

today we are going to learn about definite integrals as far as history of definite integrals is considered contribution of two mathematicians has been extraordinary one is riemann a german mathematician another is lebeg a french mathematician i request all my students to learn about both of them more and get motivated let us see what are the applications of definite integrals

so there are several applications of definite integrals for example you can use definite integrals to compute length of a curve area of planar region area of curved surface for example surface area of a sphere volume for example volume of sphere mass etcetera

so you can see that there are lot of applications of definite integrals

so i have taken area as an example to understand what do we mean by definite integrals

so as you know from earlier classes that you can compute area of simple shapes like triangle rectangle circle etcetera and if you have a complicated shape for example if you are asked to evaluate area of this shape you can break this area into finite number of simple shapes and then you can compute individual individual areas of all these simple shapes and sum it up to get the actual area this is the required area but this concept of breaking the complicated area into simple shapes is not always applicable for example there are several real life problems and there are several mathematical problems in which you will have shapes which we cannot divide into finite number of shapes whose area is known to you

so we will see certain examples where you cannot divide the area into finite number of shapes whose area is easily computable

so area bounded between a line and a curve let us take  $y$  equals to 1 and  $y$  equals to  $x$  square let us plot them

so this is your  $y$  axis this is  $x$  axis

so  $y$  equals to 1 is a line parallel to  $x$  axis and  $y$  equals to  $x$  square is a parabola whose vertex is  $(0, 0)$  and axis is  $y$  axis so if you plot it you get this

so your required area is i request all students to see whether they can break it into finite number of shapes whose area is known to you try let us see some more examples example two area bounded between two curves  $y$  equals to  $x$  square and  $y$  square equals to  $x$  let us plot them this is your  $y$  axis this is your  $x$  axis

so  $y$  equals to  $x$  square is a parabola whose vertex is  $(0, 0)$  and axis is  $x$  axis

so you have this parabola and  $y$  equal  $y$  square equals to  $x$  is again a parabola whose vertex is  $(0, 0)$  and axis is  $x$  axis

so you have this parabola and this is the area that is required bounded between them let us see some more examples motivating

examples why we are requiring definite integral

so area bounded between three curves

so one curve is  $y$  equals to root two

$x$  another is  $y$  equals to  $\sqrt{2x - x^2}$  and another is a line  
 $x$  equals

to two let us plot them

so  $y$  equals to  $\sqrt{2x - x^2}$  is a circle you  
can write this equation in the following form

so you can see that this is a circle  
with center one comma zero and radius one

so you get the circle radius one comma zero center one comma  
zero radius one let us plot  $y$  equals to  $\sqrt{2x}$   $y$  equals to  $\sqrt{2x}$  is  
parabola whose vertex is  
 $(0, 0)$  and axis is  $x$  axis

so you get this parabola and  $x$  equals to 2 is a line since this  
coordinate of this point is  $(2, 0)$ .

so the line will be tangent to the circle  
at this point

so this is the required area the point to note here is that this parabola  
is not going to intersect the circle anywhere else except zero comma zero  
which is

clear if you solve  $y$  equals to  $\sqrt{2x}$  and  $y$  equals to  $\sqrt{2x - x^2}$   
minus  $x$  square

if you solve both of them you will see that they intersect only at zero comma  
zero

so again i

request all my students to see whether they can divide this area into finite  
number of shapes

and add it to get the area of this region this is the final example most  
complicated and let

me tell you why i am giving these examples is that at the end we will be solving  
all

these problems and will be seeing how these problems can be taken care by  
definite integrals

so final example is area bounded between four curves and i have taken four  
parabolas  $y^2$  equals to  $4x$   $y^2$  equals to  $16x$   $y$  equals to four  
four

