

CALCULUS

Properties of the definite integral

cf. §7.3, p. 150ff **PROPERTIES OF THE DEF. INTEGRAL**

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

Assuming $a < b$ and f is contin. on $[a, b]$.

Proof: Let $F(x) := \int_a^x f(t) dt$. Then $\frac{d}{dx}[F(x)] = f(x)$.

Then $\int_a^b c(f(x)) dx = [c(F(x))]_{x \rightarrow a}^{x \rightarrow b} = [c(F(b))] - [c(F(a))] = \left[c \int_a^b f(t) dt \right] - \left[c \int_a^a f(t) dt \right] = c \int_a^b f(x) dx.$ QED

(Note: The original image contains several annotations: 'ANTIDIFF' in blue above the first integral, 'not necessary' in red above the second integral, and a red diagonal line striking through the third integral.)

cf. §7.2, p. 146 **THE FUNDAMENTAL THEOREM OF CALCULUS, THEOREM 7.4**

If f is continuous on $[a, b]$,

then $\frac{d}{dx} \int_a^x f(t) dt = [f(t)]_{t \rightarrow x} = f(x)$, for $x \in (a, b)$.

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

$$\int_a^b (f(x)) + (g(x)) dx = \left(\int_a^b f(x) dx \right) + \left(\int_a^b g(x) dx \right)$$

Similar proof.

\int_a^b is linear.

$$\int_a^b [c_1(f_1(x)) + \cdots + c_n(f_n(x))] dx = c_1 \left[\int_a^b f_1(x) dx \right] + \cdots + c_n \left[\int_a^b f_n(x) dx \right]$$

$$\int_a^b [c_1 f_1 + \cdots + c_n f_n] = c_1 \left[\int_a^b f_1 \right] + \cdots + c_n \left[\int_a^b f_n \right]$$

If f is continuous on $[a, b]$,

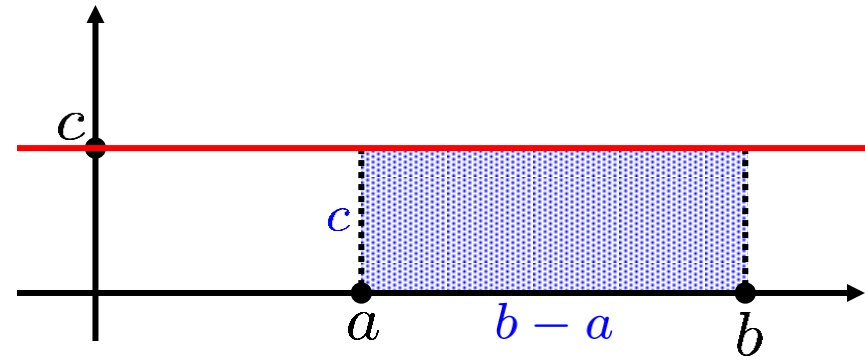
then $\frac{d}{dx} \int_a^x f(t) dt = [f(t)]_{t: \rightarrow x} = f(x)$, for $x \in (a, b)$.

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

$$\int_a^b (f(x)) + (g(x)) dx = \left(\int_a^b f(x) dx \right) + \left(\int_a^b g(x) dx \right)$$

$$\int_a^b c dx = \underline{c(b-a)} = c(b-a) \quad \text{QED}$$

Suppose $c > 0$
 and $a < b$.
 If not



If f is continuous on $[a, b]$,

then $\frac{d}{dx} \int_a^x f(t) dt = [f(t)]_{t \rightarrow x} = f(x)$, for $x \in (a, b)$.

cf. §7.3, p. 150ff **PROPERTIES OF THE DEF. INTEGRAL**

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

$$\int_a^b (f(x)) + (g(x)) dx = \left(\int_a^b f(x) dx \right) + \left(\int_a^b g(x) dx \right)$$

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

$$\int_a^b (f(x)) - (g(x)) dx = \left(\int_a^b f(x) dx \right) - \left(\int_a^b g(x) dx \right)$$

because subtraction is a linear combination,
with coefficients $+1$ and -1 .

cf. §7.2, p. 146 **THE FUNDAMENTAL THEOREM OF CALCULUS, THEOREM 7.4**

If f is continuous on $[a, b]$,

then $\frac{d}{dx} \int_a^x f(t) dt = [f(t)]_{t \rightarrow x} = f(x)$, for $x \in (a, b)$.

$$\int_a^b c \, dx = c(b - a)$$

$$\int_a^b (f(x)) + (g(x)) \, dx = \left(\int_a^b f(x) \, dx \right) + \left(\int_a^b g(x) \, dx \right)$$

