

QMI Lesson 20: The Fundamental Theorem of Calculus

C C Moxley

Samford University Brock School of Business

5 November 2014

Motivation

So far, we have been able to estimate the area under the curve (i.e. the definite integral) by taking Riemann Sums and “taking the limit” of those sums.

Motivation

So far, we have been able to estimate the area under the curve (i.e. the definite integral) by taking Riemann Sums and “taking the limit” of those sums. However, we do not have a reliable method of taking these limits.

Motivation

So far, we have been able to estimate the area under the curve (i.e. the definite integral) by taking Riemann Sums and “taking the limit” of those sums. However, we do not have a reliable method of taking these limits. We can only make a guess as to what the limit would be numerically, and this is an unreliable.

Motivation

So far, we have been able to estimate the area under the curve (i.e. the definite integral) by taking Riemann Sums and “taking the limit” of those sums. However, we do not have a reliable method of taking these limits. We can only make a guess as to what the limit would be numerically, and this is an unreliable. However, we can calculate these limits and thus the definite integral using the Fundamental Theorem of Calculus.

The Fundamental Theorem of Calculus

We provide, for now, this theorem without a heuristic proof.

The Fundamental Theorem of Calculus

We provide, for now, this theorem without a heuristic proof.

Theorem (The Fundamental Theorem of Calculus)

Let f be continuous on $[a, b]$. Then

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

where F is **any** antiderivative of f ; that is, $F'(x) = f(x)$.

The Fundamental Theorem of Calculus

We provide, for now, this theorem without a heuristic proof.

Theorem (The Fundamental Theorem of Calculus)

Let f be continuous on $[a, b]$. Then

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

where F is **any** antiderivative of f ; that is, $F'(x) = f(x)$.

We use the notation $F(x) \Big|_a^b = F(b) - F(a)$,

The Fundamental Theorem of Calculus

We provide, for now, this theorem without a heuristic proof.

Theorem (The Fundamental Theorem of Calculus)

Let f be continuous on $[a, b]$. Then

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

where F is **any** antiderivative of f ; that is, $F'(x) = f(x)$.

We use the notation $F(x) \Big|_a^b = F(b) - F(a)$, so we get

$$\int_a^b f(x) \, dx = F(x) \Big|_a^b = F(b) - F(a)$$

Example

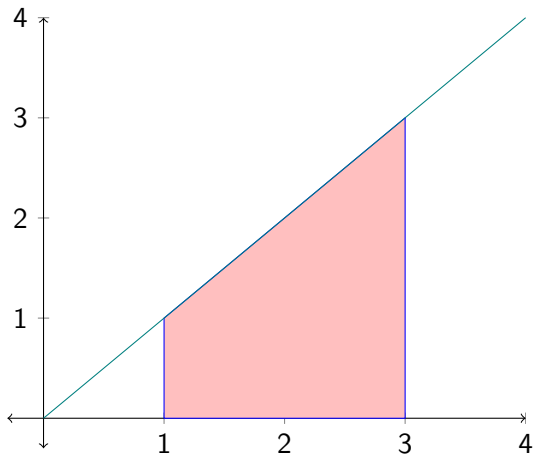
Let R be the region between the graph of $f(x) = x$ and the x -axis and between the lines $x = 1$ and $x = 3$. Find the area of this R .

Example

Let R be the region between the graph of $f(x) = x$ and the x -axis and between the lines $x = 1$ and $x = 3$. Find the area of this R .

Let's first look at the graph of this region.

Area Under the Curve of $f(x) = x$ on $[1,3]$



Example

Let R be the region between the graph of $f(x) = x$ and the x -axis and between the lines $x = 1$ and $x = 3$. Find the area of this R .

Example

Let R be the region between the graph of $f(x) = x$ and the x -axis and between the lines $x = 1$ and $x = 3$. Find the area of this R .

Obviously, we need to calculate

Example

Let R be the region between the graph of $f(x) = x$ and the x -axis and between the lines $x = 1$ and $x = 3$. Find the area of this R .

Obviously, we need to calculate

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

Example

Let R be the region between the graph of $f(x) = x$ and the x -axis and between the lines $x = 1$ and $x = 3$. Find the area of this R .

Obviously, we need to calculate

$$\int_1^3 x \, dx = \left. \frac{x^2}{2} \right|_1^3 =$$

Example

Let R be the region between the graph of $f(x) = x$ and the x -axis and between the lines $x = 1$ and $x = 3$. Find the area of this R .

