

CALCULUS

Definite integration and Riemann sum problems

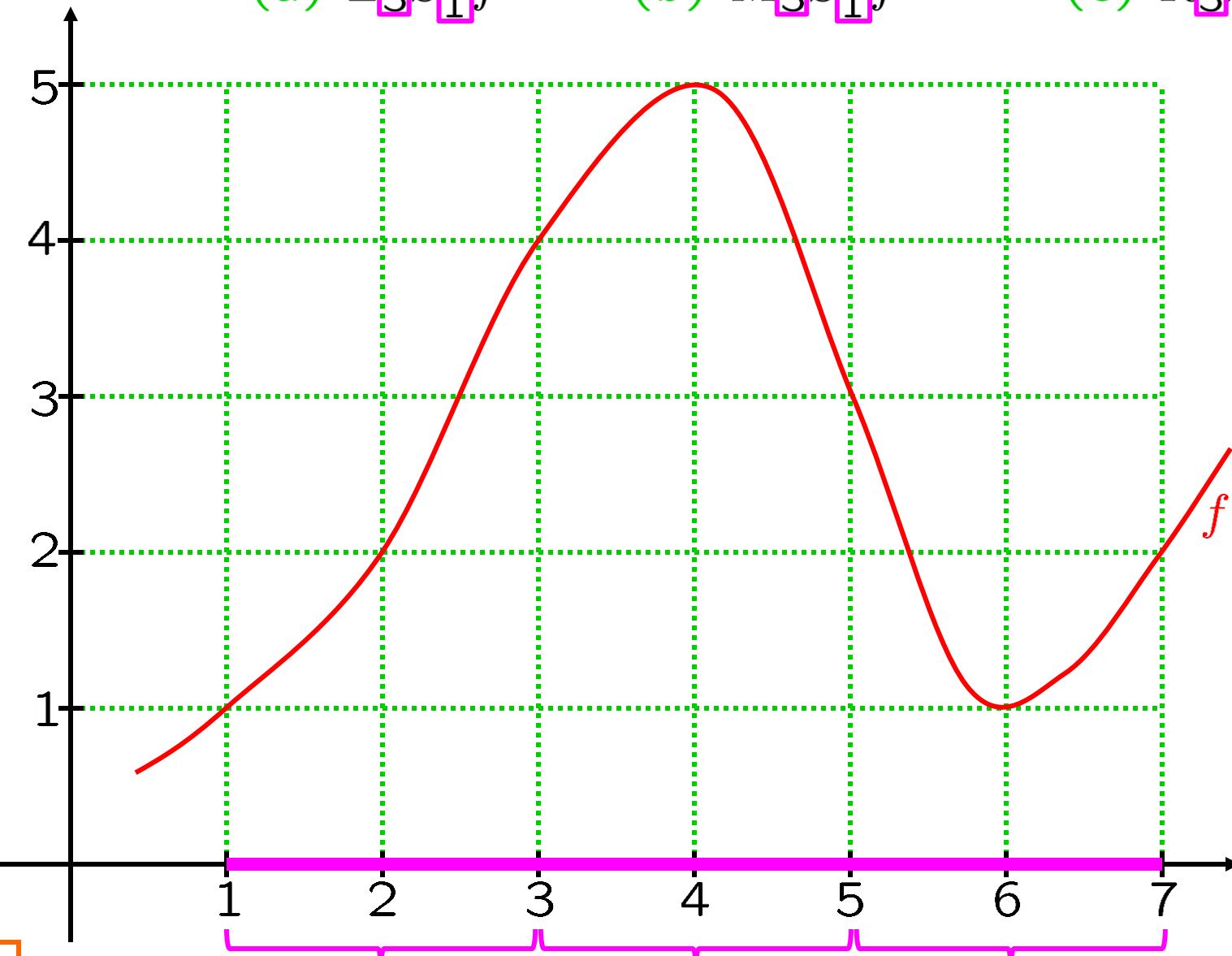
EXAMPLE: Estimate the area under $y = f(x)$

