Definite Integral: Suppose \( f(x) \) is continuous on \([a,b]\). Divide \([a,b]\) into \( n \) subintervals of width \( \Delta x \) and choose \( x_i^* \) from each interval. Then 
\[
\int_a^b f(x) \, dx = \lim_{n \to \infty} \sum_{i=1}^{n} f(x_i^*) \Delta x.
\]

Anti-Derivative: An anti-derivative of \( f(x) \) is a function, \( F(x) \), such that \( F'(x) = f(x) \).

Indefinite Integral: 
\[
\int f(x) \, dx = F(x) + c
\]
where \( F(x) \) is an anti-derivative of \( f(x) \).

Fundamental Theorem of Calculus

Part I: If \( f(x) \) is continuous on \([a,b]\) then 
\[
g(x) = \int_a^x f(t) \, dt\]
is also continuous on \([a,b]\) and 
\[
g'(x) = f(x).
\]

Part II: \( f(x) \) is continuous on \([a,b] \), \( F(x) \) is an anti-derivative of \( f(x) \) (i.e. \( F'(x) = f(x) \)). \( F(x) = \int_a^x f(t) \, dt \) then 
\[
\int_a^b f(x) \, dx = F(b) - F(a).
\]

Properties

\[
\int f(x) \pm g(x) \, dx = \int f(x) \, dx \pm \int g(x) \, dx
\]
\[
\int_a^b f(x) \, dx = \int_a^b f(x) \, dx
\]
\[
\int_a^b f(x) \, dx = \int_a^b f(x) \, dx
\]
\[
\int_a^b f(x) \, dx = 0
\]
\[
\int_a^b f(x) \, dx = \int_a^b f(x) \, dx
\]
\[
\int_a^b f(x) \, dx = \left[ f(x) \right]_a^b
\]

If \( f(x) \geq g(x) \) on \( a \leq x \leq b \) then 
\[
\int_a^b f(x) \, dx \geq \int_a^b g(x) \, dx
\]
If \( f(x) \geq 0 \) on \( a \leq x \leq b \) then 
\[
\int_a^b f(x) \, dx \geq 0
\]
If \( m \leq f(x) \leq M \) on \( a \leq x \leq b \) then 
\[
\int_a^b m \, dx \leq \int_a^b f(x) \, dx \leq \int_a^b M \, dx
\]

Common Integrals

\[
\int k \, dx = kx + c
\]
\[
\int x^a \, dx = \frac{x^{a+1}}{a+1} + c, \quad n \neq -1
\]
\[
\int \sin u \, du = -\cos u + c
\]
\[
\int \sec^2 u \, du = \tan u + c
\]
\[
\int \csc u \cot u \, du = -\csc u + c
\]
\[
\int e^u \, du = e^u + c
\]

Ex. \( \tan^2 x \, dx = \int \tan^2 x \, dx \)
\[
= \int (\sec^2 x - 1) \sec x \, dx
\]
\[
= \left( \sec^2 x - 1 \right) \tan x + c
\]

Note that at many schools all but the Substitution Rule tend to be taught in a Calculus II class.

**u Substitution:** The substitution \( u = g(x) \) will convert 
\[
\int f(g(x))g'(x) \, dx = \int f(u) \, du
\]
using \( du = g'(x) \, dx \). For indefinite integrals drop the limits of integration.

Ex. 
\[
\int 5x^3 \cos(x^4) \, dx
\]
\[
= \frac{1}{4} \sin(u) - \frac{3}{8} (\sin(8) - \sin(1))
\]

Integration by Parts

Ex. 
\[
\int e^{-x} \, dx
\]
\[
= -e^{-x} + c
\]

Products and (some) Quotients of Trig Functions

For \( \sin^m x \cos^n x \) we have the following:

1. \( n \) odd. Strip 1 sine out and convert rest to cosines using \( \sin^2 x = 1 - \cos^2 x \), then use the substitution \( u = \cos x \).
2. \( m \) odd. Strip 1 cosine out and convert rest to sines using \( \cos^2 x = 1 - \sin^2 x \), then use the substitution \( u = \sin x \).
3. \( n \) and \( m \) both odd. Use either 1 or 2.
4. \( n \) and \( m \) both even. Use double angle and/or half angle formulas to reduce the integral into a form that can be integrated.