Obviously, we need to calculate

$$\int_1^3 x \, dx = \left. \frac{x^2}{2} \right|_1^3 = \frac{9}{2} - \frac{1}{2} =$$

Example

Let R be the region between the graph of $f(x) = x$ and the x -axis and between the lines $x = 1$ and $x = 3$. Find the area of this R .

Obviously, we need to calculate

$$\int_1^3 x \, dx = \left. \frac{x^2}{2} \right|_1^3 = \frac{9}{2} - \frac{1}{2} = 4.$$

We can confirm this area by finding the area of the upper triangle (which is $2(2)(0.5) = 2$)

Example

Let R be the region between the graph of $f(x) = x$ and the x -axis and between the lines $x = 1$ and $x = 3$. Find the area of this R .

Obviously, we need to calculate

$$\int_1^3 x \, dx = \left. \frac{x^2}{2} \right|_1^3 = \frac{9}{2} - \frac{1}{2} = 4.$$

We can confirm this area by finding the area of the upper triangle (which is $2(2)(0.5) = 2$) and adding it to the area of the lower rectangle (which is $1(2) = 2$).

Example

Let R be the region between the graph of $f(x) = x$ and the x -axis and between the lines $x = 1$ and $x = 3$. Find the area of this R .

Obviously, we need to calculate

$$\int_1^3 x \, dx = \left. \frac{x^2}{2} \right|_1^3 = \frac{9}{2} - \frac{1}{2} = 4.$$

We can confirm this area by finding the area of the upper triangle (which is $2(2)(0.5) = 2$) and adding it to the area of the lower rectangle (which is $1(2) = 2$).

Notice, you should always pick the antiderivative with constant $C = 0$.

Example

Find the area of the region R under the graph of $f(x) = x^2 + 1$ from $x = -1$ to $x = 2$.

Example

Find the area of the region R under the graph of $f(x) = x^2 + 1$ from $x = -1$ to $x = 2$.

We need to calculate

$$\int_{-1}^2 x^2 + 1 \, dx =$$

Example

Find the area of the region R under the graph of $f(x) = x^2 + 1$ from $x = -1$ to $x = 2$.

We need to calculate

$$\int_{-1}^2 x^2 + 1 \, dx = \frac{x^3}{3} + x \Big|_{-1}^2 =$$

Example

Find the area of the region R under the graph of $f(x) = x^2 + 1$ from $x = -1$ to $x = 2$.

We need to calculate

$$\int_{-1}^2 x^2 + 1 \, dx = \frac{x^3}{3} + x \Big|_{-1}^2 = \left(\frac{8}{3} + 2 \right) - \left(-\frac{1}{3} - 1 \right)$$

Example

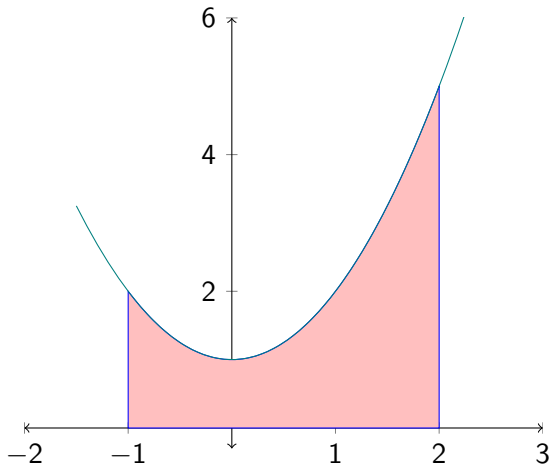
Find the area of the region R under the graph of $f(x) = x^2 + 1$ from $x = -1$ to $x = 2$.

We need to calculate

$$\int_{-1}^2 x^2 + 1 \, dx = \left. \frac{x^3}{3} + x \right|_{-1}^2 = \left(\frac{8}{3} + 2 \right) - \left(-\frac{1}{3} - 1 \right) = 6.$$

See the area on the next slide.

Area Under the Curve of $f(x) = x^2 + 1$ on $[-1, 2]$



Evaluating Integrals

Evaluate $\int_1^3 3x^2 + e^x dx$.

