CALCULUS

INTEGRALS

DEFINITE INTEGRAL DEFINITION

$$\int_a^b f(x)dx = \lim_{n\to\infty}\sum_{k=1}^{n} f(x_k)\Delta x$$

where $\Delta x = \frac{b-a}{n}$ and $x_k = a + k\Delta x$

FUNDAMENTAL THEOREM OF CALCULUS

$$\int_a^b f(x)dx = [F(x)]_a^b = F(b) - F(a)$$

where f is continuous on [a,b] and $F' = f$

INTEGRATION PROPERTIES

$$\int_a^b cf(x)dx = c\int_a^b f(x)dx$$

$$\int_a^b f(x) \pm g(x)dx = \int_a^b f(x)dx \pm \int_a^b g(x)dx$$

$$\int_a^a f(x)dx = 0 \text{ and } \int_a^b f(x)dx = -\int_b^a f(x)dx$$

$$\int_a^b f(x)dx + \int_b^c f(x)dx = \int_a^c f(x)dx$$

COMMON INTEGRALS

$$\int k\ dx = kx + C$$

$$\int x^n\ dx = \frac{1}{n+1}x^{n+1} + C, n \neq -1$$

$$\int x^{-1}\ dx = \int \frac{1}{x}\ dx = \ln|x| + C$$

$$\int \frac{1}{ax+b}\ dx = \frac{1}{a}\ln|ax+b| + C$$

$$\int \ln(x)\ dx = x\ln(x) - x + C$$

$$\int e^x\ dx = e^x + C$$

$$\int \cos x\ dx = \sin x + C$$

$$\int \sin x\ dx = -\cos x + C$$

$$\int \sec^2 x\ dx = \tan x + C$$

$$\int \sec x \tan x\ dx = \sec x + C$$

$$\int \csc x \cot x\ dx = -\csc x + C$$

$$\int \csc^2 x\ dx = -\cot x + C$$

$$\int \tan x\ dx = \ln|\sec x| + C$$

$$\int \sec x\ dx = \ln|\sec x + \tan x| + C$$

$$\int \frac{1}{a^2+u^2}\ du = \frac{1}{a}\tan^{-1}\left(\frac{u}{a}\right) + C$$

$$\int \frac{1}{\sqrt{a^2-u^2}}\ du = \sin^{-1}\left(\frac{u}{a}\right) + C$$

APPROXIMATING DEFINITE INTEGRALS

Left-hand and right-hand rectangle approximations

$$L_n = \Delta x\sum_{k=0}^{n-1} f(x_k) \qquad R_n = \Delta x\sum_{k=1}^{n} f(x_k)$$

Midpoint Rule

$$M_n = \Delta x\sum_{k=0}^{n-1} f\left(\frac{x_k + x_{k+1}}{2}\right)$$

Trapezoid Rule

$$T_n = \frac{\Delta x}{2}\left(f(x_0) + 2f(x_1) + 2f(x_2) + \cdots + f(x_n)\right)$$

TRIGNOMETRIC SUBSTITUTION

EXPRESSION	SUBSTITUTION	EXPRESSION EVALUATION	IDENTITY USED
$\sqrt{a^2 - x^2}$	$x = a\sin\theta$ $dx = a\cos\theta\, d\theta$	$\sqrt{a^2 - a^2\sin^2\theta}$ $= a\cos\theta$	$1 - \sin^2\theta$ $= \cos^2\theta$
$\sqrt{x^2 - a^2}$	$x = a\sec\theta$ $dx = a\sec\theta\tan\theta\, d\theta$	$\sqrt{a^2\sec^2\theta - a^2}$ $= a\tan\theta$	$\sec^2\theta - 1$ $= \tan^2\theta$
$\sqrt{a^2 + x^2}$	$x = a\tan\theta$ $dx = a\sec^2\theta\, d\theta$	$\sqrt{a^2 + a^2\tan^2\theta}$ $= a\sec\theta$	$1 + \tan^2\theta$ $= \sec^2\theta$

APPROXIMATION BY SIMPSON RULE FOR EVEN N

$$S_n = \frac{\Delta x}{3}\left(f(x_0) + 4f(x_1) + 2f(x_2) + \cdots + 2f(x_{n-2}) + 4f(x_{n-1}) + f(x_n)\right)$$

INTEGRATION BY SUBSTITUTION

$$\int_a^b f(g(x))\, g'(x)dx = \int_{g(a)}^{g(b)} f(u)du$$

where $u = g(x)$ and $du = g'(x)dx$

INTEGRATION BY PARTS

$$\int u\ dv = uv - \int v\ du \quad \text{where } v = \int dv$$

or

$$\int f(x)g'(x)dx = f(x)g(x) - \int f'(x)g(x)dx$$

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