2017-18 MATH1010J Lecture 17: Anti-deriviatives Charles Li

1 Antiderivatives and indefinite integrals

Definition 1.1. Antiderivatives and Indefinite Integrals Let a function $f(x)$ be given. An **antiderivative** of $f(x)$ is a function $F(x)$ such that $F'(x) = f(x)$.

The set of all antiderivatives of $f(x)$ is the **indefinite integral** $of f, denoted by$

$$
\int f(x) \ dx.
$$

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Make a note about our definition: we refer to an antiderivative of f, as opposed to the antiderivative of f, since there is *always* an infinite number of them. We often use upper-case letters to denote antiderivatives.

Knowing one antiderivative of f allows us to find infinitely more, simply by adding a constant. Not only does this give us *more* antiderivatives, it gives us all of them.

Theorem 1.1. Antiderivative Forms Let $F(x)$ and $G(x)$ be antiderivatives of $f(x)$. Then there exists a constant C such that

$$
G(x) = F(x) + C.
$$

Proof. Suppose $F'(x) = G'(x) = f(x)$, then $\frac{d}{dx}(F(x) - G(x)) = 0$. So $F(x) - G(x)$ is a constant.

Given a function f and one of its antiderivatives F , we know all antiderivatives of f have the form $F(x) + C$ for some constant C. Using Definition 1.1, we can say that

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

Example 1.1. Note that

$$
\frac{d}{dx}\left(\frac{x^2}{2}\right) = x.
$$

- (a) Find all antiderivatives of $f(x) = x$.
- (b) Find the antiderivative of $f(x) = x$ that passes through the point $(0, 0)$.

Answer.

(a) Any derivative of $f(x)$ has the form

$$
F(x) = \frac{x^2}{2} + C
$$

where C is a real number.

(b) Because $F(0) = (0^2/2) + C = C$, Suppose $F(0) = 0$, then $C = 0.$ $F(x) = \frac{x^2}{2}$ $rac{c^2}{2}$.

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Definition 1.2. The antiderivative is denoted by

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

where dx identifies x as the variable and C is a constant indicating that there are many possible antiderivatives, each varying by the addition of a constant. This is often called the **indefinite integral**.

Remark. It is useful to remember that if you have performed an indefinite integration calculation that leads you to believe that $\int f(x) dx = G(x) + C$, then you can check your calculation by differentiating $G(x)$:

If $G'(x) = f(x)$, then the integration $\int f(x) dx = G(x) + C$ is correct, but if $G'(x)$ is anything other than $f(x)$, you've made a mistake.

The fact that indefinite integration and differentiation are reverse operations, except for the addition of the constant of integration, can be expressed symbolically as

$$
\frac{d}{dx}\left[\int f(x)\,dx\right] = f(x)
$$

and

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

2 Basic integration formulas

The relationship between differentiation and antidifferentiation enables us to establish the following integration rules by "reversing" analogous differentiation rules.

Proposition 2.1 (The constant rule).

$$
\int k \, dx = kx + C \qquad \text{for constant } k.
$$

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Proof. Exercise.

Proposition 2.2 (The power rule).

$$
\int x^n dx = \frac{x^{n+1}}{n+1} + C \quad \text{for all } n \neq -1
$$

Proof. It is enough to show that the derivative of $\frac{x^{n+1}}{x^n}$ $n+1$ is x^n :

$$
\frac{d}{dx}\left(\frac{x^{n+1}}{n+1}\right) = \frac{1}{n+1}[(n+1)x^n] = x^n.
$$

Proposition 2.3 (The logarithmic rule).

$$
\int \frac{1}{x} dx = \ln|x| + C \quad \text{for all } x \neq 0.
$$

Proof. If $x > 0$, then $|x| = x$ and

$$
\frac{d}{dx}(\ln|x|) = \frac{d}{dx}(\ln x) = \frac{1}{x}.
$$

If $x < 0$, then $|x| = -x$ and

$$
\frac{d}{dx}(\ln|x|) = \frac{d}{dx}[\ln(-x)] = \frac{1}{(-x)}(-1) = \frac{1}{x}.
$$

Thus, for all $x\neq 0$

so

$$
\frac{d}{dx}(\ln|x|) = \frac{1}{x},
$$

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

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Proposition 2.4 (The exponential rule).

$$
\int e^{kx} dx = \frac{1}{k} e^{kx} + C \quad \text{for constant } k \neq 0.
$$

Proof. Exercise.

