

Integration and anti-derivatives

Calculus deals principally with two geometric problems :

- (i) The problem of finding SLOPE of the tangent line to the curve, is studied by the limiting process known as differentiation and
- (ii) Problem of finding the AREA of a region under a curve is studied by another limiting process called Integration.

Actually integral calculus was developed into two different directions over a long period independently.

- (i) Leibnitz and his school of thought approached it as the anti derivative of a differentiable function.
- (ii) Archimedes, Eudoxus and others developed it as a numerical value equal to the area under the curve of a function for some interval.

However as far back as the end of the 17th century it became clear that a general method for solution of finding the area under the given curve could be developed in connection with definite problems of integral calculus.

1 Riemann Integral

1.1 Introduction

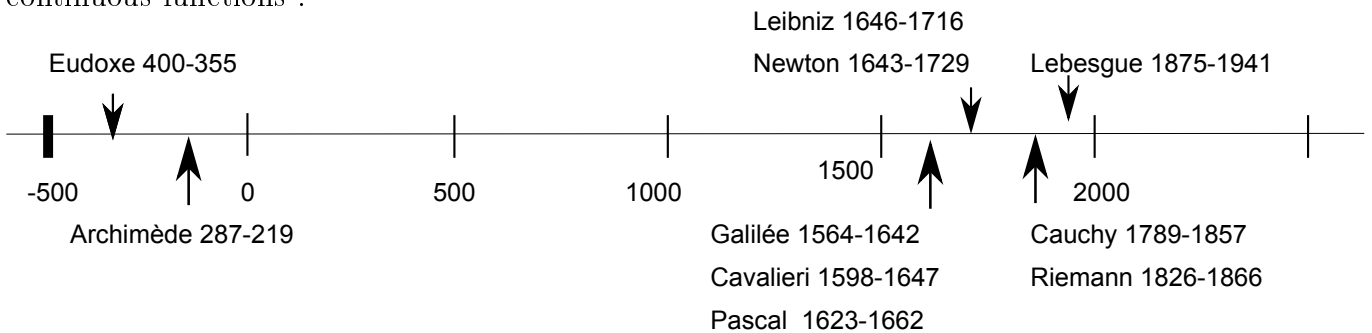
Eudoxus (400-355 BC approximately) first computed areas and volumes using stacking plates whose thickness tends to 0 ; Archimedes (287-219 BC) perfects Eudoxe method (which is mentioned in Euclid’s Elements).

At the end of the Middle Ages , (1560-1660) , Cavalieri , Galileo and Pascal enhance the area and volume calculations by stacking small rectangles or parallelepipeds , but not rigorously. However, they get very good approximations.

Newton (1643-1729) and Leibniz (1646-1716) , with the infinitesimal calculus , succeed in proving the relationship between the anti-derivatives of a function and calculus area.(The notation \int is due to Leibniz).

Cauchy (1789-1857) , defines rigorously the concept of limit , and thus gives a rigorous definition of the integral with the continuous functions and Riemann (1826-1866) defines the integral for continuous piecewise .

Lebesgue (1875-1941) extends the concept to classes of more general functions as piecewise continuous functions .



1.2 Darboux Sums(1842-1917)

Definition 1. *Upper bound, supremum and maximum point.*

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

- **An** upper bound of f on $[a, b]$ is a real number M such that for all x of $[a, b]$, $f(x) \leq M$.
- **The** supremum of f on $[a, b]$ is the least upper bound, it is less than any other upper bound. We denote it by $\sup_{x \in [a; b]} f(x)$
- A maximum point of f on $[a, b]$, is a real number M such that for all x of $[a, b]$, $f(x) \leq M$ and there exists $x_0 \in [a, b]$ such that $M = f(x_0)$. We denote $\max_{x \in [a; b]} f(x)$

Example 1.

True or False ?

1. An upper bound is a maximum point.
2. A maximum point is an upper bound.
3. A bounded function has always a maximum point on $[a, b]$.
4. A bounded function has always a supremum on $[a, b]$.

We define also a lower bound, an infimum and a minimum point.

A partition of an interval $[a, b]$ is a finite sequence of values x_i such that

$$\{x_0 = a < x_1 < \dots < x_n = b\}$$

Each interval $[x_{i-1}, x_i]$ is called a subinterval of the partition. Let f a bounded function on $[a; b]$ and $\sigma = \{x_0 = a < x_1 < \dots < x_n = b\}$. be a partition of $[a, b]$.