from $x = 1$ to $x = 7$ by calculating

(a) $L_3 S_1^7 f$

(b) $M_3 S_1^7 f$

(c) $R_3 S_1^7 f$



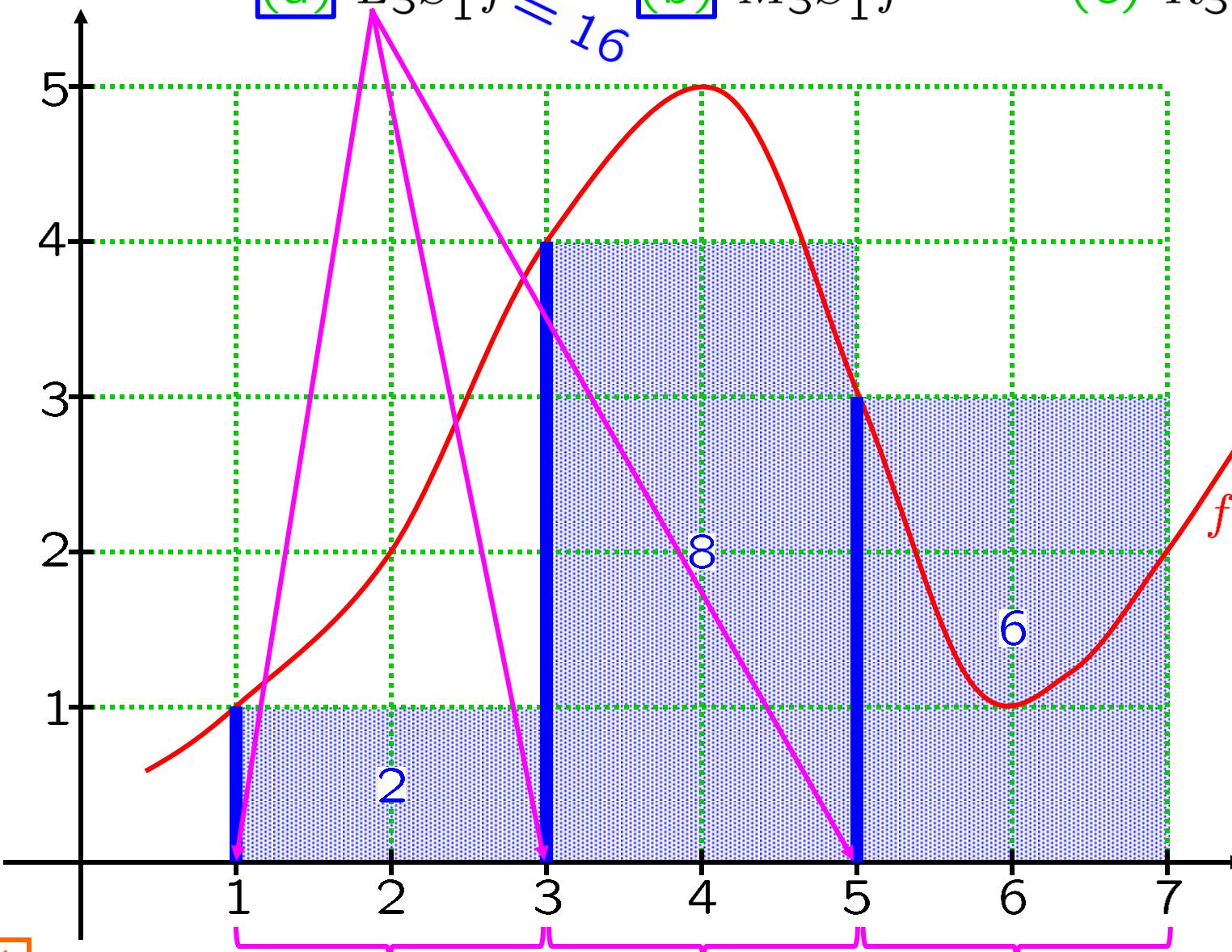
EXAMPLE: Estimate the area under $y = f(x)$

from $x = 1$ to $x = 7$ by calculating

(a) $L_3 S_1^7 f$

(b) $M_3 S_1^7 f$

(c) $R_3 S_1^7 f$

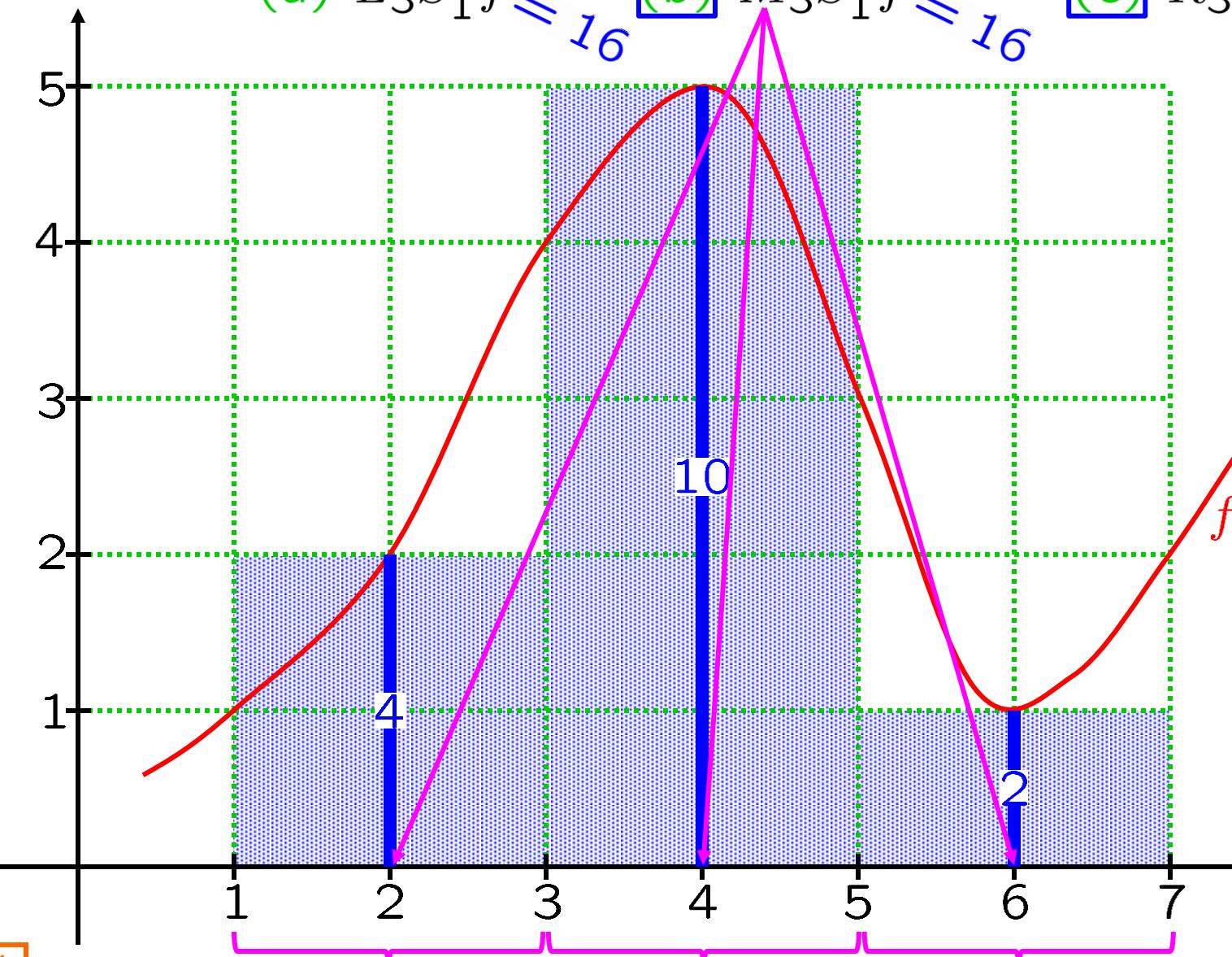


EXAMPLE: Estimate the area under $y = f(x)$ from $x = 1$ to $x = 7$ by calculating

