

Integral Properties and Mean Value Theorem


Goal:



- Can use limit properties with Riemann sums and can justify integral properties using area.
- Can find the average value of a function

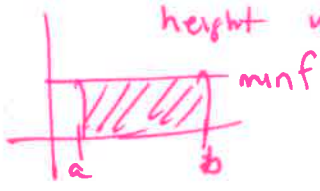

Terminology:

- Mean Value Theorem for Integrals

Integral Properties

Property	Proof or Justification
$\int_a^b f(x) dx = - \int_b^a f(x) dx$ <p>Backwards is negative</p>	<p>on $\int_b^a f(x) dx = \lim_{\ P\ \rightarrow 0} \sum_{k=1}^n f(c_k) \Delta x_k = I$</p> <p>where $\Delta x_k = x_k - x_{k-1}$ and $P = \{a = x_0, x_1, \dots, x_n = b\}$</p> <p>so $\Delta x_k < 0$ but $I = - \lim_{\ P\ \rightarrow 0} \sum f(c_k) \delta x_k$</p> <p>where $\delta x_k = -\Delta x_k$ $I = - \int_a^b f(x) dx$</p>
$\int_a^a f(x) dx = 0$ <p>0 width</p>	<p>$P = \{a = x_0, \dots, x_n = a\}$ then $P = \{a\}$</p> <p>so $\Delta x = 0$</p> <p>$\lim_{\ P\ \rightarrow 0} \sum f(c_k) \Delta x_k = 0$</p> 
$\int_a^b k f(x) dx = k \int_a^b f(x) dx$ <p>constants factor out</p>	<p>$\lim_{\ P\ \rightarrow 0} \sum_n k f(c_n) \Delta x_n = k \lim_{\ P\ \rightarrow 0} \sum_n f(c_n) \Delta x_n$</p> <p>$= k \lim_{\ P\ \rightarrow 0} \sum_n f(c_n) \Delta x_n$</p> <p>$= k \int_a^b f(x) dx$</p>

$\int_a^b (f(x) \pm g(x)) dx$ $= \int_a^b f(x) dx \pm \int_a^b g(x) dx$ <p>same total height</p>	$\lim_{\ P\ \rightarrow 0} \sum (f(c_k) + g(c_k)) \Delta x_k$ $= \lim_{\ P\ \rightarrow 0} \left[\sum f(c_k) \Delta x_k + \sum g(c_k) \Delta x_k \right]$ $= \lim_{\ P\ \rightarrow 0} \sum f(c_k) \Delta x_k + \lim_{\ P\ \rightarrow 0} \sum g(c_k) \Delta x_k$ <p>as long as this exists</p> $= \int_a^b f(x) dx + \int_a^b g(x) dx$
$\int_a^c f(x) dx$ $= \int_a^b f(x) dx + \int_b^c f(x) dx$ <p>same total width</p>	$P = \{a = x_0, \dots, b = x_n, \dots, c = x_n\}$ $Q = \{a = x_0, \dots, x_k\} \quad R = \{x_k, \dots, x_n\}$ $\lim_{\ P\ \rightarrow 0} = \lim_{\ Q\ \rightarrow 0} = \lim_{\ R\ \rightarrow 0}$  $\lim_{\ P\ \rightarrow 0} \sum f(x) \Delta x = \lim_{\ Q\ \rightarrow 0} \sum f(x) \Delta x + \lim_{\ R\ \rightarrow 0} \sum f(x) \Delta x$ <p>sum</p>
<p>If $f(x) \leq g(x)$ on $[a, b]$ then</p> $\int_a^b f(x) dx \leq \int_a^b g(x) dx$ <p>Boundedness</p>	$\lim_{\ P\ \rightarrow 0} \sum f(x) \Delta x \leq \lim_{\ P\ \rightarrow 0} \sum g(x) \Delta x$ <p>since $f(x) \leq g(x)$</p> 

$\min f \cdot (b - a) \leq \int_a^b f(x) dx$ $\int_a^b f(x) dx \leq \max f \cdot (b - a)$	$\min f \leq f(x) \leq \max f$ <p>so $\int_a^b \underbrace{\min f}_{\text{const}} dx \leq \int_a^b f(x) dx$</p> $\min f (b - a) \leq \int_a^b f(x) dx$ <p>height width</p> 
$\text{avg}(f) = \frac{1}{b-a} \int_a^b f(x) dx$	$\text{avg } f = \lim_{\ P\ \rightarrow 0} \sum_{k=1}^n \frac{f(c_k)}{n} \cdot \frac{\Delta x_k}{\Delta x_k}$ <p>make $\Delta x_k = \frac{b-a}{n} \quad \forall k$</p> $\Rightarrow \text{avg } f = \lim_{\ P\ \rightarrow 0} \frac{1}{n} \sum_{k=1}^n f(c_k) \Delta x_k$ $= \frac{1}{b-a} \int_a^b f(x) dx$ <p>height width Area</p> 

The Mean Value Theorem for integrals states the following:

If f is continuous on $[a, b]$, then there exists some point $c \in [a, b]$ such that

$$f(c) = \text{avg}(f) = \frac{1}{b-a} \int_a^b f(x) dx$$

Proof:

f is continuous on $[a, b]$ and ~~bounded~~

~~$f(x) \in [f(a), f(b)]$~~ $f(x) \in [\min f, \max f]$

clearly $\text{avg } f \in [\min f, \max f]$ so by IVT

$\exists c \in [a, b]$ s.t. $f(c) = \text{avg } f$

Practice Problems: 5.3 # 1-6, 25-28 (use fnInt), 29-31, 33, 34, 36



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Look Ahead: How is the area related to a rate of change?