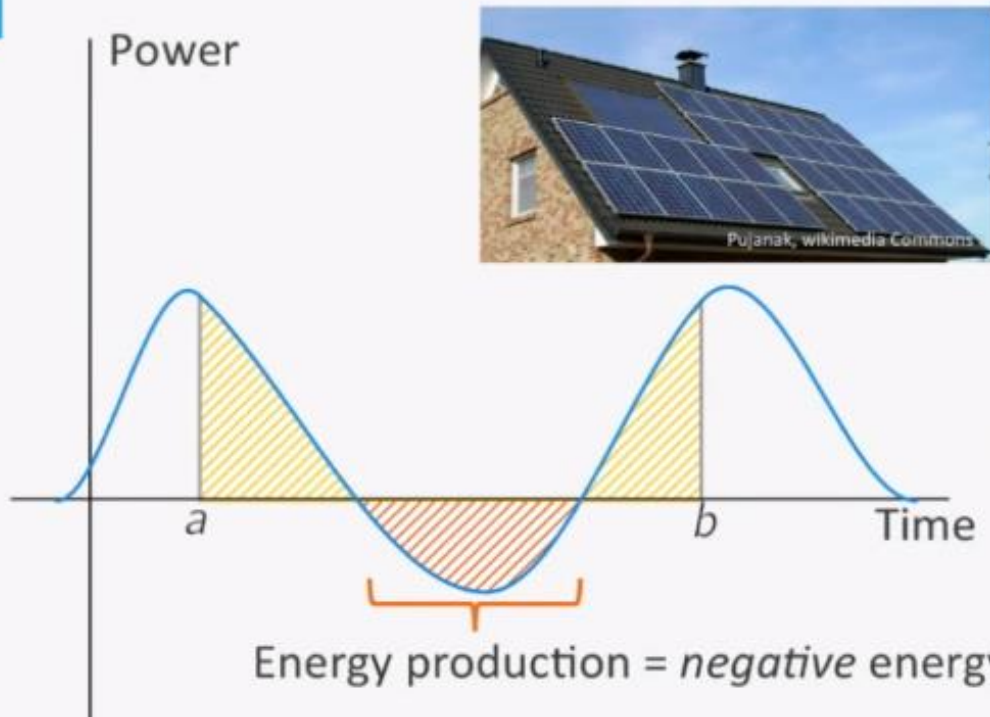
Integral

$$\int_a^b f(x) dx$$

= area B – area A

Signed area

Signed area: example

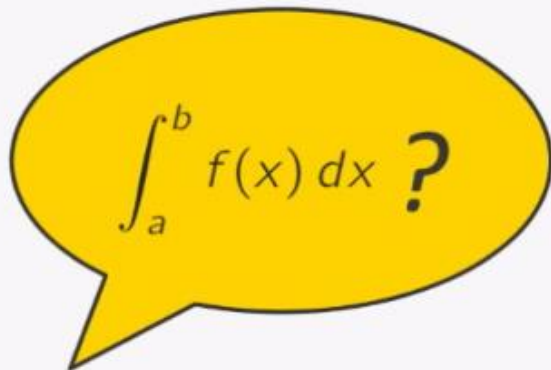


Energy consumption

$$\int_a^b P(t) dt$$

= signed area

Remember!

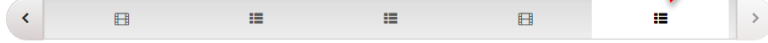

$$\int_a^b f(x) dx \text{ ?}$$



signed area
of region between graph,
x-axis and lines $x=a$ and $x=b$

Help

- Getting started
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 - 6.7 Summary and preview
 - 6.8 Homework
Homework due May 31, 2016 at 23:30 UTC
 - 6.9 University preview
- Week 7. Exam



Bookmark

EXERCISES: DETERMINE THE INTEGRAL GEOMETRICALLY

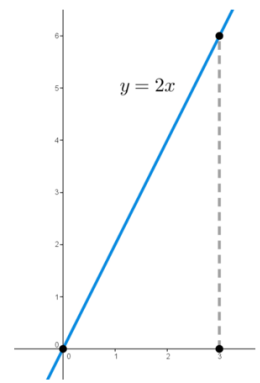
Exercise 4

(1 point possible)

Determine this integral geometrically.

To help you, the graph of the function is given.

$\int_0^3 2x \, dx = \text{[input box]}$?



