

تفاضل وتكامل ٢ م... →

find $\lim_{x \rightarrow 0^+} \ln f(x)$. Since

$$\ln f(x) = \ln(1+x)^{1/x} = \frac{1}{x} \ln(1+x),$$

L'Hôpital's Rule now applies to give

$$\begin{aligned} \lim_{x \rightarrow 0^+} \ln f(x) &= \lim_{x \rightarrow 0^+} \frac{\ln(1+x)}{x} = \frac{0}{0} \\ &= \lim_{x \rightarrow 0^+} \frac{1}{1+x} \\ &= \frac{1}{1} = 1. \end{aligned}$$

If $\lim_{x \rightarrow a} \ln f(x) = L$, then

$$\lim_{x \rightarrow a} f(x) = \lim_{x \rightarrow a} e^{\ln f(x)} = e^L.$$

Here a may be either finite or infinite.

Therefore, $\lim_{x \rightarrow 0^+} (1+x)^{1/x} = \lim_{x \rightarrow 0^+} f(x) = \lim_{x \rightarrow 0^+} e^{\ln f(x)} = e^1 = e.$

EXAMPLE 8 Find $\lim_{x \rightarrow \infty} x^{1/x}$.

Solution The limit leads to the indeterminate form ∞^0 . We let $f(x) = x^{1/x}$ and find $\lim_{x \rightarrow \infty} \ln f(x)$. Since

$$\ln f(x) = \ln x^{1/x} = \frac{\ln x}{x},$$

L'Hôpital's Rule gives

$$\begin{aligned} \lim_{x \rightarrow \infty} \ln f(x) &= \lim_{x \rightarrow \infty} \frac{\ln x}{x} = \frac{\infty}{\infty} \\ &= \lim_{x \rightarrow \infty} \frac{1/x}{1} \\ &= \frac{0}{1} = 0. \end{aligned}$$

Therefore $\lim_{x \rightarrow \infty} x^{1/x} = \lim_{x \rightarrow \infty} f(x) = \lim_{x \rightarrow \infty} e^{\ln f(x)} = e^0 = 1.$ ■

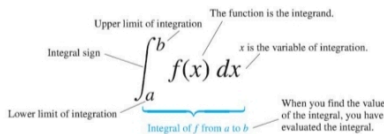
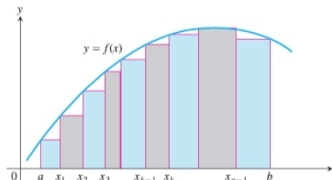
2 INTEGRATION:

1) The Definite Integral

$$S_n = \sum_{k=1}^n f(c_k) \Delta x_k = \sum_{k=1}^n f(c_k) \left(\frac{b-a}{n} \right),$$

$\Delta x_k = \Delta x = (b-a)/n$ for all k

$$J = \lim_{n \rightarrow \infty} \sum_{k=1}^n f(c_k) \left(\frac{b-a}{n} \right) = \lim_{n \rightarrow \infty} \sum_{k=1}^n f(c_k) \Delta x \quad \Delta x = (b-a)/n$$

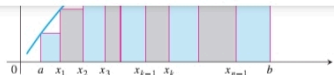


Rules satisfied by definite integrals

1. Order of Integration: $\int_a^b f(x) dx = - \int_b^a f(x) dx$ A Definition
2. Zero Width Interval: $\int_a^a f(x) dx = 0$ A Definition when f(a) exists

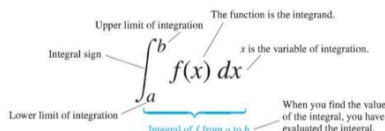
تفاضل وتكامل ٢ م... →

$$S_n = \sum_{k=1}^n f(c_k) \Delta x_k = \sum_{k=1}^n f(c_k) \left(\frac{b-a}{n} \right)$$



$$\Delta x_k = \Delta x = (b-a)/n \text{ for all } k$$

$$J = \lim_{n \rightarrow \infty} \sum_{k=1}^n f(c_k) \left(\frac{b-a}{n} \right) = \lim_{n \rightarrow \infty} \sum_{k=1}^n f(c_k) \Delta x \quad \Delta x = (b-a)/n$$



Rules satisfied by definite integrals

1. **Order of Integration:** $\int_b^a f(x) dx = -\int_a^b f(x) dx$ A Definition
2. **Zero Width Interval:** $\int_a^a f(x) dx = 0$ A Definition when $f(a)$ exists
3. **Constant Multiple:** $\int_a^b kf(x) dx = k \int_a^b f(x) dx$ Any constant k
4. **Sum and Difference:** $\int_a^b (f(x) \pm g(x)) dx = \int_a^b f(x) dx \pm \int_a^b g(x) dx$
5. **Additivity:** $\int_a^b f(x) dx + \int_b^c f(x) dx = \int_a^c f(x) dx$
6. $f(x) \geq g(x)$ on $[a, b] \Rightarrow \int_a^b f(x) dx \geq \int_a^b g(x) dx$
 $f(x) \geq 0$ on $[a, b] \Rightarrow \int_a^b f(x) dx \geq 0$ (Special Case)

EXAMPLE:

Let $\int_{-1}^1 f(x) dx = 5$, $\int_1^4 f(x) dx = -2$, and $\int_{-1}^1 h(x) dx = 7$.
 Then:

1. $\int_4^1 f(x) dx = -\int_1^4 f(x) dx = -(-2) = 2$
2. $\int_{-1}^1 [2f(x) + 3h(x)] dx = 2 \int_{-1}^1 f(x) dx + 3 \int_{-1}^1 h(x) dx$
 $= 2(5) + 3(7) = 31$
3. $\int_{-1}^4 f(x) dx = \int_{-1}^1 f(x) dx + \int_1^4 f(x) dx = 5 + (-2) = 3$

2.1 Integration by Substitution

THEOREM Substitution in Definite Integrals: If g' is continuous on the interval $[a, b]$ and f is continuous on the range of $g(x) = u$, then

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

EXAMPLE: Evaluate $\int_{-1}^1 3x^2 \sqrt{x^3 + 1} dx$.

