

Definition of Two Special Definite Integrals

1. If f is defined at $x = a$, then $\int_a^a f(x)dx = 0$.
2. If f is integrable on $[a, b]$, then $\int_b^a f(x)dx = -\int_a^b f(x)dx$.

Theorem : Additive Interval Property

If f is integrable on the three closed intervals determined by a , b , and c , then

$$\int_a^b f(x)dx = \int_a^c f(x)dx + \int_c^b f(x)dx.$$

Theorem : Properties of Definite Integrals

If f and g are integrable on $[a, b]$ and k is a constant, then the functions of kf and $f \pm g$ are integrable on $[a, b]$, and

1. $\int_a^b kf(x)dx = k \int_a^b f(x)dx$
2. $\int_a^b [f(x) \pm g(x)]dx = \int_a^b f(x)dx \pm \int_a^b g(x)dx$.

Theorem : Preservation of Inequality

1. If f is integrable and nonnegative on the closed interval $[a, b]$, then

$$0 \leq \int_a^b f(x)dx.$$

2. If f and g are integrable on the closed interval $[a, b]$ and $f(x) \leq g(x) \forall x \in [a, b]$, then

$$\int_a^b f(x)dx \leq \int_a^b g(x)dx.$$

Theorem : The Fundamental Theorem of Calculus

If a function f is continuous on the closed interval $[a, b]$ and F is an antiderivative of f on the interval $[a, b]$, then

$$\int_a^b f(x)dx = F(b) - F(a).$$

Theorem : The Second Fundamental Theorem of Calculus

If f is continuous on an open interval I containing a , then, for every x in the interval,

$$\frac{d}{dx} \left[\int_a^x f(t)dt \right] = f(x).$$