

Definitions and claims—functions, integrals

Definition. Let f be a function defined on an interval I .

We say that a function F is an **antiderivative** of f on I , if F is continuous on I , differentiable on the interior of I^O and $F' = f$ on I^O .

Theorem. Let F be an antiderivative of f on an interval I .

- 1) $\forall c \in \mathbb{R}$: $G(x) = F(x) + c$ is an antiderivative of f on I .
- 2) Let G be a different antiderivative of f on I . Then $\exists c \in \mathbb{R}$: $G = F + c$ on I .

Fact.

Let F be a function, that has on I a derivative. Then this derivative satisfies the intermediate value property on I .

Corollary. Let f be a function on an interval I .

If this function does not satisfy the intermediate value property on I , then an antiderivative of f on I cannot exist.

Theorem.

If a function is continuous on an interval, then it has antiderivative on this interval.

Definition. Let f be a function that has antiderivative on an interval I .

We define **the indefinite integral** of f on I as the set of all possible antiderivatives of f .

Notation: $\int f(x) dx = \{F; F \text{ is an antiderivative function of } f \text{ on } I\}$.

If we have one antiderivative F , then traditionally we write

$$\int f(x) dx = F(x) + C, x \in I.$$

Fact. (table of integrals)

$$\int x^a dx = \frac{x^{a+1}}{a+1} + C, a \neq -1, x \in D_a \text{ where } D_a \text{ depends on } a.$$

$$\int \frac{1}{x} dx = \ln|x| + C, x \neq 0.$$

$$\int e^x dx = e^x + C, x \in \mathbb{R};$$

$$\int a^x dx = \frac{a^x}{\ln(a)} + C, x \in \mathbb{R}.$$

$$\int \sin(x) dx = -\cos(x) + C, x \in \mathbb{R};$$

$$\int \cos(x) dx = \sin(x) + C, x \in \mathbb{R};$$

$$\int \frac{dx}{\cos^2(x)} = \tan(x) + C, x \neq \frac{\pi}{2} + t\pi;$$

$$\int \frac{dx}{\sin^2(x)} = -\cot(x) + C, x \neq t\pi.$$

$$\int \frac{dx}{\sqrt{1-x^2}} = \arcsin(x) + C, x \in (-1, 1);$$

$$\int \frac{dx}{x^2+1} = \arctan(x) + C, x \in \mathbb{R}.$$

$$\int \sinh(x) dx = \cosh(x) + C, x \in \mathbb{R};$$

$$\int \cosh(x) dx = \sinh(x) + C, x \in \mathbb{R};$$

$$\int \frac{dx}{\cosh^2(x)} = \tanh(x) + C, x \in \mathbb{R};$$

$$\int \frac{dx}{\sinh^2(x)} = -\coth(x) + C, x \neq 0.$$

$$\int \frac{dx}{\sqrt{x^2+1}} = \operatorname{argsinh}(x) + C, x \in \mathbb{R};$$

$$\int \frac{dx}{\sqrt{x^2-1}} = \operatorname{argcosh}(x) + C, x \geq 1;$$

$$\int \frac{dx}{x^2-1} = \operatorname{argtanh}(x) + C, x \in (-1, 1);$$

$$\int \frac{dx}{x^2-1} = \operatorname{argcoth}(x) + C, |x| > 1.$$

Theorem. (linearity)

Let F be an antiderivative of f on an interval I and G be an antiderivative of g on I , let $\alpha, \beta \in \mathbb{R}$. Then $\alpha F + \beta G$ is an antiderivative of $\alpha f + \beta g$ on I .

Notation: $\int (\alpha f + \beta g)(x) dx = \alpha \int f(x) dx + \beta \int g(x) dx$.

Theorem. (direct substitution)

Let F be an antiderivative of f on an interval I . Let φ be a function $J \mapsto I$, that is continuous on J and has derivative on J^O . Then $F(\varphi)$ is an antiderivative of $f(\varphi) \cdot \varphi'$ on J .

Notation: $\int f(\varphi(t))\varphi'(t) dt = F(\varphi(t)) + C, t \in J$.

