7.7 Definite Integral

In the previous sections, we have studied about the indefinite integrals and discussed few methods of finding them including integrals of some special functions. In this section, we shall study what is called definite integral of a function. The definite integral has a unique value. A definite integral is denoted by $\int_a^b f(x)\,dx$, where a is called the lower limit of the integral and b is called the upper limit of the integral. The definite integral is introduced either as the limit of a sum or if it has an anti derivative F in the interval $[a, b]$, then its value is the difference between the values of F at the end points, i.e., $F(b) - F(a)$. Here, we shall consider these two cases separately as discussed below:

7.7.1 *Definite integral as the limit of a sum*

Let f be a continuous function defined on close interval $[a, b]$. Assume that all the values taken by the function are non negative, so the graph of the function is a curve above the x-axis.

The definite integral $\int_a^b f(x)\,dx$ is the area bounded by the curve $y = f(x)$, the ordinates $x = a$, $x = b$ and the x-axis. To evaluate this area, consider the region PRSQP between this curve, x-axis and the ordinates $x = a$ and $x = b$ (Fig 7.2).

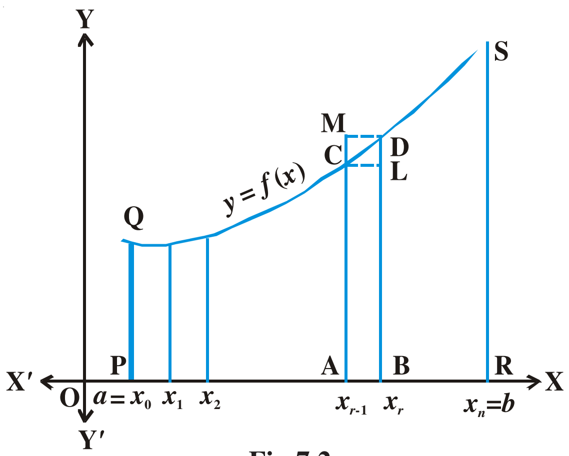

Fig 7.2

Divide the interval $[a, b]$ into n equal subintervals denoted by $[x_0, x_1]$, $[x_1, x_2]$,...., $[x_{r-1}, x_r]$, ..., $[x_{n-1}, x_n]$, where $x_0 = a$, $x_1 = a + h$, $x_2 = a + 2h$, ... , $x_r = a + rh$ and $x_n = b = a + nh$ or $n = \dfrac{b-a}{h}$. We note that as $n \to \infty$, $h \to 0$.

The region PRSQP under consideration is the sum of n subregions, where each subregion is defined on subintervals $[x_{r-1}, x_r]$, $r = 1, 2, 3, \ldots, n$.

From Fig 7.2, we have

area of the rectangle (ABLC) < area of the region (ABDCA) < area of the rectangle (ABDM) ... (1)

Evidently as $x_r - x_{r-1} \to 0$, i.e., $h \to 0$ all the three areas shown in (1) become nearly equal to each other. Now we form the following sums.

$$s_n = h\,[f(x_0) + \ldots + f(x_{n-1})] = h\sum_{r=0}^{n-1} f(x_r) \quad \ldots (2)$$

and
$$S_n = h\,[f(x_1) + f(x_2) + \ldots + f(x_n)] = h\sum_{r=1}^{n} f(x_r) \quad \ldots (3)$$

Here, s_n and S_n denote the sum of areas of all lower rectangles and upper rectangles raised over subintervals $[x_{r-1}, x_r]$ for $r = 1, 2, 3, \ldots, n$, respectively.

In view of the inequality (1) for an arbitrary subinterval $[x_{r-1}, x_r]$, we have

$$s_n < \text{area of the region PRSQP} < S_n \quad \ldots (4)$$

As $n \to \infty$ strips become narrower and narrower, it is assumed that the limiting values of (2) and (3) are the same in both cases and the common limiting value is the required area under the curve.

Symbolically, we write

$$\lim_{n\to\infty} S_n = \lim_{n\to\infty} s_n = \text{area of the region PRSQP} = \int_a^b f(x)dx \quad \ldots (5)$$

It follows that this area is also the limiting value of any area which is between that of the rectangles below the curve and that of the rectangles above the curve. For the sake of convenience, we shall take rectangles with height equal to that of the curve at the left hand edge of each subinterval. Thus, we rewrite (5) as

$$\int_a^b f(x)dx = \lim_{h\to 0} h\,[f(a) + f(a+h) + \ldots + f(a + (n-1)\,h]$$

or
$$\int_a^b f(x)dx = (b-a)\lim_{n\to\infty} \frac{1}{n}[f(a) + f(a+h) + \ldots + f(a + (n-1)\,h] \quad \ldots (6)$$

where
$$h = \frac{b-a}{n} \to 0 \text{ as } n \to \infty$$

The above expression (6) is known as the definition of definite integral as the *limit of sum.*

Remark The value of the definite integral of a function over any particular interval depends on the function and the interval, but not on the variable of integration that we choose to represent the independent variable. If the independent variable is denoted by t or u instead of x, we simply write the integral as $\int_a^b f(t)\,dt$ or $\int_a^b f(u)\,du$ instead of $\int_a^b f(x)\,dx$. Hence, the variable of integration is called a *dummy variable.*

Example 25 Find $\int_0^2 (x^2+1)\,dx$ as the limit of a sum.

