

Unit B5: Integration
Objective: (1) To understand the notion of integral as limit of a sum.
(2) To learn some properties of integrals.
(3) To understand the Fundamental Theorem of Integral Calculus.
(4) To apply the Fundamental Theorem of Integral Calculus in the evaluation of integrals.
(5) To learn the methods of integration.
(6) To acquire the first notion of improper integral.

| Detailed Content | Time Ratio | Notes on Teaching |
| :---: | :---: | :---: |
| 5.1 The Riemann definition of | 5 | The theory of the definite integral can be presented in two distinct ways, | integration

The theory of the definite integral can be presented in two distinct ways, according as we adopt the geometrical approach or the analytical approach. In the former, the idea of area is presumed, while in the latter the notion of the definite integral as the limit of an algebraic sum without any appeal to geometry is employed. Teachers should determine their choices and sequences of teaching according to the needs of their students. Teachers may start with a function $f(x) \geq 0$ for easy understanding and the following simplified version of an intuitive approach is for reference:

Let the function $f(x) \geq 0$ in the interval [a, b] and therein let the graph of $y=f(x)$ be finite and continuous.


| Detailed Content | Time Ratio | Notes on Teaching |
| :---: | :---: | :---: |
|  |  | Partition [a, b] into $n$ subintervals by points $x_{0}, x_{1}, x_{2}, \ldots, x_{n}$ such that $a=x_{0}<x_{1}$ $<\mathrm{x}_{2}<\ldots<\mathrm{x}_{\mathrm{n}-1}<\mathrm{x}_{\mathrm{n}}=\mathrm{b}$ and let $\Delta \mathrm{xi}$ denotes $\mathrm{x}_{\mathrm{i}}-\mathrm{x}_{\mathrm{i}-1}$ and $\xi_{\mathrm{i}}$ be an arbitrary point in $\left[x_{i-1}, x_{i}\right]$. The area of the region bounded by the curve $y=f(x)$, the ordinates $x=a$ and $\mathrm{x}=\mathrm{b}$ and the x -axis can be approximated by the sum $\sum_{i=1}^{n} f\left(\xi_{i}\right) \Delta x_{i} \text {. Moreover, when } n \text { increases and } \max (\Delta x i) \rightarrow 0$ <br> the value of area can be found and such limit of sum is defined as the definite integral of $f(x)$ from $x=a$ to $x=b$ and it is denoted by $\int_{a}^{b} f(x) d x \text { i.e. } \int_{a}^{b} f(x) d x=\lim _{\substack{n \rightarrow \infty \\ \max \left(\Delta x_{i}\right) \rightarrow 0}} \sum_{i=1}^{n} f\left(\xi_{i}\right) \Delta x_{i}$ <br> In the notation, <br> $f(x)$ is called the integrand; a is called the lower limit; $b$ is called the upper limit and the sum is called the Riemann sum. <br> Teachers should then generalize the discussion to obtain the definition of Riemann sum of a general function $f(x)$. <br> During the discussion with students, the following points should be highlighted: <br> (1) The partition of [a, b] into subintervals is arbitrary; <br> (2) $\xi_{i} \in\left[x_{i-1}, x_{i}\right]$ is arbitrary <br> (3) The definition of the definite integral as the limit of sum presupposes that a< b. Its value when $a>b$ is defined by $\int_{a}^{b} f(x) d x=-\int_{b}^{a} f(x) d x \text { and when } a=b \text { by }$ <br> $\int_{a}^{a} f(x) d x=0$ <br> (N.B. These results may become theorems if definite integrals <br> are defined by means of the function $F(x)$; for <br> $F(b)-F(a)=-[F(a)-F(b)]$ <br> $F(a)-F(a)=0$. Illustrating examples embellishing the verbal presentation of the teachers should be worked out to help students substantiate their understanding. The following examples are for reference. |