CHECK SAVE You have used 0 of 5 submissions

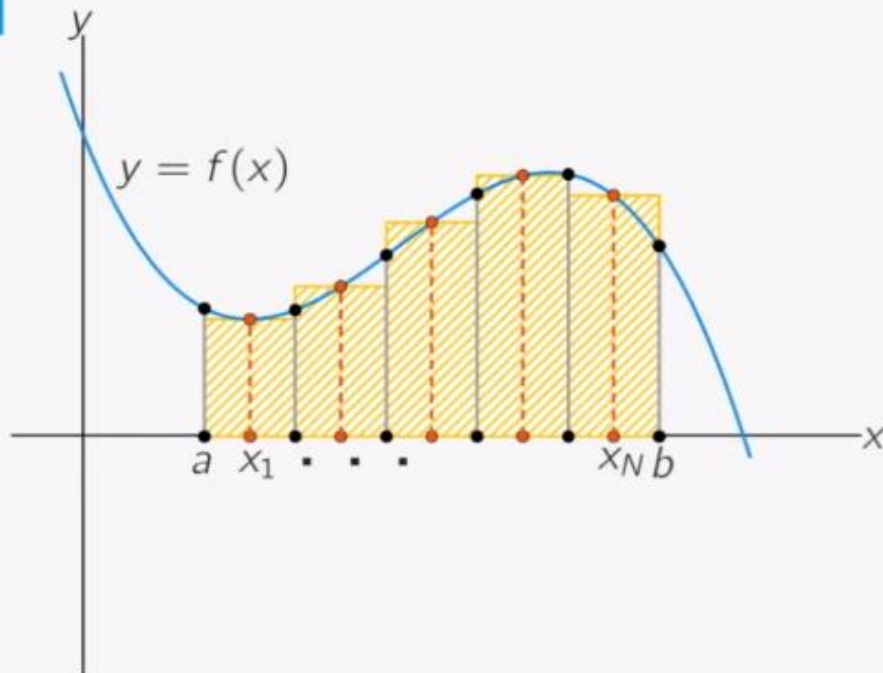
Exercise 5

(1 point possible)



Teorema Fundamental do Cálculo:
Integração e diferenciação são
operações inversas

The integral - approximation




$$\int_a^b f(x) dx \approx \sum_{i=1}^N f(x_i) \cdot \Delta x$$

The Fundamental Theorem of Calculus

- f continuous function on $[a, b]$;
- F function such that $F' = f$;

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

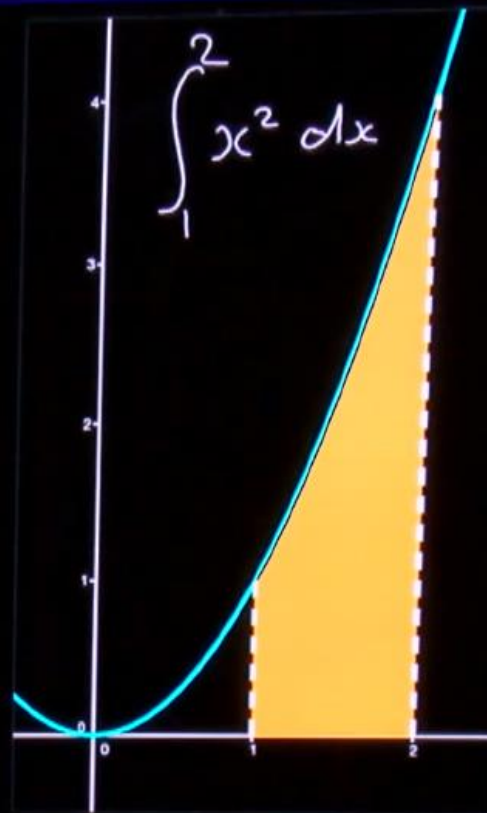
*Primitive function
or antiderivative* of f