$x$  square and  $y$  equals to sixteen  $x$  square

so if you plot them say this is

your  $y$  axis this is your  $x$  axis

so  $y^2$  equals to  $4x$  and  $y^2$  square

equals to  $16x$  they are having vertex  $(0, 0)$  and vertex  $(0, 0)$  and axis as  $x$  axis

so you get these two parabolas and  $y$  equals to four  $x$  square and  $y$  equals to  
sixteen  $x$  square they are again parabolas but whose vertex is zero zero

and axis is  $y$  axis

so you get these two parabolas and

so this is your  $y^2$  equals to  $4x$  sorry  $y$  equals to four

$x$  square and this is  $y$  equals to sixteen  $x$  square

so this is a region again i request all of you to see whether

you can break it into finite number of shapes whose area is known to you and  
finally you can compute this area by

known methods from earlier classes and all these examples that i have  
discussed

so far we will see at the end and we will solve solve by using definite  
integrals and compute the

required area

so let us define a definite integral a definite integral is defined in this form where  $a$  is called lower limit and  $b$  is called upper limit and this represents area of the function let us assume

so that  $f(x)$  is positive

so if you plot it this is  $y$  axis this is  $x$  axis is your function

this is  $x$  equals to  $a$  this is  $x$  equals to  $b$

so this definite integral represents this area now the question is how to compute this value  $a$  there are two methods to compute one is by limit of finite sums and another is by using anti derivatives we will see first how this limit of finite sum evolved over the time let

us see how this limit of finite sums has evolved

so for that again i will consider one example and

i will ask you to find out area bounded between  $y$  equals to  $0$   $y$  equals to  $1$  plus  $x$

square  $x$  equals to  $0$  and  $x$  equals to  $1$ .

so let us plot this region first

so this is your

$y$  axis this is your  $x$  axis

so  $y$  equals to  $1$  plus  $x$  square is again a parabola whose vertex is  $0$  comma  $1$  and whose axis is  $y$  axis

so you get this shape this is  $0$  comma  $1$  and this is  $x$  equals to  $0$  say this is  $x$  equals to  $1$  this is  $y$  equals to zero this is  $y$  equals to one plus  $x$

square

so we are looking for this shaded area

so it is by definite integral the value of the area will be zero to one one plus  $x$  square  $dx$

so let us use the same trick which we were doing earlier and we were dividing the area into finitely many shapes

so what we do we divide this area into two sub areas by taking this midpoint of the interval say this is  $x$  equals to half and then we draw rectangles like this and we compute area of these two rectangles say this area of this area of this rectangle is  $r_1$  and this is  $r_2$

so we will say that area

of the two both of the rectangles  $l_2$  is  $r_1$  one plus  $r_2$   $r_1$  is area the first rectangle

smaller one and the  $r_2$  is area the bigger one now if we compute this we get

half half is the width of this rectangle and height is governed by function value at  $x$  equals to zero

so we get one plus zero then half into function value at half

so we get one plus one by four this will be equal to one plus one plus one by four which we can write

as one plus one by eight which is nine by eight whose value is equal to sorry one

point one two five now if you see  $A$  is the actual area required and  $l_2$  is a summation of area of these two rectangles

so while calculating this area

we have excluded this area

so this  $l_2$  is lesser than the area required

$l_2$  is lesser than the area required now let us try to approximate the actual area by another method

so for that we have to draw the figure again this is  $x$  this is  $y$  and this is the parabola  $1 + x^2$  say this is  $x = 1$  this is  $x = 0$  this is  $y = 0$   $x$  axis now we divide again the sub area this area into two sub areas this is half this is one this is zero now instead

of ah taking those rectangles which have taken we take this as a rectangle and this

as a rectangle and say this area is  $r_1$  and this is  $r_2$

so if we

add  $r_1$  and  $r_2$  we get say  $u_2$  and this value will be half into function

value at half because height of that this small rectangle is governed by a function value

at half

so you get  $1 + 1$  by  $4$  plus half into function value at one which is  $1 + 1$

so if we compute we get which is thirteen by eight and this is equal to one point six two five now this sum that we have computed that we  $u_2$  that we have computed is referred as upper sum and in the last calculation we have computed  $l_2$  we have computed  $l_2$  that is referred as lower sum now here what we can see

is that  $u_2$  is always greater than  $u_2$  is always greater than actual area because this much area extra has been computed the required area is this

so this much area is added

so  $u_2$  is  $u_2$  is greater than actual area and  $l_2$  is less than actual area the value of  $l_2$  was  $1$ .