We set for all $i \in \{1; 2; \dots; n\}$:

$$m_i = \inf_{x \in [x_{i-1}; x_i]} f(x), M_i = \sup_{x \in [x_{i-1}; x_i]} f(x) \text{ and } \delta(\sigma) = \max_{i \in \{1, 2, \dots, n\}} x_i - x_{i-1}.$$

Definition 2.

The lower Darboux sum of f with respect to σ is :

$$s_{[a;b]}(f, \sigma) = \sum_{i=1}^{i=n} m_i(x_i - x_{i-1})$$

The upper Darboux sum of f with respect to σ is :

$$S_{[a;b]}(f, \sigma) = \sum_{i=1}^{i=n} M_i(x_i - x_{i-1})$$

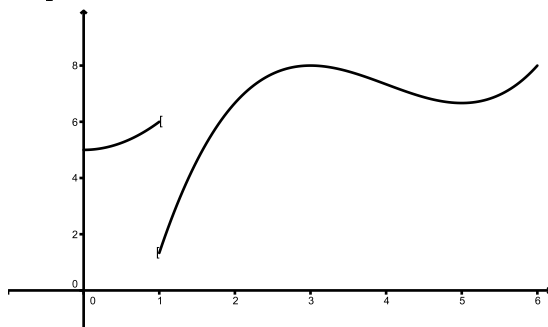
Example 2.

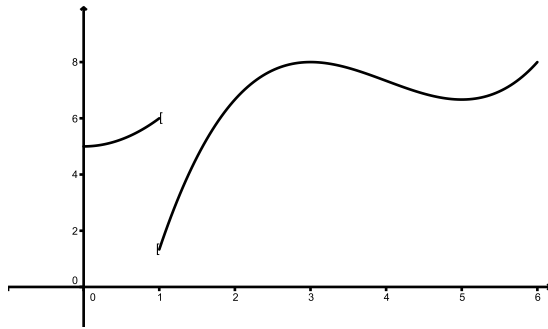
Let's consider the function with the following graph :



Let's consider the partition $\sigma : x_0 = a = 0, x_1 = 1, x_2 = 2, x_3 = 4$ and $x_4 = 5 = b$.

1. Justify that $\sup_{x \in [x_0; x_1]} f(x)$ is not a maximum point.
2. Compute Darboux sums.
3. Represent surfaces such that Darboux sums are their areas.

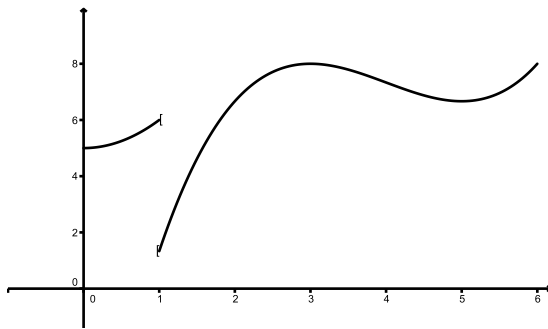




4. Let's consider now the partition $\sigma' : x'_0 = a = 0, x'_1 = 1, 5, x'_2 = 2, x'_3 = 3, 5, x'_4 = 4$ and $x'_5 = 5 = b$.

(a) Check on the graph that :

$$s_{[a;b]}(f, \sigma) < s_{[a;b]}(f, \sigma') < \text{area below the curve} < S_{[a;b]}(f, \sigma') < S_{[a;b]}(f, \sigma)$$



(b) What can you predict on $s_{[a;b]}(f, \sigma)$ and on $S_{[a;b]}(f, \sigma)$ if $\delta(\sigma)$ tends to 0?

1.3 Riemann Integral

Definition 3.

A function f is said Riemann integrable on $[a, b]$ if

$$\lim_{\delta(\sigma) \rightarrow 0} S(f, \sigma) - s(f, \sigma) = 0.$$

The Riemann integral is denoted : $\int_a^b f(x)dx = \lim_{\delta(\sigma) \rightarrow 0} S(f, \sigma) = \lim_{\delta(\sigma) \rightarrow 0} s(f, \sigma)$.

Example 3.

Prove that the function f defined on $[0, 1]$ by $f(x) = 1$ if $x \in \mathbb{Q}$ and 0 if not, is not Riemann integrable. (This function is Lebesgue integrable).

Remark 1.

