TA: Itziar Ochoa de Alaiza

Fall 2017

Sections: ADJ/ADK

# **Approximate Integration**

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

$$\bar{x}_i = \frac{1}{2} \left( x_{i-1} + x_i \right) \in midpoint of \left[ x_{i-1}, x_i \right]$$

$$x_i = a + i \Delta x$$

Midpoint Rule

$$\int_{a}^{b} f(x)dx = \Delta x [f(\bar{x}_{1}) + f(\bar{x}_{2}) + \dots + f(\bar{x}_{n})]$$

Trapezoidal Rule

$$\int_{a}^{b} f(x)dx = \frac{\Delta x}{2} [f(x_0) + 2f(x_1) + 2f(x_2) + \dots + 2f(x_{n-1}) + f(x_n)]$$

Simpsons Rule

$$\int_{a}^{b} f(x)dx = \frac{\Delta x}{3} [f(x_0) + 4f(x_1) + 2f(x_2) + \dots + 4f(x_{n-1}) + f(x_n)]$$

# Arc Length

• Write the formula in terms of x:  $y = f(x), a \le x \le b$ 

$$L = \int_{a}^{b} \sqrt{1 + \left[ f(x) \right]^{2}} \, dx$$

• Write the formula in terms of y:  $x = g(y), c \le y \le d$ 

$$L = \int_{c}^{d} \sqrt{1 + \left[g'(y)\right]^{2}} \, dy$$

# Area of a Surface of Revolution

General formula:

$$y = f(x)$$
,  $a \le x \le b$   

$$\begin{cases} \begin{cases} \begin{cases} \\ \\ \\ \end{aligned} \end{cases} \end{cases} \begin{cases} \begin{cases} \\ \\ \end{aligned} \end{cases} \begin{cases} S = \int 2\pi R ds \end{cases}$$

$$S = \int 2\pi R ds \end{cases}$$

	integral in terms of x	integral in term of y
rotate about x-axis $(R = \gamma = f(x))$	$\int_{a}^{b} 2\pi f(x) \sqrt{1 + \left[\frac{dy}{dx}\right]^{2}} dx$	$\int_{0}^{d} 2\pi y \sqrt{1 + \left[\frac{dx}{dy}\right]^{2}} dy$
rotate about y-axis $(R = \times = g(y))$	$\int_{a}^{b} 2\pi \times \sqrt{1 + \left[\frac{dy}{dx}\right]^{2}} dx$	$\int_{c}^{d} 2\pi g(y) \sqrt{1 + \left[\frac{dx}{dy}\right]^{2}} dy$

Example:

Set up an integral for the area of the surface obtained by rotation the curve  $y = \tan(x)$ ,  $0 \le x \le \pi/3$ 

• about the x-axis in terms of x:

$$\int_{0}^{\sqrt{3}} 2\pi \tan(x) \sqrt{1 + [\sec^2 x]^2} dx$$

about the x-axis in terms of y:

$$\int_{0}^{\sqrt{3}} 2\pi y \sqrt{1 + \left(\frac{1}{1+y^{2}}\right)^{2}} dy$$

• about the y-axis in terms of x:

$$\int_{0}^{1/3} 2\pi \times \sqrt{1 + \left[ \sec^{2} x \right]^{2}} dx$$

• about the y-axis in terms of y:

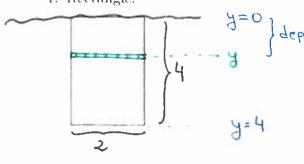
$$\int_{0}^{\sqrt{3}} 2\pi \arctan(y) \sqrt{1 + \left[\frac{1}{1 + y^{2}}\right]^{2}} dy$$