Evaluating Integrals

Evaluate $\int_1^3 3x^2 + e^x dx$.

$$\int_1^3 3x^2 + e^x dx =$$

Evaluating Integrals

Evaluate $\int_1^3 3x^2 + e^x dx$.

$$\int_1^3 3x^2 + e^x dx = x^3 + e^x \Big|_1^3 =$$

Evaluating Integrals

Evaluate $\int_1^3 3x^2 + e^x dx$.

$$\int_1^3 3x^2 + e^x dx = x^3 + e^x \Big|_1^3 = 27 + e^3 - 1 - e =$$

Evaluating Integrals

Evaluate $\int_1^3 3x^2 + e^x dx$.

$$\int_1^3 3x^2 + e^x dx = x^3 + e^x \Big|_1^3 = 27 + e^3 - 1 - e = 26 + e^3 - e.$$

Evaluating Integrals

Evaluate $\int_1^2 \frac{1}{x} - \frac{1}{x^2} dx$.

Evaluating Integrals

Evaluate $\int_1^2 \frac{1}{x} - \frac{1}{x^2} dx$.

$$\int_1^2 \frac{1}{x} - \frac{1}{x^2} dx =$$

Evaluating Integrals

Evaluate $\int_1^2 \frac{1}{x} - \frac{1}{x^2} dx$.

$$\int_1^2 \frac{1}{x} - \frac{1}{x^2} dx = \ln x + \frac{1}{x} \Big|_1^2 = \ln 2 + \frac{1}{2} - \ln 1 - 1 =$$

Evaluating Integrals

Evaluate $\int_1^2 \frac{1}{x} - \frac{1}{x^2} dx$.

$$\int_1^2 \frac{1}{x} - \frac{1}{x^2} dx = \ln x + \frac{1}{x} \Big|_1^2 = \ln 2 + \frac{1}{2} - \ln 1 - 1 = \ln 2 - \frac{1}{2}.$$

Definite Integral as Net Change

Suppose that the population of a town is given by the function $P(t)$.

Definite Integral as Net Change

Suppose that the population of a town is given by the function $P(t)$. Then the **net change** of the population between times a and b is given by

Definite Integral as Net Change

Suppose that the population of a town is given by the function $P(t)$. Then the **net change** of the population between times a and b is given by

$$P(b) - P(a).$$

Definite Integral as Net Change

Suppose that the population of a town is given by the function $P(t)$. Then the **net change** of the population between times a and b is given by

$$P(b) - P(a).$$

Thus, we can relate the net change to the instantaneous rate(s) of change through the definite integral:

Definite Integral as Net Change

Suppose that the population of a town is given by the function $P(t)$. Then the **net change** of the population between times a and b is given by

$$P(b) - P(a).$$

Thus, we can relate the net change to the instantaneous rate(s) of change through the definite integral:

$$\int_a^b P'(x) dx = P(b) - P(a).$$

Example

As the 20th Century ended, Clark County in Nevada - home of Las Vegas - was one of the fastest growing metro areas in the US. From 1970 through 2000, the population was growing at the rate of

$$R(t) = 133680t^2 - 178788t + 234633 \quad (0 \leq t \leq 3)$$

people per decade, where $t = 0$ corresponds to the start or 1970. What was the net change in the population over the decade of 1980 to 1990?

Example

As the 20th Century ended, Clark County in Nevada - home of Las Vegas - was one of the fastest growing metro areas in the US. From 1970 through 2000, the population was growing at the rate of

$$R(t) = 133680t^2 - 178788t + 234633 \quad (0 \leq t \leq 3)$$

people per decade, where $t = 0$ corresponds to the start or 1970. What was the net change in the population over the decade of 1980 to 1990?

We need to calculate the net change between $t =$

Example

As the 20th Century ended, Clark County in Nevada - home of Las Vegas - was one of the fastest growing metro areas in the US. From 1970 through 2000, the population was growing at the rate of

$$R(t) = 133680t^2 - 178788t + 234633 \quad (0 \leq t \leq 3)$$

people per decade, where $t = 0$ corresponds to the start of 1970. What was the net change in the population over the decade of 1980 to 1990?

We need to calculate the net change between $t = 1$ and $t =$

Example

As the 20th Century ended, Clark County in Nevada - home of Las Vegas - was one of the fastest growing metro areas in the US. From 1970 through 2000, the population was growing at the rate of

$$R(t) = 133680t^2 - 178788t + 234633 \quad (0 \leq t \leq 3)$$

people per decade, where $t = 0$ corresponds to the start of 1970. What was the net change in the population over the decade of 1980 to 1990?

We need to calculate the net change between $t = 1$ and $t = 2$, i.e. we need to find

Example

As the 20th Century ended, Clark County in Nevada - home of Las Vegas - was one of the fastest growing metro areas in the US. From 1970 through 2000, the population was growing at the rate of

$$R(t) = 133680t^2 - 178788t + 234633 \quad (0 \leq t \leq 3)$$

people per decade, where $t = 0$ corresponds to the start of 1970. What was the net change in the population over the decade of 1980 to 1990?