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

$$\int_a^b (f(x)) - (g(x)) \, dx = \left(\int_a^b f(x) \, dx \right) - \left(\int_a^b g(x) \, dx \right)$$

$$q \geq 0 \text{ on } [a, b] \quad \Rightarrow \quad \int_a^b q(x) \, dx \geq 0$$

Proof: \forall integers $n \geq 1$, $h_n := \frac{b - a}{n}$

$$R_n S_a^b q = \sum_{j=1}^n h_n (q(a + jh_n)) \geq 0.$$

$$\int_a^b q(x) \, dx = \lim_{n \rightarrow \infty} R_n S_a^b q \geq 0. \quad \text{QED}$$

$$\int_a^b c \, dx = c(b - a)$$

$$\int_a^b (f(x)) + (g(x)) \, dx = \left(\int_a^b f(x) \, dx \right) + \left(\int_a^b g(x) \, dx \right)$$

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

$$\int_a^b (f(x)) - (g(x)) \, dx = \left(\int_a^b f(x) \, dx \right) - \left(\int_a^b g(x) \, dx \right)$$

$$q \geq 0 \text{ on } [a, b] \Rightarrow \int_a^b q(x) \, dx \geq 0$$

$$f \geq g \text{ on } [a, b] \Rightarrow \int_a^b f(x) \, dx \geq \int_a^b g(x) \, dx$$

Proof: $q := f - g \geq 0$ on $[a, b]$, so

$$\left(\int_a^b f(x) \, dx \right) - \left(\int_a^b g(x) \, dx \right) = \int_a^b q(x) \, dx \geq 0.$$

QED

$$\int_a^b c \, dx = c(b - a)$$

$$\int_a^b (f(x)) + (g(x)) \, dx = \left(\int_a^b f(x) \, dx \right) + \left(\int_a^b g(x) \, dx \right)$$

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

$$\int_a^b (f(x)) - (g(x)) \, dx = \left(\int_a^b f(x) \, dx \right) - \left(\int_a^b g(x) \, dx \right)$$

$$g \leq f \text{ on } [a, b] \xRightarrow{\text{monotonicity}} \int_a^b g(x) \, dx \leq \int_a^b f(x) \, dx$$

$$f \geq g \text{ on } [a, b] \xRightarrow{\text{monotonicity}} \int_a^b f(x) \, dx \geq \int_a^b g(x) \, dx$$

$$m \leq f \leq M \text{ on } [a, b]$$

$$\xRightarrow{\quad} m(b - a) \leq \int_a^b f(x) \, dx \leq M(b - a)$$

$$\int_a^b c \, dx = c(b - a)$$

$$\int_a^b (f(x)) + (g(x)) \, dx = \left(\int_a^b f(x) \, dx \right) + \left(\int_a^b g(x) \, dx \right)$$

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

$$\int_a^b (f(x)) - (g(x)) \, dx = \left(\int_a^b f(x) \, dx \right) - \left(\int_a^b g(x) \, dx \right)$$

$$\int_a^c f(x) \, dx = \left[\int_a^b f(x) \, dx \right] + \left[\int_b^c f(x) \, dx \right]$$

$$f \geq g \text{ on } [a, b] \quad \Rightarrow \quad \int_a^b f(x) \, dx \geq \int_a^b g(x) \, dx$$

$$m \leq f \leq M \text{ on } [a, b]$$

$$\Rightarrow \quad m(b - a) \leq \int_a^b f(x) \, dx \leq M(b - a)$$

$$\int_a^b (f(x)) + (g(x)) dx = \left(\int_a^b f(x) dx \right) + \left(\int_a^b g(x) dx \right)$$

$$\int_a^b (f(x)) + (g(x)) dx = \left(\int_a^b f(x) dx \right) + \left(\int_a^b g(x) dx \right)$$

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

the “cocycle” identity

$$\int_a^c f(x) dx = \left[\int_a^b f(x) dx \right] + \left[\int_b^c f(x) dx \right]$$

$$\nearrow F'(x) = f(x)$$

cocycle identity:

$$[F(x)]_{x:\rightarrow a}^{x:\rightarrow c} = ([F(x)]_{x:\rightarrow a}^{x:\rightarrow b}) + ([F(x)]_{x:\rightarrow b}^{x:\rightarrow c})$$

$$\int_a^b (f(x)) + (g(x)) dx = \left(\int_a^b f(x) dx \right) + \left(\int_a^b g(x) dx \right)$$

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

\int_a^b is linear.

the “cocycle” identity

$$\int_a^c f(x) dx = \left[\int_a^b f(x) dx \right] + \left[\int_b^c f(x) dx \right]$$

$$\int_a^b (f(x) + g(x)) dx = \left(\int_a^b f(x) dx \right) + \left(\int_a^b g(x) dx \right)$$

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

\int_a^b is linear.

