

~~Class 29: Section 5.8~~

I

Class 29: Section 5.8

The idea of calculating a derivative of a differentiable function $f(x)$ in order to study the properties of f is clear.

But there are many situations where we know how a function is changing but we do not know the function.

ex. Newton's 2nd Law of Motion

$$F = ma$$

ex. Find a function whose derivative is

$$\tan x:$$

Solve $\frac{dy}{dx} = \tan x$ for $y(x)$.

This involves going backwards from the act of differentiating, back to the original function from the derivative.

This is like in general solving $\frac{dy}{dx} = f(x)$ for some unknown function $y(x)$.

ex. $y' = \cos x$. This has solution $y = \sin x$
but also $y = 3 + \sin x$.

ex. $y' = \tan x$ has solution $y = -\ln|\cos x|$.
Any other solutions?

ex. $y' = \frac{dy}{dx} = x^n$, for $n \in \mathbb{R}$, $n \neq -1$, and
 $y' = x^{-1}$

Def A function $F(x)$ is called an antiderivative of $f(x)$ on an interval I if $F'(x) = f(x)$ for all $x \in I$.

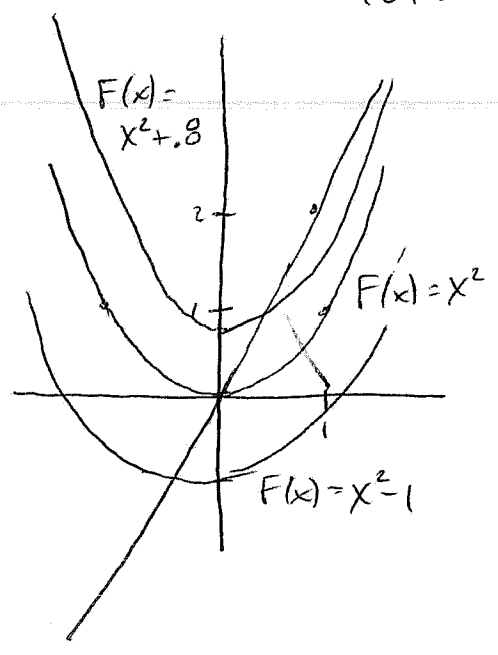
Notes ① There is no general procedure for finding antiderivatives. Most of it is pattern recognition. There are a couple of "rules" for certain situations.

Notes cont'd

② If $F(x)$ is an antiderivative of $f(x)$, then so is $F(x) + C$ for any choice of $C \in \mathbb{R}$ (why?) Thus there are always many antiderivatives of a function, if it has any. But

Fact: Any 2 antiderivatives of $f(x)$ differ by a constant.

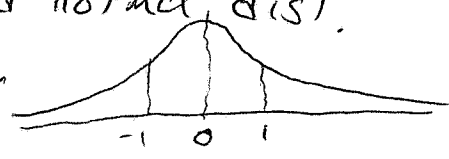
ex. All antiderivatives of $f(x) = 2x$ look like $F(x) = x^2 + C$ for some choice of $C \in \mathbb{R}$.



③ Some functions do not have "easy to write" antiderivatives.

ex. No easy expression for $F(x)$ when $f(x) = e^{-x^2}$

(this function shows up in the standard normal dist. in statistics)



function $\ll C e^{-\frac{(x-\mu)^2}{2\sigma^2}}$
 $\mu = 0 \quad \sigma = 1/\sqrt{2}$

Notes cont'd

④ Finding the "general" form for the antiderivative of a function involves finding any one $F(x)$ and then adding on unknown constant (typically denoted by a capital "C")

ex. For $g(x) = 2x + 1$, the general antiderivative is
$$G(x) = x^2 + x + C$$

ex. The "general solution" (a form for all solutions) to $\frac{dy}{dx} = e^{ax}$, $a \neq 0$, $a \in \mathbb{R}$, is $y(x) = \frac{1}{a} e^{ax} + C$

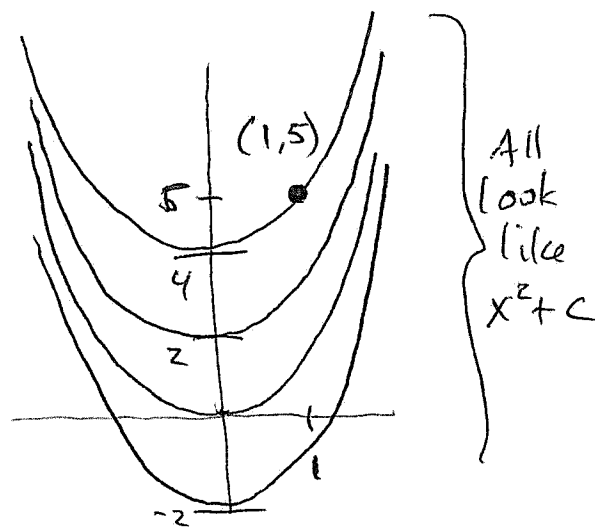
⑤ If we knew one pt of an antiderivative, we can use that information to solve for the value of C . In this case, there would be only 1 antiderivative.

Notes cont'd

⑤ cont'd

ex Find the antiderivative of $f(x) = 2x$ that satisfies $F(1) = 5$.

Solution The general antiderivative is $F(x) = x^2 + c$. And if $F(1) = (1)^2 + c = 5$, then



$c = 4$. Hence the antiderivative of $f(x) = 2x$ that passes through $(1, 5)$ is

$$F(x) = x^2 + 4$$

ex. Solve for the unknown function $y(x)$ where

$$\frac{dy}{dx} = e^{3x}, \text{ and } y(0) = -1$$

Solution: The general antiderivative of e^{3x}

is $y(x) = \frac{1}{3}e^{3x} + c$. And if $y(0) = -1$,

then $y(0) = \frac{1}{3}e^{3(0)} + c = \frac{1}{3} + c = -1$, so $c = -\frac{4}{3}$.

So $y(x) = \frac{1}{3}e^{3x} - \frac{4}{3}$.

Def. ① An equation involving an unknown function $y(x)$ and some of its derivatives is called an ordinary differential equation, or ODE.

② An ODE with some data (like a pt on the antiderivative) is called an initial value problem, or IVP.

Some Antiderivative Patterns

Function $f(x)$	Antiderivative $F(x)$
$x^n, n \neq -1$	$\frac{1}{n+1} x^{n+1}$
$e^{ax}, a \neq 0$	$\frac{1}{a} e^{ax}$
$\sin(ax)$	$-\frac{1}{a} \cos(ax)$
$\frac{1}{x}$	$\ln x $
(this is the case $x^n, n = -1$)	(absolute values here)

For the last one, let $f(x) = \ln x$, for $x > 0$.

Then $f'(x) = \frac{1}{x}$ but only on $(0, \infty)$.

Let $g(x) = \ln(-x)$, defined on $(-\infty, 0)$. Then

$$g'(x) = \frac{d}{dx} [\ln(-x)] = \frac{1}{(-x)} \cdot \frac{d}{dx} [-x] = \frac{1}{(-x)} \cdot (-1) = \frac{1}{x}$$

but the domain is only on $(-\infty, 0)$.

Put these together:

$$h(x) = \ln|x| = \begin{cases} \ln x & x > 0 \\ \ln(-x) & x < 0 \end{cases} \quad \text{or } x \neq 0$$

Then $h'(x) = \frac{1}{x}$ on all $x \neq 0$.