- \int is read *sum* as it deals with the limit of Σ .
- In $f(x)dx$, $f(x)$ matches M_i and m_i , dx matches $x_i - x_{i-1}$ as $\delta(\sigma)$ tends to 0.
- If σ is a regular subdivision, and f is Riemann integrable on $[a, b]$, we get :

$$\int_a^b f(x)dx = \lim_{n \rightarrow +\infty} \sum_{k=1}^n f\left(a + k \frac{b-a}{n}\right) \frac{b-a}{n}.$$

Property 1.

The following functions are Riemann integrable :

- piecewise continuous functions.
- monotonic functions.

1.4 Fundamental properties

Let f and g be two Riemann integrable functions on an interval $[a; b]$ and λ be a real number.

1.4.1 Linearity

$$\int_a^b (f + g) = \int_a^b f + \int_a^b g$$

$$\int_a^b \lambda f = \lambda \int_a^b f$$

Example 4.

Prove this property

1.4.2 Positivity

If $f \geq 0$ on the interval $[a; b]$ then $\int_a^b f \geq 0$

1.4.3 Monotonicity

If $g \geq f$ on $[a; b]$ then : $\int_a^b g \geq \int_a^b f$.

Example 5.

Prove this property

1.4.4 Increase in absolute value

$$\left| \int_a^b f \right| \leq \int_a^b |f|$$

1.4.5 Mean Inequality

$$\left| \int_a^b fg \right| \leq \sup |f| \times \int_a^b |g|$$

In particular, (taking $g=1$) : $\left| \int_a^b f \right| \leq \sup |f| \times (b - a)$

1.4.6 Mean value of a function

The mean value of f on the interval $[a; b]$ is : $M = \frac{1}{b - a} \int_a^b f$

1.4.7 The addition property

$$\forall c \in [a; b], \int_a^b f = \int_a^c f + \int_c^b f$$

1.4.8 Cauchy-Schwarz Inequality

$$\left(\int_a^b fg \right)^2 \leq \int_a^b f^2 \times \int_a^b g^2$$

Proofs :

2 Antiderivatives

2.1 Definition and properties

Definition 4.

Let's consider $f : I \rightarrow \mathbb{R}$ and I a real interval. $F : I \rightarrow \mathbb{R}$ is an antiderivative of f on I if and only if F is differentiable on I and $F' = f$.

Proposition 1.

Let's consider $f, F, G : I \rightarrow \mathbb{R}$ such that F is an antiderivative of f on I , then $G - F = K$ with K a real constant. Thus antiderivatives of a function only differ from a constant.

2.2 Antiderivatives of usual functions

Let u be a function defined on the subset I of \mathbb{R} .

$f(x)$	$F(x)$	For $u(x) \in \dots$
$u'u^\alpha, \alpha \neq -1$	$\frac{u^{\alpha+1}}{\alpha+1}$	\mathbb{R} if $\alpha \in \mathbb{N}, \mathbb{R}_+^*$ if $\alpha \in \mathbb{R} - \mathbb{N}$
$\frac{u'}{u}$	$\ln u $	\mathbb{R}_+^* or \mathbb{R}_-^*
$u' \cos u$	$\sin u$	\mathbb{R}
$u' \sin u$	$-\cos u$	\mathbb{R}
$u' \tan u$	$-\ln \cos u $	$] -\frac{\pi}{2}; \frac{\pi}{2}[$
$u'e^u$	e^u	\mathbb{R}
$u' \operatorname{ch} u$	$\operatorname{sh} u$	\mathbb{R}
$u' \operatorname{sh} u$	$\operatorname{ch} u$	\mathbb{R}
$u' \operatorname{th} x$	$\ln(\operatorname{ch} u)$	\mathbb{R}
$\frac{u'}{1+u^2}$	$\operatorname{Arctan} u$	\mathbb{R}
$\frac{u'}{1-u^2}$	$\operatorname{Argth} u$	$] -1; 1[$
$\frac{u'}{\sqrt{1-u^2}}$	$\operatorname{Arcsin} u$	$] -1; 1[$
$\frac{u'}{\sqrt{1+u^2}}$	$\operatorname{Argsh} u$	\mathbb{R}
$\frac{u'}{\sqrt{u^2-1}}$	$\operatorname{Argch} u$	$]1; +\infty[$
$\frac{u'}{\cos^2(u)}$	$\tan u$	$] -\frac{\pi}{2}; \frac{\pi}{2}[$
$\frac{u'}{\operatorname{ch}^2 u}$	$\operatorname{th} u$	\mathbb{R}

Example 6.