125 now let us see how to how to get the actual area

so what

we see from our computations that if we

so in once we have computed  $l_2$  we have taken this rectangle and once you have computed ah  $l_2$  have taken this rectangle and this rectangle

so how to increase the accuracy

so what we do we if we divide this area into further sub areas say this is one by four this was half this is three by four this is one this is zero

so now you can see that will be getting this rectangle area of this rectangle plus area of this rectangle this rectangle and area of this rectangle

so some more area will be included hence the value

will be this these two portions are now included in our approximated area we say this is  $l_4$  this is

another lower sum we refer as  $l_4$  and  $l_4$  is summation of area of these four rectangles this

will be equal to one by four into height of this rectangle which is governed by the function

value zero because function is increasing

so we get zero one by four into function

value at zero

so this is one plus zero then one by four into one plus function value at one by four

so we get one by sixteen plus one by four function value at half

so one plus one by four plus one by four into function value at three by four

so one plus nine by sixteen therefore  $1/4$  is equal to one by four four plus one plus

four plus nine by 16 which is equal to  $1/4$  plus  $14/4$  into 16 which is equal to  $32/32$  plus  $7/32$  which is  $39/32$  whose value is one point two one eight now recall that

your  $1/2$  was one point one two five

so what you see that  $1/2$  is lesser than  $1/4$

and  $1/4$  is lesser than  $a$  because we are we have left certain area while we have

approximated the actual area by rectangles now let us compute the approximate area again by dividing this into force of intervals and by taking these rectangles earlier we were having this these two rectangles

so we were having this much area extra

so now this area will be neglected

so  $u_4$

$u_4$  stands for four intervals  $u_4$  will be lesser than  $u_2$  but it is actually greater

than the actual area

so  $u_4$  the value of  $u_4$  is this time the the height of the first rectangle will be governed by function value at one by four

so one by four into one plus one by sixteen

plus one by four into one plus one by four plus one by four into one plus nine by sixteen

this is half this is three by four this is one plus one by four into one plus one

so this time

the height is governed by the function values at this point this point this point and

this point

so we have this  $u_4$  and value of  $u_4$  is one by four again

four plus one plus four plus nine plus sixteen by sixteen

so we get  $1/16$  plus  $30/16$  by 4 into 16 which is equal to  $47/32$  which is equal to 1.

46875

so recall that value of  $u_2$  was 1.

625

so finally from these calculation

what we are getting is that the lower sums satisfy this relationship and upper sums satisfy this relationship

so if we have  $n$  sub intervals what what will happen

so every time we increase more number of points in the between the interval will be

getting a value which is closer to actual area both from upper side and lower side

that is from lower sum and upper sum

so if we increase the number of sub intervals upper sum decreases and lower sum increases but if we take finite number of sub sub

divisions sub intervals will never be able to get the actual value

so what we do if we take

the limit of these lns and uns we will see that both of these values will converge to a single value and that will be your actual value of the integral that is  $\int_0^1 1+x^2 dx$