Linear, **but not** multiplicative: $\frac{d}{dx}$, \sum , \int , \int_a^b , $[\bullet]_{x:\rightarrow a}^{x:\rightarrow b}$, Δ

$$\frac{d}{dx}([f(x)][g(x)]) \neq \left[\frac{d}{dx}(f(x)) \right] \left[\frac{d}{dx}(g(x)) \right], \text{ product rule (differentiation by parts)}$$

$$\sum a_j b_j \neq \left[\sum a_j \right] \left[\sum b_j \right], \text{ summation by parts}$$

$$\int [f(x)][g(x)] dx \neq \left[\int f(x) dx \right] \left[\int g(x) dx \right], \text{ integration by parts}$$

$$\int_a^b [f(x)][g(x)] dx \neq \left[\int_a^b f(x) dx \right] \left[\int_a^b g(x) dx \right] \text{ integration by parts}$$

$$[(f(x))(g(x))]_{x:\rightarrow a}^{x:\rightarrow b} \neq ([f(x)]_{x:\rightarrow a}^{x:\rightarrow b})([g(x)]_{x:\rightarrow a}^{x:\rightarrow b}) \text{ product rule (eval. by parts)}$$

$$\Delta[a_n b_n] \neq (\Delta a_n)(\Delta b_n) \text{ product rule (differencing by parts)}$$

Linear, **and** multiplicative: $\lim, [\bullet]_{x \rightarrow a}$

$$\lim [f(x)][g(x)] = [\lim f(x)][\lim g(x)]$$

$$[(f(x)(g(x)))_{x \rightarrow a}] = ([f(x)]_{x \rightarrow a})([g(x)]_{x \rightarrow a})$$

Linear, **but not** multiplicative: $\frac{d}{dx}, \sum, \int, \int_a^b, [\bullet]_{x \rightarrow a}^b, \Delta$

$$\frac{d}{dx}([f(x)][g(x)]) \neq \left[\frac{d}{dx}(f(x)) \right] \left[\frac{d}{dx}(g(x)) \right], \text{ product rule (differentiation by parts)}$$

$$\sum a_j b_j \neq \left[\sum a_j \right] \left[\sum b_j \right], \text{ summation by parts}$$

$$\int [f(x)][g(x)] dx \neq \left[\int f(x) dx \right] \left[\int g(x) dx \right], \text{ integration by parts}$$

$$\int_a^b [f(x)][g(x)] dx \neq \left[\int_a^b f(x) dx \right] \left[\int_a^b g(x) dx \right] \text{ integration by parts}$$

$$[(f(x))(g(x))]_{x \rightarrow a}^b \neq ([f(x)]_{x \rightarrow a}^b)([g(x)]_{x \rightarrow a}^b) \text{ product rule (eval. by parts)}$$

$$\Delta[a_n b_n] \neq (\Delta a_n)(\Delta b_n) \text{ product rule (differencing by parts)}$$

EXAMPLE: Use the properties of the integral to evaluate $\int_0^4 (5 - 8x^2) dx$.

$$\int_0^4 (5 - 8x^2) dx = 5 \left(\int_0^4 1 dx \right) - 8 \left(\int_0^4 x^2 dx \right) \quad \text{NOT} \left(\int_0^4 x dx \right)^2$$

\int_a^b is linear,
§7.3 but not multiplicative ...

EXAMPLE: Use the properties of the integral to evaluate $\int_0^4 (5 - 8x^2) dx$.

$$\int_0^4 (5 - 8x^2) dx = 5 \left(\int_0^4 1 dx \right) - 8 \left(\int_0^4 x^2 dx \right)$$

$$= 5 \left([x]_{x \rightarrow 0}^{x \rightarrow 4} \right) - 8 \left(\left[\frac{x^3}{3} \right]_{x \rightarrow 0}^{x \rightarrow 4} \right)$$

$$= 5 \left([x]_{x \rightarrow 0}^{x \rightarrow 4} \right) - 8 \left(\frac{[x^3]_{x \rightarrow 0}^{x \rightarrow 4}}{3} \right)$$

NOT
 $([x]_{x \rightarrow 0}^{x \rightarrow 4})^3$

$$= 5(4 - 0) - 8 \left(\frac{4^3 - 0^3}{3} \right) = -\frac{452}{3} \blacksquare$$

SKILL
Definite integration

$[\bullet]_{x \rightarrow a}^{x \rightarrow b}$ is also linear,

§7.3 but not multiplicative ...

EXAMPLE: Assume $\int_2^7 f(x) dx = 9$ and $\int_4^7 f(x) dx = 12$.