Compute those antiderivatives :

1. $f_1(x) = 2xe^{x^2}$
2. $f_2(x) = \frac{\sin(x)}{x}$

3. $f_3(x) = \frac{2x}{x^2 + 1}$
4. $f_4(x) = \frac{2}{4x^2 + 1}$
5. $f_5(x) = \frac{1}{x} \ln(x)$

2.3 Fundamental theorem of differential calculus

Let f be a continuous function on a real interval I and $a \in I$. The function $F : x \rightarrow \int_a^x f(t)dt$ is the unique antiderivative of f which vanishes at a .

Thus we get :

$$\int_a^b f(x)dx = F(b) - F(a) = [F(x)]_a^b$$

Example 7. Compute $\int_1^2 (x + 1)dx$.

Remark 2.

Let f be a continuous function on the interval I , the not $\int f(x)dx$ refers to any antiderivative of f . Thus, for instance, we get : $\int x^2 dx = \frac{1}{3}x^3 + C$

Example 8.

1. Let f be a continuous function on I , let's define for $a \in I$ $F(x) = \int_a^x f(t)dt$. Compute F' .
2. We assume that f is differentiable on I , let's compute $\int_a^b f'(t)dt$

Remark 3. Optional

If f is not a continuous function, the previous theorem is false :

- f could have antiderivatives even though f is non integrable.

Example :

Let's consider the function F defined on $]0;1]$ by $F(x) = x^2 \sin(\frac{1}{x^2})$ sur $]0;1]$ et $F(0) = 0$.

We show that F is differentiable on $]0;1]$ and $F'(x) = 2x \sin(\frac{1}{x^2}) - \frac{2}{x} \cos(\frac{1}{x^2})$ sur $]0;1]$ and $F'(0) = 0$.

Let h be the function defined by $h(x) = 2x \sin(\frac{1}{x^2})$ on $]0;1]$ with $h(0) = 0$, let g be $g(x) = -\frac{2}{x} \cos(\frac{1}{x^2})$ on $]0;1]$ with $g(0) = 0$.

h is a continuous function on $]0;1]$ and so admits an antiderivative H on $]0;1]$.

Finally we get $g = F' - h = F' - H' = (F - H)'$, so g admits $F - H$ as antiderivative.

But g is not integrable on $]0;1]$, as g is not bounded at 0.

- A piecewise function is integrable but has no antiderivative.

3 Change of variable and integration by parts

3.1 Integration by parts

Let $u, v : [a; b] \rightarrow \mathbb{R}$ be of differentiability class \mathcal{C}^∞ on $[a; b]$. We get :

$$\int_a^b uv' = [uv]_a^b - \int_a^b u'v$$

Example 9.

Calculate $\int_0^1 x \sin(2x) dx$

3.2 Change of variable

3.2.1 General Case

Let $f : I \rightarrow \mathbb{R}$, be a continuous function on the interval I and $\phi : [a; b] \rightarrow I$, of differentiability class \mathcal{C}^1 on $[a; b]$. We get :

$$\int_a^b f(\phi(t))\phi'(t)dt = \int_{\phi(a)}^{\phi(b)} f(x)dx$$

In practise, we may use this formula from the left to the right, or from the right to the left, to calculate an antiderivative :

From the left to the right

- We set $x = \phi(t)$, and replace $\phi(t)$ by x .
- We calculate $dx = \phi'(t)dt$, and replace $\phi'(t)dt$ by dx .
- We change the limits of the integral : t varies from a to b thus x varies from $\phi(a)$ à $\phi(b)$.

Example 10.

Calculate : $\int_0^{\frac{\pi}{4}} \frac{dt}{\cos t}$ setting $x = \sin t$

Compute $\int_4^9 \frac{\sqrt{t}}{1+t}$ by setting $x = \sqrt{t}$, then give antiderivatives for $f(x) = \frac{\sqrt{t}}{1+t}$.

From the right to the left

- We set $x = \phi(t)$, and replace x by $\phi(t)$.
- We calculate $dx = \phi'(t)dt$, and replace dx by $\phi'(t)dt$.
- We change the limits of the integral : x varies from $\phi(a)$ to $\phi(b)$ thus t varies from a to b .

Example 11.

Calculate : $\int_0^1 \sqrt{1-x^2} dx$ setting $x = \cos t$ and give an antiderivative for $f(x) = \sqrt{1-x^2}$

To calculate an antiderivative

We ignore the limits of the integral.