$$f(x) = x^2 \quad F(x) = \frac{1}{3}x^3$$

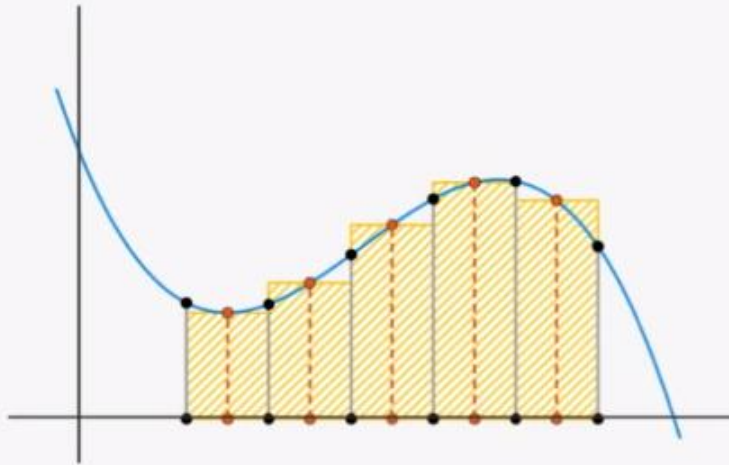
$$F'(x) = \frac{1}{3} \cdot 3 \cdot x^2 = x^2$$

$$\begin{aligned} \int_1^2 x^2 dx &= \left[\frac{1}{3}x^3 \right]_1^2 \\ &= \frac{1}{3}2^3 - \frac{1}{3}1^3 \\ &= \frac{1}{3} \cdot 8 - \frac{1}{3} \cdot 1 \\ &= \frac{7}{3} \end{aligned}$$

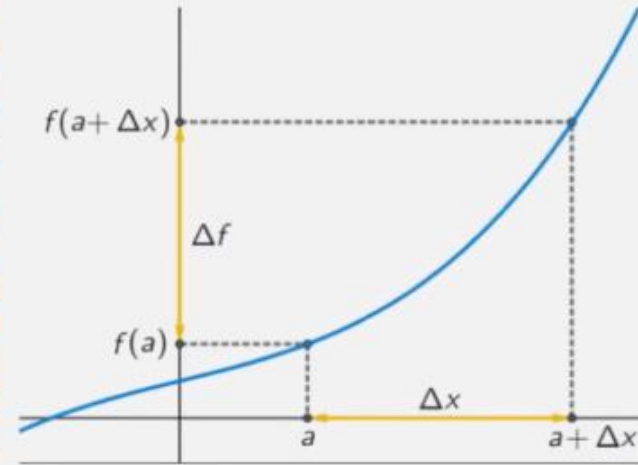


Integration vs. differentiation

$$\sum_{i=1}^N f(x_i) \cdot \Delta x, \quad \begin{cases} \Delta x \rightarrow 0 \\ N \rightarrow \infty \end{cases}$$



$$\lim_{\Delta x \rightarrow 0} \frac{f(a + \Delta x) - f(a)}{\Delta x}$$



Primitive functions

Example

$$f(x) = x^2$$

Primitive functions:

$$F(x) = \frac{1}{3}x^3$$

$$G(x) = \frac{1}{3}x^3 + 10$$

...

Primitive functions

Example

$$f(x) = x^2$$

Primitive functions:

$$F(x) = \frac{1}{3}x^3$$

$$G(x) = \frac{1}{3}x^3 + 10$$

...

General

Given function f

if F primitive

then $F + \text{constant}$ primitive

The indefinite integral

$$\int f(x)dx = \text{set of all primitive functions of } f$$

Example: $\int x^2 dx = \frac{1}{3}x^3 + C$



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6.2 Concept of integration

Exercises due May 31, 2016 at 23:30 UT

6.3 The Fundamental Theorem of Calculus

Exercises due May 31, 2016 at 23:30 UT

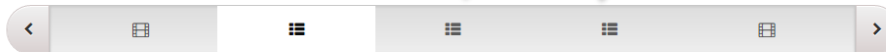
6.4 Calculating integrals

Exercises due May 31, 2016 at 23:30 UT

6.5 Training sequence

6.6 Extra material: further

Week 6. Integration > 6.3 The Fundamental Theorem of Calculus > Exercise from the video



Bookmark

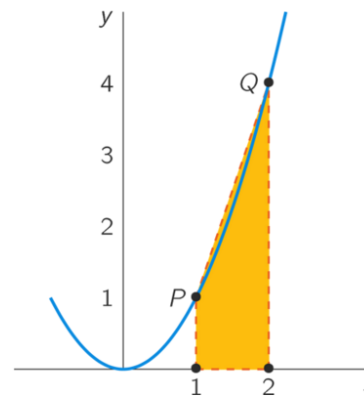
Exercise 1

(1/1 point)

In the video, we saw the exact evaluation of the integral $\int_1^2 x^2 dx$. In this case the integral represents the area of the region between the graph of x^2 and the interval $[1, 2]$ on the horizontal axis (shown in the picture). The teacher claimed that the answer $\frac{7}{3} \approx 2.33$ is reasonable, if you look at the region in the picture. Let us check this claim.