Compute $\int_4^2 f(x) dx$.

the “cocycle” identity

$$\left(\int_2^4 f(x) dx \right) + \underbrace{\left(\int_4^7 f(x) dx \right)}_{12} = \underbrace{\int_2^7 f(x) dx}_9$$

$$\int_2^4 f(x) dx = 9 - 12 = -3$$

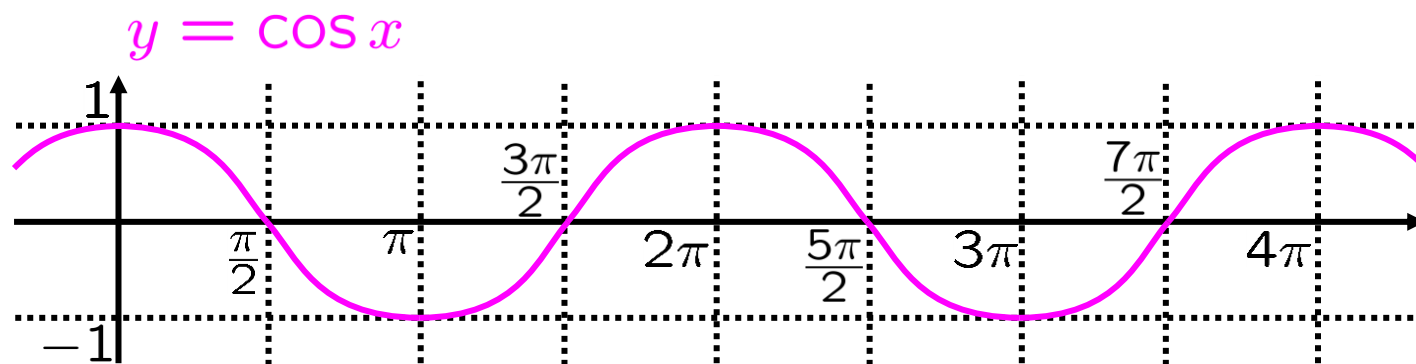
$$\int_4^2 f(x) dx = - \int_2^4 f(x) dx = -(-3) = 3 \blacksquare$$

SKILL
Properties of integration

$$\boxed{\int_b^a f(x) dx} := - \int_a^b f(x) dx, \quad \text{if } a < b$$

EXAMPLE: Compute $\int_0^{7\pi/2} |\cos x| dx$.

Where positive & negative on $[0, 7\pi/2]$?

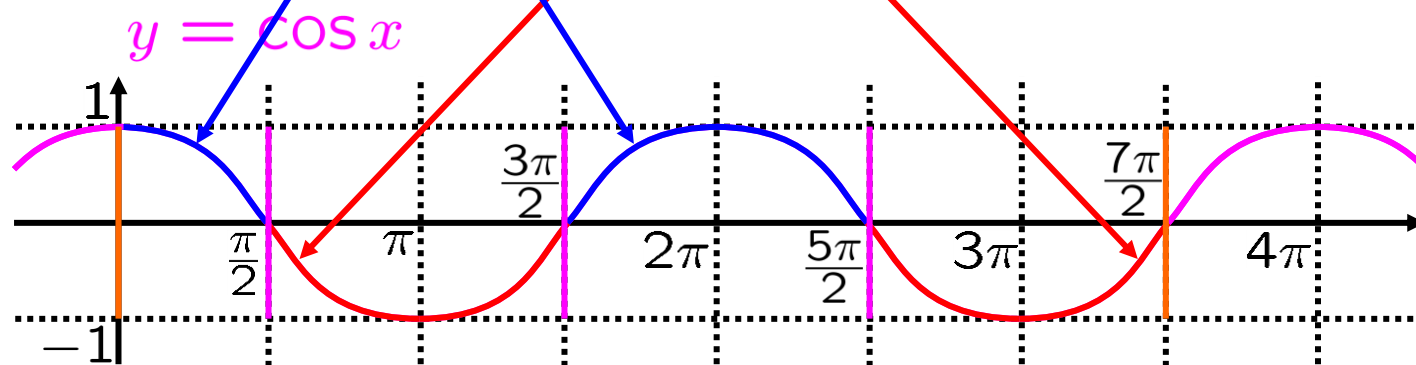


EXAMPLE: Compute $\int_0^{7\pi/2} |\cos x| dx$.