- From the left to the right : we replace x by $\phi(t)$.
- From the right to the left : ϕ requires to be a bijection from I to $f(I)$, thus we replace t by $\phi^{-1}(x)$.

Example 12.

Calculate antiderivatives in examples 10 et 11.

3.2.2 Bioche's rules

Let f be a function defined by $f(t) = \frac{P(\cos(t), \sin(t))}{Q(\cos(t), \sin(t))}$ where P and Q are two polynomials functions of two variables, with real coefficients.

In order to calculate $\int f(t)dt$, we define $\omega(t) = f(t)dt$.

We will use the change of variable :

- $u = \cos(t)$, if $\omega(-t) = \omega(t)$.
- $u = \sin(t)$, if $\omega(\pi - t) = \omega(t)$.
- $u = \tan(t)$, if $\omega(\pi + t) = \omega(t)$.
- $u = \tan(t/2)$ for all others cases.

Setting $u = \tan \frac{t}{2}$, we get : $\cos t = \frac{1 - u^2}{1 + u^2}$; $\sin t = \frac{2u}{1 + u^2}$ et $\tan t = \frac{2u}{1 - u^2}$.

Example 13. Find the good change of variables for those integrals :

1. $\int \frac{\cos^2(t) \sin(t)}{1 + \cos(t)} dt$
2. $\int \frac{\cos(t)}{1 + \sin(t)} dt$
3. $\int \frac{\cos(t)}{\sin(t)(1 + \cos^2(t))} dt$
4. $\int \frac{\sin(t)}{1 + \sin(t)} dt$

4 To calculate antiderivatives

To calculate an antiderivative of f , we may use one of the following method :

1. use the inverse of derivatives formula : f is of the form $\frac{u'}{u}$, $u'u^n$, etc
2. Integration by parts
 - Classical examples : $f(x) = P(x)e^{ax}$, $f(x) = P(x) \sin(ax)$ and $f(x) = P(x) \ln(Q(x))$ with P and Q two polynomial functions.
 - If I is an antiderivative, then I is solution of a differential equation.
3. Case where $f(x) = \sin^n x \cos^p x$
 - If n and p are even, then we linearize f .
 - If n or p is odd, we write f as a sum $u'u^k$ with $u = \cos$ or $u = \sin$.
4. Antiderivative of a rational function.
 - We use partial fraction decomposition for f .
5. Change of variables
 - General Case
 - Bioche's rules
 - Antiderivative of $f(\sqrt{ax + b})$ with f a rational function.

5 Application of integral calculus

5.1 Area calculus

Property 2.

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

- If f is **positive** on $[a, b]$ then $\int_a^b f(x)dx$ is the area of the region bounded by the graph of f , the x -axis and the vertical lines $x = a$ and $x = b$.
- If f is **negative** on $[a, b]$ then $-\int_a^b f(x)dx$ is the area of the region bounded by the graph of f , the x -axis and the vertical lines $x = a$ and $x = b$.
- If f is of any sign, $\int_a^b f(x)dx = \sum$ areas of regions above the x axis $-\sum$ areas of regions below the x axis.

Example 14.

Calculate $\int_0^3 x - 2dx$ and give a geometrical interpretation of this integral.

5.2 Center of gravity of a homogeneous plate

Let S be an homogenous plate with constant thickness and uniform density. The center of gravity is computed thanks to a double integral, but in a particular case where the surface is bounded by the graph of a function f , the x -axis and the lines of equations $x = a$ and $x = b$, we get the point with coordinates :

$$x_G = \frac{1}{A} \int_a^b x f(x) dx \text{ et } y_G = \frac{1}{2A} \int_a^b (f(x))^2 dx \text{ with } A \text{ the area of the surface.}$$

Example 15.

Calculate the center of inertia of the surface bounded by $y = 2\sqrt{x}$, the x -axis and the line $x = h$.

6 Exercises

Exercise 1.

1. Let's put, for all real number x , $I(x) = \int_0^x t dt$.

- (a) I is an integral? an antiderivative?
- (b) Draw it and with an area calculus, find its expression in function of x .
- (c) Check your result by computing an antiderivative,
- (d) by using the formula given in the first remark.

2. Evaluate the following limits using Darboux sums :

$$u_n = \sum_{k=1}^n \frac{n+k}{n^2+k^2}$$

$$v_n = \sum_{k=1}^n \frac{k}{n^2} \sin\left(\frac{k\pi}{n}\right)$$

$$w_n = \frac{1}{n} \sqrt[n]{\prod_{k=1}^n (n+k)}$$

(You could change the product in sum...)