| Detailed Content | Time Ratio | Notes on Teaching |
| :---: | :---: | :---: |
|  |  | Example 1: $\int_{a}^{b} e^{x} d x$ <br> Consider equal intervals $\Delta \mathrm{x}_{\mathrm{i}}=\frac{\mathrm{b}-\mathrm{a}}{\mathrm{n}}=\mathrm{h}$ (say), then $\mathrm{x}_{0}=\mathrm{a}, \mathrm{x}_{1}=\mathrm{a}+\mathrm{h}, \ldots, \mathrm{x}_{\mathrm{i}-1}=$ $\mathrm{a}+(\mathrm{i}-1) \mathrm{h}$. Choose $\xi_{\mathrm{i}}$ be $\mathrm{x}_{\mathrm{i}-1}$ i.e. $\xi_{\mathrm{i}}=\mathrm{a}+(\mathrm{i}-1) \mathrm{h}$. As $\max \Delta \mathrm{x}_{\mathrm{i}}=\Delta \mathrm{x}_{\mathrm{i}}=\mathrm{h}$, $\begin{aligned} & \int_{a}^{b} e^{x} d x=\lim _{h \rightarrow 0} \sum_{i=1}^{n} e^{\xi_{i}} h=\lim _{h \rightarrow 0} h \sum_{1}^{n} e^{a+(i-1) h}=\lim _{h \rightarrow 0} h e^{a} \sum_{1}^{n} e^{(i-1) h} \\ & =\lim _{h \rightarrow 0} h e^{a} \frac{\left(e^{n h}-1\right)}{\left(e^{h}-1\right)}=\lim _{h \rightarrow 0} h e^{a} \frac{\left(e^{b-a}-1\right)}{\left(e^{h}-1\right)}=\lim _{h \rightarrow 0} h \frac{\left(e^{b}-e^{a}\right)}{\left(e^{h}-1\right)} \\ & =\left(e^{b}-e^{a}\right) \lim _{h \rightarrow 0} \frac{h}{\left(e^{h}-1\right)}=\left(e^{b}-e^{a}\right) \lim _{h \rightarrow 0} \frac{1}{e^{h}}=e^{b}-e^{a} . \end{aligned}$ |

Example 2:
$\int_{a}^{b} x^{m} d x, m \neq-1$.
Consider n intervals such that $\mathrm{x}_{0}=\mathrm{a}, \mathrm{x}_{1}=\mathrm{ar}, \ldots, \mathrm{x}_{\mathrm{i}}=\mathrm{ar} r^{\mathrm{i}}, \mathrm{x}_{\mathrm{n}}=\mathrm{ar} \mathrm{n}^{\mathrm{n}}=\mathrm{b}$. When $n \rightarrow \infty$, we have $b=a r^{n} \Leftrightarrow r=\left(\frac{b}{a}\right)^{\frac{1}{n}}$ so that $r \rightarrow 1$, and max $\Delta x_{i}=\Delta x_{n}=x_{n}-$ $x_{n-1}=a r^{n}-a r^{n-1}=a r^{n}\left(1-r^{-1}\right)=b\left(1-r^{-1}\right) \rightarrow 0$

Choose $\xi_{i}=x_{i-1}=a r^{i-1}$

$$
\begin{aligned}
\int_{a}^{b} x^{m} d x & =\lim _{r \rightarrow 1} \sum_{i=1}^{n}\left(a r^{i-1}\right)^{m}\left(a r^{i}-a r^{i-1}\right) \\
& =\lim _{r \rightarrow 1} \sum_{i=1}^{n} a^{m+1} r^{(m+1)(i-1)}(r-1) \\
& =\lim _{r \rightarrow 1} a^{m+1}(r-1) \cdot \frac{r^{(m+1)(n)}-1}{r^{m+1}-1}
\end{aligned}
$$