COCYCLE
IDENTITY

$$\left[\int_0^{\pi/2} |\cos x| dx \right] + \left[\int_{\pi/2}^{3\pi/2} |\cos x| dx \right] + \left[\int_{3\pi/2}^{5\pi/2} |\cos x| dx \right] + \left[\int_{5\pi/2}^{7\pi/2} |\cos x| dx \right]$$

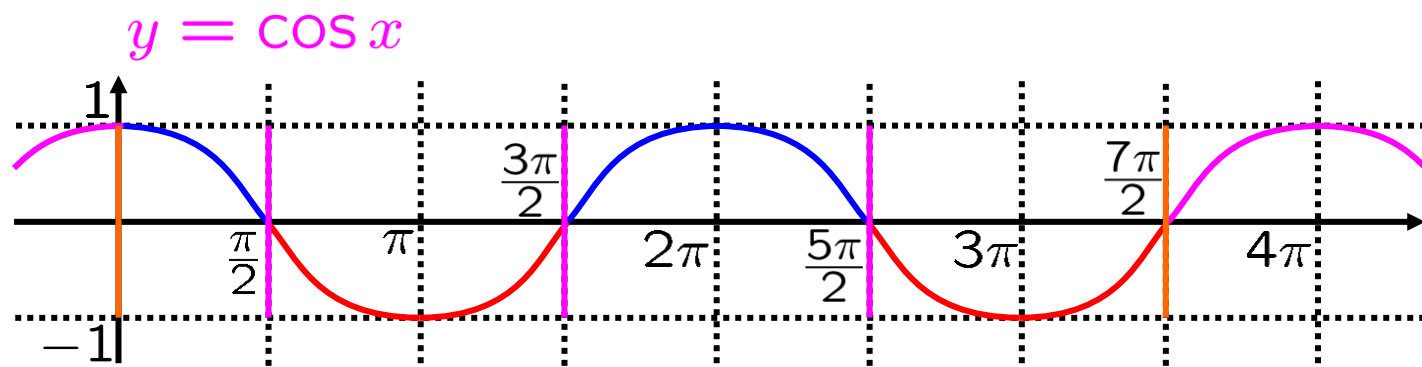
Where positive & negative on $[0, 7\pi/2]$?



EXAMPLE: Compute $\int_0^{7\pi/2} |\cos x| dx$.

**COCYCLE
IDENTITY**

$$\begin{aligned} & \int_0^{7\pi/2} |\cos x| dx \\ & \parallel \\ & \left[\int_0^{\pi/2} |\cos x| dx \right] + \left[\int_{\pi/2}^{3\pi/2} |\cos x| dx \right] + \\ & \quad \left[\int_{3\pi/2}^{5\pi/2} |\cos x| dx \right] + \left[\int_{5\pi/2}^{7\pi/2} |\cos x| dx \right] \\ & \parallel \\ & \left[\int_0^{\pi/2} (\cos x) dx \right] + \left[\int_{\pi/2}^{3\pi/2} (-\cos x) dx \right] + \\ & \quad \left[\int_{3\pi/2}^{5\pi/2} (\cos x) dx \right] + \left[\int_{5\pi/2}^{7\pi/2} (-\cos x) dx \right] \end{aligned}$$



EXAMPLE: Compute $\int_0^{7\pi/2} |\cos x| dx$.

$$\begin{aligned} & \parallel \\ & \left[\int_0^{\pi/2} (\cos x) dx \right] + \left[\int_{\pi/2}^{3\pi/2} (-\cos x) dx \right] + \\ & \left[\int_{3\pi/2}^{5\pi/2} (\cos x) dx \right] + \left[\int_{5\pi/2}^{7\pi/2} (-\cos x) dx \right] \end{aligned}$$

$$\begin{aligned} & \left[\int_0^{\pi/2} [\sin x]_{x \rightarrow 0}^{x \rightarrow \pi/2} dx \right] + \left[\int_{\pi/2}^{3\pi/2} (-\cos x) dx \right] + \\ & \left[\int_{3\pi/2}^{5\pi/2} (\cos x) dx \right] + \left[\int_{5\pi/2}^{7\pi/2} (-\cos x) dx \right] \end{aligned}$$

EXAMPLE: Compute $\int_0^{7\pi/2} |\cos x| dx$.

