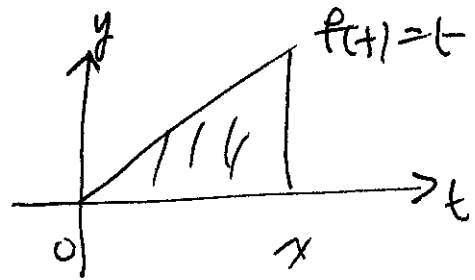


Fundamental Th<sup>m</sup> - Part 2

Consider  $F(x) = \int_0^x t dt$

$$= \left. \frac{t^2}{2} \right|_0^x$$
$$= \frac{x^2}{2}$$



then  $F'(x) = \frac{2x}{2} = x$

so  $\frac{d}{dx} \int_0^x t dt = x$

Consider  $F(x) = \int_1^x \frac{dt}{t} = \ln|t| \Big|_1^x = \ln x$

$$F'(x) = \frac{d}{dx} \ln x = \frac{1}{x}$$

so  $\frac{d}{dx} \int_1^x \frac{dt}{t} = \frac{1}{x}$

So in general

$$\frac{d}{dx} \int_a^x f(t) dt = f(x)$$

This is the second fundamental th<sup>m</sup> of Calculus

Ex 1

$$\frac{d}{dx} \int_1^x \sqrt{1+t^2} dt = \sqrt{1+x^2}$$

Ex 2

$$\frac{d}{dx} \int_0^x \sin(t^2) dt = \sin(x^2)$$

Ex 3

$$\frac{d}{dx} \int_x^1 e^t dt$$

(1)  $\frac{d}{dx} \left( e^t \Big|_x^1 \right) = \frac{d}{dx} (e^1 - e^x) = -e^x$

(2)  $\frac{d}{dx} \int_x^1 e^t dt = - \frac{d}{dx} \int_1^x e^t dt$

$= -e^x$  easier

so in general

$$\frac{d}{dx} \int_x^a f(t) dt = - \frac{d}{dx} \int_a^x f(t) dt = -f(x)$$

Consider

$$\frac{d}{dx} \int_a^{x^2} f(t) dt$$

we first consider an example

$$\frac{d}{dx} \left( \int_1^{x^2} \cos(t) dt \right)$$

$$\text{so } \frac{d}{dx} \left( \sin(t) \Big|_1^{x^2} \right) = \frac{d}{dx} (\sin(x^2) - \sin(1))$$

$$= \cos(x^2) \cdot 2x \quad (\text{chain rule})$$

so if we let  $u = x^2$

$$\frac{d}{dx} \int_1^u \cos(t) dt = \frac{d}{du} \int_1^u \cos(t) dt \cdot \frac{du}{dx}$$

From the Fundamental Th<sup>m</sup>

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$$\cos(u) \frac{du}{dx} = \cos(x^2) \cdot 2x$$

In general

$$\frac{d}{dx} \int_a^{g(x)} f(t) dt = f(g(x)) \cdot g'(x)$$

Consider

$$\frac{d}{dx} \int_x^{2x} f(t) dt ?$$

Again, we'll consider an example

$$\frac{d}{dx} \int_x^{2x} e^t dt$$

$$\frac{d}{dx} e^t \Big|_x^{2x} = \frac{d}{dx} (e^{2x} - e^x)$$

$$= e^{2x} \cdot 2 - e^x$$

2 pieces

lets split up the integral

$$\int_x^{2x} e^{t^2} dt = \int_x^0 e^{t^2} dt + \int_0^{2x} e^{t^2} dt$$

$$= \int_0^{2x} e^{t^2} dt - \int_0^x e^{t^2} dt$$

$$\frac{d}{dx} \int_x^{2x} e^{t^2} dt = e^{2x} \cdot 2 - e^x$$

chain rule      first  $\ln^m$

in general

$$\frac{d}{dx} \int_{a(x)}^{b(x)} f(t) dt = \frac{d}{dx} \int_a^{b(x)} f(t) dt - \frac{d}{dx} \int_a^{a(x)} f(t) dt$$

$$= f(b(x)) \cdot b'(x) - f(a(x)) \cdot a'(x)$$