|  | Detailed Content | Time Ratio | Notes on Teaching |
| :---: | :---: | :---: | :---: |
| 5.2 | Simple properties of definite integrals | 4 | $\begin{aligned} & =\lim _{r \rightarrow 1} a^{m+1}\left(r^{(m+1) n}-1\right) \cdot \frac{r-1}{r^{m+1}-1} \\ & =\lim _{r \rightarrow 1}\left(b^{m+1}-a^{m+1}\right) \cdot \frac{r-1}{r^{m+1}-1} \\ & =\left(b^{m+1}-a^{m+1}\right) \cdot \lim _{r \rightarrow 1} \frac{1}{(m+1) r^{m}} \\ & =\frac{b^{m+1}-a^{m+1}}{m+1} \end{aligned}$ <br> Last but not least, teachers should also elaborate on <br> (i) If $f(x)$ is continuous on [a, b], then $f(x)$ is integrable over [a, b] <br> (ii) If $f(x)$ is bounded and monotonic in [a, b], then $f(x)$ is integrable over [a, b]. |
|  |  |  | Teachers may help their students derive the following results from the definition. <br> (1) $\int_{a}^{b} k f(x) d x=k \int_{a}^{b} f(x) d x, k$ being a constant |
|  |  |  | (2) $\int_{a}^{b} f(x) d x+\int_{a}^{b} g(x) d x=\int_{a}^{b}[f(x)+g(x)] d x$ <br> (3) $\int_{a}^{b} f(x) d x=\int_{a}^{c} f(x) d x+\int_{c}^{b} f(x) d x$ where $c$ is any point inside or outside the interval $[a, b]$. |
|  |  |  | (4) If $f(x) \geq g(x)$ for all values of $x$ in [a, b], then $\int_{a}^{b} f(x) d x \geq \int_{a}^{b} g(x) d x$ <br> (5) If $\|f(x)\| \leq \phi(x)$ for all values of $x$ in $[a, b]$, then $\left\|\int_{a}^{b} f(x) d x\right\| \leq \int_{a}^{b} \phi(x) d x$. <br> In particular, (a) if $\phi(x)=\|f(x)\|$, then |
|  |  |  | $\left\|\int_{a}^{b} f(x) d x\right\| \leq \int_{a}^{b}\|f(x)\| d x$ <br> (b) if $\phi(x)=M, M$ being constant, then $\left\|\int_{a}^{b} f(x) d x\right\| \leq M(b-a) .$ |


| Detailed Content | Time Ratio |
| :---: | :---: |

Simple and straightforward applications like the following may be discussed with the students:
(1) If $f(x)$ is positive and monotonic increasing for $x>0$, prove that

$$
f(n-1) \leq \int_{n-1}^{n} f(x) d x \leq f(n)
$$

(2) $\left|\frac{1}{n} \int_{0}^{1} \frac{\sin n x}{1+x^{2}} d x\right| \leq \frac{\pi}{4 n}$

A simplified version of the theorem is advisable, viz
If $f(x)$ is continuous on $[a, b]$, then there exists a number $\xi$ in $(a, b)$ such that $\int_{a}^{b} f(x) d x=f(\xi) \cdot(b-a)$
The idea conveyed can easily be visualized through the accompanying diagram. Students should find no difficulty to understand the intrinsic meaning of $f(\xi)(b-a)$ being the area of the rectangle $A B C D$.

5.4 Fundamental Theorem of Integral Calculus and its application to the evaluation of integrals

If a more formal proof is desirable, it can be furnished by using the properties mentioned in 5.2 together with the properties of continuous function and in particular, the Intermediate Value Theorem.

The First Fundamental Theorem of Integral Calculus, viz
Let $f(x)$ be continuous on $[a, b]$ and
let $F(x)$ be defined by $F(x)=\int_{a}^{x} f(t) d t, a \leq x \leq b$
then (i) $F(x)$ is continuous in $[a, b]$
(ii) $F(x)$ is differentiable in $(a, b)$ and $\frac{d}{d x} F(x)=f(x)$
or the simplified version
If $f(x)$ is continuous, then the function
$F(x)=\int_{a}^{x} f(t) d t$ is differentiable and its derivative is equal to the value of the integrand at the upper limit of integration i.e. $F^{\prime}(x)=f(x)$. This should be discussed thoroughly with the students and students may be, under the supervision of their teachers, led to prove the Theorem using the Mean Value Theorem for Integral Calculus.
(N.B. Teachers should, immediately following this theorem, elaborate on the results follow:
(1) the function $F(x)$ whose derivative is equal to the integrand $f(x)$ is called a primitive of $f(x)$.
(2) for two such primitives $F(x)$ and $G(x)$ of the same integrand, the derivative of $F(x)-G(x)$ is identically zero, so $F(x)-G(x)$ is constant.)
Regarding The Second Fundamental Theorem of Integral Calculus, teachers may again assist their students in the derivation. The version that follows is for consideration:

