

# Lec. 24 - Examples and Exercises

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last time  $\mathcal{I}([a, b]) = \mathcal{R}([a, b])$   
all with the same value of the integral

Corollary: If  $f \in \mathcal{I}([a, b])$  &  $P_n$

is the  $n^{\text{th}}$  "standard partition" of  $[a, b]$   
i.e.  $x_i = a + i \left( \frac{b-a}{n} \right)$

then  $\lim_{n \rightarrow \infty} R(P_n, \{x_i\}; f) = \int_a^b f = U = L$

think

| Pros                              | Cons                              |
|-----------------------------------|-----------------------------------|
| $\mathcal{I} \subset \mathcal{R}$ | $\mathcal{I} \subset \mathcal{R}$ |

Prove:

1.) F.T.C.

(I) let  $f \in C^0([a, b])$

• assume

$f'(x) \nexists x \in (a, b)$

• assume

$f' \in \mathcal{R}([a, b])$

Note:  $\exists$  differentiable functions  $f$  with non-integrable derivatives

i.e. - Volterra's non-integrable derivatives

Prove me

But if  $f \in C^0([a, b])$ , and  $f'(x) \nexists x \in (a, b)$   
for  $f' \in \mathcal{R}([a, b])$

then  $\int_a^b f' = f(b) - f(a)$

MEAN VALUE THEOREM and TELESCOPING SUM

(2) F.T.C. (II)

let  $f \in C^0([a, b])$

Define  $F(x) := \int_a^x f$  then

a)  $F'$  exists for all  $x \in (a, b)$

b)  $F'(x) = f(x)$