

The Definite Integral

Goal:

- Can write the limit of a Riemann Sum as a definite integral
- Can evaluate definite integrals using signed area under the curve
- Can use calculator to evaluate definite integrals

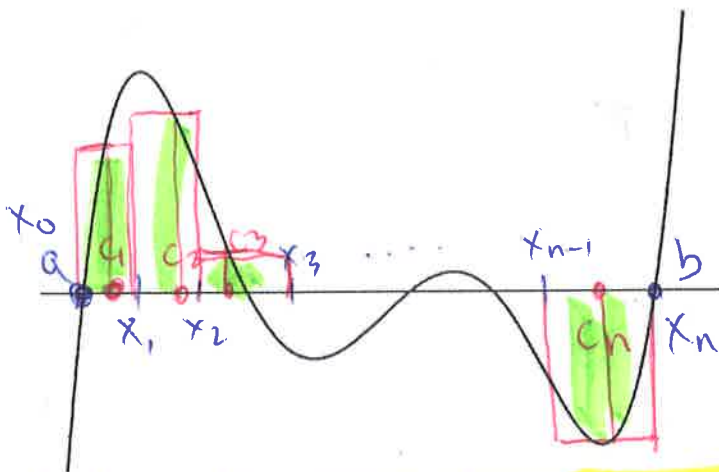
Terminology:

- Integral

Reminder:

- Quiz Wednesday January 15th

Riemann Sums:



Consider the function f and we want to find the net area under the curve on $[a, b]$. In general what we can do is consider some **partition** of $[a, b]$. That is, divide the interval into some sequence

$$P = \{x_0, x_1, x_2, \dots, x_{n-1}, x_n\}$$

where $x_0 = a$ and $x_n = b$ and $x_k < x_{k+1}$.

With that our job is just to estimate the area under the curve on the subinterval $[x_k, x_{k+1}]$. If the partition is uniformly small enough (that is the largest subinterval has small length) then any rectangle in the subintervals will be a good approximation to the area.

So pick some arbitrary point in the subinterval, $c_k \in [x_k, x_{k+1}]$ and use $f(c_k)$ to make the height of the rectangle which has width $\Delta x_k = x_{k+1} - x_k$, hence it has area of $\Delta x_k \cdot f(c_k)$

The net area will be

add up everything inside summation $\rightarrow \sum_{k=1}^n (f(c_k) \cdot \Delta x_k)$ *stop*

a bunch of times \rightarrow start $k=1, k=2, k=3, \dots, k=n$

\star in for loop $S + \Delta W \rightarrow S$
 $\frac{\Delta x}{\Delta x} f(c)$

This is a general Riemann Sum. Observe that RRAM uses $\Delta x = \frac{b-a}{n}$ and $x_{k+1} = x_k + \Delta x$ for each k . The differences in LRAM, MRAM, and RRAM come from the choice of c_k .

For this sum to be the exact area under the curve we would need the largest length to go to zero, that is $\|P\| \rightarrow 0$

$$\lim_{\|P\| \rightarrow 0} \sum_{k=1}^n f(c_k) \Delta x_k = \text{Exact Area} = \int_a^b f(x) dx$$

norm
with respect to k to changing
integral of $f(x)$ from a to b

This is the definite integral. Just like the slope at a point was defined using limits, the area between curves also uses limits. This is calculus in its essence: How can we measure change at an instant? How can adding 0 infinitely often give us real number?

Example: Evaluate the following

$$L = \lim_{\|P\| \rightarrow 0} \sum_{k=1}^n \sqrt{16 - c_k^2} \cdot \Delta x_k + \lim_{\|P\| \rightarrow 0} \sum_{k=1}^n \left(\frac{c_k}{2} + 1\right) \cdot \Delta x_k$$