Let $f(x)$, and $F(x)$ be continuous in $[a, b]$;
if $\frac{d}{d x} F(x)=f(x)$ for $a<x<b$, then for $a<x \leq b, \quad \int_{a}^{x} f(t) d t=F(x)-F(a)$ and, in particular $\int_{a}^{b} f(x) d x=F(b)-F(a)$.

| Detailed Content | Time Ratio | Notes on Teaching |
| :---: | :---: | :---: |
|  |  | Some enlightening examples in evaluating definite integrals by taking it as an <br> infinite sum in the first place and then by finding its primitive as an alternative solution <br> should be worked out so that students' overall understanding on the theorems taught <br> can se strengthened and hence their awareness of the altenative approach in <br> evaluating integrals through the reverse process of differentiation can be promoted. <br> Teal | Teachers may start with simpler ones like the following

$\int_{a}^{b} x^{2} d x=\frac{b^{3}}{3}-\frac{a^{3}}{3}$
and end up with other interesting applications like
(1) By considering $f(x)=\frac{1}{x}$ in interval [1,2], the result that $\frac{1}{n+1}+\frac{1}{n+2}+\ldots$
$+\frac{1}{2 n} \rightarrow(\ell \mathrm{n} 2$ as $\mathrm{n} \rightarrow \infty)$ can be established.
(2) By considering $f(x)=\frac{1}{1+x^{2}}$ over $(0,1)$, one can show that as $n \rightarrow \infty$,

$$
\mathrm{n} \sum_{\mathrm{r}=2}^{\mathrm{n}} \frac{1}{\mathrm{r}^{2}+\mathrm{n}^{2}}=\frac{\pi}{4}
$$

As a continuation, this section is devoted to focus students' attention to the mechanical process of finding .primitive as an alternative approach to evaluate definite integrals. The notation $\int f(x) d x$ representing the indefinite integral of $f(x)$ should be introduced in the sense that

If $\frac{d}{d x} F(x)=f(x)$ holds, then $F(x)$ is said to be an Indefinite Integral of $f(x)$ and is denoted by $F(x)=\int f(x) d x$.

Teachers should also point out that indefinite integral of $f(x)$ is not unique and that if $F(x)$ is an indefinite integral of $f(x)$, then $F(x)+c$ where $c$ is a constant, is another, treating $\int f(x) d x$ as a primitive of $f(x)$.

Students are expected to be able to apply the following formulae for evaluating indefinite integrals. As a matter of fact, they can be encouraged to derive some or all of them.

| Detailed Content | Time Ratio |
| :---: | :---: |
|  |  |
| メื |  |

(1) $\int x^{n} d x=\frac{x^{n+1}}{n+1}+c, n \neq-1$
(2) $\int \frac{\mathrm{dx}}{\mathrm{x}}=\ln (\mathrm{x})+\mathrm{c}$
(3) $\int e^{x} d x=e^{x}+c$
(4) $\int a^{x} d x=a^{x} \ell n a+c$
(5) $\int \sin x d x=-\cos x+c$
(6) $\int \cos x d x=\sin x+c$
(7) $\int \sec x \tan x d x=\sec x+c$
(8) $\int \sec ^{2} x d x=\tan x+c$
(9) $\int \operatorname{cosec} x \cot x d x=-\operatorname{cosec} x+c$
(10) $\int \operatorname{cosec}^{2} x d x=-\cot x+c$
(11) $\int \tan x d x=\ln |\sec x|+c$
(12) $\int \cot x d x=\ln |\sin x|+c$
(13) $\int \frac{\mathrm{dx}}{1+\mathrm{x}^{2}}=\tan ^{-1} \mathrm{x}+\mathrm{c}$
(14) $\int \frac{d x}{\sqrt{1-x^{2}}}=\sin ^{-1} x+c$

