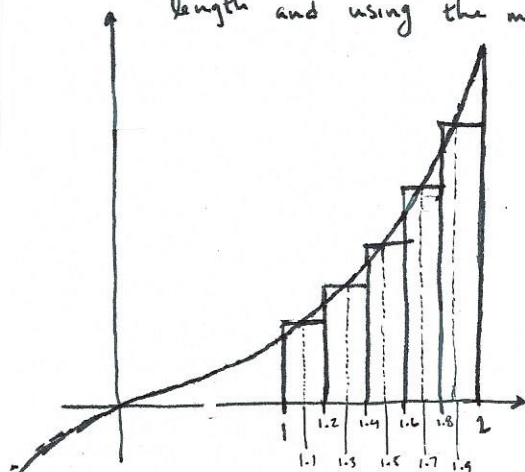


Definite Integrals

Math 2413
Pr. Kennedy
26 Mar 2019
Pg 48

Ex. $f(x) = x^3$ on $[1, 2]$

Estimate the area under the curve (region bounded by $\begin{cases} y = x^3 \\ y = 0 \\ x = 1 \\ x = 2 \end{cases}$) by using 5 subintervals of equal length and using the midpoints of the intervals to obtain rectangle heights.



$n = 5$ rectangles (subintervals)

$$\Delta x = \frac{b-a}{n} = \frac{2-1}{5} = \frac{1}{5}$$

endpoints: $x_0 = 1, x_1 = 1.2, x_2 = 1.4, x_3 = 1.6, x_4 = 1.8, x_5 = 2$

midpoints: $1.1 = \bar{x}_1 \in [1, 1.2] = [x_0, x_1]$

$1.3 = \bar{x}_2 \in [1.2, 1.4] = [x_1, x_2]$

$1.5 = \bar{x}_3 \in [1.4, 1.6] = [x_2, x_3]$

$1.7 = \bar{x}_4 \in [1.6, 1.8] = [x_3, x_4]$

$1.9 = \bar{x}_5 \in [1.8, 2] = [x_4, x_5]$

Sample points

Estimate: sum the area of the rectangles

$$\begin{aligned} \sum_{i=1}^5 f(\bar{x}_i) \Delta x &= f(\bar{x}_1) \Delta x + f(\bar{x}_2) \Delta x + f(\bar{x}_3) \Delta x + f(\bar{x}_4) \Delta x + f(\bar{x}_5) \Delta x \\ &= (1.1)^3 (.2) + (1.3)^3 (.2) + (1.5)^3 (.2) + (1.7)^3 (.2) + (1.9)^3 (.2) \\ &= (.2)(1.331 + 2.197 + 3.375 + 4.913 + 6.859) \\ &= (.2)(18.675) \\ &= 3.735 \end{aligned}$$

* \sum means sum

This is a Riemann sum

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Math 2413
Dr. Kennedy
26 Mar 2019
pg 49

Def. Suppose f is defined on the closed interval $[a, b]$.

Given a positive integer n , divide $[a, b]$ into n equal length subintervals.

Then $\Delta x = \frac{b-a}{n}$ is the length of each subinterval and the endpoints are

$$x_0 = a, x_1 = a + \Delta x, x_2 = a + 2\Delta x, \dots, x_n = a + n\Delta x = a + n\left(\frac{b-a}{n}\right) = a + b - a = b$$

Take a sample point \bar{x}_i out of $[x_{i-1}, x_i]$ (the i^{th} subinterval).

Then $\sum_{i=1}^n f(\bar{x}_i) \Delta x$ is a Riemann Sum.

The definite integral of f on $[a, b]$ is

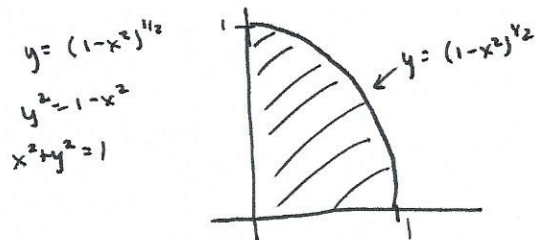
$$\lim_{n \rightarrow \infty} \sum_{i=1}^n f(\bar{x}_i) \Delta x = \int_a^b f(x) dx$$

provided the limit exists. If the limit does exist, f is integrable on $[a, b]$.

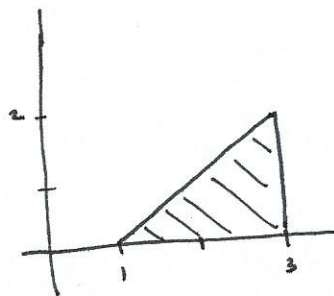
Thm. If f is continuous on $[a, b]$, then f is integrable on $[a, b]$.

Thm. If f is continuous on $[a, b]$ and $f(x) \geq 0$ on $[a, b]$, then $\int_a^b f(x) dx = \text{area bounded by the curves}$ $\begin{cases} y = f(x) \\ y = 0 \\ x = a \\ x = b \end{cases}$

Ex. Compute $\int_0^1 (1-x^2)^{1/2} dx$ and $\int_0^3 (x-1) dx$ by interpreting these as areas of certain regions



$$\int_0^1 (1-x^2)^{1/2} dx = \frac{1}{4} [\pi(1)^2] = \frac{\pi}{4}$$



$$\int_0^3 (x-1) dx = \frac{1}{2} bh = \frac{1}{2} (2)(2) = 2$$