# Hydrostatic force

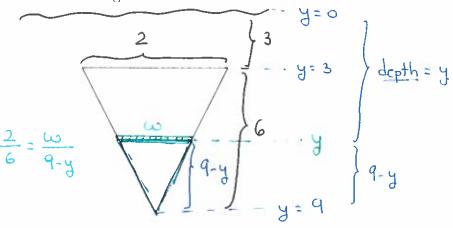
General formula:

$$F = \int_a^b \rho g(\text{depth})(\text{width}) \, dy$$

1. Rectangle:

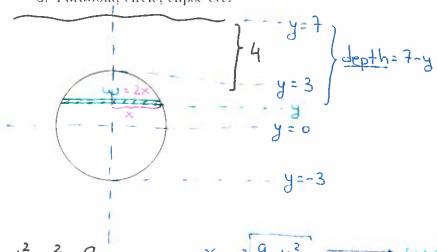


2. Triangle:



$$F = \int \frac{9}{9} y \frac{2}{6} (9-y) dy$$

3. Parabola, circle, elipse etc:



$$F = \int pg(7-y) \frac{\omega}{2.\sqrt{9-y^2}} dy$$

$$x^{2}+y^{2}=9$$
  $x=\sqrt{9-y^{2}}$   $w=2x=2.\sqrt{9-y^{2}}$ 

## Moments and Centers of Mass

$$M_{y} = \rho \int_{a}^{b} \times f(x) dx$$

$$M_{x} = \rho \int_{a}^{b} \frac{1}{2} \left[ f(x) \right]^{2} dx \quad \text{or} \quad M_{x} = \rho \int_{c}^{d} y \cdot (\text{width}) dy$$

$$\bar{x} = \frac{M_{y}}{\rho \cdot A} \quad \text{(in terms of y)}$$

$$\bar{y} = \frac{M_{x}}{\rho \cdot A}$$

What if the region lies between two curves y = f(x) and y = g(x) where  $f(x) \ge g(x)$ ?

$$M_y = \rho \int_{a}^{b} \left[ f(x) - g(x) \right] dx$$

$$M_x = \rho \int_{a}^{b} \frac{1}{2} \left[ (f(x))^2 - (g(x))^2 \right] dx$$

Example: A lamina of density  $\rho$  kg/m<sup>2</sup> has the shape of the half circle defined by

$$x^2 + y^2 = 9, y \ge 0.$$

Set up but do not evaluate an integral to compute the moment  $M_x$  about the x-axis.

$$f(x) = y = \sqrt{9 - x^2}$$

$$f(x) = y = \sqrt{9 - x^2}$$

$$M_x = \rho \int_{-3}^{1} \frac{1}{2} [f(x)]^2 dx = \rho \int_{-3}^{3} \frac{1}{2} (\sqrt{9 - x^2})^2 dx$$

$$= \rho \int_{-3}^{3} \frac{1}{2} (9 - x^2) dx$$

$$M_x = \rho \int_{-3}^{3} \frac{1}{2} (9 - x^2) dx$$

$$M_x = \rho \int_{-3}^{3} \frac{1}{2} (9 - x^2) dx$$

$$M_x = \rho \int_{-3}^{3} \frac{1}{2} (9 - x^2) dx$$

# Sequences

If  $\lim_{n\to\infty} a_n$  exists (as a finite number), we say the the sequence  $\{a_n\}$  Converges . Otherwise we say that the sequence is Divergent.

Examples: Are the following sequences convergent or divergent?

a. 
$$u_n = \frac{\sqrt{9n^2 - 2n}}{2n + 3}$$
 $\lim_{n \to \infty} \frac{\sqrt{9n^2 - 2n}}{2n + 3} = \lim_{n \to \infty} \frac{\sqrt{9n^2 - 2n} \cdot \sqrt{n}}{(2n + 3) \cdot \sqrt{n}} = \lim_{n \to \infty} \frac{\sqrt{9n^2 - 2n}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{n}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{2}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{2}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{2}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{2}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{2}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{2}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{2}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{2}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{2}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2 + \frac{3}{2}} = \lim_{n \to \infty} \frac{\sqrt{9 - \frac{2}{2}}}{2$ 

**b.** 
$$a_n = \ln(n+6) - \ln(n) = \frac{2}{n} \left[ \frac{n+6}{n} \right]$$

$$\lim_{n\to\infty} \ln \left| \frac{n+6}{n} \right| = \ln (1) = 0$$

The sequence converges to O.

c. 
$$n_n = \frac{\cos^2 n}{4^n}$$
 $0 \le \cos^2 n \le 1$ 
 $0 \le \cos^2 n \le 1$ 

By the Squeeze theorem,

 $\lim_{n \to \infty} \frac{\cos^2 n}{4^n} \le \frac{1}{4^n}$ 
 $\lim_{n \to \infty} \frac{\cos^2 n}{4^n} = 0$ . So the sequence

 $\lim_{n \to \infty} \frac{\cos^2 n}{4^n} = 0$ .