(a) $L_3 S_1^7 f \approx 16$

(b) $M_3 S_1^7 f \approx 16$

(c) $R_3 S_1^7 f$

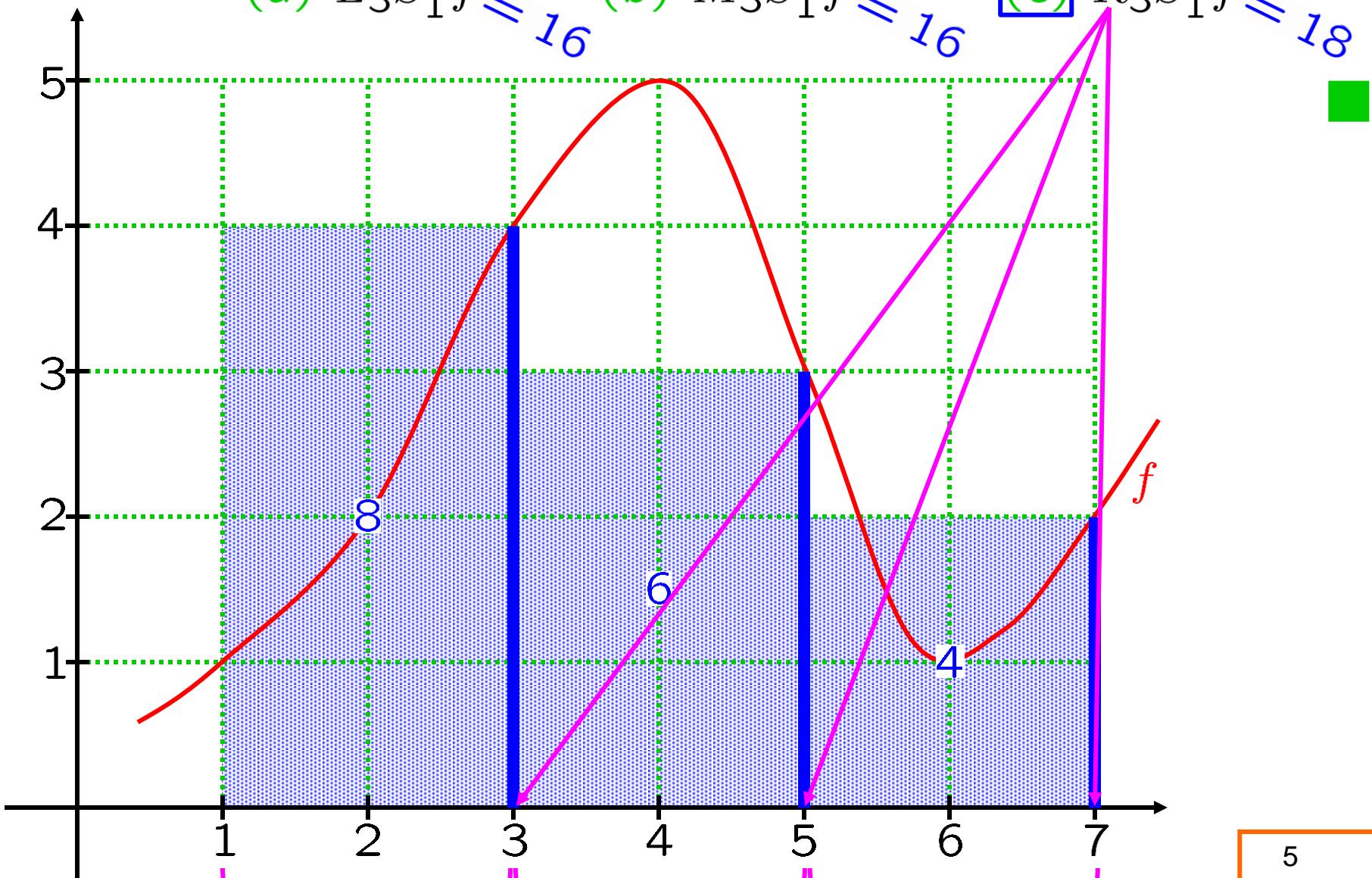


EXAMPLE: Estimate the area under $y = f(x)$ from $x = 1$ to $x = 7$ by calculating

