Fundamental Theorem of Calculus

Isaac Newton invented instantaneous rate formulas which generalize the automotive fuel mileage formula (which uses average rates)

$$D = RT$$
, Distance = Rate \times Time.

Definite Integrals	Indefinite Integrals
$(a) \int_a^b rac{dF}{dx}(x) dx = F(b) - F(a)$	$\int rac{dy}{dx}(x)dx = y(x) + C$
$(b) \;\; rac{d}{dx} \left(\int_a^x G(t) dt ight) = G(x)$	$rac{d}{dx}\left(\int G(x)dx ight)=G(x)$

Part (a) is used for differential equation y'=f(x,y) to discover the solution y(x).

Part (b) is used to check the answer to a differential equation y'=f(x,y).

Method of Quadrature

Also called the *integration method*, the idea is to multiply the differential equation by dx, then write an integral sign on each side. The logic is that equal integrands imply equal integrals.

ullet The method applies only to quadrature equations y'=F(x).

Quadrature Classification Test

The equation y'=f(x,y) is a quadrature equation if and only if function f(x,y) is independent of y, or equivalently, $\frac{\partial f}{\partial y}=0$.

- The Fundamental Theorem of Calculus is applied on the left side to evaluate $\int y'(x)dx = y(x) + C$, where C is a constant.
- ullet The method finds a candidate solution y(x). It does not verify that the expression works.

Example: Method of Quadrature

1 Example (Quadrature) Solve y'=2x by the method of quadrature.

ullet Multiply y'=2x by dx, then write an integral sign on each side.

$$\int y'(x)dx = \int 2xdx$$

ullet Apply the FTC $\int y'(x) dx = y(x) + C$ on the left:

$$y(x)+c_1=\int 2xdx$$

• Evaluate the integral on the right by tables. Then

$$y(x) + c_1 = x^2 + c_2$$
, or $y(x) = x^2 + C$

2 Example (Quadrature) Solve $y' = 3e^x$, y(0) = 2.

Candidate solution. The *method of quadrature* is applied.

$$y'(x)=3e^x$$
 Copy the equation. $y'(x)dx=3e^xdx$ Multiply both sides by dx . $\int y'(x)dx=\int 3e^xdx$ Add an integral on each side. $y(x)+c_1=3e^x+c_2$ Fundamental theorem of calculus (FTC) used left. Integral table used right. $y(x)=3e^x+C$ Quadrature complete. Next, find C . $2=y(0)=3e^0+C$ Substitute $x=0$. Use $y(0)=2$. $y(x)=3e^x-1$ Substitute $C=-1$. Solution candidate found.

Candidate Solution:

$$y(x) = 3e^x - 1$$

Two-Panel Answer Check

A typical answer check involves two panels, because two equations must be tested: (1) The differential equation, and (2) The initial condition. Abbreviations LHS=*Left-Hand-side* and RHS=*Right-Hand-Side* are used in the displays.

Verify DE. Panel 1 of the answer check tests the solution $y = 3e^x - 1$ of the differential equation (DE) $y' = 3e^x$:

$$\begin{array}{ll} \mathsf{LHS} = y' & \mathsf{Left} \ \mathsf{side} \ \mathsf{of} \ \mathsf{the} \ \mathsf{differential} \ \mathsf{equation}. \\ &= (3e^x - 1)' & \mathsf{Substitute} \ y = 3e^x - 1. \\ &= 3e^x - 0 & \mathsf{Sum} \ \mathsf{rule}, \ \mathsf{constant} \ \mathsf{rule} \ \mathsf{and} \ (e^u)' = u'e^u. \\ &= \mathsf{RHS} & \mathsf{DE} \ \mathsf{verified}. \end{array}$$

Verify IC. Panel 2 of the answer check tests the initial condition (IC) y(0) = 2:

$$\begin{aligned} \mathsf{LHS} &= y(0) & \mathsf{Left \ side \ of \ the \ initial } \\ &= (3e^x - 1)|_{x=0} & \mathsf{Substitute} \ y = 3e^x - \\ &= 3e^0 - 1 \\ &= 2 & \mathsf{Simplify \ using} \ e^0 = 1. \\ &= \mathsf{RHS} & \mathsf{IC \ verified.} \end{aligned}$$