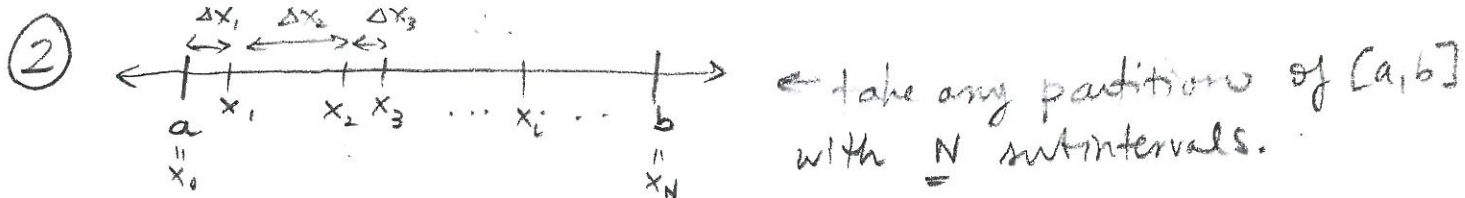


# \* Why does the FTC I work? \*

① If  $f$  is continuous on  $[a, b]$ , then  $f$  is integrable on  $[a, b]$  meaning:

$$\int_a^b f(x) dx = \lim_{\|P\| \rightarrow 0} \sum_{i=1}^N f(c_i) \Delta x_i$$

exists and yields the same value regardless of the choice of partition  $P$  or sample points  $c_i$ .



$$\begin{aligned} \Rightarrow F(b) - F(a) &= \underbrace{F(b) - F(x_{N-1})} + \underbrace{F(x_{N-1}) - F(x_{N-2})} + \underbrace{F(x_{N-2}) - F(x_{N-3})} + \dots \\ &\quad \dots + \underbrace{F(x_2) - F(x_1)} + \underbrace{F(x_1) - F(a)} \\ &= \left( \frac{F(b) - F(x_{N-1})}{\Delta x_N} \right) \Delta x_N + \left( \frac{F(x_{N-1}) - F(x_{N-2})}{\Delta x_{N-1}} \right) \Delta x_{N-1} + \dots + \left( \frac{F(x_2) - F(x_1)}{\Delta x_2} \right) \Delta x_2 \\ &\quad + \left( \frac{F(x_1) - F(a)}{\Delta x_1} \right) \Delta x_1 \end{aligned}$$

by the mean value theorem, we know on each subinterval  $[x_i, x_{i+1}]$  there is some point  $c_i$

such that  $\frac{F(x_{i+1}) - F(x_i)}{\Delta x_i} = F'(c_i)$  (i.e. slope of secant through endpoints = slope of tangent at  $c_i$ )

So our sum is the same as

$$= F'(c_N) \Delta x_N + F'(c_{N-1}) \Delta x_{N-1} + \dots + F'(c_2) \Delta x_2 + F'(c_1) \Delta x_1$$

since  $f' = f$

$$= f(c_N) \Delta x_N + f(c_{N-1}) \Delta x_{N-1} + \dots + f(c_2) \Delta x_2 + f(c_1) \Delta x_1$$

$$= \sum_{i=1}^N f(c_i) \Delta x_i \quad \text{and we've shown that}$$

for this special choice of sample points  $c_i$ ,  
we actually get

$$F(b) - F(a) = \sum_{i=1}^N f(c_i) \Delta x_i$$

If we take the limit of both sides as  $N \rightarrow \infty$ ,  
we have

$$F(b) - F(a) = \lim_{N \rightarrow \infty} \sum_{i=1}^N f(c_i) \Delta x_i = \int_a^b f(x) dx$$

↑  
b/c it is constant  
with respect to  $N$

↑  
because  $f$  is  
integrable, so the choice  
of partition +  $c_i$ 's  
don't matter!

which is exactly the conclusion of the FTC I!