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$$\begin{aligned} & \parallel \\ & \left[\sin x \right]_{x \rightarrow 0}^{x \rightarrow \pi/2} + \left[-\sin x \right]_{x \rightarrow \pi/2}^{x \rightarrow 3\pi/2} + \\ & \qquad \qquad \qquad \left[\sin x \right]_{x \rightarrow 3\pi/2}^{x \rightarrow 5\pi/2} + \left[-\sin x \right]_{x \rightarrow 5\pi/2}^{x \rightarrow 7\pi/2} \end{aligned}$$

$$\begin{aligned} & \parallel \\ & [1 - 0] + [-(-1) - (-1)] + \\ & \qquad \qquad \qquad [1 - (-1)] + [-(-1) - (-1)] \end{aligned}$$

SKILL
7 ■ find def int

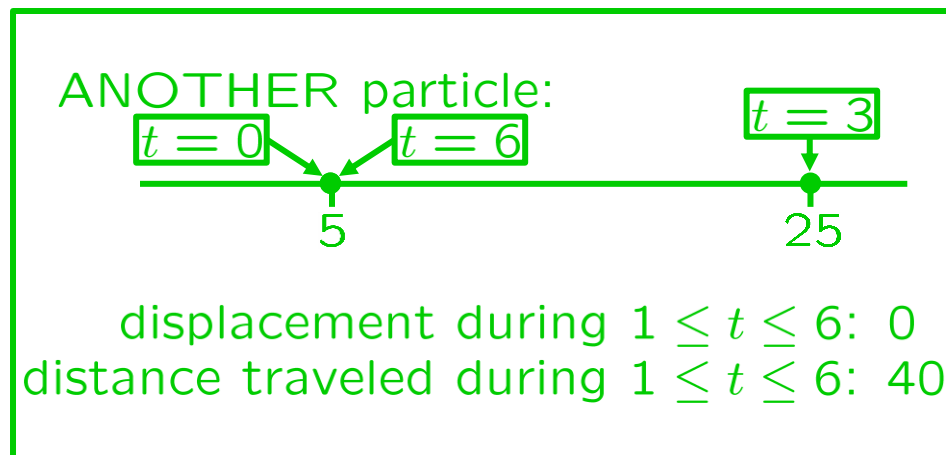
EXAMPLE: A particle moves along a line so that its velocity at time t is $v(t) = t^2 + 2t - 15$ (measured in miles per hour).

(a) Find the displacement of the particle during the time period $1 \leq t \leq 4$.

(b) Find the distance traveled during the time period $1 \leq t \leq 4$.

(a) $\int_1^4 v(t) dt$

(b) $\int_1^4 \boxed{|v(t)|} dt$
speed



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$$(a) \int_1^4 v(t) dt = \int_1^4 t^2 + 2t - 15 dt$$

$$= \left[\frac{t^3}{3} + t^2 - 15t \right]_{t \rightarrow 1}^{t \rightarrow 4}$$

LINEARITY
OF $\int_{x \rightarrow a}^{x \rightarrow b} \bullet$

$$= \left(\frac{4^3 - 1^3}{3} \right) + (4^2 - 1^2) - 15(4 - 1)$$

$$= \frac{63}{3} + (16 - 1) - 15(3)$$

$$= 21 + 15 - 45$$

$$= 36 - 45$$

$$= -9$$

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(a) $\int_1^4 v(t) dt = -9$

Position at $t = 4$
is 9 units to the left of
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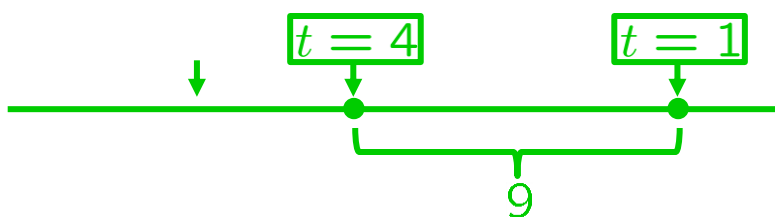
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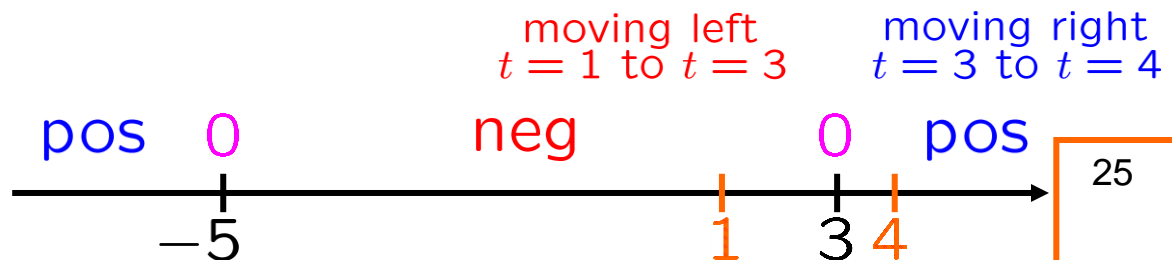
(b) $\int_1^4 |v(t)| dt$



It'll turn out that the distance traveled is > 9 .

$v(t) = (t - 3)(t + 5)$

§8.1



EXAMPLE: A particle moves along a line so that its velocity at time t is $v(t) = t^2 + 2t - 15$ (measured in miles per hour).

