

INTEGRATION (CHAPTER 5)

Defn A function F is called an antiderivative of a function f if $F'(x) = f(x)$ for all x in the domain of f .

The process of finding a function from its derivative is called antidifferentiation.

Thm Let f and F be two functions defined on the interval I with F being an antiderivative of f . If C is a constant, then the function $F(x) + C$ defined for all x in the interval I is also an antiderivative of f . Conversely, any antiderivative of f is of this form.

Notation Antidifferentiation is also called integration.

A function is said to be integrable if it has antiderivatives.

The family of all antiderivatives of a given function f is called the indefinite integral of f ; denoted $\int f(x) dx$

which is read as "integral of f w.r.t. x " or "integral of $f(x) dx$ ".

we have $\int f(x) dx = \left\{ F + c : c \in \mathbb{R} \right\}$

For simplicity we write

$$\int f(x) dx = F(x) + C$$

Diagram labels for the equation above:

- Integral Sign: points to the \int symbol.
- Integrand: points to $f(x)$.
- variable of Integration: points to dx .
- antiderivative: points to $F(x)$.
- constant of integration: points to C .
- differential: points to dx .

Rules of Integration

- $\int k f(x) dx = k \int f(x) dx$ (constant multiple rule)
- $\int [f(x) \pm g(x)] dx = \int f(x) dx \pm \int g(x) dx$ (Sum/Difference rule)
- $\int x^n dx = \frac{x^{n+1}}{n+1} + c \quad (n \neq -1)$ (Simple power rule)
- $\int e^x dx = e^x + c$ (exponential rule)
- $\int e^{kx} dx = \frac{1}{k} e^{kx} + c \quad (k \neq 0)$

Exercises

① Find the integrand domain, then compute the indefinite integral.

Use differentiation to justify your answers.

(a) $\int x^7 dx$

(b) $\int 5 dx$

(c) $\int (1 + \sqrt{2}) dx$

(d) $\int t^{5/2} dt$

(e) $\int (3 + x^{-3}) dx$

(f) $\int \left(t^2 - \frac{1}{t\sqrt{t}} \right) (t+1) dt$

(g) $\int 3e^t dt$

(d) $\int t^{5/2} dt$

* the domain is all real numbers (\mathbb{R})

* Using the power rule,

$$\int t^{5/2} dt = \frac{t^{(5/2+1)}}{(5/2+1)} + C$$

$$= \frac{2}{7} t^{7/2} + C.$$

* verification $\frac{d}{dt} \left(\frac{2}{7} t^{7/2} + C \right) = t^{5/2}$

(i) Find the integrand domain, then compute the indefinite integral.

Use differentiation to justify your answers.

(a) $\int x^7 dx$

(b) $\int 5 dx$

(c) $\int (1 + \sqrt{x}) dx$

(d) $\int t^{\frac{5}{2}} dt$

(e) $\int (3 + x^{-3}) dx$

(f) $\int \left(t^2 - \frac{1}{t\sqrt{t}} \right) (t+1) dt$

(g) $\int 3e^t dt$

(e) $\int (3 + x^{-3}) dx$

* domain of integrand is all real numbers
excluding $x=0$; or, $(-\infty, 0) \cup (0, \infty)$

* for $x \in (-\infty, 0)$

$$\begin{aligned} \int (3 + x^{-3}) dx &= \int 3 dx + \int x^{-3} dx \quad (\text{sum rule}) \\ &= 3 \int x^0 dx + \int x^{-3} dx \quad (\text{const. mult. rule}) \\ &= 3 \frac{x^{0+1}}{(0+1)} + \frac{x^{(-3+1)}}{(-3+1)} + c \quad (\text{power rule}) \\ &= 3x - \frac{1}{2} x^{-2} + C \end{aligned}$$

Similarly, for $x \in (0, \infty)$, $\int (3 + x^{-3}) dx = 3x - \frac{1}{2} x^{-2} + D$

Why? compute derivative of

$$F(x) = \begin{cases} 3x - \frac{1}{2} x^{-2} + C & \text{if } x < 0 \\ 3x - \frac{1}{2} x^{-2} + D & \text{if } x > 0 \end{cases}$$

and observe that $F'(x) = 3 + x^{-3}$.

① Find the integrand domain, then compute the indefinite integral.

Use differentiation to justify your answers.

(a) $\int x^7 dx$

(b) $\int 5 dx$

(c) $\int (1 + \sqrt{x}) dx$

(d) $\int t^{5/2} dt$

(e) $\int (3 + x^{-3}) dx$

(f) $\int \left(t^2 - \frac{1}{t\sqrt{t}}\right) (t+1) dt$

(g) $\int 3e^t dt$

(f) $\int \left(t^2 - \frac{1}{t\sqrt{t}}\right) (t+1) dt$

* domain of integrand is $(0, \infty)$

* $\int \left(t^2 - \frac{1}{t\sqrt{t}}\right) (t+1) dt = \int \left(t^3 - \frac{1}{\sqrt{t}} + t^2 - \frac{1}{t\sqrt{t}}\right) dt$

$= \int t^3 dt - \int t^{-1/2} dt + \int t^2 dt - \int t^{-3/2} dt$

(sum/difference rule)

$= \frac{t^4}{4} + c_1 - \left(\frac{t^{1/2}}{1/2} + c_2\right) + \frac{t^3}{3} + c_3 - \left(\frac{t^{-1/2}}{-1/2} + c_4\right)$

(power rule)

$= \frac{t^4}{4} - 2t^{1/2} + \frac{t^3}{3} + 2t^{-1/2} + c$

where $c := c_1 - c_2 + c_3 - c_4$.

* verify by computing $\frac{d}{dt} \left(\frac{t^4}{4} - 2t^{1/2} + \frac{t^3}{3} + 2t^{-1/2} + c\right)$

(2) Find the antiderivative $F(x)$ of the function $f(x) = e^x + x - 1$ that satisfies $F(0) = 6$.

$$F(x) = \int f(x) dx$$

$$= \int (e^x + x - 1) dx$$

$$= \int e^x dx + \int x dx - \int 1 dx \quad (\text{by sum/difference rule/property})$$

$$= (e^x + C_1) + \left(\frac{x^2}{2} + C_2\right) - (x + C_3)$$

$$= e^x + \frac{x^2}{2} - x + C$$

where $C := C_1 + C_2 - C_3$

integration constants

Since we are given $F(0) = 6$,

$$\text{we have } F(0) = e^0 + \frac{0^2}{2} - 0 + C = 6$$

$$\Rightarrow 1 + C = 6$$

$$\Rightarrow C = 5$$

Therefore, the desired antiderivative is $F(x) = e^x + \frac{x^2}{2} - x + 5$.