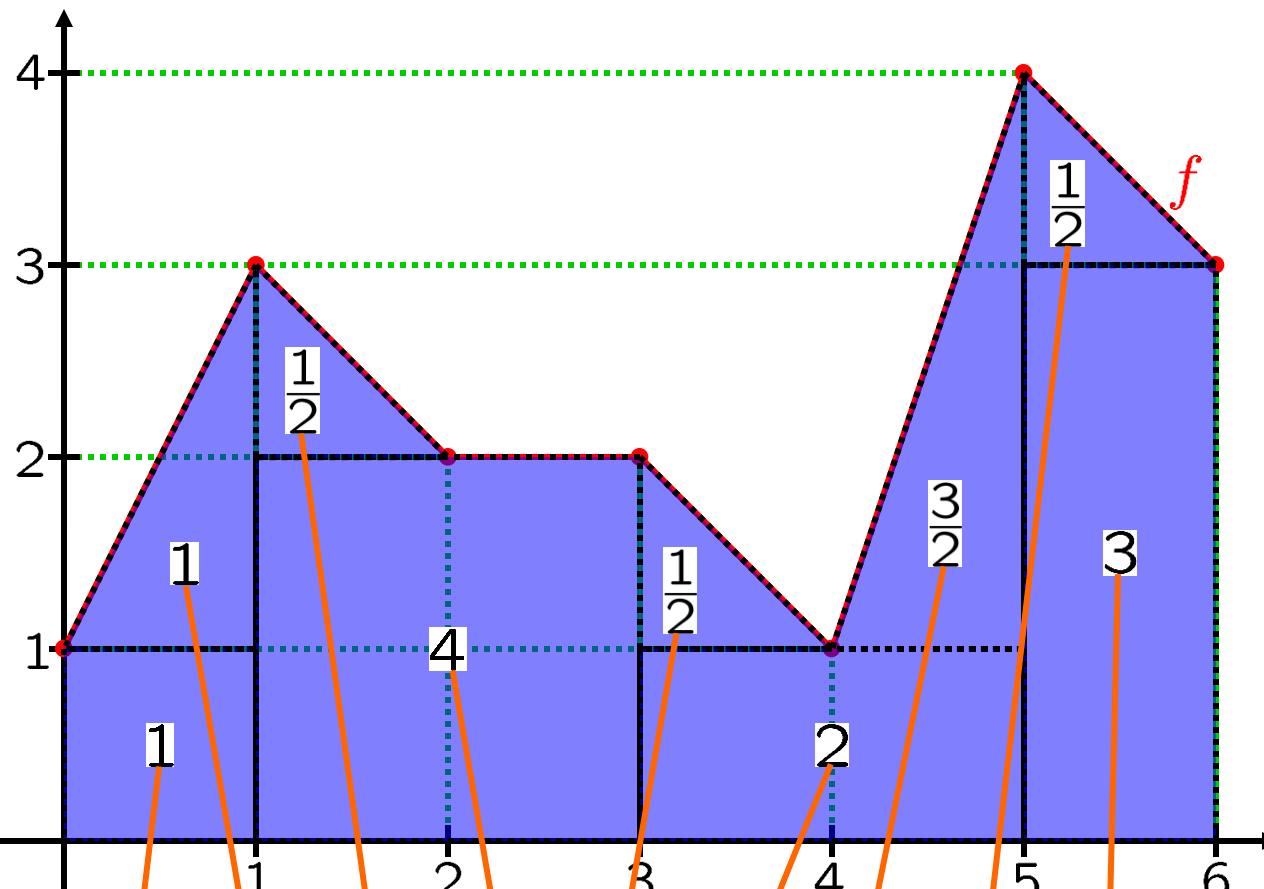
(a) $L_3 S_1^7 f \approx 16$

(b) $M_3 S_1^7 f \approx 16$

(c) $R_3 S_1^7 f \approx 18$



EXAMPLE: From the graph of f , given below, compute $\int_0^6 f(x) dx$ by interpreting it as an area.



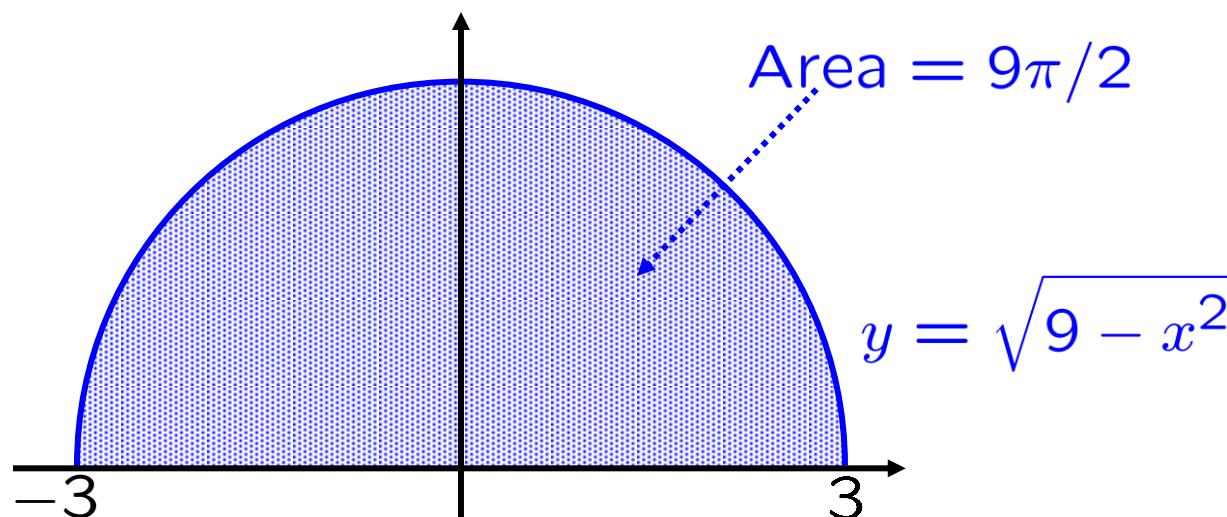
$$\int_0^6 f(x) dx = 1 + 1 + \frac{1}{2} + 4 + \frac{1}{2} + \frac{1}{2} + 2 + \frac{3}{2} + \frac{1}{2} + 3 = 14 \quad \blacksquare$$

SKILL
Integral as area

EXAMPLE:

(a) Compute $\int_{-3}^3 \sqrt{9 - x^2} dx$ by interpreting it as an area.

(b) Compute $\int_3^{-3} \sqrt{9 - x^2} dx$.