Teachers may also remind the students of the following properties
(1) $\int k f(x) d x=k \int f(x) d x, k$ is a constant.
(2) $\int[f(x)+g(x)] d x=\int f(x) d x+\int g(x) d x$

Students should be encouraged to have adequate practices on a sufficient variety of indefinite integrals in order to testify their mastery of the elementary manipulation to facilitate smoother acquisition of the forthcoming techniques.

| Detailed Content | Time Ratio | Notes on Teaching |
| :---: | :---: | :---: |
| 5.6Method of integration <br> (A) Method of Substitution | 8 | It is suggested that the substitution formula $\int f(u) d u=\int f[g(x)] g^{\prime}(x) d x$ need not |

be proved rigorously, however teachers are advised to start with simpler and obvious ones like
$\int \frac{d x}{x+1}, \int(x+1)^{10} d x, \int \frac{\cos \sqrt{x}}{\sqrt{x}} d x$,
$\int \sin ^{5} x \cos x d x, \int \frac{d x}{x \ell n}$ etc.
In some integrals when $\mathrm{g}^{\prime}(\mathrm{x})$ does not readily appear, $\mathrm{g}(\mathrm{x})$ has to be guessed such as the cases $\int \frac{1+\mathrm{e}^{\mathrm{x}}}{1-\mathrm{e}^{\mathrm{x}}} \mathrm{dx}, \int \sqrt{1-\mathrm{x}^{2}} \mathrm{dx}$ etc, students have to develop the technique through a lot of relevant practices like the following
(1) $\int_{0}^{\pi / 2} \frac{d x}{2+\sin x}$
(2) $\int \frac{d x}{\cot x+\operatorname{cosec} x}$
(3) $\int \frac{\mathrm{dx}}{\sqrt{\mathrm{e}^{\mathrm{x}}-1}} \quad$ (let $\mathrm{u}=\mathrm{e}^{\mathrm{x}}$ )
(4) $\int \frac{e^{2 x} d x}{\sqrt[4]{e^{x}+1}} \quad$ (let $\left.u=e^{x}+1\right)$
(5) $\int \frac{\mathrm{dx}}{\sqrt{(\mathrm{x}-\mathrm{a})(\mathrm{b}-\mathrm{x})}} \quad \begin{gathered}\text { where } \mathrm{b}>\mathrm{a} \\ \left(\text { let } \mathrm{x}=\mathrm{acos}^{2} \theta+\mathrm{b} \sin ^{2} \theta\right)\end{gathered}$
(6) $\int_{0}^{1} \frac{\ln (1+x)}{1+x^{2}} d x \quad$ (let $x=\tan \theta$ )

The following useful results should also be discussed with students with supporting examples for illustration:
(1) $\int_{a}^{b} f(x) d x=\int_{a}^{b} f(a+b-x) d x$ and, in particular

$$
\int_{0}^{a} f(x) d x=\int_{0}^{a} f(a-x) d x
$$



| Detailed Content | Time Ratio | Notes on Teaching |
| :---: | :---: | :---: |
| (B) Integration by Parts | 3 | The integration by parts formula $\int f(x) g^{\prime}(x) d x=f(x) g(x)-\int g(x) f^{\prime}(x) d x$ or $\int u d v=u v-\int v d u$ <br> can readily be proved using the intuitive geometrical approach, like |