Theorem. (indirect substitution)

Let f be a function on interval I . Let φ be a continuous bijection $J \mapsto I$, that is differentiable on J^O . If G is an antiderivative of $f(\varphi)\varphi'$ on J , then $G(\varphi_{-1})$ is an antiderivative of f on I .

Notation: $\int f(x) dx = G(\varphi_{-1}(x)) + C, x \in I$.

Notation for calculations of substitution:

direct:

$$\int f(\varphi(t))\varphi'(t) dt = \left| \begin{array}{l} x = \varphi(t) \\ dx = \varphi'(t) dt \end{array} \right| = \int f(x) dx = F(x) + C = F(\varphi(t)) + C.$$

indirect:

$$\int f(x) dx = \left| \begin{array}{l} x = \varphi(t) \\ dx = \varphi'(t) dt \end{array} \right| = \int f(\varphi(t))\varphi'(t) dt = G(t) + C = G(\varphi^{-1}(x)) + C.$$

Theorem. (integration by parts or per partes)

Let f, g be differentiable functions on interval I . If there exists an antiderivative F of $f(x)g'(x)$ on I , then $G(x) = f(x)g(x) - F(x)$ is an antiderivative of $f'(x)g(x)$ on I .

Notation: $\int f(x)g'(x) dx = f(x)g(x) - \int f'(x)g(x) dx.$

Often used notations:

$$\int f'g dx = fg - \int fg' dx,$$

$$\int u'v dx = uv - \int uv' dx,$$

$$\int u dv = uv - \int v du.$$

Fact. Let p be a polynomial of degree n .

- 1) p has exactly n complex roots (counting their multiplicity).
- 2) If c is a root of the polynomial p , then there exists a polynomial q such that $\text{degree}(q) = \text{degree}(p) - 1$ and $p(x) = (x - c)q(x)$. If p and c are real, then also q is real.
- 3) If c is a complex root of the polynomial p , also its complex conjugate c^* is a root of the polynomial p . Moreover $(x - c)(x - c^*) = x^2 - 2\text{Re}(c)x - |c|^2 = x^2 + \alpha x + \beta$, where α, β are real.

Corollary. Let $p(x) = a_n x^n + \dots + a_1 x + a_0$ be a polynomial of degree n .

Then $p(x) = a_n(x - c_1) \cdot (x - c_2) \cdot \dots \cdot (x - c_n)$, kde c_i are roots of the polynomial p .

Then, also, $p(x) = a_n(x - d_1)^{n_1} \cdot (x - d_2)^{n_2} \cdot \dots \cdot (x - d_N)^{n_N}$, where d_i are distinct roots of p with multiplicity n_i , $\sum n_i = n$.

Then,

$$p(x) = a_n(x - d_1)^{n_1} \cdot (x - d_2)^{n_2} \cdot \dots \cdot (x - d_N)^{n_N} \cdot (x^2 + \alpha_1 x + \beta_1)^{m_1} \cdot \dots \cdot (x^2 + \alpha_M x + \beta_M)^{m_M},$$

where d_i are distinct real roots of p with multiplicity n_i and $(x^2 + \alpha_j x + \beta_j)$ are distinct irreducible second degree factors, each corresponding to a couple of complex conjugated roots c_j, c_j^* with multiplicity m_j , and $\sum n_i + 2 \sum m_j = n$.

Definition. A **Rational Function** is a function that can be written in the form $\frac{p}{q}$, where p, q are polynomials.

Fact.

Let p, q be polynomials. Then there exist uniquely determined polynomials a, r such that

$$p(x) = a(x) \cdot q(x) + r(x) \quad \text{and} \quad \text{degree}(r) < \text{degree}(q).$$

Theorem. (separation of roots) Let p, q be polynomials and $\text{degree}(p) < \text{degree}(q)$.