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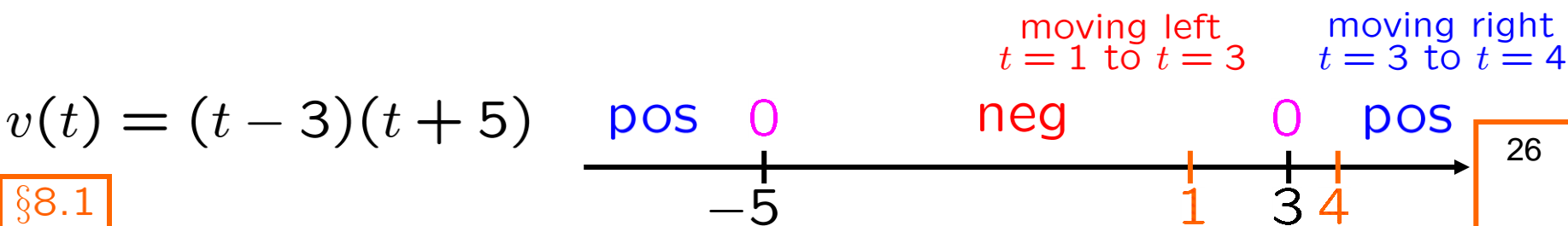
(a) $\int_1^4 v(t) dt = -9$

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(b) $\int_1^4 |v(t)| dt = \left[\int_1^3 |v(t)| dt \right] + \left[\int_3^4 |v(t)| dt \right]$ **COCYCLE IDENTITY**

$= \left[\int_1^3 -(v(t)) dt \right] + \left[\int_3^4 (v(t)) dt \right]$

$= \left[\int_1^3 -(t^2 + 2t - 15) dt \right] + \left[\int_3^4 (t^2 + 2t - 15) dt \right]$



EXAMPLE: A particle moves along a line so that its velocity at time t is $v(t) = t^2 + 2t - 15$ (measured in miles per hour).

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$$\int_1^4 |v(t)| dt = \left[\int_1^3 |v(t)| dt \right] + \left[\int_3^4 |v(t)| dt \right]$$

$$= \left[\int_1^3 -(v(t)) dt \right] + \left[\int_3^4 (v(t)) dt \right]$$

$$= \left[\int_1^3 -(t^2 + 2t - 15) dt \right] + \left[\int_3^4 (t^2 + 2t - 15) dt \right]$$

$$= - \left[\frac{t^3}{3} + t^2 - 15t \right]_{t: \rightarrow 1}^{t: \rightarrow 3} + \left[\frac{t^3}{3} + t^2 - 15t \right]_{t: \rightarrow 3}^{t: \rightarrow 4}$$

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$$= - \left[\left(\frac{3^3}{3} + 3^2 - 15 \cdot 3 \right) - \left(\frac{1^3}{3} + 1^2 - 15 \cdot 1 \right) \right]$$

$$+ \left[\left(\frac{4^3}{3} + 4^2 - 15 \cdot 4 \right) - \left(\frac{3^3}{3} + 3^2 - 15 \cdot 3 \right) \right]$$

$$= - \left[\frac{t^3}{3} + t^2 - 15t \right]_{t \rightarrow 1} + \left[\frac{t^3}{3} + t^2 - 15t \right]_{t \rightarrow 3}$$

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position at $t = 1$.

$$(b) \int_1^4 |v(t)| dt = - \left[\frac{t^3}{3} + t^2 - 15t \right]_{t: \rightarrow 1}^{t: \rightarrow 3} + \left[\frac{t^3}{3} + t^2 - 15t \right]_{t: \rightarrow 3}^{t: \rightarrow 4}$$

$$= - \left[\left(\frac{3^3}{3} + 3^2 - 15 \cdot 3 \right) - \left(\frac{1^3}{3} + 1^2 - 15 \cdot 1 \right) \right] + \left[\left(\frac{4^3}{3} + 4^2 - 15 \cdot 4 \right) - \left(\frac{3^3}{3} + 3^2 - 15 \cdot 3 \right) \right]$$