The diagram suggests an informal geometrical interpretation of the formula:
Area of region A can be represented by $\int \mathrm{vdu}$;
Area of region B by $\int u d v$;
Area of OPQR by uv and hence the formula is readily depicted.
Typical examples for illustration include $\int x e^{x} d x, \int x \sin x d x$ and $\int \ell n x d x$
With the combination of the method of substitution and integration by parts formula, students are able to handle many different kinds of integrals like
(1) $\int e^{a x} \cos b x d x$
(2) $\int \tan ^{-1} x \ln \left(1+x^{2}\right) d x$
(3) $\int\left(\frac{1}{x}+\frac{1}{x^{2}}\right) \ln x d x$
(4) $\int_{0}^{1} \sin ^{-1} x d x$


| Detailed Content | Time Ratio | Notes on Teaching |
| :---: | :---: | :---: |
|  |  | (3) Let $I_{n}=\int \frac{d x}{\left(1-x^{4}\right)^{n}} \quad$, show that $4 n I_{n+1}=(4 n-1) I_{n}+\frac{x}{\left(1-x^{4}\right)^{n}}, n \geq 1$ |
|  |  |  |
|  |  |  |

However, it is worthwhile for students to note that some integrals cannot be expressed in elementary terms, like $\int e^{-x^{2}} d x$,

$$
\int \sin \left(x^{2}\right) d x, \int \frac{\sin x}{x} d x, \ldots \text { etc. }
$$

The first notion of improper integral is to be introduced and students are expected to be able to recognize improper integral of the first type viz,
$\lim _{b \rightarrow \infty} \int_{a}^{b} f(x) d x$ or $\lim _{a \rightarrow-\infty} \int_{a}^{b} f(x) d x$ which may be simply denoted
by $\int_{a}^{\infty} f(x) d x$ or $\int_{-\infty}^{b} f(x) d x$
$\xrightarrow{\infty}$
and improper integral of the second type, viz
when $\lim _{x \rightarrow a} f(x)=\infty$

$$
\begin{aligned}
& \int_{a}^{b} f(x) d x=\lim _{h \rightarrow 0^{+}} \int_{a+h}^{b} f(x) d x \text { and } \\
& \text { when } \lim _{x \rightarrow b} f(x)=\infty, \int_{a}^{b} f(x) d x=\lim _{h \rightarrow 0^{+}} \int_{a}^{b-h} f(x) d x
\end{aligned}
$$

Typical examples of the first type:
(1) $\int_{0}^{\infty} \frac{d x}{1+x}$
(2) $\int_{-\infty}^{1} \frac{d x}{x^{2}}$

Teachers are advised to put forth the example $\int_{1}^{\infty} \frac{d x}{x}$ and pinpoint that this is not an improper integral as the limit does not exist.

| Detailed Content | Time Ratio | Notes on Teaching |
| :---: | :---: | :---: |
|  |  | Typical examples of the second type $\int_{0}^{1} \frac{d x}{\sqrt{x}}$ and $\int_{-1}^{1} \frac{d x}{\sqrt{1-x}}$. |
|  |  | Likewise, teachers may use $\int_{0}^{1} \frac{d x}{\sqrt{x}}$ as illustration that this again is not an |
|  |  | 45 |
|  |  |  |
|  |  | improper integral as the limit does not exist either. |

Unit B6: Application of Integration
Objective: (1) To learn the application of definite integration in the evaluation of plane area, arc length, volume of solid of revolution and area of surface of revolution.
(2) To apply definite integration to the evaluation of limit of sum.

| Detailed Content | Time Ratio | Notes on Teaching |
| :--- | :---: | :---: |
| 6.1 Plane area | 5 | As a sequel to the definition of definite integral, the area bounded by a curve $y=$ | $f(x)$, the ordinates $x=a$ and $x=b$ and the $x$-axis can be evaluated in the following ways depending on the nature of the function (being above or below the $x$-axis):

case (i) when $y=f(x)$ is continuous and non-negative in [a, b], then the area so bounded is given by $\int_{a}^{b} f(x) d x$
case (ii) when $f(x)$ is continuous and non-positive in [a, b], the area is given by $-\int_{a}^{b} f(x) d x$



