



10. Presentation of the Theory

In this section we present some to the theory referenced within the main tutorial. We begin with a more rigorous discussion of the definition of the definite integral.

10.1. The Fundamental Theorem of Calculus

In this section we look at a series of theorems referred to as the *Fundamental Theorems of Calculus*.

Theorem 10.1. (Fundamental Theorem of Calculus, Part I.) *Let f be continuous over the interval $[a, b]$, then antiderivatives of f exist. In particular, define a new function F on the interval $[a, b]$ by,*

$$F(x) = \int_a^x f(t) dt,$$

then F is an antiderivative of f ; this means that for any $x \in (a, b)$, $F'(x) = f(x)$.

Proof. First note that since f is continuous on $[a, b]$, then for any $x \in (a, b)$, f will be continuous on $[a, x]$. This means that

$$\int_a^x f(t) dt \quad \text{exists;}$$

consequently, the function $F(x)$ is well-defined (has meaning).

Let $x \in (a, b)$. We want to prove that $F'(x)$ exists, but also we want to prove that $F'(x) = f(x)$. The argument is clever, and uses the *Intermediate Value Theorem*. Indeed, for any $h > 0$

$$\begin{aligned} F(x+h) - F(x) &= \int_a^{x+h} f(t) dt - \int_a^x f(t) dt \\ &= \int_x^{x+h} f(t) dt. \end{aligned}$$

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Let $\epsilon > 0$. The function f is continuous at x so there exists a number $\delta > 0$ such that if

$$0 < |t - x| < \delta \implies |f(t) - f(x)| < \epsilon.$$

Choose h so that $0 < h < \delta$, then

$$\begin{aligned} \left| \frac{F(x+h) - F(x)}{h} - f(x) \right| &= \left| \frac{1}{h} \int_x^{x+h} f(t) dt - f(x) \right| \\ &= \left| \frac{1}{h} \int_x^{x+h} [f(t) - f(x)] dx \right| \\ &\leq \frac{1}{h} \int_x^{x+h} |f(t) - f(x)| dx \\ &< \frac{1}{h} \int_x^{x+h} \epsilon dx \\ &= \frac{1}{h} \epsilon h \\ &= \epsilon \end{aligned}$$

This proves, by way of the definition of limit that,

$$\lim_{h \rightarrow 0} \frac{F(x+h) - F(x)}{h} = f(x),$$

but, notationally, the left-hand side is $F'(x)$; thus $F'(x) = f(x)$. \square

Theorem 10.2. (Fundamental Theorem of Calculus, Part II.) *Let f be integrable over the interval $[a, b]$, and suppose there is an anti-derivative F of f over the interval (a, b) . Then,*

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

Proof. Let us give ourself any partition of the interval $[a, b]$ into n subintervals:

$$a = x_0 < x_1 < x_2 < x_3 < \cdots < x_{n-1} < x_n = b.$$

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For each i , $i = 1, 2, 3, \dots, n$, by the *Mean Value Theorem*, choose $x_i^* \in (x_{i-1}, x_i)$ so that

$$F(x_i) - F(x_{i-1}) = F'(x_i^*)(x_i - x_{i-1}) = f(x_i^*)(x_i - x_{i-1}),$$

the last equality due to the assumption the F is an antiderivative of f over the interval (a, b) .

Then

$$\begin{aligned} F(b) - F(a) &= \sum_{i=1}^n [F(x_i) - F(x_{i-1})] \\ &= \sum_{i=1}^n f(x_i^*)(x_i - x_{i-1}) \\ &= \sum_{i=1}^n f(x_i^*)\Delta x. \end{aligned}$$

Thus,

$$F(b) - F(a) = \sum_{i=1}^n f(x_i^*) \Delta x. \quad (1)$$

The right-hand side of (1) is a **Riemann Sum**. Since f is integrable over the interval $[a, b]$, we know that

$$\int_a^b f(x) dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i^*) \Delta x = F(b) - F(a).$$

We have argued that

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

and this ends the proof. \square

Theorem 10.3. Let f be an **even** function over the symmetric interval $[-a, a]$, then

$$\int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx.$$

Proof. The proof is a very nice application of the technique of substitution of variables.

Suppose a function f is an even function over the interval $[-a, a]$,

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then

$$\begin{aligned} & \int_{-a}^a f(x) dx \\ &= \int_{-a}^0 f(x) dx + \int_0^a f(x) dx && \triangleleft \text{Additivity Limits} \\ &= - \int_a^0 f(-u) du + \int_0^a f(x) dx && \triangleleft \begin{cases} u = -x \\ du = -dx \end{cases} \\ &= - \int_a^0 f(u) du + \int_0^a f(x) dx && \triangleleft f \text{ is even} \\ &= \int_0^a f(u) du + \int_0^a f(x) dx && \triangleleft \text{reverse limits} \\ &= \int_0^a f(x) dx + \int_0^a f(x) dx && \triangleleft \text{replace } u \text{ with } x \\ &= 2 \int_0^a f(x) dx \end{aligned}$$

Theorem 10.4. Let f be an **odd** function over the symmetric interval $[-a, a]$, then

$$\int_{-a}^a f(x) dx = 0. \quad (2)$$

Proof. The proof is a very nice application of the technique of substitution of variables.

Suppose a function f is an odd function over the interval $[-a, a]$, then

$$\begin{aligned} \int_{-a}^a f(x) dx &= \int_{-a}^0 f(x) dx + \int_0^a f(x) dx && \triangleleft \text{Additivity Limits} \\ &= - \int_a^0 f(-u) du + \int_0^a f(x) dx && \triangleleft \begin{cases} u = -x \\ du = -dx \end{cases} \\ &= - \int_a^0 (-f(u)) du + \int_0^a f(x) dx && \triangleleft f \text{ is even} \end{aligned}$$

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$$= \int_a^0 f(u) du + \int_0^a f(x) dx$$

$$= - \int_0^a f(u) du + \int_0^a f(x) dx$$

◁ reverse limits

$$= - \int_0^a f(x) dx + \int_0^a f(x) dx$$

◁ replace u with x

$$= 0 \quad \square$$

