QMI Lesson 21: Evaluating the Definite Integral

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We have the following properties of the definite integral. They can all be derived from properies of the derivative and trivial observations.

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

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\n
$$
\int_{a}^{a} f(x) \, dx = 0.
$$
\n

\n\n $\int_{b}^{a} f(x) \, dx = -\int_{a}^{b} f(x) \, dx.$ \n

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$$

\n2
$$
\int_{b}^{a} f(x) dx = -\int_{a}^{b} f(x) dx.
$$

\n3
$$
\int_{a}^{b} c \cdot f(x) dx = c \cdot \int_{a}^{b} f(x) dx
$$
, where *c* is a constant.

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Let f and g be integrable functions on $[a, b]$.

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$$
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4
$$
\int_{a}^{b} f(x) \pm g(x) dx = \int_{a}^{b} f(x) dx \pm \int_{a}^{b} g(x) dx.
$$

Let
$$
f
$$
 and g be integrable functions on $[a, b]$.

$$
\frac{4}{5} \int_a^b f(x) \pm g(x) \ dx = \int_a^b f(x) \ dx \pm \int_a^b g(x) \ dx.
$$

5
$$
\int_a^c f(x) \ dx = \int_a^b f(x) \ dx + \int_b^c f(x) \ dx \text{ where } a \leq b \leq c.
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When calculating definite integrals, substitution changes the limits of integration! To see this, let's use a simple example.

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$$
\int_0^2 6x(x^2+1)^2\ dx.
$$

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Well, if we let $x^2+1=u$, then we can see that an indefinite integral of $6x(x^2+1)^2$ is simply $(x^2+1)^3=u^3$. But notice:

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Well, if we let $x^2+1=u$, then we can see that an indefinite integral of $6x(x^2+1)^2$ is simply $(x^2+1)^3=u^3$. But notice:

$$
(x2 + 1)3\Big|02 = 124 \neq u3\Big|02 = 8.
$$

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Therefore, you have to **change** the limits of integration or back-substitute!

If you would like to change the limits of integration, you must make sure that $u(x)$ is a monotonic function with respect to x, i.e. it must be strictly increasing or decreasing on the interval of integration in question.

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If you would like to change the limits of integration, you must make sure that $u(x)$ is a monotonic function with respect to x, i.e. it must be strictly increasing or decreasing on the interval of integration in question. Our function $u(x) = x^2 + 1$ is strictly increasing on [0,1], so we're fine. Then you must calculate

$$
\lim_{x\to b}u(x)=b'\&\lim_{x\to a}u(x)=a'.
$$

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Then you can simply calculate the new integral with the new upper and lower limits b' and a' respectively.

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The Method of Substitution for Definite Integrals

In our example, we need to calculate $\lim_{x\to 2} [x^2 + 1] =$

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In our example, we need to calculate $\lim_{x\to 2} [x^2+1]=5$ and $\lim_{x\to 0} [x^2+1]=1$. The we can calculate

$$
\int_1^5 3(u)^2 \ du = u^3 \bigg|_1^5 = 125 - 1 = 124.
$$

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$$

And this is the correct integral!

$$
\int_0^4 x\sqrt{9+x^2}\ dx.
$$

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$$
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$$

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Letting $u = 9 + x^2$, we see that

$$
\int_0^4 x\sqrt{9+x^2}\ dx.
$$

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Letting $u = 9 + x^2$, we see that $du = 2x$, so we get that

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\int x\sqrt{9+x^2} \ dx = \int \frac{1}{2}\sqrt{u} \ du = \frac{1}{2}u^{\frac{3}{2}}\frac{2}{3} = \frac{1}{3}u^{\frac{3}{2}} = \frac{1}{3}(x^2+9)^{\frac{3}{2}}.
$$

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So,

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$$

So,

$$
\int_0^4 x\sqrt{9+x^2} \ dx = \frac{1}{3}(x^2+9)^{\frac{3}{2}}\bigg|_0^4 = \frac{1}{3}(125) - \frac{1}{3}(27) = 32.
$$

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Of course, we could have calculated

$$
\int_0^4 x\sqrt{9+x^2} \ dx = \int_9^{25} \frac{1}{2}\sqrt{u} \ dx.
$$

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Notice the changes in the limits of the integral!

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Notice the changes in the limits of the integral! Then we would have gotten: \sim

$$
\left|\frac{1}{3}u^{\frac{3}{2}}\right|^2 5_9 = 32.
$$

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And this is the correct integral!

