Recitation notes

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1 Organizational matters

- 1. MATH 152 Sections 504/505/506.
- 2. Canvas page https://canvas.tamu.edu/courses/331381.
- 3. Website https://jordanhoffart.github.io/teaching/f24m152
- 4. Course page https://www.math.tamu.edu/courses/math152/
- 5. Tuesday recitations in HEB 137/222. Thursday labs in BLOC 123/124.
- 6. Recitations
 - (a) Review last week's material.
 - (b) Take a quiz.
- 7. Labs
 - (a) Bring your own device.
 - (b) Programming in Python.
 - (c) More details on Thursday.

2 Fundamental theorem of calculus

Definition 1 (Antiderivative). Let f be a function defined on an interval I. An antiderivative of f is a differentiable function F defined on I such that

$$F'(x) = f(x) \tag{1}$$

for all x in I.

Example 1. Let $f(x) = 3x^2$. Then $F(x) = x^3$ is an antiderivative of f. In fact, for any constant C, $F(x) = x^3 + C$ is an antiderivative of f. One can show that every antiderivative of f is of this form. That is, if F is an antiderivative of f, then there is a constant C such that $F(x) = x^3 + C$.

Theorem 1 (General form of an antiderivative). If F is an antiderivative of f, then for any constant C, F + C is also an antiderivative of f. Conversely, if F, G are antiderivatives of a function f on an interval I, then there is a constant C such that

$$F(x) = G(x) + C \tag{2}$$

for all x in I.

Theorem 2 (Fundamental theorem of calculus, part 1). If f is a continuous function on an interval I containing a point a and we define the function F on I by

$$F(x) = \int_{a}^{x} f(t) dt$$
(3)

then F is an antiderivative of f on I.

Example 2. Let $f(x) = e^{x^2}$ on [0, 1]. Then

$$F(x) = \int_0^x e^{t^2} dt \tag{4}$$

is an antiderivative of f, so

$$\frac{d}{dx} \int_0^x e^{t^2} dt = \frac{d}{dx} F(x) = f(x) = e^{x^2}.$$
 (5)

Theorem 3 (Fundamental theorem of calculus, part 2). If f is a continuous function on an interval [a, b] and if F is an antiderivative of f on [a, b], then

$$\int_{a}^{b} f(x) \, dx = F(b) - F(a). \tag{6}$$

Example 3. Let $f(x) = \cos x$, so that $F(x) = \sin x$ is an antiderivative of f. Then

$$\int_0^{\pi} \cos x \, dx = \int_0^{\pi} f(x) \, dx = F(\pi) - F(0) = \sin \pi - \sin 0 = 0.$$
(7)

3 Substitution rule

Definition 2 (Indefinite integral). If f is a function with an antiderivative F, then the indefinite integral of f is the collection of all antiderivatives of f. We denote this collection by

$$\int f(x) \, dx. \tag{8}$$

The use of the letter x in our notation is arbitrary. We can use any other symbol, as long as we are consistent. That is, all of these notations represent the indefinite integral of f:

$$\int f(x) \, dx = \int f(y) \, dy = \int f(z) \, dz = \int f(u) \, du = \dots \tag{9}$$

as well as any other choices of the symbol of integration.

If F is an antiderivative of f, we will abuse notation and denote the indefinite integral of f by

$$\int f(x) \, dx = F(x) + C. \tag{10}$$

Theorem 4 (Substitution rule for indefinite integrals). If g is a differentiable function on an interval I, and if f is a continuous function on an interval J containing the range g(I) of g, then $G: I \to \mathbb{R}$ is an antiderivative of $(f \circ g)g'$ iff $G = F \circ g$ for some antiderivative $F: J \to \mathbb{R}$ of f. We formally summarize this by writing

$$\int f(g(x))g'(x)\,dx = \int f(u)\,du\tag{11}$$

with u = g(x). We also summarize this by writing

$$\int f(g(x))g'(x) \, dx = F(g(x)) + C.$$
(12)

Proof. Let F be an antiderivate of f and suppose $G = F \circ g$. Then $(F \circ g)'(x) = F'(g(x))g'(x) = f(g(x))g'(x)$, so $G = F \circ g$ is an antiderivative of $(f \circ g)g'$.

Now let G be an antiderivative of $(f \circ g)g'$. We pick a point $a \in J$ and let

$$\widetilde{F}(x) = \int_{a}^{x} f(t) dt.$$
(13)

Then we have that \widetilde{F} is an antiderivative of f. From above, we then have that $\widetilde{F} \circ g$ is an antiderivative of $(f \circ g)g'$. Since G is also an antiderivative of $(f \circ g)g'$, there is a constant C such that

$$G(x) = \tilde{F}(g(x)) + C \tag{14}$$

for all x in I. Then we let

$$F(x) = F(x) + C,$$
(15)

so that F is an antiderivative of f for which $G = F \circ g$.

Example 4. Let $f(x) = \cos x$ and $g(x) = x^3$ on \mathbb{R} . Then by formally setting u = g(x),

$$\int \cos(x^3) 3x^2 \, dx = \int f(g(x))g'(x) \, dx \tag{16}$$

$$= \int f(u) \, du \tag{17}$$

$$= \int \cos u \, du \tag{18}$$

$$=\sin u + C \tag{19}$$

$$=\sin x^3 + C. \tag{20}$$

Theorem 5 (Substitution rule for definite integrals). If g is a differentiable function on an interval [a, b], and if f is a continuous function on the interval between g(a) and g(b), then

$$\int_{a}^{b} f(g(x))g'(x) \, dx = \int_{g(a)}^{g(b)} f(u) \, du.$$
(21)

Example 5. Let $g(x) = \sin x$ on $[0, \pi]$ and let $f(x) = x^2$. Then

$$\int_{0}^{\pi} \sin(x)^{2} \cos x \, dx = \int_{a}^{b} f(g(x))g'(x) \, dx \tag{22}$$

$$= \int_{g(a)}^{g(b)} f(u) \, du \tag{23}$$

$$=\int_0^0 u^2 \, du \tag{24}$$

$$= 0.$$
 (25)