let us see one example how we can use this trick to find out actual area the example is let us take a function let  $f(x)$  be a continuous function on closed interval  $[a, b]$  in addition to this assume that  $f(x)$  is positive the reason behind this assumption that it is easy to explain an area will lie only on one side of  $x$  axis and assume that  $f(x)$  is increasing so first we will do it for increasing function but this theory can be extended to any continuous function which is not increasing so let us try to find out area of  $f(x)$  which lies between  $x$  equals to  $a$  and  $x$  equals to  $b$  and that is above  $x$  axis so let us draw the picture since we have assume that  $f(x)$  is positive and increasing in the interval  $[a, b]$  we can assume the graph like this this is your  $f(x)$  this is  $x$  axis this is  $y$  axis now divide  $[a, b]$  into  $n$  sub intervals of equal length so say now number the points say this is  $x_0$  this is  $x_n$  so  $x_0$  is  $a$   $x_n$  is  $b$  so we have divided this interval into  $n$  sub intervals of equal length so what will happen that this by this will give you the length of each sub interval and say that is  $h$  since points are equally spaced so  $x_k$  any point can be computed by this formula where  $k$  goes from  $1$  to  $n$  so we have the situation what we have done we have divided this area into sub areas by taking equally spaced points points on  $x$  axis now let us define  $l_n$  lower sums so this is  $x_0$  this is  $x_1$  this is  $x_2$  this is  $x_n$  this is  $x_n - 1$  so to define  $l_n$  we find out area of these rectangles which lie below the curve so  $l_n$  is this width into this height so since the points are equally spaced so height of width of each sub interval width of each rectangle is  $h$  so  $l_n$  is  $h$  into  $f(x_0)$  plus  $h$  into  $f(x_1)$  for the last one the height will be governed height of the rectangle will be governed by the function value at  $x_{n-1}$  so  $h$  into  $f(x_{n-1})$  so we can write  $l_n$  as summation  $f(x_k)$  into  $h$   $k$  goes from zero to  $n-1$  similarly we can define  $u_n$  for  $u_n$  we construct the rectangles like this since the function is increasing  $u_n$  will be upper sums will be defined as  $h$  into function value at  $x_1$  because the function

is increasing

so height of this rectangle will be governed by the function value at  $x_1$

so  $h_1$  into  $f(x_1)$  plus  $h_2$  into  $f(x_2)$  for the last one we will get  $h_n$  into  $f(x_n)$

so we can write this also as summation of  $k$  goes from 1 to  $n$   $f(x_k)$  into  $h$

so what we have seen that  $l_n$  is summation  $k$  goes from 0 to  $n-1$   $f(x_k)$  into  $h$  and  $u_n$  is summation  $k$  goes from 1 to  $n$   $f(x_k)$  into  $h$  from the previous discussion we have seen that elements always they are lesser than actual area and  $u_n$  are always greater than actual area and their limiting values gives you the actual area

so if you take the limit of  $l_n$  that is if you take the limit of  $k$  equals to zero to  $n-1$   $f(x_k)$  into  $h$  this gives you the area of the function which lies between  $x=a$  to  $x=b$

so you can see that how this integral is related with summation from this formula you can evaluate the integral by using either lower sums or upper sums value of the integral is not going to change

so if you can use  $u_n$  also to compute the area of the curve given curve but

lying between  $a$  and  $b$  above  $x$  axis now let us solve some examples and see how this theory works

so find out area between  $y=0$  to  $y=1+x^2$   $x=0$  to  $x=1$  this is the same curve which you already drawn

so i am not going to explain it again

so we got this area now divide the interval into  $n$  sub intervals of same size

so this is your 0

so  $x_0$  is 0  $x_1$  is  $1/n$   $x_2$  is  $2/n$   $x_n$  is  $n/n$  minus 1 and

so on

so since you are dividing the interval 0 1 into  $n$  sub intervals of equivalent

so  $1/n$  by  $n$  will be giving you  $h$  and by this formula that  $x_k$  is  $x_{k-1}$  plus