Area inside
circle of
radius 3
 $= \pi[3^2]$
 $= 9\pi$

$$(a) \int_{-3}^3 \sqrt{9 - x^2} dx = 9\pi/2$$

SKILL
Definite integral

$$(b) \int_3^{-3} \sqrt{9 - x^2} dx = - \int_{-3}^3 \sqrt{9 - x^2} dx = -9\pi/2 \blacksquare$$

Def'n: $\int_b^a f(x) dx := - \int_a^b f(x) dx, \quad \text{if } a < b$

EXAMPLE: Estimate $\int_1^7 f(x) dx$ by calculating

(a) $L_3 S_1^7 f$

(b) $M_3 S_1^7 f$

(c) $R_3 S_1^7 f$

x	1	2	3	4	5	6	7
$f(x)$	2	-1	3	4	7	2	0

(a) $L_3 S_1^7 f = (2)((f(1)) + (f(3)) + (f(5)))$
 $= [2][(f(1)) + (f(3)) + (f(5))]$
 $= [2][2 + 3 + 7] = 24$

EXAMPLE: Estimate $\int_1^7 f(x) dx$ by calculating

(a) $L_3 S_1^7 f$

(b) $M_3 S_1^7 f$

(c) $R_3 S_1^7 f$

x	1	2	3	4	5	6	7
$f(x)$	2	-1	3	4	7	2	0

(a) $L_3 S_1^7 f = (2)((f(1)) + (2)(f(3)) + (2)(f(5)))$
 $= [2][(f(1)) + (f(3)) + (f(5))]$
 $= [2][2 + 3 + 7] = 24$

(b) $M_3 S_1^7 f = (2)((f(2)) + (2)(f(4)) + (2)(f(6)))$
 $= [2][(f(2)) + (f(4)) + (f(6))]$
 $= [2][-1 + 4 + 2] = 10$

EXAMPLE: Estimate $\int_1^7 f(x) dx$ by calculating

(a) $L_3 S_1^7 f$

(b) $M_3 S_1^7 f$

(c) $R_3 S_1^7 f$

x	1	2	3	4	5	6	7
$f(x)$	2	-1	3	4	7	2	0

$$\begin{aligned}
 (a) L_3 S_1^7 f &= (2)((f(1)) + (f(3)) + (f(5))) \\
 &= [2][(f(1)) + (f(3)) + (f(5))] \\
 &= [2][2 + 3 + 7] = 24
 \end{aligned}$$

$$\begin{aligned}
 (b) M_3 S_1^7 f &= (2)((f(2)) + (f(4)) + (f(6))) \\
 &= [2][(f(2)) + (f(4)) + (f(6))] \\
 &= [2][-1 + 4 + 2] = 10
 \end{aligned}$$

NOTE: Midpoint sum might not be between left and right sums.

$$\begin{aligned}
 (c) R_3 S_1^7 f &= (2)((f(3)) + (f(5)) + (f(7))) \\
 &= [2][(f(3)) + (f(5)) + (f(7))] \\
 &= [2][3 + 7 + 0] = 20
 \end{aligned}$$

SKILL

Riemann sums from table

EXAMPLE: Let $f(x) = x^3 - 3x$, and compute $R_6 S_0^6 f$.

$$h_6 = \frac{6 - 0}{6} = 1 = \text{width of every rectangle}$$
$$R_6 S_0^6 f = \sum_{j=1}^6 [h_6][f(0 + jh_6)]$$

right endpoint of j th subinterval ...
height of j th rectangle ...
area of j th rectangle ...

$$= \sum_{j=1}^6 f(j)$$

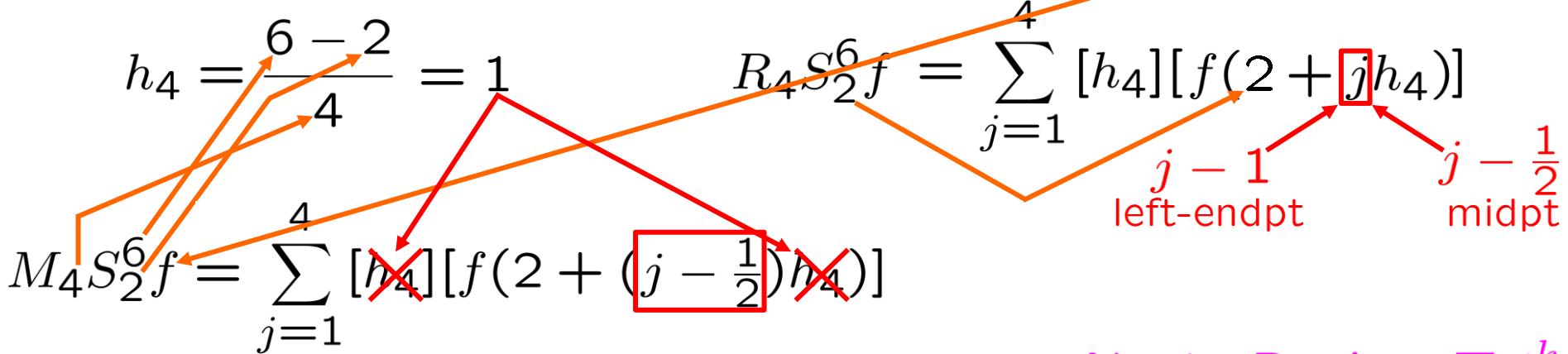
$$= [f(1)] + [f(2)] + [f(3)] + [f(4)] + [f(5)] + [f(6)]$$

$$= -2 + 2 + 18 + 52 + 110 + 198 = 378 \blacksquare$$

SKILL
Compute Riemann sum

EXAMPLE: Approximate $\int_2^6 x^3 e^x dx$
 using midpoints and four subintervals.

I.e., let $f(x) = x^3 e^x$, and compute $M_4 S_2^6 f$.