- 1) If d is a root of q with multiplicity k , tj. $q(x) = (x - d)^k \tilde{q}(x)$ and $\tilde{q}(d) \neq 0$, then $\exists A \in \mathbb{R} \exists$ polynomial \tilde{p} such that $\text{degree}(\tilde{p}) < \text{degree}(q) - 1$:

$$\frac{p(x)}{q(x)} = \frac{A}{(x-d)^k} + \frac{\tilde{p}(x)}{(x-d)^{k-1}\tilde{q}(x)}.$$

- 2) If $(x^2 + \alpha x + \beta)$ is an irreducible factor of q with multiplicity k , i.e. $(x^2 + \alpha x + \beta)$ cannot be written as the product of two real linear factors, $q(x) = (x^2 + \alpha x + \beta)^k \tilde{q}(x)$ and \tilde{q} is not divisible by $(x^2 + \alpha x + \beta)$, then $\exists B, C \in \mathbb{R} \exists$ polynomial \tilde{p} such that $\text{degree}(\tilde{p}) < \text{degree}(q) - 2$:

$$\frac{p(x)}{q(x)} = \frac{Bx + C}{(x^2 + \alpha x + \beta)^k} + \frac{\tilde{p}(x)}{(x^2 + \alpha x + \beta)^{k-1}\tilde{q}(x)}.$$

The constant A , or B, C are uniquely determined.

Conclusion:

Theorem. (decomposition into **partial fractions**)

Let p, q be polynomials such that $\text{degree}(p) < \text{degree}(q)$. Let

$$q(x) = a_n(x - d_1)^{n_1} \cdot (x - d_2)^{n_2} \cdot \dots \cdot (x - d_N)^{n_N} \cdot (x^2 + \alpha_1 x + \beta_1)^{m_1} \cdot \dots \cdot (x^2 + \alpha_M x + \beta_M)^{m_M},$$

where d_i are distinct roots of q with multiplicity n_i a $(x^2 + \alpha_j x + \beta_j)$ are distinct irreducible quadratic factors, each corresponding to a couple of complex conjugated roots c_j, c_j^* with multiplicity m_j , and $\sum n_i + 2 \sum m_j = n$.

Then $\exists A_{1,1}, \dots, A_{1,n_1}, A_{2,1}, \dots, A_{N,n_N} \in \mathbb{R} \exists B_{1,1}, C_{1,1}, \dots, B_{1,m_1}, C_{1,m_1}, B_{2,1}, \dots, C_{M,m_M} \in \mathbb{R}$:

$$\begin{aligned} \frac{p(x)}{q(x)} &= \frac{A_{1,1}}{x-d_1} + \frac{A_{1,2}}{(x-d_1)^2} + \dots + \frac{A_{1,n_1}}{(x-d_1)^{n_1}} \\ &\quad + \frac{A_{2,1}}{x-d_2} + \frac{A_{2,2}}{(x-d_2)^2} + \dots + \frac{A_{2,n_2}}{(x-d_2)^{n_2}} + \dots + \frac{A_{N,n_N}}{(x-d_N)^{n_N}} \\ &\quad + \frac{B_{1,1}x+C_{1,1}}{x^2+\alpha_1x+\beta_1} + \frac{B_{1,2}x+C_{1,2}}{(x^2+\alpha_1x+\beta_1)^2} + \dots + \frac{B_{1,m_1}x+C_{1,m_1}}{(x^2+\alpha_1x+\beta_1)^{m_1}} \\ &\quad + \frac{B_{2,1}x+C_{2,1}}{x^2+\alpha_2x+\beta_2} + \frac{B_{2,2}x+C_{2,2}}{(x^2+\alpha_2x+\beta_2)^2} + \dots + \frac{B_{2,m_2}x+C_{2,m_2}}{(x^2+\alpha_2x+\beta_2)^{m_2}} + \dots + \frac{B_{M,m_M}x+C_{M,m_M}}{(x^2+\alpha_Mx+\beta_M)^{m_M}}. \end{aligned}$$

Definitions and claims—definite integral.

Definition. Let $[a, b]$ be an interval.

A **partition** of the interval is choice of points $D = \{x_0, x_1, \dots, x_n\}$ such that $a = x_0 < x_1 < \dots < x_n = b$.

Definition. Let f be a bounded function on $[a, b]$.