Example 2.1. Compute

$$
\int 3x^7 dx.
$$

Answer.

$$
\int 3x^7 dx = 3 \int x^7 dx
$$

$$
= 3 \cdot \frac{x^8}{8} + C.
$$

Example 2.2. Compute

$$
\int \frac{1}{\sqrt{x}} \, dx.
$$

Answer.

$$
\int \frac{1}{\sqrt{x}} dx = \int x^{-1/2} dx = \frac{1}{1/2} x^{1/2} + C = 2\sqrt{x} + C
$$

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Example 2.3. Compute

$$
\int e^{-3x} \, dx.
$$

Answer.

$$
\int e^{-3x} dx = \frac{1}{-3}e^{-3x} + C.
$$

Proposition 2.5 (Algebraic rules for indefinite integration).

 \bullet The constant multiple rule

$$
\int kf(x) dx = k \int f(x) dx \qquad \text{for constant } k.
$$

 $\bullet\,$ $The\,\, {\rm sum}\,\, {\rm rule}$

$$
\int [f(x) + g(x)] dx = \int f(x) dx + \int g(x) dx.
$$

 $\bullet\,$ The difference rule

$$
\int [f(x) - g(x)] dx = \int f(x) dx - \int g(x) dx.
$$

Example 2.4. Show that

$$
\int \cos x = \sin x + C.
$$

Answer.

$$
\frac{d}{dx}\sin x = \cos x.
$$

Proposition 2.6 (Algebraic rules for indefinite integration).

 $\bullet\,$ The constant multiple rule

$$
\int kf(x) dx = k \int f(x) dx \qquad \text{for constant } k.
$$

 $\bullet\,$ $The\,\, {\rm sum}\,\, {\rm rule}$

$$
\int [f(x) + g(x)] dx = \int f(x) dx + \int g(x) dx.
$$

 $\bullet\,$ The difference rule

$$
\int [f(x) - g(x)] dx = \int f(x) dx - \int g(x) dx.
$$

In below we use a table to summarize the main results.

$$
\frac{d}{dx}(cf(x)) = c_1 f'(x)
$$

$$
\frac{f}{dx}(cf(x)) = c_2 f'(x)
$$

$$
\frac{d}{dx}\left(f(x)\right) = c \cdot f'(x) \qquad \int c \cdot f(x) dx = c \cdot \int f(x) dx
$$
\n
$$
\frac{d}{dx}\left(f(x) \pm g(x)\right) = f'(x) \pm g'(x) \qquad \int \left(f(x) \pm g(x)\right) dx = \int f(x) dx \pm \int g(x) dx
$$
\n
$$
\frac{d}{dx}\left(c\right) = 0 \qquad \int 0 dx = C
$$
\n
$$
\frac{d}{dx}\left(x\right) = 1 \qquad \int x^n dx = \frac{1}{n+1}x^{n+1} + C \quad (n \neq -1)
$$
\n
$$
\frac{d}{dx}\left(\sin x\right) = \cos x \qquad \int \cos x dx = \sin x + C
$$
\n
$$
\frac{d}{dx}\left(\cos x\right) = -\sin x \qquad \int \sin x dx = -\cos x + C
$$
\n
$$
\frac{d}{dx}\left(\csc x\right) = -\csc x \cot x \qquad \int \sec^2 x dx = \tan x + C
$$
\n
$$
\frac{d}{dx}\left(\sec x\right) = \sec x \tan x \qquad \int \sec x \tan x dx = \sec x + C
$$
\n
$$
\frac{d}{dx}\left(c\right) = e^x \qquad \int \csc^2 x dx = -\cot x + C
$$
\n
$$
\frac{d}{dx}\left(a^x\right) = \ln a \cdot a^x \qquad \int a^x dx = \frac{1}{\ln a} \cdot a^x + C
$$
\n
$$
\int a^x dx = \frac{1}{\ln a} \cdot a^x + C
$$
\n
$$
\int a^x dx = \ln|x| + C
$$

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Example 2.5. Find the following integrals:

(a)
$$
\int (2x^5 + 8x^3 - 3x^2 + 5) dx
$$
.
\n(b) $\int \left(\frac{x^3 + 2x - 7}{x}\right) dx$.

$$
(c)\int (3e^{-5t} + \sqrt{t}) dt.
$$

Answer.

