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We've introduced the definite integral

$$(166) \quad \int_a^b f(t) \, dt$$

as the net area under between the graph $y = f(t)$ and the t -axis between $t = a$ to $t = b$. A precise definition was given in terms of a limit of Riemann sums.

Let's imagine fixing a function $f(t)$ and a starting point $t = a$ of some interval. Then, we can express the net area between the graph $y = f(t)$ and the t -axis between $t = a$ and some variable number $t = x$ as

$$(167) \quad N(x) = \int_a^x f(t) \, dt.$$

Notice that N is a function of x and **not a function of the "dummy" variable t** .

Example 2.77. Find the area function $N(x)$ determined by the function $f(t) = t$ and the number $a = -1$. Is $N(x)$ a differentiable function? If so, compare the derivative A' to the original function f .

The example above is a simple illustration of a important theorem.

Theorem 2.78 (The fundamental theorem of calculus). *Let $N(x) = \int_a^x f(t)dt$ be the area function of the function f . Assume that f is continuous on the interval $[a, b]$. Then $N(x)$ is continuous on the interval $[a, b]$ and differentiable on the interval (a, b) . Furthermore*

$$(168) \quad N'(x) = f(x)$$

on this interval. In particular, $N(x)$ is an antiderivative for $f(x)$ on the interval $[a, b]$.

Here is a sketch of the proof. Let's look at small sub interval $[x, x + h]$ where h is a small number. The area between the graph $y = f(t)$ on this interval is

$$(169) \quad N(x + h) - N(x).$$

If we assume that f is approximately constant on this interval, then this quantity is approximately the area of a rectangle

$$(170) \quad N(x + h) - N(x) \approx hf(x).$$

Or, dividing by h we have

$$(171) \quad \frac{N(x + h) - N(x)}{h} \approx f(x).$$

This line of reasoning can be turned into a proof that

$$(172) \quad N'(x) = \lim_{h \rightarrow 0} \frac{N(x + h) - N(x)}{h} = f(x).$$

Because $N(x)$ is an antiderivative for $f(x)$ we know that any other antiderivative $F(x)$ of $f(x)$ differs by a constant

$$(173) \quad F(x) = N(x) + C.$$

Of course, $N(a) = 0$, so that $C = F(a)$. In particular we obtain the following important corollary.

Corollary 2.79. *Suppose f is continuous on the interval $[a, b]$ and that $F(x)$ is an antiderivative for f on this interval. Then $N(b) = F(b) - F(a)$ —equivalently, we have*

$$(174) \quad \int_a^b f(x) \, dx = F(b) - F(a).$$

It will be useful to introduce the following notation

$$(175) \quad F(x)|_a^b = F(b) - F(a),$$

so that the above result can be written as

$$(176) \quad \int_a^b f(x) \, dx = F(x)|_a^b.$$

Example 2.80. Evaluate

(177)

$$\int_0^3 e^{2x} dx.$$

Example 2.81. Evaluate

(178)

$$\int_0^4 \frac{1}{4+x^2} dx.$$