$h \times 1$  will be 0 plus  $h$  is  $1/n$

so you get  $1/n$  into  $k$

so  $x_k$  is

so  $x_k$  is  $k/n$

so  $x_1$  is  $1/n$   $x_2$  is  $2/n$  and  $x_{n-1}$  is  $(n-1)/n$  and  $x_n$  is 1 let us write  $l_n$  for this

so  $l_n$  will be  $h$  which is the length of each sub interval

so  $l_n$  in  $l_n$  is summation of all these rectangles which lie below the curve  $h$  into  $f(x_0)$

so that

is  $1/n$  plus zero plus  $h$  into  $1/n$  plus function value at  $x_1$

so one

plus  $1/n^2$  plus last rectangle this one  $h$  into  $1$  plus the

height of the function value at  $x = n$  minus 1 because the function is increasing  
 and the rectangle is lying below the curve  
 so we get this  
 so let me write it again  $h$  into  $h$  is common throughout  
 so we get 1 plus this is  $n$  times and then we get 1 square plus 2 square plus  $n$  minus one square by  $n$  square since we have proved that  $h$  is one by  $n$   
 so  $i$  can replace  $h$  by one by  $n$  we get here the summation as  $n$  plus the semi the value of the  
 summation is well known to you you can write this summation of one square plus two square plus  $n$  minus one square as this  
 so this is equal to 1 plus  
 $1 + 2 + \dots + n = \frac{n(n+1)}{2}$   
 now take limit of this  
 as  $n$  tends to infinity we get 1 plus  $\frac{1}{2}$  this is equal to 1 plus  $\frac{1}{2}$   
 which is four by three  
 so that is a integral of one plus  $x$  square from zero to one  
 so you can see that how this process of limit of sums can be used to compute area under a given curve which lies between say  $x$  equals to  $a$  and  $x$  equals to  $b$  above  $x$  axis let us see one more example  
 so that you be more comfortable  
 so compute area between  $y$  equals to  $e^{-x}$  from  $x = 0$  to  $x = 1$   
 so this is your  $y$  axis this is your  $x$  axis and  $e^{-x}$  can be drawn like this  
 so this is  $x = 0$   
 this is  $x = 1$  this is  $y = e^{-x}$  this is  $y = 0$ .

so again similar to the previous case you need to divide the interval  $x = 0$  to  $x = 1$  into  $n$  sub intervals  
 so again will be  $\frac{1-0}{n}$  and that will be length of the each sub interval and  $x_k$  will be  $\frac{k}{n}$  here  
 $x_0$  is zero  
 so  $x_k$  is  $\frac{k}{n}$   
 so  $x_1$  is  $\frac{1}{n}$   $x_2$  is  $\frac{2}{n}$   
 and  
 so on point to note here that if you write  $\frac{1}{n}$  you will be getting  $h$  times function value  
 but here since the function is decreasing this time the function value will not be governed by the function value at  $x = 0$  but function value at  $x = 1$  so height of this rectangle will be governed by the function value at  $x = 1$  because function is decreasing similarly for the last one it will be functional  
 function value at  $x = 1$   
 so let me write  $f(x = 1)$  plus for the second one function