Solution By definition

$$\int_a^b f(x)\,dx = (b-a)\lim_{n\to\infty}\frac{1}{n}[f(a)+f(a+h)+...+f(a+(n-1)\,h],$$

where, $$h = \frac{b-a}{n}$$

In this example, $a = 0$, $b = 2$, $f(x) = x^2 + 1$, $h = \frac{2-0}{n} = \frac{2}{n}$

Therefore,

$$\int_0^2 (x^2+1)\,dx = 2\lim_{n\to\infty}\frac{1}{n}[f(0)+f(\frac{2}{n})+f(\frac{4}{n})+...+f(\frac{2\,(n-1)}{n})]$$

$$= 2\lim_{n\to\infty}\frac{1}{n}[1+(\frac{2^2}{n^2}+1)+(\frac{4^2}{n^2}+1)+...+\left(\frac{(2n-2)^2}{n^2}+1\right)]$$

$$= 2\lim_{n\to\infty}\frac{1}{n}[\underbrace{(1+1+...+1)}_{n\text{-terms}}+\frac{1}{n^2}(2^2+4^2+...+(2n-2)^2]$$

$$= 2\lim_{n\to\infty}\frac{1}{n}[n+\frac{2^2}{n^2}(1^2+2^2+...+(n-1)^2]$$

$$= 2\lim_{n\to\infty}\frac{1}{n}[n+\frac{4}{n^2}\frac{(n-1)\,n\,(2n-1)}{6}]$$

$$= 2\lim_{n\to\infty}\frac{1}{n}[n+\frac{2}{3}\frac{(n-1)\ (2n-1)}{n}]$$

$$= 2\lim_{n\to\infty}[1+\frac{2}{3}(1-\frac{1}{n})\ (2-\frac{1}{n})] = 2\ [1+\frac{4}{3}] = \frac{14}{3}$$

Example 26 Evaluate $\int_0^2 e^x\, dx$ as the limit of a sum.

Solution By definition

$$\int_0^2 e^x\, dx = (2-0)\lim_{n\to\infty}\frac{1}{n}\left[e^0 + e^{\frac{2}{n}} + e^{\frac{4}{n}} + \ldots + e^{\frac{2n-2}{n}}\right]$$

Using the sum to n terms of a G.P., where $a = 1$, $r = e^{\frac{2}{n}}$, we have

$$\int_0^2 e^x\, dx = 2\lim_{n\to\infty}\frac{1}{n}\left[\frac{e^{\frac{2n}{n}}-1}{e^{\frac{2}{n}}-1}\right] = 2\lim_{n\to\infty}\frac{1}{n}\left[\frac{e^2-1}{e^{\frac{2}{n}}-1}\right]$$

$$= \frac{2\,(e^2-1)}{\lim\limits_{n\to\infty}\left[\dfrac{e^{\frac{2}{n}}-1}{\frac{2}{n}}\right]\cdot 2} = e^2 - 1 \qquad \left[\text{using } \lim_{h\to 0}\frac{(e^h-1)}{h} = 1\right]$$

EXERCISE 7.8

Evaluate the following definite integrals as limit of sums.

1. $\int_a^b x\, dx$
2. $\int_0^5 (x+1)\, dx$
3. $\int_2^3 x^2\, dx$
4. $\int_1^4 (x^2 - x)\, dx$
5. $\int_{-1}^1 e^x\, dx$
6. $\int_0^4 (x + e^{2x})\, dx$

7.8 Fundamental Theorem of Calculus

7.8.1 *Area function*

We have defined $\int_a^b f(x)\, dx$ as the area of the region bounded by the curve $y = f(x)$, the ordinates $x = a$ and $x = b$ and x-axis. Let x be a given point in $[a, b]$. Then $\int_a^x f(x)\, dx$ represents the area of the light shaded region

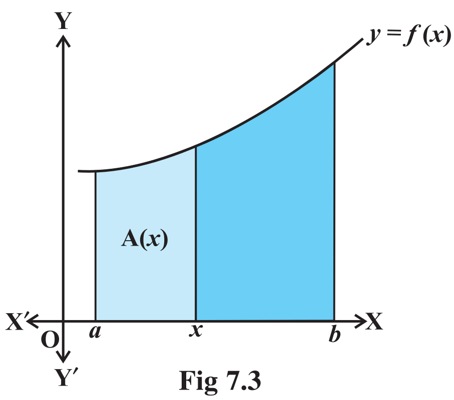

Fig 7.3