Trig Formulas:
\[
\sin(2x) = 2\sin x \cos x, \quad \cos^2 x = \frac{1}{2}(1 + \cos(2x)), \quad \sin^2 x = \frac{1}{2}(1 - \cos(2x))
\]

Ex. 
\[
\int \tan^3 x \sec x \, dx
\]
\[
= \int (\sec^2 x - 1) \sec x \, dx
\]
\[
= \left( \sec^2 x - 1 \right) \tan x + c
\]

For \( \tan^n x \sec^m x \) we have the following:

1. \( n \) odd. Strip 1 tangent and 1 secant out and convert the rest to sines and cosines using \( \tan^2 x = \sec^2 x - 1 \), then use the substitution \( u = \sec x \).
2. \( m \) even. Strip 2 secants out and convert rest to tangents using \( \sec^2 x = 1 + \tan^2 x \), then use the substitution \( u = \tan x \).
3. \( n \) odd and \( m \) even. Use either 1 or 2.
4. \( n \) even and \( m \) odd. Each integral will be dealt with differently.

Ex. 
\[
\int \sin^2 x \cos^3 x \, dx
\]
\[
= \int \sin^2 x \cos^2 x \sin x \, dx
\]
\[
= \frac{1}{4} \cos^2 x + \frac{1}{8} \cos^4 x - \frac{1}{16} \cos^6 x + c
\]
Trig Substitutions: If the integral contains the following root use the given substitution and formula to convert into an integral involving trig functions.

\[
\begin{align*}
\sqrt{a^2 - b^2 x^2} & \Rightarrow x = \frac{b}{a} \sin \theta \\
\sqrt{b^2 x^2 - a^2} & \Rightarrow x = \frac{a}{b} \sec \theta \\
\sqrt{a^2 + b^2 x^2} & \Rightarrow x = \frac{a}{b} \tan \theta
\end{align*}
\]

\[
\begin{align*}
\cos \theta & = 1 - \sin^2 \theta \\
\tan \theta & = \sec^2 \theta - 1
\end{align*}
\]

Partial Fractions: If integrating \( \int \frac{P(x)}{Q(x)} \, dx \) where the degree of \( P(x) \) is smaller than the degree of \( Q(x) \). Factor denominator as completely as possible and find the partial fraction decomposition of \( \frac{P(x)}{Q(x)} \). Here is \( Q(x) \).

\[
\begin{align*}
\text{Factor in } Q(x) & \quad \text{Term in P.F.D} \\
ax + b & \quad \frac{A}{ax + b} \\
ax^2 + bx + c & \quad \frac{A}{ax^2 + bx + c}
\end{align*}
\]

\[
\begin{align*}
\text{Factor in } Q(x) & \quad \text{Term in P.F.D} \\
ax^2 + bx + c & \quad \frac{A_1}{ax^2 + bx + c} + \frac{A_2}{ax^2 + bx + c} + \cdots + \frac{A_n}{ax^2 + bx + c}
\end{align*}
\]

Applications of Integrals

Net Area: \( \int_b^a f(x) \, dx \) represents the net area between \( f(x) \) and the \( x \)-axis with area above \( x \)-axis positive and area below \( x \)-axis negative.

Area Between Curves: The general formulas for the two main cases for each area,

\[
y = f(x) \Rightarrow A = \int_b^a [f(x)] \, dx \quad \text{and} \quad f(x) = \int_a^b [f(x)] \, dx
\]

If the curves intersect then the area of each portion must be found individually. Here are some sketches of a couple possible situations and formulas for a couple of possible cases.

Volumes of Revolution: The two main formulas are \( V = \int_a^b A(x) \, dx \) and \( V = \int_a^b A(y) \, dy \). Here is some general information about each method of computing and some examples.

Rings

\[
A = \pi \left( \text{outer radius}^2 - \text{inner radius}^2 \right)
\]

Limits: \( x/y \) of right/bot ring to \( x/y \) of left/top ring

Hoz. Axis use \( f(x) \), Vert. Axis use \( f(y) \),

\[
\text{Hoz. } A(x), \ A(y) \text{ and } dx \\
\text{Vert. } A(y), \ A(y) \text{ and } dy
\]

Cylinders

\[
A = 2\pi \left( \text{radius} \times \text{height} \right)
\]

Limits: \( x/y \) of inner cyl. to \( x/y \) of outer cyl.

Hoz. Axis use \( f(y) \), Vert. Axis use \( f(x) \),

\[
\text{Hoz. } A(x), \ A(y) \text{ and } dx \\
\text{Vert. } A(y), \ A(y) \text{ and } dy
\]

An alternate method that sometimes works to find constants. Start with setting numerators equal in previous example: \( 7x^2 + 13x = A(x^2 + 4) + (Bx + C) \) \( (x - 1) \). Choose nice values of \( x \) and plug in. For example if \( x = 1 \) we get \( 20 = 5A \) which gives \( A = 4 \). This won’t always work easily.