(a)
\n
$$
\int (2x^5 + 8x^3 - 3x^2 + 5) dx = 2 \int x^5 dx + 8 \int x^3 dx - 3 \int x^2 dx + \int 5 dx
$$
\n
$$
= 2 \left(\frac{x^6}{6}\right) + 8 \left(\frac{x^4}{4}\right) - 3 \left(\frac{x^3}{3}\right) + 5x + C
$$
\n
$$
= \frac{1}{3}x^6 + 2x^4 - x^3 + 5x + C.
$$
\n(1)

$$
\int \left(\frac{x^3 + 2x - 7}{x}\right) dx = \int \left(x^2 + 2 - \frac{7}{x}\right) dx
$$

= $\frac{1}{3}x^3 + 2x - 7\ln|x| + C.$ (2)

(c)

(b)

$$
\int (3e^{-5t} + \sqrt{t}) dt = \int (3e^{-5t} + t^{1/2}) dt
$$

= $3\left(\frac{1}{-5}e^{-5t}\right) + \frac{1}{3/2}t^{3/2} + C$ (3)
= $-\frac{3}{5}e^{-5t} + \frac{2}{3}t^{3/2} + C.$

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Example 2.6. Find the function $f(x)$ whose tangent has slope $4x^3 +$ 5 for each value of x and whose graph passes through the point $(1,$ 10).

Answer. The slope of the tangent at each point $(x, f(x))$ is the derivative $f'(x)$. Thus,

$$
f'(x) = 4x^3 + 5
$$

and so $f(x)$ is the antiderivative

$$
\int f'(x) dx = \int (4x^3 + 5) dx = x^4 + 5x + C.
$$

To find C, use the fact that the graph of f passes through $(1, 10)$. That is, substitute $x = 10$ and $f(1) = 10$ into the equation for $f(x)$ and solve for C to get

$$
10 = (1)^4 + 5(1) + C \qquad \text{or} \qquad C = 4.
$$

Thus, the desired function is $f(x) = x^4 + 5x + 4$.

3 Anti-derivatives of piecewise continuous function

Example 3.1. Let

$$
f(x) = \begin{cases} x^2 - 1 & x < 1, \\ x - 1 & x \ge 1. \end{cases}
$$

Answer. We can defined

$$
F(x) = \begin{cases} \int (x^2 - 1)dx = \frac{x^3}{3} - x + C_1 & x < 1\\ \int (x - 1)dx = \frac{x^2}{2} - x + C_2 & x \ge 1, \end{cases}
$$

where C_1 and C_2 are constants to be determined. In order for the funciton to be continuous

$$
\lim_{x \to 1^{-}} \frac{x^3}{3} - x + C_1 = \lim_{x \to 1^{+}} \frac{x^2}{2} - x + C_2.
$$

Therefore

$$
C_1 - \frac{2}{3} = C_2 - \frac{1}{2}.
$$

We then express C_2 in terms of C_1 :

$$
C_2 = C_1 - \frac{1}{6}.
$$

Write $C_1 = C$.

$$
F(x) = \begin{cases} \frac{x^3}{3} - x + C, & x < 1, \\ \frac{x^2}{2} - x - \frac{1}{6} + C, & x \ge 1, \end{cases}
$$

where C is a constant.

Example 3.2. Let

$$
f(x) = \begin{cases} x^2 - 1 & x < 1, \\ x - 1 & 1 \le x \ge 2, \\ e^{x - 2} & x > 2. \end{cases}
$$

Answer.

$$
F(x) = \begin{cases} \int (x^2 - 1)dx = \frac{x^3}{3} - x + C_1 & x < 1, \\ \int (x - 1)dx = \frac{x^2}{2} - x + C_2 & 1 \le x \le 2, \\ \int e^{x - 2}dx = e^{x - 2} + C_3 & x > 2. \end{cases}
$$

$$
\lim_{x \to 1^{-}} \frac{x^3}{3} - x + C_1 = \lim_{x \to 1^{+}} \frac{x^2}{2} - x + C_2.
$$

Hence

$$
C_2 = C_1 - \frac{1}{6}.
$$

.

Also

$$
\lim_{x \to 2^{-}} \frac{x^{2}}{2} - x + C_{2} = \lim_{x \to 2^{+}} e^{x-2} + C_{3}.
$$

Hence

$$
C_3 = C_2 + 2 - 2 - 1 = C_2 - 1 = C_1 - \frac{7}{6}.
$$

Thus

$$
F(x) = \begin{cases} \frac{x^3}{3} - x + C & x < 1, \\ \frac{x^2}{2} - x + C - \frac{1}{6} & 1 \le x \le 2, \\ e^{x-2} + C - \frac{7}{6} & x > 2, \end{cases}
$$

where C is a constant.