

20090401

Substitution (Integration by Change)

$$\frac{d}{dx} F(u(x)) = F'(u(x)) u'(x) dx$$

$$\int F'(u) u' dx = \int F'(u) du = F(u) + C$$

$$u = u(x)$$

of integrand "g(u) u"

Example. (Mani) $\int_{\mathbb{R}} 2e^{2x} dx = e^{2x} + C$

$$u = 2x \\ du = 2dx \text{ ; gather } \int e^u du = e^u + C$$

but $u=2x \quad \int e^u du = e^{2x} + C$

More meaningful

$$\int e^{2t-1} dt \quad \begin{matrix} \text{choose a variable} \\ \rightarrow \text{fixed } du = \dots \end{matrix}$$

(several approaches) $u = 2t - 1$

$$du = 2 dt$$

BLOCKED? $dt = \frac{1}{2} 2 dt$

Try —
plus —

$$\int e^u \frac{1}{2} du = \frac{1}{2} \int e^u du = \frac{1}{2} e^u + C$$

$$= \frac{1}{2} e^{2t-1} dt$$

IVP (Initial Value Problem)

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Ex 5.1.5 Marginal cost

$$\frac{dC}{dq} = 3q^2 - 60q + 400 \leftarrow \text{DE}$$

$$C(2) = 900$$

\leftarrow Initial Value

Find $C(5)$; Find $C(x)$

Prob
T32 $\frac{dy}{dx} = e^{-x}, y=3 \text{ when } x=0$

$$y = \int e^{-x} dx = -e^{-x} + C$$

$$y(0) = y(x) \Big|_{x=0} = 3 = -e^{-0} + C \quad \text{add on}$$

$$\therefore \boxed{C=4}$$

$$\boxed{y = -e^{-x} + 4}$$

#45 MC = $\frac{dC}{dq} = 3q^2 - 24q + 48$

$$C \Big|_{x=20} = 30'000$$

(not $+B \pm \sqrt{B^2 - 4AC}$)

$$\frac{-B \pm \sqrt{B^2 - 4AC}}{2A} = \frac{+24 \pm \sqrt{(24)^2 - 196}}{2}$$

(Not reasonable!)

$$C(q) = \int \frac{dC}{dq} dq = q^3 - 12q^2 + 48q + C$$

$$C(20) = 30000 = (20)^3 - 12(20)^2 + 48(20) + C$$

$$C = \dots$$

(On some integrals, get lucky)

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Prob 5 $\int \sqrt{4x-1} dx$ (Know $\int \sqrt{u} du$)

$$u = 4x-1$$

$$du = 4dx = \frac{1}{4} dt$$

$$\int \sqrt{u} \frac{1}{4} du = \frac{1}{4} \int \sqrt{u} du = \frac{1}{4} \frac{u^{3/2}}{3/2} = \frac{1}{6} (4x-1)^{3/2} + C$$

IVP 45 $x'(t) = -2(3t+1)^{1/2}$ $\boxed{x(0)=4}$

$$x(t) = \int -2(3t+1)^{1/2} dt$$

$$\begin{aligned} & (-2) dt \\ & u = 3t+1 \\ & du = 3dt \Rightarrow \\ & dt = \frac{1}{3} du \end{aligned}$$

BOOKKEEPING

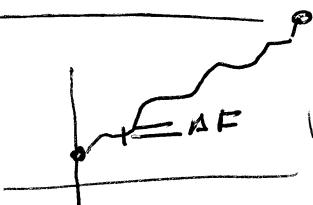
$$= -2 \int u^{1/2} \cdot \frac{1}{3} du$$

$$= -\frac{2}{3} \cdot \frac{u^{3/2}}{3/2} = -\frac{4}{9} (3t+1)^{3/2} + C$$

Find C: $x(0) = 4 = -\frac{4}{9}(0+1)^{3/2} + C$ $C = 4\frac{4}{9}$

Definite integral

$$F(b) - F(a)$$



$= \sum \Delta F \approx \sum F'(x) \Delta x$ Stuff by area

$$\rightarrow \int_a^b F'(x) dx$$