value at function value at  $x$  two for the height of the rectangle for  
 lower sums  $x$  two plus  $h$  into  $f(x)$  here your function  $f(x)$  is  $\theta$  minus  $x$   
 so you  
 get  $\ln$  as  $h$  into  $e$  to the power minus one by  $n$   
 so  $h$  is common  
 so we can write it outside  
 $2$  by  $n$  plus  $e$  to the power minus one  
 so we got  $\ln$  as  $h$  times  $e$  to the power minus one by  $n$  plus  $e$  to the  
 minus two by  $n$  plus  $e$  to the power minus one you can write one more term before  
 this you get  $n$  minus one by  $n$   
 so this is a geometric progression and  
 you can write the summation of this by simple formula you get this which is  
 equal to let me replace  $1$  by  $n$  by  $h$  and  
 multiply by  $e$  to the power  $h$   
 so you get multiply and divide  
 so you get  $e$  to the power  $h$  minus  $1$   
 and this will give you  $e$  to the power minus  $1$  you know that when  $n$  tends to  
 infinity  $s$  tends to  $\theta$   $h$  tends to  $\theta$   $n$  tends to infinity from this  
 relationship you can see that  $s$  tends to  $\theta$   
 so limit of  $\ln$  as  $n$  tends to infinity will  
 be same as limit of  $\ln$  as  $h$  tends to zero and this limit will be equal to  
 $1$  by  $e$  to the power minus one  $e$  to the power minus one the reason behind that  
 is the limit of  $h$  by  $e$  to the power  $h$  minus  $1$  as  $h$  tends to  $\theta$  is  $1$   
 so you can see that by this method  
 you can compute you could compute the value of the integral from  $\theta$  to  $1$   $e$  to  
 the power minus  
 $x$   $dx$  that as  $1$  minus  $u$  minus  $1$  let us see how anti-derivatives can be used  
 to solve definite integrals till now we have seen how to use limit of sums  
 and find out the value of the different integrals let us see how  
 anti-derivatives can be used to  
 find out definite integrals  
 so anti derivatives  
 so before we start solving problems  
 we have to discuss certain concepts  
 so let us take a function which  
 is positive and continuous and let us draw it this is a this is  $b$   
 so this function represents area function it  
 it is it is representing this shaded area and this is known as area function if  
 i put  $b$  in place of  $x$  it will be giving you  
 the area under the curve which lies between  $x$  equals to  $n$   $x$  equals to  $b$  above  
 $x$  axis  
 so by using  
 this area function we state two important theorems one is known as a  
 fundamental theorem  
 of calculus one and other is fundamental theorem of calculus two  
 so let  
 us discuss first fundamental theorem of calculus  
 so it says that if you have a  
 function if  $f(x)$  is continuous on close interval  $a$   $b$  and area function is defined  
 as  $a$  to  $x$   $f(x)$   $dx$  then  $a$  dash  $x$  equals to  $f(x)$  the other theorem which is known  
 as  
 second fundamental theorem of calculus will actually be used in computing the  
 definite integrals and it says that let  $f(x)$  be a continuous function on a  $b$   
 close interval  $a$   $b$  and capital

$f(x)$  is an anti derivative of  $f'(x)$  that is  $f'(x)$  is equal to  $f(x)$  then  $\int_a^b f'(x) dx$  is equal to  $f(x)$  equals to  $a$  to  $x$  equals to  $b$  which we write as  $f(b) - f(a)$

so this theorem can be used to evaluate definite integrals provided we know the anti-derivatives let us solve some problems and see how to use this

theorem to evaluate the different integrals

so we already evaluated certain integrals and we will take the help of those

so we have seen that the value of this integral which represents area under the curve  $1 + x^2$  which lies between  $x$  equals to zero and  $x$  equals

to one above  $x$  axis is equal to four by three and which we got from the process of limit of sums

now apply the method of anti-derivatives and see whether you are getting the same value or not so

by this theorem the value of this integral will be  $\int_0^1 (1 + x^2) dx$  where  $f(x)$  is anti derivative of  $1 + x^2$  that is  $f'(x)$  is  $1 + x^2$

so we can easily find out that anti

derivative of  $1 + x^2$  will be this

so anti derivative of  $1 + x^2$  is  $x + \frac{x^3}{3}$

so value of the integral is  $x + \frac{x^3}{3}$  from  $0$  to  $1$  by applying the

theorem we see that we get  $1 + \frac{1}{3} - 0$  which is equal to  $\frac{4}{3}$  and which is

same as the value that we got by the limit of sums let us take another example we have find out the

area lying between  $x$  equals to  $0$  and  $x$  equals to  $1$  of the curve below the curve  $e^{-x}$

which lies above  $x$  axis and we have seen that it is  $1 - e^{-1}$  now if you

apply second fundamental theorem of calculus that is this

so this will be equal to you

can easily see that  $\frac{d}{dx} e^{-x}$  is  $-e^{-x}$  that means  $-e^{-x}$  is anti-derivative of  $e^{-x}$

so by the theorem you can write it like this and which is equal to  $1 - e^{-1}$

one and again you can see that this value which you have got from the limit of sums is same as the value which you have got by using anti derivatives

now in the next class we will be learning more about properties of definite integrals

and solve more complicated problems thank you