Integral Calculus

Motivation: finding areas∧

Although triangulation provides a viable approach to compute areas of geometric shapes, it is not obvious that the non-unique partitions add up to the same area.

Problems also arise in the calculation of the area of a circle. What's π ?

We introduce the notion of the area under the graph between a and b, corresponding to the signed area under the graph of y = f(x) above the x-axis and between the lines x = a and x = b.

This area can be approximated by computing f on a partition P of [a, b], a set of points $a = t_0 < t_1 < t_2 < \cdots < t_n = b$.

For each i = 1, ..., n define $m_i = \inf\{f(x) | t_{i-1} \le x \le t_i\}$, $M_i = \sup\{f(x) | t_{i-1} \le x \le t_i\}$.

Note. Since f is not assumed to be continuous, note that inf and sup are used instead of min and max.

Assume f is bounded, so that m_i and M_i exist.

Define the lower sum L(f, P) of the partition as follows:

$$L(f, P) = \sum_{i=1}^{n} m_i(t_i - t_{i-1})$$

Define the *upper sum* similarly:

$$U(f, P) = \sum_{i=1}^{n} M_i(t_i - t_{i-1})$$

e.g. for a constant function f(x) = c > 0, U(f, P) = L(f, P) for any partition P.

Note. For a partition P,

$$L(f,P) = \sum_{i=1}^{n} m_i(t_i - t_{i-1}) \le \sum_{i=1}^{n} M_i(t_i - t_{i-1}) = U(f,P),$$

since $m_i \leq M_i$ for all i by definition.