Next: Review $\sum j^k$

$$= \sum_{j=1}^4 f\left(2 + \left(j - \frac{1}{2}\right)\right) = \sum_{j=1}^4 f(j + 1.5)$$

$$= [f(2.5)] + [f(3.5)] + [f(4.5)] + [f(5.5)]$$

$$= [(2.5)^3 e^{2.5}] + [(3.5)^3 e^{3.5}] + [(4.5)^3 e^{4.5}] + [(5.5)^3 e^{5.5}]$$

= ... ■

SKILL
 Compute Riemann sum

$$\sum_{j=1}^n 1 = \underbrace{1 + 1 + \cdots + 1}_{n \text{ terms}} = n$$

$$\sum_{j=1}^n j = 1 + 2 + \cdots + n = \frac{n^2 + n}{2}$$

$$\sum_{j=1}^n j^2 = 1^2 + 2^2 + \cdots + n^2 = \frac{2n^3 + 3n^2 + n}{6}$$

$$\sum_{j=1}^n j^3 = 1^3 + 2^3 + \cdots + n^3 = \frac{n^4 + 2n^3 + n^2}{4}$$

EXAMPLE: Let $f(x) = x^2$. Recall that $\lim_{n \rightarrow \infty} R_n S_0^1 f = 1/3$.

Show, by computation, that $\lim_{n \rightarrow \infty} L_n S_0^1 f = 1/3$ 😊

and that $\lim_{n \rightarrow \infty} M_n S_0^1 f = 1/3$.

$$h_n = \frac{1 - 0}{n} = \frac{1}{n}$$

$$L_n S_0^1 f = \frac{1}{n} \sum_{j=1}^n \left[\cancel{x} + (j-1) \frac{1}{n} \right]^2 = \frac{1}{n} \sum_{j=1}^n \left(j^2 - 2j + 1 \right) \frac{1}{n^2}$$

||

$$\frac{1}{n^3} \left[\left(\frac{2n^3 + 3n^2 + n}{6} \right) - 2 \left(\frac{n^2 + n}{2} \right) + \cancel{n} \right] = \frac{1}{n^3} \sum_{j=1}^n j^2 - 2\cancel{j} + \cancel{1}$$

||

$$\left(\frac{2}{6} + \frac{3}{6n} + \frac{1}{6n^2} \right) - 2 \left(\frac{1}{2n} + \frac{1}{2n^2} \right) + \frac{1}{n^2} \xrightarrow{n \rightarrow \infty} \frac{2}{6} = \frac{1}{3}$$

as $n \rightarrow \infty$

EXAMPLE: Let $f(x) = x^2$. Recall that $\lim_{n \rightarrow \infty} R_n S_0^1 f = 1/3$.

Show, by computation, that $\lim_{n \rightarrow \infty} L_n S_0^1 f = 1/3$ 

and that $\lim_{n \rightarrow \infty} M_n S_0^1 f = 1/3$. 

$$h_n = \frac{1 - 0}{n} = \frac{1}{n}$$

$$M_n S_0^1 f = \frac{1}{n} \sum_{j=1}^n \left[\cancel{x} + \left(j - \frac{1}{2} \right) \frac{1}{n} \right]^2 = \frac{1}{n} \sum_{j=1}^n \left(j^2 - j + \frac{1}{4} \right) \frac{1}{n^2}$$

$$\frac{1}{n^3} \left[\left(\frac{2n^3 + 3n^2 + n}{6} \right) - \left(\frac{n^2 + n}{2} \right) + \frac{n}{4} \right] = \frac{1}{n^3} \sum_{j=1}^n j^2 - j + \frac{1}{4}$$

$$\left(\frac{2}{6} + \frac{3}{6n} + \frac{1}{6n^2} \right) - \left(\frac{1}{2n} + \frac{1}{2n^2} \right) + \frac{1}{4n^2} \xrightarrow{n \rightarrow \infty} \frac{2}{6} = \frac{1}{3}$$

as $n \rightarrow \infty$

EXAMPLE: Let $f(x) = x^2$. Recall that $\lim_{n \rightarrow \infty} R_n S_0^1 f = 1/3$.

Show, by computation, that $\lim_{n \rightarrow \infty} L_n S_0^1 f = 1/3$ 

and that $\lim_{n \rightarrow \infty} M_n S_0^1 f = 1/3$. 

SKILL

Limit of Riemann sums



$$M_n S_0^1 f = \frac{1}{n} \sum_{j=1}^n \left[\cancel{x} + \left(j - \frac{1}{2} \right) \frac{1}{n} \right]^2 = \frac{1}{n} \sum_{j=1}^n \left(j^2 - j + \frac{1}{4} \right) \frac{1}{n^2}$$

||

$$\frac{1}{n^3} \left[\left(\frac{2n^3 + 3n^2 + n}{6} \right) - \left(\frac{n^2 + n}{2} \right) + \frac{n}{4} \right] = \frac{1}{n^3} \sum_{j=1}^n j^2 - j + \frac{1}{4}$$

||

$$\left(\frac{2}{6} + \frac{3}{6n} + \frac{1}{6n^2} \right) - \left(\frac{1}{2n} + \frac{1}{2n^2} \right) + \frac{1}{4n^2} \xrightarrow{n \rightarrow \infty} \frac{2}{6} = \frac{1}{3}$$

IOU: An easier approach, via the
Fundamental Theorem of Calculus
(Later topic.)

Kinda hard...

