

PART 1:

PROPERTIES OF THE INTEGRAL

January 16th, 2019

For next week

For Monday (Jan 21), watch the videos:

- FTC – 1: 8.3, 8.4

For Wednesday (Jan 23), watch the videos:

- FTC – 2: 8.5, 8.6, 8.7
- Integration by substitution: 9.1, 9.2, 9.3, 9.4

Properties of the integral

Assume we know the following

$$\int_0^2 f(x)dx = 3, \quad \int_0^4 f(x)dx = 9, \quad \int_0^4 g(x)dx = 2.$$

Compute:

$$\textcircled{1} \int_0^2 f(t)dt$$

$$\textcircled{4} \int_2^4 f(x)dx$$

$$\textcircled{2} \int_0^2 f(t)dx$$

$$\textcircled{5} \int_{-2}^0 f(x)dx$$

$$\textcircled{3} \int_2^0 f(x)dx$$

$$\textcircled{6} \int_0^4 [f(x) - 2g(x)] dx$$

The Mean Value Theorem for integrals

Prove the following theorem.

Theorem

Let $a < b$. Let f be a continuous function on $[a, b]$. There exists $c \in [a, b]$ such that

$$f(c) = \frac{1}{b-a} \int_a^b f(t)dt$$

Hint: Bound $\int_a^b f(t)dt$ from above and from below using the maximum and minimum of f in $[a, b]$. (You need to use the EVT for that.) Then use the IVT.

Compute the integral of $f(x) = x^2$ on $[-1, 1]$

1 Why is $f(x) = x^2$ integrable on $[-1, 1]$?

2 Recall the result about Riemann sums.

3 Using your previous answer, compute $\int_{-1}^1 f(x)dx$

Hint 1: You can construct a sequence of partitions of $[-1, 1]$ whose norm tends to 0 by breaking $[-1, 1]$ into n subintervals of the same length (and then to let n tends to ∞).

Hint 2: One easy way to tag the subintervals of a partition consists in picking the (right or left) endpoints.

Hint 3: Recall that $\sum_{i=1}^n i^2 = \frac{n(n+1)(2n+1)}{6}$ and $\sum_{i=1}^n i = \frac{n(n+1)}{2}$