Indefinite integral

Ex.: Financial mathematics

Given the marginal cost function C'(x) for the production of a commodity:

$C'(x) = 3x + 50$

What is the cost function C(x)?

$C(x) = \dots ?$

General problem

Given a function f. What function F is such that F' = f ?

Ex.: $f(x) = 2x$

$\Rightarrow$ $F(x) = x^2$ as $F'(x) = 2x = f(x)$
$F(x) = x^2 + 1$ as $F'(x) = 2x + 0 = 2x = f(x)$
$F(x) = x^2 - 4$ as $F'(x) = 2x + 0 = 2x = f(x)$
…
$F(x) = x^2 + C \ (C \in \mathbb{R})$ as $F'(x) = 2x + 0 = 2x = f(x)$

$f(x) = 8x^3$

$\Rightarrow$ $F(x) = 2x^4$ as $F'(x) = 8x^3 = f(x)$
$F(x) = 2x^4 + 5$ as $F'(x) = 8x^3 + 0 = 8x^3 = f(x)$
$F(x) = 2x^4 - 11$ as $F'(x) = 8x^3 + 0 = 8x^3 = f(x)$
…
$F(x) = 2x^4 + C \ (C \in \mathbb{R})$ as $F'(x) = 8x^3 + 0 = 8x^3 = f(x)$

Definitions

F(x) is called an **antiderivative** of f(x) if its derivative F'(x) is equal to f(x), i.e. F'(x) = f(x).

The set of all antiderivatives of the function f(x) is called the **indefinite integral** of f(x), denoted by $\int f(x)\,dx$
$\int f(x)\,dx = F(x) + C$

C ($C \in \mathbb{R}$) is called the **integration constant**.

Ex.: $f(x) = 8x^3$

The functions $F(x) = 2x^4$, $F(x) = 2x^4 + 5$, $F(x) = 2x^4 - 11$, … are antiderivatives of f(x).
We therefore write $\int f(x)\,dx = 2x^4 + C$

$f(x) = 12x^2$

$\int f(x)\,dx = 4x^3 + C$

$\int 2x\,dx = x^2 + C$

$\int 3\,e^{3x}\,dx = e^{3x} + C$