EXAMPLE: Let $f(x) = 3x^2 + 4x^3$. Compute $\lim_{n \rightarrow \infty} R_n S_2^7 f$.

$$R_n S_2^7 f = \frac{5}{n} \sum_{j=1}^n f\left(2 + j \frac{5}{n}\right) = \frac{5}{n} \sum_{j=1}^n 3\left(2 + j \frac{5}{n}\right)^2 + 4\left(2 + j \frac{5}{n}\right)^3$$

$$h_n = \frac{7 - 2}{n} = \frac{5}{n}$$

EXAMPLE: Let $f(x) = 3x^2 + 4x^3$. Compute $\lim_{n \rightarrow \infty} R_n S_2^7 f$.

$$R_n S_2^7 f = \frac{5}{n} \sum_{j=1}^n f\left(2 + j \frac{5}{n}\right) = \frac{5}{n} \sum_{j=1}^n 3 \left(2 + j \frac{5}{n}\right)^2 + 4 \left(2 + j \frac{5}{n}\right)^3$$

$$\frac{5}{n} \sum_{j=1}^n 3 \left(\frac{2n+5j}{n}\right)^2 + 4 \left(\frac{2n+5j}{n}\right)^3$$

$$\frac{5}{n} \sum_{j=1}^n \frac{3(2n+5j)^2}{n^2} + \frac{4(2n+5j)^3}{n^3}$$

$$\frac{5}{n} \sum_{j=1}^n \frac{3n(2n+5j)^2}{n^3} + \frac{4(2n+5j)^3}{n^3}$$

COMMON DENOMINATOR

$$\frac{5}{n^4} \sum_{j=1}^n 3n(2n+5j)^2 + 4(2n+5j)^3$$

EXAMPLE: Let $f(x) = 3x^2 + 4x^3$. Compute $\lim_{n \rightarrow \infty} R_n S_2^7 f$.

$$R_n S_2^7 f = \frac{5}{n^4} \sum_{j=1}^n 3n(2n+5j)^2 + 4(2n+5j)^3$$

$$\begin{array}{ccccccccc} & & & & 1 & & & & \\ & & & & 1 & 1 & 1 & & \\ & & & & 1 & 2 & 1 & & \\ & & & & 1 & 3 & 3 & 1 & \end{array}$$

$$\frac{5}{n^4} \sum_{j=1}^n 3n(2n+5j)^2 + 4(2n+5j)^3$$

EXAMPLE: Let $f(x) = 3x^2 + 4x^3$. Compute $\lim_{n \rightarrow \infty} R_n S_2^7 f$.

$$R_n S_2^7 f = \frac{5}{n^4} \sum_{j=1}^n 3n(2n+5j)^2 + 4(2n+5j)^3$$

||

$$\frac{5}{n^4} \sum_{j=1}^n \left(\begin{array}{c} 3n[(2n)^2 + 2(2n)(5j) + (5j)^2] \\ + \\ 4[(2n)^3 + 3(2n)^2(5j) + 3(2n)(5j)^2 + (5j)^3] \end{array} \right)$$

$$\begin{matrix} & & & 1 \\ & & & 1 & 1 \\ & & 1 & 2 & 1 \\ 1 & 3 & 3 & 1 \end{matrix}$$

EXAMPLE: Let $f(x) = 3x^2 + 4x^3$. Compute $\lim_{n \rightarrow \infty} R_n S_2^7 f$.

$$R_n S_2^7 f = \frac{5}{n^4} \sum_{j=1}^n 3n(2n+5j)^2 + 4(2n+5j)^3$$

||

$$\frac{5}{n^4} \sum_{j=1}^n \left(3n[(2n)^2 + 2(2n)(5j) + (5j)^2] + 4[(2n)^3 + 3(2n)^2(5j) + 3(2n)(5j)^2 + (5j)^3] \right)$$

||

$$\frac{5}{n^4} \sum_{j=1}^n \left(3n[4n^2 + 2(2n)(5j) + 25j^2] + 4[8n^3 + 3(4n^2)(5j) + 3(2n)(25j^2) + 125j^3] \right)$$

||

$$\frac{5}{n^4} \sum_{j=1}^n \left(3n[4n^2 + 20nj + 25j^2] + 4[8n^3 + 60n^2j + 150nj^2 + 125j^3] \right)$$

EXAMPLE: Let $f(x) = 3x^2 + 4x^3$. Compute $\lim_{n \rightarrow \infty} R_n S_2^7 f$.

$$R_n S_2^7 f =$$

$$R_n S_2^7 f = \frac{5}{n^4} \sum_{j=1}^n \left(\begin{array}{c} 3n[4n^2 + 20nj + 25j^2] \\ + \\ 4[8n^3 + 60n^2j + 150nj^2 + 125j^3] \end{array} \right) \parallel$$

$$\frac{5}{n^4} \sum_{j=1}^n \left(\begin{array}{c} 12n^3 + 60n^2j + 75nj^2 \\ + \\ 32n^3 + 240n^2j + 600nj^2 + 500j^3 \end{array} \right)$$

$$\frac{5}{n^4} \sum_{j=1}^n \left(\begin{array}{c} 3n[4n^2 + 20nj + 25j^2] \\ + \\ 4[8n^3 + 60n^2j + 150nj^2 + 125j^3] \end{array} \right)$$

EXAMPLE: Let $f(x) = 3x^2 + 4x^3$. Compute $\lim_{n \rightarrow \infty} R_n S_2^7 f$.

$$R_n S_2^7 f = \frac{5}{n^4} \sum_{j=1}^n \left(\begin{array}{c} 3n[4n^2 + 20nj + 25j^2] \\ + \\ 4[8n^3 + 60n^2j + 150nj^2 + 125j^3] \\ || \\ 12n^3 + 60n^2j + 75nj^2 \\ + \\ 32n^3 + 240n^2j + 600nj^2 + 500j^3 \\ || \\ 44n^3 \\ + \\ 300n^2j \\ + \\ 675nj^2 \\ + \\ 500j^3 \end{array} \right)$$

EXAMPLE: Let $f(x) = 3x^2 + 4x^3$. Compute $\lim_{n \rightarrow \infty} R_n S_2^7 f$.