Given a partition D of this interval we define

Upper sum $\bar{S}(f, D) = \sum_{t=1}^n \sup_{\langle x_{t-1}, x_t \rangle} (f) \cdot (x_t - x_{t-1}),$

Lower sum $\underline{S}(f, D) = \sum_{t=1}^n \inf_{\langle x_{t-1}, x_t \rangle} (f) \cdot (x_t - x_{t-1}).$

Lemma. Let D be a partition of the interval $[a, b]$, let \tilde{D} be a refinement of it, i.e. $\tilde{D} = D \cup \{x\}$ for a certain $x \in \langle a, b \rangle \setminus D$. Let f be bounded on $[a, b]$. Then

$$\underline{S}(f, D) \leq \underline{S}(f, \tilde{D}) \leq \bar{S}(f, \tilde{D}) \leq \bar{S}(f, D).$$

Definition. Let f be a bounded function on $[a, b]$.

For partitions D_1, D_2 of the interval $[a, b]$:

$$\inf_{[a,b]} (f) \cdot (b - a) \leq \underline{S}(f, D_1) \leq \bar{S}(f, D_2) \leq \sup_{[a,b]} (f) \cdot (b - a).$$

Conclusions:

Fact. Let f be a bounded function on $[a, b]$.

Then $\exists \underline{S} = \sup\{\underline{S}(f, D); D \text{ partition of } [a, b]\} \in \mathbb{R},$

$$\exists \bar{S} = \inf\{\bar{S}(f, D); D \text{ partition of } [a, b]\} \in \mathbb{R} \quad \text{a} \quad \underline{S} \leq \bar{S}.$$

Definition. Let f be a bounded function on $[a, b]$.

We say that f is **Riemann integrable** on $[a, b]$, if $\underline{S} = \bar{S}$.

Then we define the **(Riemann) definite integral** f from a to b as $\int_a^b f(x) dx = \underline{S}.$

Theorem. Let f be a bounded function on $[a, b]$.

f is Riemann integrable on $[a, b] \iff \exists D_1, D_2, \dots$ partitions of $[a, b]: \lim_{n \rightarrow \infty} (\bar{S}(f, D_n) - \underline{S}(f, D_n)) = 0.$

Then also $\int_a^b f(x) dx = \lim_{n \rightarrow \infty} (\bar{S}(f, D_n)) = \lim_{n \rightarrow \infty} (\underline{S}(f, D_n)).$

Numerical methods for calculation of the definite integral.

Rectangular rule: $\int_a^b f(x) dx \approx (b - a) f\left(\frac{a+b}{2}\right).$

Trapezoidal rule: $\int_a^b f(x) dx \approx (b - a) \frac{f(a)+f(b)}{2}.$

Simpson's rule: $\int_a^b f(x) dx \approx \frac{b-a}{6} [f(a) + 4f\left(\frac{a+b}{2}\right) + f(b)].$

Theorem.

1) If f is monotone on $[a, b]$, then it is Riemann integrable on $[a, b]$.

2) If f is continuous on $[a, b]$, then it is Riemann integrable on $[a, b]$.

Theorem.

1) (linearity) Let f, g be Riemann integrable on $\langle a, b \rangle$. Then $\forall \alpha, \beta \in \mathbb{R}: \alpha f + \beta g$ is Riemann integrable on $[a, b]$ and

$$\int_a^b (\alpha f + \beta g)(x) dx = \alpha \int_a^b f(x) dx + \beta \int_a^b g(x) dx.$$

2) (comparison) Let f, g be Riemann integrable on $\langle a, b \rangle$. If $f \leq g$ on $[a, b]$, then

$$\int_a^b f(x) dx \leq \int_a^b g(x) dx.$$

3) Let f be Riemann integrable on $[a, b]$. Then also $|f|$ is there Riemann integrable and

$$\left| \int_a^b f(x) dx \right| \leq \int_a^b |f(x)| dx.$$

4) Let f be Riemann integrable on $[a, b]$. Then \forall closed interval $J \subset [a, b]: f$ is Riemann integrable on J .

5) Let $a < b < c$, f a function on $[a, c]$.

f is Riemann integrable on $[a, c] \iff f$ is Riemann integrable on $[a, b]$ a f is Riemann integrable on $[b, c]$.

