

Math 1210-2

Wed ☹️ October 31

§3.8 Antiderivatives

Recall (?) from first few weeks,

Definition $F(x)$ is an antiderivative of $f(x)$ on the interval I
if and only if $D_x F(x) = f(x) \quad \forall x \in I$.

Exercise 1 Find an antiderivative for $f(x) = x^3$ on $(-\infty, \infty)$.

Theorem A (the + C theorem). If $F(x)$ is an antiderivative of $f(x)$
on the interval I , then so is $F(x) + C$ (where C is any constant.)
Furthermore, every antiderivative $G(x)$ of $f(x)$ can be written
$$G(x) = F(x) + C$$

proof If $D_x F(x) = f(x)$, then $D_x (F(x) + C) = f(x) + 0 = f(x)$ too,
so $F(x) + C$ is an antiderivative.

Now, let $G(x)$ also satisfy

$$D_x G(x) = f(x) \quad \forall x \in I.$$

Then $D_x (G(x) - F(x)) = f(x) - f(x) = 0 \quad \forall x \in I$.

Write $H(x) := G(x) - F(x)$.

Then $H'(x) = 0 \quad \forall x \in I$.

If we can show $H(x) = C$ is constant, then
 $C = G(x) - F(x)$, so $G(x) = F(x) + C$.

Well, pick any $x_0 \in I$, and define $C = H(x_0)$.

For $x \in I$, $x \neq x_0$,
MVT $\Rightarrow \frac{H(x) - \overbrace{H(x_0)}^C}{(x - x_0)} = H'(\xi) = 0$, so $H(x) = C$. ■

Definition

$\int f(x) dx$ is Leibniz's notation (and ours too),
for the set of all antiderivatives of $f(x)$, with respect to
the variable x

Example: $\int x^3 dx = \frac{x^4}{4} + C$

Exercise 2 Compute

a) $\int 3x^7 - \frac{4}{x^2} + \frac{5}{\sqrt{x}} dx$

b) $\int 4 \cos t + 8 \sec^2 t dt$

c) $\int u^n du$ (for $n \neq -1$)

$$\int \cos u du$$

$$\int \sin u du$$

d) $\int f'(x) dx =$

e) $D_x \left(\int f(x) dx \right) =$

Remark: (d), (e) show that differentiation and antidifferentiation
are almost inverse procedures: (e) says that differentiation
undoes antidifferentiation. (d) says that (up to an additive constant)
antidiff undoes diff.

So, as you might expect, the differentiation rules have corresponding antidifferentiation consequences

Theorem B

$$(i) \int k f(x) dx = k \int f(x) dx$$

const mult rule

$$(ii) \int f(x) + g(x) dx = \int f(x) dx + \int g(x) dx$$

sum rule

$$(iii) \int f(g(x)) g'(x) dx = F(g(x)) + C \quad \left(\begin{array}{l} F(u) \text{ an} \\ \text{antideriv.} \\ \text{of } f(u) \end{array} \right)$$

chain rule!

$$(iv) \int f(x) g'(x) dx = f(x) g(x) - \int f'(x) g(x) dx$$

product rule!
(also called "integration by parts")

$$(v) \int [g(x)]^r g'(x) dx = \frac{1}{r+1} (g(x))^{r+1} + C$$

generalized power rule;
special case of (iii)

Notice, in (iii), (v) if we use differential substitution for

$$u = g(x) \\ du = g'(x) dx$$

then they reduce to simpler formulas that we already know:

$$(iii') \int f(u) du = F(u) + C$$

$$(v') \int u^r du = \frac{u^{r+1}}{r+1} + C$$

Exercise 3 Use (iii) directly, then also with $u = g(x)$, $du = g'(x) dx$ substitution, to find

$$a) \int (x^4 + 3x)^{30} (4x^3 + 3) dx$$

$$b) \int \frac{x}{\sqrt{x^2+4}} dx$$

$$c) \int 7 \cos 5x + 3 \sin^2(2x) \cos 2x dx$$