We need to calculate the net change between $t = 1$ and $t = 2$, i.e. we need to find $P(2) - P(1)$, where $P' =$

Example

As the 20th Century ended, Clark County in Nevada - home of Las Vegas - was one of the fastest growing metro areas in the US. From 1970 through 2000, the population was growing at the rate of

$$R(t) = 133680t^2 - 178788t + 234633 \quad (0 \leq t \leq 3)$$

people per decade, where $t = 0$ corresponds to the start of 1970. What was the net change in the population over the decade of 1980 to 1990?

We need to calculate the net change between $t = 1$ and $t = 2$, i.e. we need to find $P(2) - P(1)$, where $P' = R$.

Example

So we calculate

Example

So we calculate

$$\int_1^2 P'(t) dt =$$

Example

So we calculate

$$\int_1^2 P'(t)dt = \int_1^2 R(t)dt =$$

Example

So we calculate

$$\int_1^2 P'(t)dt = \int_1^2 R(t)dt = \int_1^2 133680t^2 - 178788t + 234633 dt =$$

Example

So we calculate

$$\int_1^2 P'(t)dt = \int_1^2 R(t)dt = \int_1^2 133680t^2 - 178788t + 234633 dt =$$
$$44560t^3 - 89394t^2 + 234633t \Big|_1^2 =$$

Example

So we calculate

$$\int_1^2 P'(t)dt = \int_1^2 R(t)dt = \int_1^2 133680t^2 - 178788t + 234633 dt =$$

$$44560t^3 - 89394t^2 + 234633t \Big|_1^2 =$$

$$44560(2)^3 - 89394(2)^2 + 234633(2) - (44560 + 89394 + 234633) =$$

Example

So we calculate

$$\int_1^2 P'(t)dt = \int_1^2 R(t)dt = \int_1^2 133680t^2 - 178788t + 234633 dt =$$

$$44560t^3 - 89394t^2 + 234633t \Big|_1^2 =$$

$$44560(2)^3 - 89394(2)^2 + 234633(2) - (44560 + 89394 + 234633) =$$

$$278371.$$

Example

So we calculate

$$\int_1^2 P'(t) dt = \int_1^2 R(t) dt = \int_1^2 133680t^2 - 178788t + 234633 dt =$$

$$44560t^3 - 89394t^2 + 234633t \Big|_1^2 =$$

$$44560(2)^3 - 89394(2)^2 + 234633(2) - (44560 + 89394 + 234633) =$$

$$278371.$$

So the total change in population during that decade was 278371.

Formula for Net Change

Theorem (Net Change Formula)

The net change in a function f on an interval $[a, b]$ is given by

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

provided that f' is continuous on $[a, b]$.

Example

The daily marginal cost function associated with producing a battery-operated pencil sharpener is given by

$$C'(x) = 0.000006x^2 - 0.006x + 4$$

where $C'(x)$ is measured in dollars per unit and x denotes the number of units produced. The daily fixed cost was determined to be \$100. Find the daily cost of producing (a) the first 100 units and (b) the 201st to the 400th units.

Example

- a Producing the first unit involves the fixed daily cost! So to calculate the cost of producing the first 100 units, we need to calculate $100 + C(100) - C(0)$, i.e.

$$100 + \int_0^{100} 6(10^{-6})x^2 - 0.006x + 4 \, dx =$$

Example

- a Producing the first unit involves the fixed daily cost! So to calculate the cost of producing the first 100 units, we need to calculate $100 + C(100) - C(0)$, i.e.

$$100 + \int_0^{100} 6(10^{-6})x^2 - 0.006x + 4 \, dx =$$

$$100 + \left(2(10^{-6})x^3 + 0.002x^2 + 4x \Big|_0^{100} \right) =$$

Example

- a Producing the first unit involves the fixed daily cost! So to calculate the cost of producing the first 100 units, we need to calculate $100 + C(100) - C(0)$, i.e.

$$100 + \int_0^{100} 6(10^{-6})x^2 - 0.006x + 4 \, dx =$$

$$100 + \left(2(10^{-6})x^3 + 0.002x^2 + 4x \Big|_0^{100} \right) = 100 + 1500 = 1600.$$

Example

- b Producing the 201st to the 400th units costs $C(400) - C(200)$,
i.e.