SOL: $\int_{-1}^1 3x^2 \sqrt{x^3 + 1} dx$ Let $u = x^3 + 1, du = 3x^2 dx$.
 When $x = -1, u = (-1)^3 + 1 = 0$.
 When $x = 1, u = (1)^3 + 1 = 2$.

$$= \int_0^2 \sqrt{u} du$$

$$= \frac{2}{3} u^{3/2} \Big|_0^2$$

Evaluate the new definite integral.

$$= \frac{2}{3} [2^{3/2} - 0^{3/2}] = \frac{2}{3} [2\sqrt{2}] = \frac{4\sqrt{2}}{3}$$

(a) $\int_{\pi/4}^{\pi/2} \cot \theta \csc^2 \theta d\theta = \int_1^0 u \cdot (-du)$ Let $u = \cot \theta, du = -\csc^2 \theta d\theta$.
 $-du = \csc^2 \theta d\theta$.
 When $\theta = \pi/4, u = \cot(\pi/4) = 1$.
 When $\theta = \pi/2, u = \cot(\pi/2) = 0$.

$$= -\int_1^0 u du$$

$$= -\left[\frac{u^2}{2} \right]_1^0$$

EXAMPLE:

Let $\int_{-1}^1 f(x) dx = 5$, $\int_1^4 f(x) dx = -2$, and $\int_{-1}^1 h(x) dx = 7$.
Then:

1. $\int_4^1 f(x) dx = -\int_1^4 f(x) dx = -(-2) = 2$
2. $\int_{-1}^1 [2f(x) + 3h(x)] dx = 2\int_{-1}^1 f(x) dx + 3\int_{-1}^1 h(x) dx$
 $= 2(5) + 3(7) = 31$
3. $\int_{-1}^4 f(x) dx = \int_{-1}^1 f(x) dx + \int_1^4 f(x) dx = 5 + (-2) = 3$

2.1 Integration by Substitution

THEOREM Substitution in Definite Integrals: If g' is continuous on the interval $[a, b]$ and f is continuous on the range of $g(x) = u$, then

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

EXAMPLE: Evaluate $\int_{-1}^1 3x^2\sqrt{x^3 + 1} dx$.

SOL:

$$\int_{-1}^1 3x^2\sqrt{x^3 + 1} dx$$

Let $u = x^3 + 1, du = 3x^2 dx$.
 When $x = -1, u = (-1)^3 + 1 = 0$.
 When $x = 1, u = (1)^3 + 1 = 2$.

$$= \int_0^2 \sqrt{u} du$$

Evaluate the new definite integral.

$$= \frac{2}{3} u^{3/2} \Big|_0^2$$

EXAMPL: $= \frac{2}{3} [2^{3/2} - 0^{3/2}] = \frac{2}{3} [2\sqrt{2}] = \frac{4\sqrt{2}}{3}$

(a) $\int_{\pi/4}^{\pi/2} \cot \theta \csc^2 \theta d\theta = \int_1^0 u \cdot (-du)$

Let $u = \cot \theta, du = -\csc^2 \theta d\theta$.
 $-du = \csc^2 \theta d\theta$.
 When $\theta = \pi/4, u = \cot(\pi/4) = 1$.
 When $\theta = \pi/2, u = \cot(\pi/2) = 0$.

$$= -\int_1^0 u du$$

$$= -\left[\frac{u^2}{2}\right]_1^0$$

$$= -\left[\frac{(0)^2}{2} - \frac{(1)^2}{2}\right] = \frac{1}{2}$$

(b) $\int_{-\pi/4}^{\pi/4} \tan x dx = \int_{-\pi/4}^{\pi/4} \frac{\sin x}{\cos x} dx$

Let $u = \cos x, du = -\sin x dx$.
 When $x = -\pi/4, u = \sqrt{2}/2$.
 When $x = \pi/4, u = \sqrt{2}/2$.

$$= -\int_{\sqrt{2}/2}^{\sqrt{2}/2} \frac{du}{u}$$

$$= -\ln |u| \Big|_{\sqrt{2}/2}^{\sqrt{2}/2} = 0$$

Integrate, zero width interval

THEOREM:

Let f be continuous on the symmetric interval $[-a, a]$.

(a) If f is even, then $\int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx$.

If f is odd, then $\int_{-a}^a f(x) dx = 0$.

EX: Evaluate $\int_{-2}^2 (x^4 - 4x^2 + 6) dx$.

Since $f(x) = x^4 - 4x^2 + 6$ satisfies $f(-x) = f(x)$, it is even on the symmetric interval $[-2, 2]$

, so

$$\int_{-2}^2 (x^4 - 4x^2 + 6) dx = 2 \int_0^2 (x^4 - 4x^2 + 6) dx$$

$$= 2 \left[\frac{x^5}{5} - \frac{4}{3}x^3 + 6x \right]_0^2$$

