Indefinite and Definite Integration

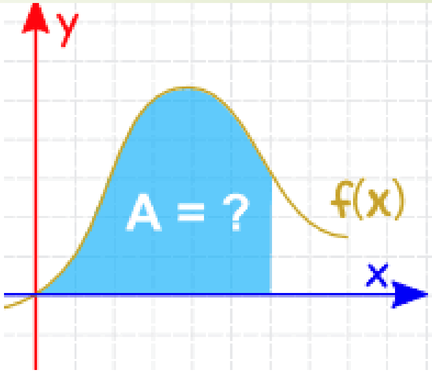
THE INTEGRAL

$$\int f(x)\,dx.$$

The integral is an important concept in mathematics. Integration is one of the two main operations in calculus, with its inverse, differentiation, being the other.

Integration

Integration can be used to find areas, volumes, central points and many useful things. But it is often used to find the **area underneath the graph of a function** like this:



1- Indefinite Integrals

$$\int f(x)\,dx.$$

2- Definite Integrals

Upper limit of integration

The function is the integrand.

x is the variable of integration.

Integral sign

$$\underbrace{\int_a^b f(x)\,dx}_{\text{Integral of } f \text{ from } a \text{ to } b}$$

Lower limit of integration

When you find the value of the integral, you have evaluated the integral.

Rules of Integration

1. $\int 1\,dx = x + C$
2. $\int a\,dx = ax + C$
3. $\int x^n\,dx = \frac{x^{n+1}}{n+1} + C,\ n \neq -1$
4. $\int \sin x\,dx = -\cos x + C$
5. $\int \cos x\,dx = \sin x + C$
6. $\int \sec^2 x\,dx = \tan x + C$
7. $\int \csc^2 x\,dx = -\cot x + C$
8. $\int \sec x(\tan x)\,dx = \sec x + C$
9. $\int \csc x(\cot x)\,dx = -\csc x + C$
10. $\int \frac{1}{x}dx = \ln|x| + C$
11. $\int e^x\,dx = e^x + C$
12. $\int a^x\,dx = \frac{a^x}{\ln a} + C\ a > 0,\ a \neq 1$
13. $\int \frac{1}{\sqrt{1-x^2}}dx = \sin^{-1} x + C$
14. $\int \frac{1}{1+x^2}dx = \tan^{-1} x + C$

Rules	Function	Integral
Multiplication by constant	$\int cf(x)\,dx$	$c\int f(x)\,dx$
Power Rule (n≠-1)	$\int x^n\,dx$	$\frac{x^{n+1}}{n+1} + C$
Sum Rule	$\int (f + g)\,dx$	$\int f\,dx + \int g\,dx$
Difference Rule	$\int (f - g)\,dx$	$\int f\,dx - \int g\,dx$

THEOREM **The Substitution Rule**

If $u = g(x)$ is a differentiable function whose range is an interval I and f is continuous on I, then

$$\int f(g(x))g'(x)\,dx = \int f(u)\,du.$$