Then also $\int_a^c f(x) dx = \int_a^b f(x) dx + \int_b^c f(x) dx$.

Fact.

1) Let f be Riemann integrable on $[a, b]$. If $\exists m, M \in \mathbb{R}: m \leq f(x) \leq M$ on $[a, b]$, then $m(b - a) \leq \int_a^b f(x) dx \leq M(b - a)$.

2) Let f be Riemann integrable on $[-a, a]$.

If f is odd, then $\int_{-a}^a f(x) dx = 0$. If f is even, then $\int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx$.

Definition. Let f be a bounded function on $[a, b]$. We define

$$\int_b^a f(x) dx = - \int_a^b f(x) dx \quad \text{and} \quad \int_a^a f(x) dx = 0.$$

Theorem. Let f be a bounded Riemann integrable function on $I = [a, b]$.

Chosen a $c \in I$, we define $F(x) = \int_c^x f(t) dt$ for $x \in I$.

1) F is continuous on I .

2) If f is continuous at $a \in I^O$, then F is differentiable at a and it holds that $F'(a) = f(a)$.

Theorem. (Fundamental Theorems of Calculus)

Let f be a continuous function on $I = [a, b]$.

1) Chosen $c \in I$ and define $F(x) = \int_c^x f(t) dt$ for $x \in I$. Then F is an antiderivative function of f on I .

2) Let F be any antiderivative function of f on I . Then

$$\int_a^b f(x) dx = F(b) - F(a) \quad (\text{Newton-Leibniz formula}).$$

Notation: $F(b) - F(a) = [F(x)]_a^b$.

Definitions and claims—application of integrals.

Fact.

Let f, g be continuous functions on $[a, b]$ and $f \leq g$ on $[a, b]$. **Area** of the region of the plane between the graphs of f and g on $[a, b]$ is

$$A = \int_a^b [g(x) - f(x)] dx.$$

Fact.

Let f have a continuous derivative on $[a, b]$. Then the **arc length** of the portion of graph of f on $[a, b]$ is

$$L = \int_a^b \sqrt{1 + [f'(x)]^2} dx.$$

Fact.

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

1) Let $c \in \mathbb{R}$ such that $c \leq \inf_{[a,b]}(f)$. **The volume of the solid of revolution** obtained rotating the graph of f on $[a, b]$ **around the horizontal axis** $y = c$ is

$$V = \int_a^b \pi (f(x) - c)^2 dx \quad (\text{slice method}).$$

Let f have also continuous derivative on $[a, b]$. **The surface area** of this solid of revolution is

$$S = \int_a^b 2\pi (f(x) - c) \sqrt{1 + [f'(x)]^2} dx.$$

2) Let $f \geq 0$ on $[a, b]$, let $d \in \mathbb{R} \setminus [a, b]$. **The volume of the solid of revolution** obtained rotating the graph of f on $[a, b]$ **around the vertical axis** $x = d$ is

$$V = \int_a^b 2\pi (x - d) f(x) dx \quad (\text{peel method}).$$

Definition. Let f be Riemann integrable on $[a, b]$.

We define **average** or **mean value** of f on $[a, b]$ as $\text{Ave}(f) = \frac{1}{b-a} \int_a^b f(x) dx$.

Theorem. (Mean Value Theorem for the integral)

Let f be continuous on $[a, b]$. Then $\exists c \in [a, b]: f(c) = \text{Ave}(f)$.

Theorem. (continuity with respect to the limits of integration)

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

$$\int_a^b f(x) dx = \lim_{B \rightarrow b^-} \left(\int_a^B f(x) dx \right), \quad \int_a^b f(x) dx = \lim_{A \rightarrow a^+} \left(\int_A^b f(x) dx \right).$$

Definitions and claims—functions—improper integral.

Definition.

