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Lecture 15: Differentials and Antiderivatives

Differentials

New notation:

$$dy = f'(x)dx \quad (y = f(x))$$

Both dy and f'(x)dx are called *differentials*. You can think of

$$\frac{dy}{dx} = f'(x)$$

as a quotient of differentials. One way this is used is for linear approximations.

$$\frac{\Delta y}{\Delta x} \approx \frac{dy}{dx}$$

Example 1. Approximate $65^{1/3}$

Method 1 (review of linear approximation method)

$$f(x) = x^{1/3}$$

$$f'(x) = \frac{1}{3}x^{-2/3}$$

$$f(x) \approx f(a) + f'(a)(x-a)$$

$$x^{1/3} \approx a^{1/3} + \frac{1}{3}a^{-2/3}(x-a)$$

A good base point is a = 64, because $64^{1/3} = 4$.

Let x = 65.

$$65^{1/3} = 64^{1/3} + \frac{1}{3}64^{-2/3}(65 - 64) = 4 + \frac{1}{3}\left(\frac{1}{16}\right)(1) = 4 + \frac{1}{48} \approx 4.02$$

Similarly,

$$(64.1)^{1/3} \approx 4 + \frac{1}{480}$$

Method 2 (review)

$$65^{1/3} = (64+1)^{1/3} = [64(1+\frac{1}{64})]^{1/3} = 64^{1/3}[1+\frac{1}{64}]^{1/3} = 4\left[1+\frac{1}{64}\right]^{1/3}$$

Next, use the approximation $(1+x)^r \approx 1 + rx$ with $r = \frac{1}{3}$ and $x = \frac{1}{64}$.

$$65^{1/3} \approx 4(1 + \frac{1}{3}(\frac{1}{64})) = 4 + \frac{1}{48}$$

This is the same result that we got from Method 1.

Method 3 (with differential notation)

$$y = x^{1/3}|_{x=64} = 4$$

$$dy = \frac{1}{3}x^{-2/3}dx|_{x=64} = \frac{1}{3}\left(\frac{1}{16}\right)dx = \frac{1}{48}dx$$

We want dx = 1, since (x + dx) = 65. $dy = \frac{1}{48}$ when dx = 1.

$$(65)^{1/3} = 4 + \frac{1}{48}$$

What underlies all three of these methods is

$$y = x^{1/3}$$

$$\frac{dy}{dx} = \frac{1}{3}x^{-2/3}|_{x=64}$$

Anti-derivatives

 $F(x) = \int f(x)dx$ means that F is the antiderivative of f.

Other ways of saying this are:

$$F'(x) = f(x)$$
 or, $dF = f(x)dx$

Examples:

1.
$$\int \sin x dx = -\cos x + c \text{ where } c \text{ is any constant.}$$

2.
$$\int x^n dx = \frac{x^{n+1}}{n+1} + c \text{ for } n \neq -1.$$

3.
$$\int \frac{dx}{x} = \ln |x| + c \quad \text{(This takes care of the exceptional case } n = -1 \text{ in } 2.\text{)}$$

4.
$$\int \sec^2 x dx = \tan x + c$$

5.
$$\int \frac{dx}{\sqrt{1-x^2}} = \sin^{-1} x + c \text{ (where } \sin^{-1} x \text{ denotes "inverse sin" or arcsin, and not } \frac{1}{\sin x}\text{)}$$

6.
$$\int \frac{dx}{1+x^2} = \tan^{-1}(x) + c$$

Proof of Property 2: The absolute value |x| gives the correct answer for both positive and negative x. We will double check this now for the case x < 0:

$$\ln |x| = \ln(-x)$$

$$\frac{d}{dx}\ln(-x) = \left(\frac{d}{du}\ln(u)\right)\frac{du}{dx} \text{ where } u = -x.$$

$$\frac{d}{dx}\ln(-x) = \frac{1}{u}(-1) = \frac{1}{-x}(-1) = \frac{1}{x}$$

Uniqueness of the antiderivative up to an additive constant.

If F'(x) = f(x), and G'(x) = f(x), then G(x) = F(x) + c for some constant factor c.

Proof:

$$(G-F)' = f - f = 0$$

Recall that we proved as a corollary of the Mean Value Theorem that if a function has a derivative zero then it is constant. Hence G(x) - F(x) = c (for some constant c). That is, G(x) = F(x) + c.

Method of substitution.

Example 1. $\int x^3 (x^4 + 2)^5 dx$

Substitution:

$$u = x^4 + 2$$
, $du = 4x^3 dx$, $(x^4 + 2)^5 = u^5$, $x^3 dx = \frac{1}{4} du$

Hence,

$$\int x^3 (x^4 + 2)^5 dx = \frac{1}{4} \int u^5 du = \frac{u^6}{4(6)} = \frac{u^6}{24} + c = \frac{1}{24} (x^4 + 2)^6 + c$$

Example 2. $\int \frac{x}{\sqrt{1+x^2}} dx$

Another way to find an anti-derivative is "advanced guessing." First write

$$\int \frac{x}{\sqrt{1+x^2}} dx = \int x(1+x^2)^{-1/2} dx$$

Guess: $(1 + x^2)^{1/2}$. Check this.

$$\frac{d}{dx}(1+x^2)^{1/2} = \frac{1}{2}(1+x^2)^{-1/2}(2x) = x(1+x^2)^{-1/2}$$

Therefore,

$$\int x(1+x^2)^{-1/2}dx = (1+x^2)^{1/2} + c$$

Example 3. $\int e^{6x} dx$

Guess: e^{6x} . Check this:

$$\frac{d}{dx}e^{6x} = 6e^{6x}$$

Therefore,

$$\int e^{6x} dx = \frac{1}{6}e^{6x} + c$$

Example 4. $\int x e^{-x^2} dx$

Guess: e^{-x^2} Again, take the derivative to check:

$$\frac{d}{dx}e^{-x^2} = (-2x)(e^{-x^2})$$

Therefore,

$$\int x e^{-x^2} dx = -\frac{1}{2}e^{-x^2} + c$$

Example 5. $\int \sin x \cos x dx = \frac{1}{2} \sin^2 x + c$

Another, equally acceptable answer is

$$\int \sin x \cos x \, dx = -\frac{1}{2} \cos^2 x + c$$

This seems like a contradiction, so let's check our answers:

$$\frac{d}{dx}\sin^2 x = (2\sin x)(\cos x)$$

and

$$\frac{d}{dx}\cos^2 x = (2\cos x)(-\sin x)$$

So both of these are correct. Here's how we resolve this apparent paradox: the difference between the two answers is a constant.

$$\frac{1}{2}\sin^2 x - (-\frac{1}{2}\cos^2 x) = \frac{1}{2}(\sin^2 x + \cos^2 x) = \frac{1}{2}$$

So,

$$\frac{1}{2}\sin^2 x - \frac{1}{2} = \frac{1}{2}(\sin^2 x - 1) = \frac{1}{2}(-\cos^2 x) = -\frac{1}{2}\cos^2 x$$

The two answers are, in fact, equivalent. The constant c is shifted by $\frac{1}{2}$ from one answer to the other.

Example 6.
$$\int \frac{dx}{x \ln x}$$
 (We will assume $x > 0$.)

Let $u = \ln x$. This means $du = \frac{1}{x} dx$. Substitute these into the integral to get

$$\int \frac{dx}{x \ln x} = \int \frac{1}{u} du = \ln u + c = \ln(\ln(x)) + c$$