Visit http://tutorial.math.lamar.edu for a complete set of Calculus notes. © 2005 Paul Dawkins
Work: If a force of $F(x)$ moves an object in $a \leq x \leq b$, the work done is $W = \int_a^b F(x) \, dx$.

Average Function Value: The average value of $f(x)$ on $a \leq x \leq b$ is $f_{\text{avg}} = \frac{1}{b-a} \int_a^b f(x) \, dx$.

Arc Length Surface Area: Note that this is often a Calc II topic. The three basic formulas are,

$L = \int_a^b ds$ (for parametric $x = f(t)$, $y = g(t)$, $a \leq t \leq b$)

$SA = \int_a^b 2\pi y \, ds$ (rotate about y-axis)

$SA = \int_a^b 2\pi x \, ds$ (rotate about x-axis)

where $ds$ is dependent upon the form of the function being worked with as follows.

$ds = \sqrt{1 + \left( \frac{dy}{dx} \right)^2} \, dx$ if $y = f(x)$, $a \leq x \leq b$

$ds = \sqrt{1 + \left( \frac{dx}{dt} \right)^2} \, dt$ if $x = f(t)$, $y = g(t)$, $a \leq t \leq b$

$ds = \sqrt{r^2 + \left( \frac{dr}{d\theta} \right)^2} \, d\theta$ if $r = f(\theta)$, $a \leq \theta \leq b$

With surface area you may have to substitute in for the $x$ or $y$ depending on your choice of $ds$ to match the differential in the $ds$. With parametric and polar you will always need to substitute.

Improper Integral

An improper integral is an integral with one or more infinite limits and/or discontinuous integrands. Integral is called convergent if the limit exists and has a finite value and divergent if the limit doesn't exist or has infinite value. This is typically a Calc II topic.

Infinite Limit

1. $\int_a^b f(x) \, dx = \lim_{c \to a^+} \int_c^b f(x) \, dx$
2. $\int_a^b f(x) \, dx = \lim_{c \to b^-} \int_a^c f(x) \, dx$
3. $\int_a^b f(x) \, dx = \int_a^c f(x) \, dx + \int_c^b f(x) \, dx$ provided BOTH integrals are convergent.

Discontinuous Integrand

1. Discont. at $a$: $\int_a^b f(x) \, dx = \lim_{c \to a^+} \int_c^b f(x) \, dx$
2. Discont. at $b$: $\int_a^b f(x) \, dx = \lim_{c \to b^-} \int_a^c f(x) \, dx$
3. Discontinuity at $a < c < b$: $\int_a^b f(x) \, dx = \int_a^c f(x) \, dx + \int_c^b f(x) \, dx$ provided both are convergent.

Comparison Test for Improper Integrals: If $f(x) \geq g(x) \geq 0$ on $[a, \infty)$ then,

1. If $\int_a^\infty f(x) \, dx$ conv. then $\int_a^\infty g(x) \, dx$ conv.
2. If $\int_a^\infty g(x) \, dx$ divg. then $\int_a^\infty f(x) \, dx$ divg.

Useful fact: If $a > 0$ then $\int_a^\infty \frac{1}{x^p} \, dx$ converges if $p > 1$ and diverges for $p \leq 1$.

Approximating Definite Integrals

For given integral $\int_a^b f(x) \, dx$ and a $n$ (must be even for Simpson's Rule) define $\Delta x = \frac{b-a}{n}$ and divide $[a, b]$ into $n$ subintervals $[x_0, x_1], [x_1, x_2], \ldots, [x_{n-1}, x_n]$ with $x_0 = a$ and $x_n = b$ then,

Midpoint Rule: $\int_a^b f(x) \, dx \approx \Delta x \left[ f(x_1') + f(x_2') + \cdots + f(x_n') \right]$, $x_i'$ is midpoint $[x_{i-1}, x_i]$

Trapezoid Rule: $\int_a^b f(x) \, dx \approx \frac{\Delta x}{2} \left[ f(x_0) + 2f(x_1) + 2f(x_2) + \cdots + 2f(x_{n-1}) + f(x_n) \right]$

Simpson's Rule: $\int_a^b f(x) \, dx \approx \frac{\Delta x}{3} \left[ f(x_0) + 4f(x_1) + 2f(x_2) + \cdots + 2f(x_{n-2}) + 4f(x_{n-1}) + f(x_n) \right]$