$$\int_{200}^{400} 6(10^{-6})x^2 - 0.006x + 4 \, dx =$$

Example

- b Producing the 201st to the 400th units costs $C(400) - C(200)$,
i.e.

$$\int_{200}^{400} 6(10^{-6})x^2 - 0.006x + 4 \, dx =$$
$$\left(2(10^{-6})x^3 + 0.002x^2 + 4x \right) \Big|_{200}^{400} =$$

Example

- b Producing the 201st to the 400th units costs $C(400) - C(200)$,
i.e.

$$\int_{200}^{400} 6(10^{-6})x^2 - 0.006x + 4 \, dx =$$
$$\left(2(10^{-6})x^3 + 0.002x^2 + 4x \right) \Big|_{200}^{400} = 552.$$

Example

A certain city's rate of electricity consumption is expected to grow exponentially with growth rate constant $k = 0.04$. If the present rate of consumption is 40 million kilowatt-hours per year, what should be the total production of electricity over the next three years in order to meet the projected demand?

Example

A certain city's rate of electricity consumption is expected to grow exponentially with growth rate constant $k = 0.04$. If the present rate of consumption is 40 million kilowatt-hours per year, what should be the total production of electricity over the next three years in order to meet the projected demand?

Well, we have that $R(t) = 40e^{0.04t}$, where t is in years from now and R is in millions of kilowatt-hours.

Example

A certain city's rate of electricity consumption is expected to grow exponentially with growth rate constant $k = 0.04$. If the present rate of consumption is 40 million kilowatt-hours per year, what should be the total production of electricity over the next three years in order to meet the projected demand?

Well, we have that $R(t) = 40e^{0.04t}$, where t is in years from now and R is in millions of kilowatt-hours. If $C(t)$ denotes the total consumption of electricity of the city in t years, then $C'(t) = R(t)$.

Example

Thus, the total consumption of electricity over the next three years is given by

Example

Thus, the total consumption of electricity over the next three years is given by

$$C(3) - C(0) =$$

Example

Thus, the total consumption of electricity over the next three years is given by

$$C(3) - C(0) = \int_0^3 40e^{0.04t} dt =$$

Example

Thus, the total consumption of electricity over the next three years is given by

$$C(3) - C(0) = \int_0^3 40e^{0.04t} dt = 1000e^{0.04t} \Big|_1^3 =$$

Example

Thus, the total consumption of electricity over the next three years is given by

$$C(3) - C(0) = \int_0^3 40e^{0.04t} dt = 1000e^{0.04t} \Big|_1^3 =$$
$$1000(e^{0.12} - 1) =$$

Example

Thus, the total consumption of electricity over the next three years is given by

$$C(3) - C(0) = \int_0^3 40e^{0.04t} dt = 1000e^{0.04t} \Big|_1^3 =$$

$$1000(e^{0.12} - 1) = 127.5.$$

Example

Thus, the total consumption of electricity over the next three years is given by

$$C(3) - C(0) = \int_0^3 40e^{0.04t} dt = 1000e^{0.04t} \Big|_1^3 =$$

$$1000(e^{0.12} - 1) = 127.5.$$

Thus, 127.5 million kWh must be produced over the next three years to meet demand.

The Validity of the Fundamental Theorem of Calculus

Let $A(t)$ denote the area of the region R under the graph of $f(x)$ from $x = a$ to $x = t$, then if h is a small positive number, we have the area of the region under the curve from $x = t$ to $x = t + h$ is

$$A(t + h) - A(t) \approx f(t) \cdot h \implies \lim_{h \rightarrow 0} \frac{A(t + h) - A(t)}{h} = f(x).$$

The Validity of the Fundamental Theorem of Calculus

Let $A(t)$ denote the area of the region R under the graph of $f(x)$ from $x = a$ to $x = t$, then if h is a small positive number, we have the area of the region under the curve from $x = t$ to $x = t + h$ is

$$A(t + h) - A(t) \approx f(t) \cdot h \implies \lim_{h \rightarrow 0} \frac{A(t + h) - A(t)}{h} = f(x).$$

Thus, $A'(t) = f(t)$. Hence, $A(x) = F(x) + C$, where F is some antiderivative of f . But since $A(a) = 0$, we have $A(x) = F(x) - F(a)$. Therefore,

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

And this shows the validity of the Fundamental Theorem of Calculus.

Assignment

Read 6.5. Do problems 4, 16, 18, 32, 38, 40, 42, 48, 52, 56 in 6.4.
(Due November 10.)