$$R_n S_2^7 f = \frac{5}{n^4} \sum_{j=1}^n \left(44n^3 \cdot 1 + 300n^2 j + 675n j^2 + 500 j^3 \right)$$

$$= \frac{5}{n^4} \left(44n^3(n) + 300n^2(n^2 + n)/2 + 675n(2n^3 + 3n^2 + n)/6 + 500(n^4 + 2n^3 + n^2)/4 \right)$$

$$\frac{5}{n^4} \sum_{j=1}^n \left(44n^3 + 300n^2 j + 675n j^2 + 500 j^3 \right)$$

EXAMPLE: Let $f(x) = 3x^2 + 4x^3$. Compute $\lim_{n \rightarrow \infty} R_n S_2^7 f$.

$$R_n S_2^7 f = \frac{5}{n^4} \sum_{j=1}^n \left(44n^3 + 300n^2 j + 675nj^2 + 500j^3 \right) = \frac{5}{n^4} \left(44n^3(n) + 300n^2(n^2 + n)/2 + 675n(2n^3 + 3n^2 + n)/6 + 500(n^4 + 2n^3 + n^2)/4 \right)$$

SKILL
Limit of
Riemann sums

$$2720 = 5 \left(44(1) + 300(1)/2 + 675(2)/6 + 500(1)/4 \right) \quad \begin{matrix} \leftarrow 5 \\ \downarrow 8 \end{matrix}$$

Kinda hard...

IOU: An easier approach, via the
Fundamental Theorem of Calculus
(Later topic.)

EXAMPLE: Express $\int_2^6 \ln(x^2 + 7) dx$ as a limit of

$$\int_2^6 \ln(x^2 + 7) dx$$

left

right

-endpoint Riemann sums.

For each $n = 1, 2, 3, \dots$,

(h_n)
find width of rectangles,

find right-endpoint of j th subinterval,

find height of j th rectangle,

find area of j th rectangle,

find add over $j = 1, \dots, n$.

Then take $\lim_{n \rightarrow \infty}$.

$$\frac{6 - 2}{n} = \frac{4}{n}$$

$$2 + j \left(\frac{4}{n} \right)$$

$$2 + \frac{4j}{n}$$

$j - 1$

$$\left[\ln \left(\left[2 + \frac{4j}{n} \right]^2 + 7 \right) \right]$$

$$\lim_{n \rightarrow \infty} \sum_{j=1}^n \left[\frac{4}{n} \right] \left[\ln \left(\left[2 + \frac{4j}{n} \right]^2 + 7 \right) \right]$$

SKILL

Write int as lim RS

EXAMPLE: Express $\int_2^6 \ln(x^2 + 7) dx$ as a limit of midpoint left-endpoint Riemann sums.

For each $n = 1, 2, 3, \dots$, find width of rectangles, $\frac{6 - 2}{n} = \frac{4}{n}$

find left-endpoint of j th subinterval,

find height of j th rectangle,

find area of j th rectangle,

find add over $j = 1, \dots, n$.

Then take $\lim_{n \rightarrow \infty}$.

$$\begin{aligned} & \text{left-endpoint } \boxed{2 + (j-1)} \left(\frac{4}{n} \right) \\ & \quad || \\ & \text{add } \boxed{2 + \frac{4(j-1)}{n}} \end{aligned}$$

$$\lim_{n \rightarrow \infty} \sum_{j=1}^n \left[\frac{4}{n} \right] \left[\ln \left(\left[2 + \frac{4(j-1)}{n} \right]^2 + 7 \right) \right]$$

SKILL

Write int as lim RS

EXAMPLE: Express $\int_2^6 \ln(x^2 + 7) dx$ as a limit of midpoint Riemann sums.

For each $n = 1, 2, 3, \dots$, $(h_n) \equiv \frac{6 - 2}{n} = \frac{4}{n}$
find width of rectangles,
find midpoint of j th subinterval,
find height of j th rectangle,
find area of j th rectangle,
find add over $j = 1, \dots, n$.

Then take $\lim_{n \rightarrow \infty}$.

$$\begin{aligned} & \quad \text{||} \\ & 2 + \left(j - \frac{1}{2} \right) \left(\frac{4}{n} \right) \\ & \quad \text{||} \\ & 2 + \frac{4 \left(j - \frac{1}{2} \right)}{n} \end{aligned}$$

$$\lim_{n \rightarrow \infty} \sum_{j=1}^n \left[\frac{4}{n} \right] \left[\ln \left(\left[2 + \frac{4 \left(j - \frac{1}{2} \right)}{n} \right]^2 + 7 \right) \right]$$

SKILL

Write int as lim RS

EXAMPLE: Express $\lim_{n \rightarrow \infty} \frac{2}{n} \sum_{j=1}^n (3 + (2/n)j)e^{3+(2/n)j}$ as a definite integral.

Ignore $\lim_{n \rightarrow \infty}$. Identify width of subinterval = $\frac{b-a}{n}$

and right-endpoint = $a + j \left(\frac{b-a}{n} \right)$.

Might appear more than once.

Might be left-endpoint ($j \rightarrow j-1$)

or midpoint ($j \rightarrow j - \frac{1}{2}$).

Figure out a and b . Figure out $f(x)$, using endpoint $\rightarrow x$

Answer is: $\int_a^b f(x) dx = \int_3^5 xe^x dx$

$$f(x) = xe^x$$

$$\lim_{n \rightarrow \infty} \frac{2}{n} \sum_{j=1}^n (3 + (2/n)j)e^{3+(2/n)j} = \int_3^5 xe^x dx \quad \text{SKILL}$$

Interpret limit of Riemann sum

$$\frac{b-a}{n} = \frac{2}{n}, \quad b-a = 2, \quad a=3, \quad b=5$$

SKILL
Integration by summation

Whitman problems

§7.1, p. 143, #1-8