Suppose that we replace the graph between points P and Q by a straight line. Let us denote the region between this line and the interval $[1, 2]$ on the horizontal axis by R . The area of R can be determined geometrically. It provides an estimate for the area of the actual region, and hence for the integral.

What is the area of R ?

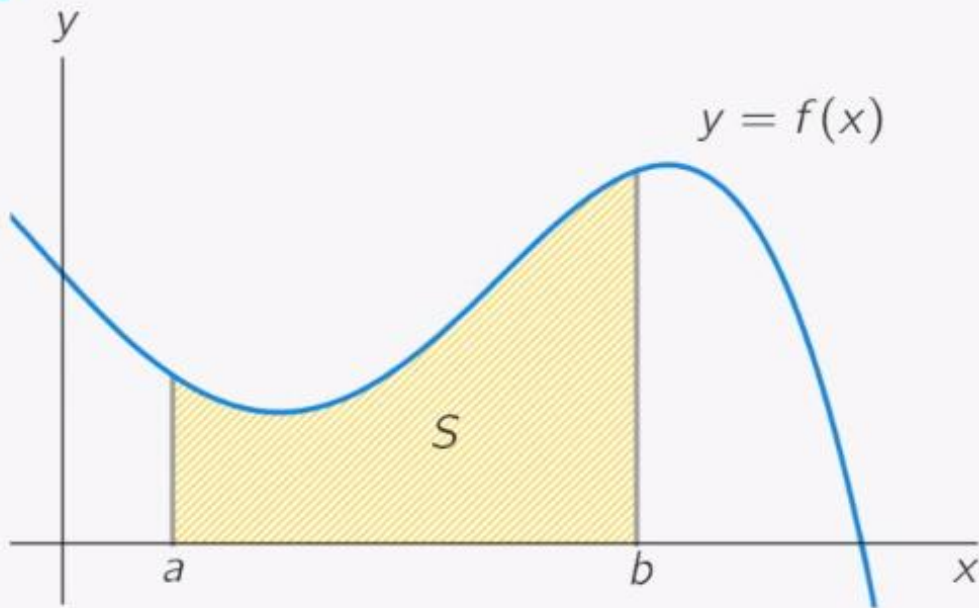


The Fundamental Theorem of Calculus

- f continuous function on $[a, b]$;
- F function such that $F' = f$;