## Series

Given a series  $\sum_{n=1}^{\infty} a_n$ , let  $s_n$  denote its *n*th partian sum:

$$s_n = a_1 + a_2 + \dots + a_n$$

If the sequence  $\{s_n\}$  is convergent, then the series  $\sum_{n=0}^{\infty} a_n$  is called

and we write

$$\sum_{n=1}^{\infty} a_n = \lim_{n \to \infty} \mathcal{S}_n$$

• How can we find  $a_n$  if  $s_n$  is given?

$$a_n = S_n - S_{n-1}$$

• Examples of series we know well:

The geometric series

$$\sum_{n=1}^{\infty} ar^{n-1} = a + ar + ar^2 + \dots$$
 is convergent if  $|r| < 1$  and its sum is:

If  $| \cap | > 1$ , the geometric series is divergent.

p-series

$$\frac{\infty}{\sum_{n=1}^{\infty} \frac{1}{n^{p}}} = \begin{cases} CONVERGES & if  $p > 1 \\ DIVERGES & if p < 1 \end{cases}$$$

6

Tests we can use to find convergence or divergence:

Test for Divergence Given 
$$\sum_{n=1}^{\infty} a_n$$
,

If  $\lim_{n\to\infty} a_n \neq 0 \implies \sum_{n=1}^{\infty} a_n$  Diverges

#### The Integral Test

- What are the hypothesis for f? f(x)  $\Rightarrow$  decreasing
- What is the conclusion?

$$\int_{-\infty}^{\infty} f(x) \text{ and } \sum_{n=1}^{\infty} f(n) \text{ do the same (if one conv.}$$
the other does too).

#### The Comparison Test

Suppose that  $\sum a_n$  and  $\sum b_n$  are series with positive terms.

- If  $\sum b_n$  is convergent and  $a_0 \leq b_0$  for all n, then  $\sum a_n$  is also convergent.
- If  $\sum b_n$  is divergent and  $b_0 \leq Q_0$  for all n, then  $\sum a_n$  is also divergent.

### The Limit Comparison Test

Suppose that  $\sum a_n$  and  $\sum b_n$  are series with positive terms.

If  $\lim_{n\to\infty} \frac{a_n}{b_n} = C > 0$ , then either both series converge or both diverge.

#### Remarks:

• Careful when using the divergence test: If  $\lim_{n\to\infty} a_n = 0$ , we cannot conclude anything from the divergence test:

Example: Look at  $\sum_{n=1}^{\infty} \frac{1}{n}$  and  $\sum_{n=1}^{\infty} \frac{1}{n^2}$ . Both limits are 0, but the first one diverges and the second one converges.

7

If using the Integral test make sure you check the hypothesis.

Example: Use the integral test to show whether  $\sum_{n=1}^{\infty} e^{-n}$  converges:  $f(x) = e^{x} = \frac{1}{e^{x}}$  positive  $\sqrt{\frac{1}{e^{x}}}$  decreasing  $\sqrt{\frac{1}{e^{x}}}$  $\int_{e^{x}}^{\infty} dx \leq \int_{e^{x}}^{\infty} dx \quad converges = \int_{e^{x}}^{\infty} dx \quad conv. \text{ by comparison}$ Therefore, by the integral test, = en converges too.

a. 
$$\sum_{n=1}^{\infty} \frac{\sin^2(n)}{2n^2+3} \leqslant \sum_{n=1}^{\infty} \frac{1}{2n^2+3} \leqslant \sum_{n=1}^{\infty} \frac{1}{2n^2} \leqslant \sum_{n=1}^{\infty} \frac{1}{n^2}$$
 converges by p-series (p=2)

By comparison test, 
$$\sum_{n=1}^{\infty} \frac{\sin^2(n)}{2n^2+3}$$
 converges.

b.  $\sum_{n=0}^{\infty} \arctan(n)$ 

Divergence test:

lin arctan(n) = 
$$\frac{\pi}{2} \neq 0$$
 =>  $\sum_{n=1}^{\infty} arctan(n)$  diverges.