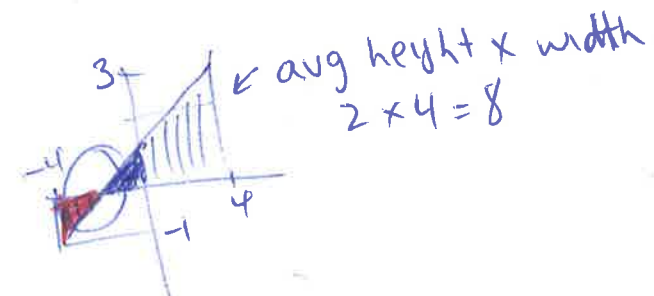
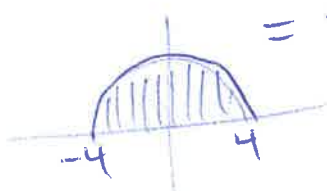
Where P is any arbitrary partition of $[-4, 4]$

$$L = \int_{-4}^4 \sqrt{16 - x^2} dx + \int_{-4}^4 \left(\frac{x}{2} + 1\right) dx$$

$$= 8\pi + 8$$

$$= 33.1327 \dots$$

find area under $\frac{x}{2} + 1$ on $[-4, 4]$



circle $x^2 + y^2 = r^2$
 $y = \pm \sqrt{r^2 - x^2}$

Check on calculator! Using

fnInt(y_1, x, a, b)

OR on the graph you can plot the definite integral using "Calc" and entering the left and right bounds.

Example: Evaluate the following

$$L = \lim_{\|P\| \rightarrow 0} \sum_{k=1}^n c_k^2 \cdot \sin(c_k) \cdot \Delta x_k$$

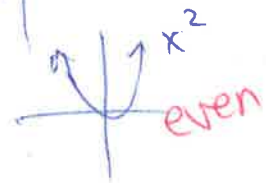
Where P is some partition of $[-1, 1]$

$$L = \int_{-1}^1 x^2 \sin x dx$$

$$f(x) = x^2 \sin x$$

$$f(-x) = (-x)^2 \sin(-x)$$

$$= -x^2 \sin(x)$$



$\sin x \approx x$
 $= 0$ b/c the function (integrand) is odd and partition is symmetric about y-axis

odd! \star odd iff $f(x) = -f(-x)$
 \star even iff $f(x) = f(-x)$

Practice Problems: 5.2 # 1-6 (and change to a closed form Riemann sum), 29-40

Pick and choose out of the following sets: 7-12, 13-22, 23-28



Extra Riemann Sums

Look Ahead: 5.3 How can we define the average value of the function?

Extra Riemann Sums (Hard)

For each of the following, write it as a definite integral and then estimate using MRAM and Trapezoid method ($n = 4$) and the exact using fnInt. Recall that $\Delta x = (b - a)/n = \Delta x_k$ for all k in a regular partition.

1.

$$\int_0^3 (x^2 + x - 2) dx = \lim_{n \rightarrow \infty} \sum_{k=1}^n \left(\left(\frac{3k}{n} \right)^2 + \left(\frac{3k}{n} \right) - 2 \right) \cdot \frac{3}{n}$$

length

* Know
 $x_k = a + k \Delta x$
 $u = a + (k-1)d$
 $\Delta x = \frac{\#}{n} = \frac{3}{n}$
 $x_k = a + \frac{k\#}{n}$
 $= a + \frac{3k}{n}$

$$= \lim_{\|P\| \rightarrow 0} \sum_{k=1}^n (c_k^2 + c_k - 2) \Delta x_k$$

2.

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n \ln \left(\frac{2k}{n} + 1 \right) \cdot \frac{2}{n}$$

3.

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{\sin^2\left(\frac{\pi k}{n}\right)}{n}$$

4.

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{20e^{-\left(\frac{10k}{n} - 5\right)^2}}{\sqrt{\pi} \cdot n}$$

Solutions to integrands and intervals (Note the solutions are NOT unique!)

1. $f(x) = x^2 + x - 2$ on $[0, 3]$
2. $f(x) = \ln x$ on $[1, 3]$ OR $f(x) = \ln(x + 1)$ on $[0, 2]$
3. $f(x) = \sin^2(\pi x)$ on $[0, 1]$
4. $f(x) = \frac{e^{-\left(\frac{x}{2}\right)^2}}{\sqrt{\pi}}$ on $[-10, 10]$ OR $f(x) = \frac{2e^{-x^2}}{\sqrt{\pi}}$ on $[-5, 5]$