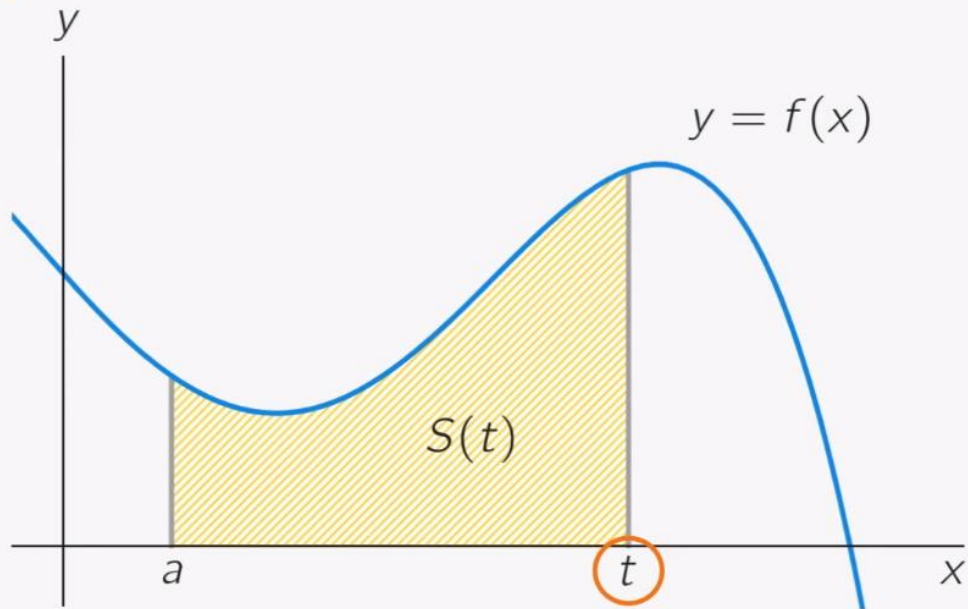
then $\int_a^b f(x) dx = F(b) - F(a)$

The signed area function



$$S = \int_a^b f(x) dx$$

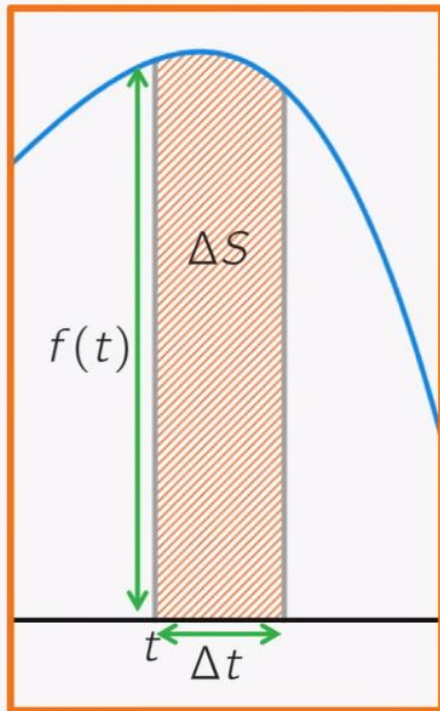
The signed area function



$$S(t) = \int_a^t f(x) dx$$

Claim: $S' = f$

The signed area function

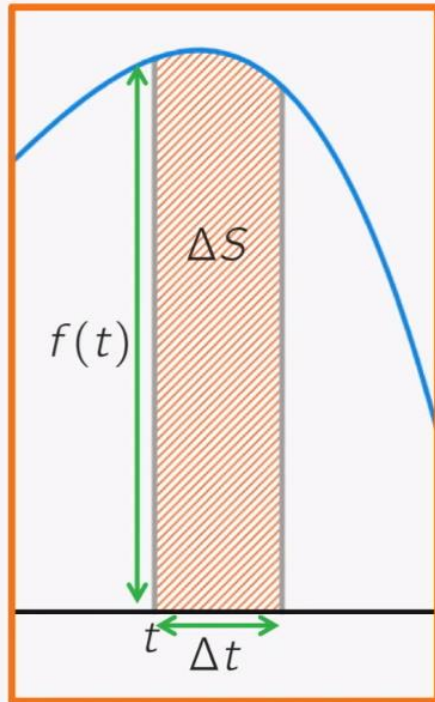


$$S(t) = \int_a^t f(x) dx$$

Claim: $S' = f$

$$\Delta S \approx f(t) \cdot \Delta t$$

The signed area function



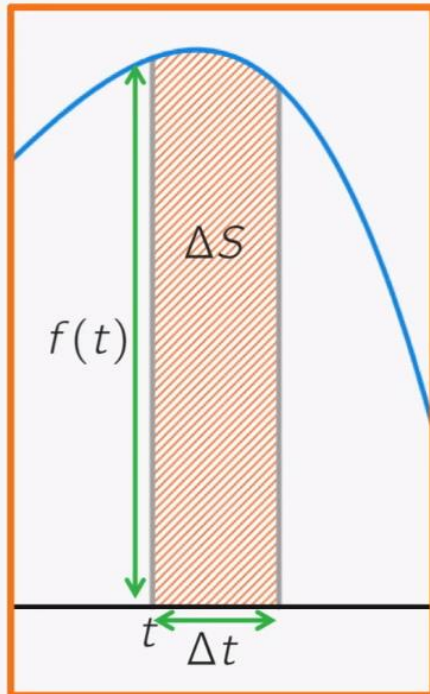
$$S(t) = \int_a^t f(x) dx$$

Claim: $S' = f$

$$\Delta S \approx f(t) \cdot \Delta t$$

$$\lim_{\Delta t \rightarrow 0} \frac{\Delta S}{\Delta t} = f(t)$$

The signed area function



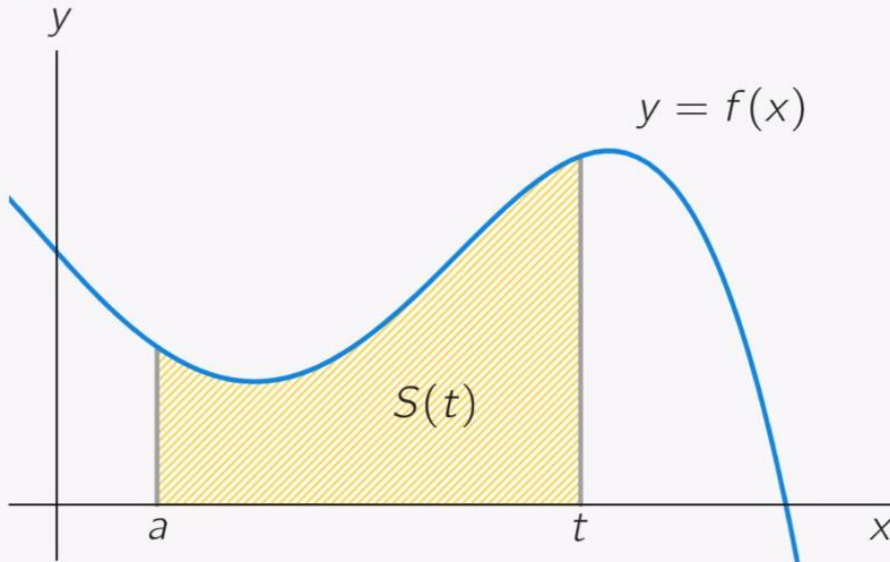
$$S(t) = \int_a^t f(x) dx$$

Claim: $S' = f$

$$\Delta S \approx f(t) \cdot \Delta t$$

$$S'(t) = f(t)$$

The signed area function



$$S(t) = \int_a^t f(x) dx$$

$$\Rightarrow S' = f$$

S primitive function of f

The fundamental theorem: general case

$$S(t) = \int_a^t f(x) dx$$

is primitive function of f

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

F any other primitive of f

then

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

**FUNDAMENTAL THEOREM
OF CALCULUS**

• *Derivadas*

Sejam u e v funções deriváveis de x e n constante.