1) Let $a \in \mathbb{R}$, $b \in \mathbb{R} \cup \{\infty\}$ such that $a < b$. Let f be a function on $[a, b)$ such that $\forall B \in (a, b)$: f is Riemann integrable on $[a, B]$. Then we define the **improper Riemann integral** of f from a to b as

$$\int_a^b f(x) dx = \lim_{B \rightarrow b^-} \left(\int_a^B f(x) dx \right), \text{ if this limit exists.}$$

2) Let $a \in \mathbb{R} \cup \{-\infty\}$, $b \in \mathbb{R}$ such that $a < b$. Let f be a function on $(a, b]$ such that $\forall A \in (a, b)$: f is Riemann integrable on $[A, b]$. Then we define the **improper Riemann integral** of f from a to b as

$$\int_a^b f(x) dx = \lim_{A \rightarrow a^+} \left(\int_A^b f(x) dx \right), \text{ if this limit exists.}$$

Terminology: If one of those limits exists, we say that the corresponding integral exists, otherwise that it does not exist. If one of the limits converges, we say that the corresponding **integral converges**, otherwise the integral **diverges**.

Fact.

$$\int_1^\infty \frac{1}{x^p} dx \begin{cases} \text{diverges,} & p \leq 1; \\ = \frac{1}{p-1}, & p > 1. \end{cases} \quad \int_0^1 \frac{1}{x^p} dx \begin{cases} \text{diverges,} & p \geq 1; \\ = \frac{1}{1-p}, & p < 1. \end{cases}$$

Definition.

Let f be a function on the set $[a, b] \setminus P$, where $P = \{x_0 < x_1 < \dots < x_n\}$ is a partition of $[a, b]$. Suppose that $\forall k = 1, \dots, n$ the improper integral $\int_{x_{k-1}}^{x_k} f(x) dx$ exists. Then we define the **improper Riemann integral** of

$$f \text{ from } a \text{ to } b \text{ as } \int_a^b f(x) dx = \sum_{t=0}^n \int_{x_{t-1}}^{x_t} f(x) dx, \text{ if the sum makes sense.}$$

In this case we say that the integral $\int_a^b f(x) dx$ exists. If it is a real number, we say that the integral $\int_a^b f(x) dx$

converges and in this case every integral $\int_{x_{t-1}}^{x_t} f(x) dx$ must converge.

Theorem. (test for “bad right bound”)

Let $a \in \mathbb{R}$, $b \in \mathbb{R} \cup \{\infty\}$, $a < b$. Let f, g be functions on $[a, b)$ such that $\forall B \in (a, b)$: f, g are Riemann integrable on $[a, B]$.

1) (comparison test) Let $0 \leq f \leq g$ on $[a, b)$.

If $\int_a^b f(x) dx$ diverges, then $\int_a^b g(x) dx$ diverges.

If $\int_a^b g(x) dx$ converges, then $\int_a^b f(x) dx$ converges.

2) (limit comparison test) Let $f, g > 0$ on $[a, b)$, let $\lim_{x \rightarrow b^-} \left(\frac{f(x)}{g(x)} \right)$ converges to a positive number. Then $\int_a^b f(x) dx$

converges $\iff \int_a^b g(x) dx$ converges.

Equivalently, $\int_a^b f(x) dx$ diverges $\iff \int_a^b g(x) dx$ diverges.

Theorem. (test for “bad left bound”)

Let $a \in \mathbb{R} \cup \{-\infty\}$, $b \in \mathbb{R}$, $a < b$. Let f, g be functions on $(a, b]$ such that $\forall A \in (a, b)$: f, g are Riemann integrable on $[A, b]$.

1) (comparison test) Let $0 \leq f \leq g$ on $(a, b]$.

If $\int_a^b f(x) dx$ diverges, then $\int_a^b g(x) dx$ diverges.

If $\int_a^b g(x) dx$ converges, then $\int_a^b f(x) dx$ converges.

2) (limit comparison test) Let $f, g \geq 0$ on $(a, b]$, let $\lim_{x \rightarrow a^+} \left(\frac{f(x)}{g(x)} \right)$ converges to a positive number.

Then $\int_a^b f(x) dx$ converges $\iff \int_a^b g(x) dx$ converges.

Equivalently, $\int_a^b f(x) dx$ diverges $\iff \int_a^b g(x) dx$ diverges.