Calculate \int^2 0 $xe^{2x^2} dx$.

Calculate
$$
\int_0^2 xe^{2x^2} dx.
$$

$$
\int_0^2 xe^{2x^2} dx =
$$

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Calculate
$$
\int_0^2 xe^{2x^2} dx.
$$

$$
\int_0^2 xe^{2x^2} dx = \int_0^8 \frac{1}{4} e^u du =
$$

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Calculate
$$
\int_0^2 xe^{2x^2} dx
$$
.

$$
\int_0^2 xe^{2x^2} dx = \int_0^8 \frac{1}{4} e^u du = \frac{1}{4} e^u \Big|_0^8 = \frac{1}{4} (e^8 - 1).
$$

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Calculate
$$
\int_0^1 \frac{x^2}{x^3 + 1} dx.
$$

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Calculate
$$
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Calculate
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$$
.

$$
\int_0^1 \frac{x^2}{x^3 + 1} dx = \int_1^2 \frac{1}{3} \frac{du}{u} =
$$

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Calculate
$$
\int_0^1 \frac{x^2}{x^3 + 1} dx
$$
.

$$
\int_0^1 \frac{x^2}{x^3 + 1} dx = \int_1^2 \frac{1}{3} \frac{du}{u} = \frac{1}{3} \ln(u) \Big|_1^2 = \frac{1}{3} \ln 2.
$$

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

$$
\int_{-1}^1 e^{\frac{1}{2}x} dx = \int_{-0.5}^{0.5} 2e^u du =
$$

$$
\int_{-1}^{1} e^{\frac{1}{2}x} dx = \int_{-0.5}^{0.5} 2e^u du = 2e^u \Big|_{-0.5}^{0.5} =
$$

$$
\int_{-1}^{1} e^{\frac{1}{2}x} dx = \int_{-0.5}^{0.5} 2e^u du = 2e^u \Big|_{-0.5}^{0.5} = 2(e^{0.5} - e^{-0.5}).
$$

Remember (from grade school) that the average value of a set of numbers y_1, y_2, \ldots, y_n is just

$$
\frac{y_1+y_2+\cdots+y_n}{n}.
$$

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Now, the average value of a function at n points can be written similarly as

$$
\frac{f(x_1)+f(x_2)+\cdots+f(x_n)}{n}.
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$$

n

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And we may use this to approximate the average value of a function on an interval $[a,b]$ from which the x_i 's are taken.

Let's rewrite this last expression.

$$
\frac{f(x_1) + f(x_2) + \cdots + f(x_n)}{n} = \frac{b-a}{b-a} \left[\frac{f(x_1)}{n} + \frac{f(x_2)}{n} + \cdots + \frac{f(x_n)}{n} \right].
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$$

And we can rewrite this as

$$
\frac{1}{b-a}\left[\frac{b-a}{n}f(x_1)+\frac{b-a}{n}f(x_2)+\cdots+\frac{b-a}{n}f(x_n)\right]=
$$

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$$

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$$
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$$

Passing through the limit, this function is simply

$$
\frac{1}{b-a}\int_a^b f(x)\ dx.
$$

Because the approximation we derived earlier only improves as n grows, we have the following definition.

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Definition (The Average Value of a Function)

If f is integrable on [a, b], then the average value of f on [a, b] is

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There is also a clear geometric interpretation of this!

If a function's integral over [a, b] is C, then the area under f is the same as the area under the line $y = \frac{C}{b-a} =$

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$$
\frac{1}{4-0}\int_0^4\sqrt{x}\ dx =
$$

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$$
\frac{1}{4-0}\int_0^4 \sqrt{x} \ dx = \frac{1}{6}x^{\frac{3}{2}}\Big|_4^0 =
$$

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$$
\frac{1}{4-0}\int_0^4\sqrt{x} \ dx = \frac{1}{6}x^{\frac{3}{2}}\Big|_4^0 = \frac{4}{3}.
$$

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The amount of a certain drug in a patient's body t days after first taking it is given by $\mathcal{C}(t)=5e^{-0.2t}$ units. Determine the average amount of the drug present during the first four days after first taking it.

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We calculate

$$
\frac{1}{4}\int_0^4 5e^{-0.2t} dt = -\frac{25}{4}e^{-0.2t}\Big|_0^4 \approx 3.44.
$$

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Read 6.6. Do problems 2, 8, 14, 22, 28, 34, 44, 52, 64, 68, 72 in 6.5.

