

1.24 The fundamental theorem of calculus: interpreting the limit via areas

If

$$\frac{df}{dx} = g$$

then define

$$\left. \frac{df}{dx} \right]_{x=a} = g(a) \quad \text{and} \quad \left(\int g dx \right) \Big|_{x=a}^{x=b} = f(b) - f(a).$$

Fundamental theorem of change.

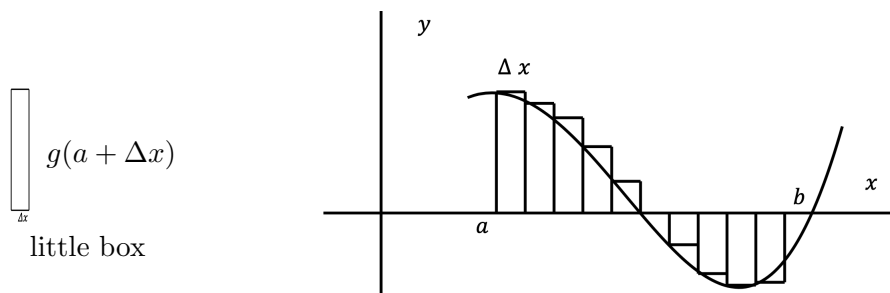
$$\left. \frac{df}{dx} \right]_{x=a} = \lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h}.$$

Fundamental theorem of calculus.

$$\left(\int g dx \right) \Big|_{x=a}^{x=b} = \lim_{N \rightarrow \infty} \left(g(a) \frac{1}{N} + g\left(a + \frac{1}{N}\right) \frac{1}{N} + \cdots + g\left(b - \frac{1}{N}\right) \frac{1}{N} \right).$$

The right hand side

$$\begin{aligned} & \lim_{N \rightarrow \infty} \left(g(a) \frac{1}{N} + g\left(a + \frac{1}{N}\right) \frac{1}{N} + \cdots + g\left(b - \frac{1}{N}\right) \frac{1}{N} \right) \\ &= \lim_{N \rightarrow \infty} \left(\text{add up the areas of the little boxes of width } \Delta x = \frac{1}{N} \text{ and height } g\left(a + k \frac{1}{N}\right) \right) \end{aligned}$$



How little boxes are used to calculate an integral

The leftmost box has area $g(a)\Delta x = g(a) \frac{1}{N}$.

The second box has area $g(a + \Delta x)\Delta x = g\left(a + \frac{1}{N}\right) \frac{1}{N}$.

Continue this process.

So think of $\lim_{N \rightarrow \infty} \left(g(a) \frac{1}{N} + g\left(a + \frac{1}{N}\right) \frac{1}{N} + \cdots + g\left(b - \frac{1}{N}\right) \frac{1}{N} \right)$ as adding up areas from a to b of infinitesimally small boxes with area $g(x)\Delta x$.