1. $y = u^n \Rightarrow y' = n u^{n-1} u'$.
2. $y = uv \Rightarrow y' = u'v + v'u$.
3. $y = \frac{u}{v} \Rightarrow y' = \frac{u'v - v'u}{v^2}$.
4. $y = a^u \Rightarrow y' = a^u (\ln a) u'$, ($a > 0$, $a \neq 1$).
5. $y = e^u \Rightarrow y' = e^u u'$.
6. $y = \log_a u \Rightarrow y' = \frac{u'}{u} \log_a e$.
7. $y = \ln u \Rightarrow y' = \frac{1}{u} u'$.
8. $y = u^v \Rightarrow y' = v u^{v-1} u' + u^v (\ln u) v'$.
9. $y = \text{sen } u \Rightarrow y' = u' \cos u$.
10. $y = \text{cos } u \Rightarrow y' = -u' \text{sen } u$.
11. $y = \text{tg } u \Rightarrow y' = u' \text{sec}^2 u$.
12. $y = \text{cotg } u \Rightarrow y' = -u' \text{cosec}^2 u$.
13. $y = \text{sec } u \Rightarrow y' = u' \text{sec } u \text{tg } u$.
14. $y = \text{cosec } u \Rightarrow y' = -u' \text{cosec } u \text{cotg } u$.
15. $y = \text{arc sen } u \Rightarrow y' = \frac{u'}{\sqrt{1-u^2}}$.
16. $y = \text{arc cos } u \Rightarrow y' = \frac{-u'}{\sqrt{1-u^2}}$.
17. $y = \text{arc tg } u \Rightarrow y' = \frac{u'}{1+u^2}$.
18. $y = \text{arc cotg } u \Rightarrow y' = \frac{-u'}{1+u^2}$.
19. $y = \text{arc sec } u$, $|u| \geq 1$
 $\Rightarrow y' = \frac{u'}{|u|\sqrt{u^2-1}}$, $|u| > 1$.
20. $y = \text{arc cosec } u$, $|u| \geq 1$
 $\Rightarrow y' = \frac{-u'}{|u|\sqrt{u^2-1}}$, $|u| > 1$.

