Fundamental Theorem of Calculus (Part 1): Examples

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Theorem: [Fundamental Theorem of Calculus (Part 1) [FTC1]]

Assume that f is continuous on an open interval I containing a point a. Let

$$G(x) = \int_{-\infty}^{x} f(t) dt.$$

Then G(x) is differentiable at each $x \in I$ and

$$G'(x) = f(x).$$

Equivalently,

$$G'(x) = \frac{d}{dx} \int_{a}^{x} f(t) dt = f(x).$$

Example: Find F'(x) if

$$F(x) = \int_3^x e^{t^2} dt.$$

Solution: Since $f(t)=e^{t^2}$ is a continuous function, the Fundamental Theorem of Calculus 1 tells us we can replace t by x in f(t) to get

$$F'(x) = e^{x^2}.$$

Question: What happens if we modify the previous question with

$$G(x) = \int_{3}^{x^{2}} e^{t^{2}} dt$$
?

Example: Find G'(x) if

$$G(x) = \int_3^{x^2} e^{t^2} dt.$$

Solution: Let

$$H(u) = \int_3^u e^{t^2} dt.$$

Then

$$H'(u) = e^{u^2}.$$

However,

$$G(x) = H(x^2)$$

so the Chain Rule tells us that

$$G'(x) = H'(x^2) \cdot \frac{d}{dx} x^2 = e^{(x^2)^2} \cdot (2x) = 2xe^{x^4}.$$

Remark: Assume that f is continuous and that u=g(x) is differentiable. Let

$$G(x) = \int_{a}^{g(x)} f(t) dt.$$

lf

$$H(u) = \int^{u} f(t) \, dt,$$

then

$$G(x) = H(g(x))$$

so by the Chain Rule and the FTC1 we get

$$G'(x) = H'(g(x))g'(x) = f(g(x))g'(x).$$

Example: Find G'(x) if

$$G(x) = \int_{\cos(x)}^{a} e^{t^2} dt.$$

Note: The bottom limit now varies!

Key Observation:

$$G'(x) = \frac{d}{dx} \int_{\cos(x)}^{a} e^{t^2} dt$$

$$= \frac{d}{dx} \left(-\int_{a}^{\cos(x)} e^{t^2} dt \right)$$

$$= -\left(\frac{d}{dx} \int_{a}^{\cos(x)} e^{t^2} dt \right)$$

$$= -\left(e^{\cos^2(x)} \cdot (-\sin(x)) \right)$$

$$= \sin(x) e^{\cos^2(x)}$$

Example: Find H'(x) if

$$H(x) = \int_{\cos(x)}^{x^2} e^{t^2} dt.$$

Key Observation:

$$H(x) = \int_{\cos(x)}^{3} e^{t^2} dt + \int_{3}^{x^2} e^{t^2} dt$$

$$= \int_{3}^{x^2} e^{t^2} dt - \int_{3}^{\cos(x)} e^{t^2} dt$$

Hence

$$H'(x) = \frac{d}{dx} \int_{3}^{x^{2}} e^{t^{2}} dt - \frac{d}{dx} \int_{3}^{\cos(x)} e^{t^{2}} dt$$
$$= 2xe^{x^{4}} - (-\sin(x))e^{\cos^{2}(x)}$$

Theorem:

[Extended Version of the Fundamental Theorem of Calculus]

Assume that f is continuous and that g and h are differentiable. Let

$$H(x) = \int_{g(x)}^{h(x)} f(t) dt.$$

Then H(x) is differentiable and

$$H'(x) = f(h(x))h'(x) - f(g(x))g'(x).$$