moving left
 $t = 1$ to $t = 3$

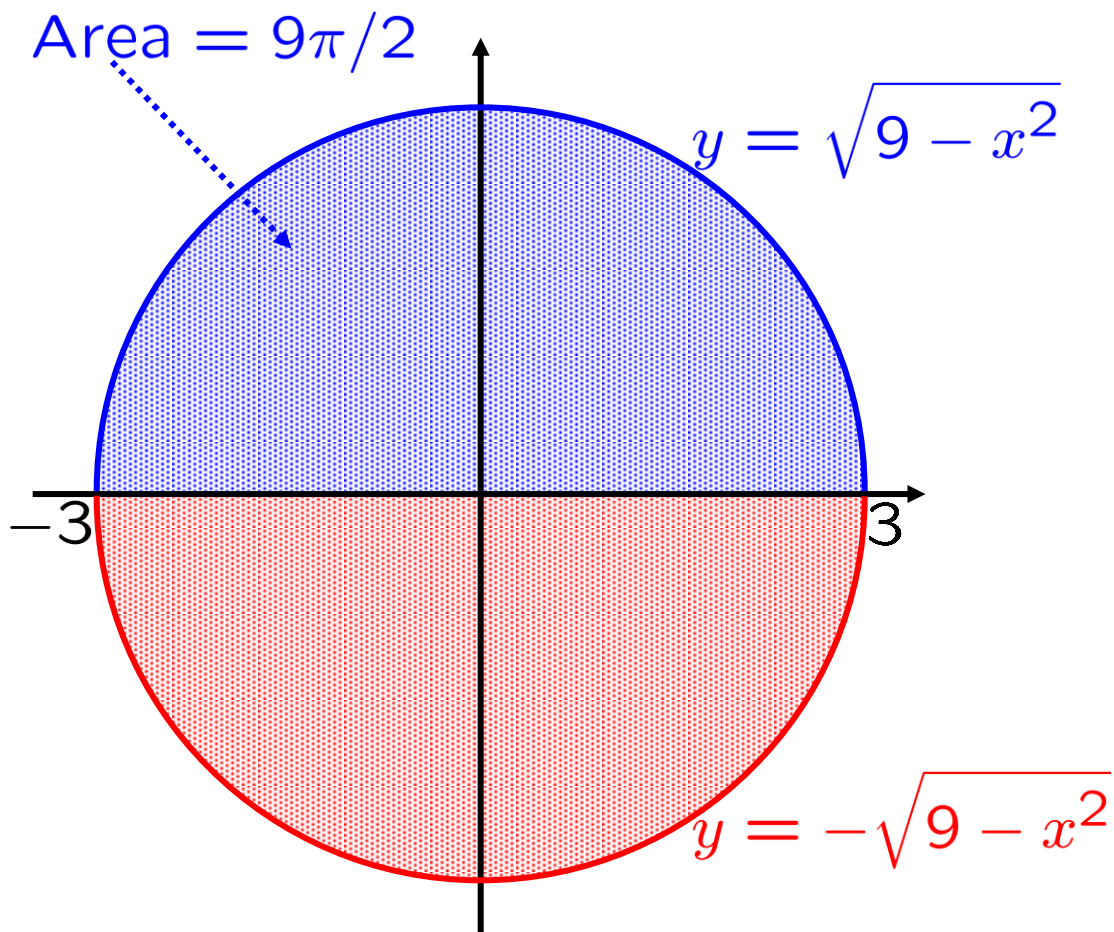
moving right
 $t = 3$ to $t = 4$

SKILL
compute displacement
and distance traveled

$$= - \left[-\frac{40}{3} \right] + \left[\frac{13}{3} \right] = \frac{53}{3} \doteq 17.667 \blacksquare$$

EXAMPLE:

(a) Compute $\int_{-3}^3 -\sqrt{9-x^2} dx$. (b) Compute $\int_3^{-3} -\sqrt{9-x^2} dx$.



$$\int_{-3}^3 \sqrt{9-x^2} dx = 9\pi/2$$

$$\int_{-3}^3 -\sqrt{9-x^2} dx = -9\pi/2$$

EXAMPLE:

(a) Compute $\int_{-3}^3 -\sqrt{9-x^2} dx$. (b) Compute $\int_3^{-3} -\sqrt{9-x^2} dx$.

$$(a) \int_{-3}^3 -\sqrt{9-x^2} dx = -9\pi/2$$

$$\int_{-3}^3 -\sqrt{9-x^2} dx = -9\pi/2$$

EXAMPLE:

(a) Compute $\int_{-3}^3 -\sqrt{9-x^2} dx$. (b) Compute $\int_3^{-3} -\sqrt{9-x^2} dx$.

$$(a) \int_{-3}^3 -\sqrt{9-x^2} dx = -9\pi/2$$

SKILL
Properties of integration

$$(b) \int_3^{-3} -\sqrt{9-x^2} dx = -\int_{-3}^3 -\sqrt{9-x^2} dx = 9\pi/2 \blacksquare$$

$$\boxed{\int_b^a f(x) dx} := -\int_a^b f(x) dx, \quad \text{if } a < b$$

SKILL

Properties of integration

Whitman problems

§7.3, p. 154, #1-6