c. 
$$\sum_{n=1}^{\infty} \frac{2^{3n+1}}{3^n} = \sum_{n=1}^{\infty} \frac{2 \cdot 2^{3n}}{3^n} = \sum_{n=1}^{\infty} \frac{2 \cdot (2^3)^n}{3^n} = \sum_{n=1}^{\infty} 2 \cdot (\frac{8}{3})^n = \sum_{n=1}^{\infty} 2 \cdot \frac{8}{3} \left(\frac{8}{3}\right)^{n-1}$$

The series is geometric with 1 3>1, therefore the series diverges.  $\lim_{n\to\infty} \frac{3^{n+1}}{3^n} = \lim_{n\to\infty} 2(\frac{8}{3})^n = \infty \Rightarrow \text{ The series diverges by the Divergence}$ 

d. 
$$\sum_{n=1}^{\infty} \sin(\frac{4}{n})$$
 + compare to  $\sum_{n=1}^{\infty} \frac{4}{n}$ 

Limit  $\lim_{n\to\infty} \frac{\sin(4/n)}{\sin(4/n)} = \lim_{n\to\infty} \frac{\cos(4/n) \cdot (\frac{-4}{n^2})}{(\frac{-4}{n^2})} = 1 > 0 = 0$  Since  $\frac{2}{2} \frac{4}{n}$  comparison  $n\to\infty$   $\frac{4}{n}$   $\lim_{n\to\infty} \frac{\cos(4/n) \cdot (\frac{-4}{n^2})}{(\frac{-4}{n^2})} = 1 > 0$ 

e. 
$$\sum_{n=1}^{\infty} \frac{n^3 + 5n}{n^n} \le \sum_{n=1}^{\infty} \frac{n^3 + 5n}{n^{10}} \le \sum_{n=1}^{\infty} \frac{n^3 + 5n^3}{n^{10}} \le \sum_{n=1}^{\infty} \frac{6n^3}{n^{10}} = \sum_{n=1}^{\infty} \frac{6}{n^7}$$

$$\lfloor e^{\gamma} > n^{\alpha} \rfloor$$

By comparison test,  $\sum_{n=1}^{\infty} \frac{n^3 + 5n}{e^n}$  converges

Remember: 
$$\sum_{n=1}^{\infty} a_n = a_1 + a_2 + \dots + a_n + \dots$$
 and we define 
$$S_n = a_1 + \dots + a_n \qquad \text{and} \qquad R_n = a_{n+1} + a_{n+2} + \dots$$

When we approximate  $\sum_{n=1}^{\infty} a_n$  by  $S_n$  we make and "error"  $R_n$  and we want to know how big this error is.

Reminder Estimate for the Integral Test
$$\int_{\Omega} f(x) dx \leq R_n \leq \int_{\Omega} f(x) dx$$

$$\int_{\Omega} f(x) dx \leq S = \sum_{n=1}^{\infty} a_n \leq S_n + \int_{\Omega} f(x) dx$$

• How many terms of the series  $\sum_{n=1}^{\infty} \frac{5}{n^3}$  would we need to add to estimate the sum to within 0.1?

We want 
$$R_n \le \int_{n}^{\infty} \frac{5}{x^3} dx \le 0.1$$

$$\int_{n}^{\infty} \frac{5}{x^3} dx = \lim_{n \to \infty} \int_{n}^{\infty} \frac{5}{x^3} dx = \lim_{n \to \infty} \left[ \frac{-5}{2x^2} - \frac{-5}{2n^2} \right] = \frac{5}{2n^2} \le 0.1$$

$$\frac{5}{2n^2} \le 0.1 \le \frac{2n^2}{5} > 10 \iff n^2 > \frac{50}{2} = 25 \implies \lfloor n > 5 \rfloor$$
We need to add at least 5 terms.

• Approximate  $\sum_{n=1}^{\infty} \frac{5}{n^3}$  within 0.1.

Since we know that n >, 5, we want to approximate the sevies by  $S_5 = a_1 + a_2 + a_3 + a_4 + a_5$ :

$$S_5 = \frac{5}{1} + \frac{5}{2^3} + \frac{5}{3^3} + \frac{5}{4^3} + \frac{5}{5^3}$$