Exercise 2.

Compute the following antiderivatives :

1. $\int \frac{dx}{(2x+1)^3}$	4. $\int \sqrt{1-x} dx$	7. $\int \frac{z}{\sqrt{z^2-1}} dz$	11. $\int \frac{e^x}{\operatorname{ch} x} dx$
2. $\int \frac{dt}{(1-t)^2}$	5. $\int \frac{x^2+1}{\sqrt{x}} dx$	8. $\int \frac{t}{1+t^2} dt$	12. $\int \frac{x+1}{\sqrt{1-x^2}} dx$
3. $\int \frac{du}{\sqrt{1+u}}$	6. $\int \frac{(1-t)^2}{t\sqrt{t}} dt$	9. $\int \frac{t+1}{t^2+4} dt$	13. $\int \frac{\sqrt{x} - x^3 e^{2x} + x^2}{x^3} dx$
		10. $\int \frac{x}{(1+x^2)^2} dx$	

Exercise 3.

- Determine the average value over a period of a purely sinusoidal signal $u(t) = u_0 \cos(\omega t + \varphi_0)$
- Determine the mean value over a period of a triangular wave of period T :
For $-\frac{T}{2} \leq t \leq 0$, $s(t) = -a \left(\frac{4t}{T} + 1 \right)$ and for $0 \leq t \leq \frac{T}{2}$, $s(t) = a \left(\frac{4t}{T} - 1 \right)$
- The effective value $u(t)$ is defined as the square root of the average on a period of $u^2(t)$. The effective value is said to be the quadratic average of u . Let's determine u_{eff} and s_{eff} for the previous signals (1 and 2).

Exercise 4.

Calculate those antiderivatives using an integration by parts

1. $\int x \ln(1+x) dx$	3. $\int x \operatorname{Arctan} x dx$	5. $\int \theta \sin 2\theta d\theta$	7. $\int \frac{\alpha}{\cos^2 \alpha} d\alpha$
2. $\int \operatorname{Arctan}(2x) dx$	4. $\int \operatorname{Arcsin} x dx$	6. $\int x^2 e^{-x} dx$	8. $\int x^3 \operatorname{Arctan} x dx$

Exercise 5.

Compute $\int \sqrt{x^2+1} dx$ using an integration by parts.

Exercise 6. Compute this antiderivative (using a double integration by parts) :

$$I(x) = \int_0^x \cos(2t) e^t dt$$

Exercise 7.

Calculate using linearization :

1. $\int \cos^2 x dx$ 2. $\int \operatorname{sh}^2 t dt$ 3. $\int \cos^2 x \sin 2x dx$

Exercise 8.

Calculate without linearization :

$$1. \int \cos^5 x dx \quad 2. \int \operatorname{sh}^3 t dt \quad 3. \int \cos^2 x \sin 2x dx$$

Exercise 9.

Calculate those integrals (using the given change of variables) :

$$1. \int \frac{x^3}{\sqrt{x+1}} dx \quad (t = \sqrt{x+1}) \quad 2. \int \frac{1 + \sqrt{\frac{1+x}{x}}}{x} dx \quad (u = \sqrt{\frac{1+x}{x}}) \quad 3. \int \sqrt{a^2 - x^2} dx \quad (x = a \sin t)$$

$$4. \int \frac{\operatorname{sh}^3 x}{\operatorname{ch}^5 x} dx \quad (y = \operatorname{ch} x) \quad 5. \int \frac{dx}{\sqrt{x} + \sqrt[3]{x}} \quad (u = \sqrt[6]{x})$$

Exercise 10.

Compute, using Bioche's rules :

$$1. \int \tan^4 \theta d\theta \quad 2. \int \frac{1 - \cos x}{1 + \cos x} dx \quad 3. F(x) = \int \frac{1}{1 + \tan x} dx \quad 4. F(t) = \int \frac{1}{\sin t} dt$$

Exercise 11.

Let's consider an homogeneous plate made by the set of points $M(x;y)$ whose coordinates check : $0 \leq x \leq 2$ et $0 \leq y \leq \frac{x}{x+1}$. Donner les coordonnées du centre de gravité de la plaque.

Exercise 12.

A horizontal cylindrical vessel of length l and whose base radius is R , contains a liquid on a height h . Show that the volume V of the liquid is : $V = 2l \int_0^h \sqrt{R^2 - (x-R)^2} dx$
Calculate it using this change of variables : $x - R = R \sin \theta$