• *Integrais*

1. $\int du = u + c$.
2. $\int u^n du = \frac{u^{n+1}}{n+1} + c$, $n \neq -1$.
3. $\int \frac{du}{u} = \ln |u| + c$.
4. $\int a^u du = \frac{a^u}{\ln a} + c$, $a > 0$, $a \neq 1$.
5. $\int e^u du = e^u + c$.
6. $\int \text{sen } u du = -\text{cos } u + c$.
7. $\int \text{cos } u du = \text{sen } u + c$.
8. $\int \text{tg } u du = \ln |\text{sec } u| + c$.
9. $\int \text{cotg } u du = \ln |\text{sen } u| + c$.
10. $\int \text{sec } u du = \ln |\text{sec } u + \text{tg } u| + c$.
11. $\int \text{cosec } u du = \ln |\text{cosec } u - \text{cotg } u| + c$.
12. $\int \text{sec } u \text{tg } u du = \text{sec } u + c$.
13. $\int \text{cosec } u \text{cotg } u du = -\text{cosec } u + c$.
14. $\int \text{sec}^2 u du = \text{tg } u + c$.
15. $\int \text{cosec}^2 u du = -\text{cotg } u + c$.
16. $\int \frac{du}{u^2+a^2} = \frac{1}{a} \text{arc tg } \frac{u}{a} + c$.
17. $\int \frac{du}{u^2-a^2} = \frac{1}{2a} \ln \left| \frac{u-a}{u+a} \right| + c$, $u^2 > a^2$.
18. $\int \frac{du}{\sqrt{u^2+a^2}} = \ln \left| u + \sqrt{u^2+a^2} \right| + c$.
19. $\int \frac{du}{\sqrt{u^2-a^2}} = \ln \left| u + \sqrt{u^2-a^2} \right| + c$.
20. $\int \frac{du}{\sqrt{a^2-u^2}} = \text{arc sen } \frac{u}{a} + c$, $u^2 < a^2$.
21. $\int \frac{du}{u\sqrt{u^2-a^2}} = \frac{1}{a} \text{arc sec } \left| \frac{u}{a} \right| + c$.

• *Identidades Trigonométricas*

1. $\text{sen}^2 x + \text{cos}^2 x = 1.$
2. $1 + \text{tg}^2 x = \text{sec}^2 x.$
3. $1 + \text{cotg}^2 x = \text{cosec}^2 x.$
4. $\text{sen}^2 x = \frac{1 - \text{cos } 2x}{2}.$
5. $\text{cos}^2 x = \frac{1 + \text{cos } 2x}{2}.$
6. $\text{sen } 2x = 2 \text{ sen } x \text{ cos } x.$
7. $2 \text{ sen } x \text{ cos } y = \text{sen}(x - y) + \text{sen}(x + y).$
8. $2 \text{ sen } x \text{ sen } y = \text{cos}(x - y) - \text{cos}(x + y).$
9. $2 \text{ cos } x \text{ cos } y = \text{cos}(x - y) + \text{cos}(x + y).$
10. $1 \pm \text{sen } x = 1 \pm \text{cos}\left(\frac{\pi}{2} - x\right).$

• *Fórmulas de Recorrência*

1. $\int \text{sen}^n au \, du = -\frac{\text{sen}^{n-1} au \text{ cos } au}{\frac{an}{n-1}} + \left(\frac{n-1}{n}\right) \int \text{sen}^{n-2} au \, du.$
2. $\int \text{cos}^n au \, du = \frac{\text{sen } au \text{ cos}^{n-1} au}{\frac{an}{n-1}} + \left(\frac{n-1}{n}\right) \int \text{cos}^{n-2} au \, du.$
3. $\int \text{tg}^n au \, du = \frac{\text{tg}^{n-1} au}{a(n-1)} - \int \text{tg}^{n-2} au \, du.$
4. $\int \text{cotg}^n au \, du = -\frac{\text{cotg}^{n-1} au}{a(n-1)} - \int \text{cotg}^{n-2} au \, du.$
5. $\int \text{sec}^n au \, du = \frac{\text{sec}^{n-2} au \text{ tg } au}{a(n-1)} + \left(\frac{n-2}{n-1}\right) \int \text{sec}^{n-2} au \, du.$
6. $\int \text{cosec}^n au \, du = -\frac{\text{cosec}^{n-2} au \text{ cotg } au}{a(n-1)} + \left(\frac{n-2}{n-1}\right) \int \text{cosec}^{n-2} au \, du.$