Integrating a polynomial

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Lemma 1. Let n and m be natural numbers. Then

$$\sum_{k=1}^{n} k^{m} = \frac{n^{m+1} + \sum_{k=1}^{n} \left(\binom{m+1}{2} k^{m-1} (-1)^{2} + \binom{m+1}{3} k^{m-2} (-1)^{3} + \dots + \binom{m+1}{m+1} k^{0} (-1)^{m+1} \right)}{m+1}$$

Proof. Consider the sum

$$\sum_{k=1}^{n} \left(k^{m+1} - (k-1)^{m+1} \right)$$

We know that this sum telescopes, which is to say, all but the first and last terms cancel.

$$\sum_{k=1}^{n} (k^{m+1} - (k-1)^{m+1}) = n^{m+1} - 0^{m+1} = n^{m+1}$$

We can expand the binomial $(k-1)^{m+1}$ and get

$$n^{m+1} = \sum_{k=1}^{n} \left(k^{m+1} - (k-1)^{m+1} \right)$$

$$= \sum_{k=1}^{n} \left(k^{m+1} - \left(\binom{m+1}{0} k^{m+1} (-1)^{0} + \binom{m+1}{1} k^{m} (-1)^{1} + \dots + \binom{m+1}{m+1} k^{0} (-1)^{m+1} \right) \right)$$

$$= \sum_{k=1}^{n} -1 \left(\binom{m+1}{1} k^{m} (-1)^{1} + \binom{m+1}{2} k^{m-1} (-1)^{2} + \dots + \binom{m+1}{m+1} k^{0} (-1)^{m+1} \right)$$

We can solve the above equation for the term $\sum_{k=1}^{n} k^{m}$

$$\sum_{k=1}^{n} \binom{m+1}{1} k^m = n^{m+1} + \sum_{k=1}^{n} \left(\binom{m+1}{2} k^{m-1} (-1)^2 + \ldots + \binom{m+1}{m+1} k^0 (-1)^{m+1} \right)$$

We can divide both sides by m+1.

$$\sum_{k=1}^n k^m = \frac{n^{m+1} + \sum_{k=1}^n \left(\binom{m+1}{2} k^{m-1} (-1)^2 + \binom{m+1}{3} k^{m-2} (-1)^3 + \ldots + \binom{m+1}{m+1} k^0 (-1)^{m+1} \right)}{m+1}$$

Lemma 2. Let b_n be the sequence

$$b_n = \frac{1}{m+1} \sum_{k=1}^{n} \left(\binom{m+1}{2} k^{m-1} (-1)^2 + \binom{m+1}{3} k^{m-2} (-1)^3 + \dots + \binom{m+1}{m+1} k^0 (-1)^{m+1} \right)$$

for some $m \in \mathbb{N}$. Then there exists a $C \in \mathbb{R}$ such that

$$-C n^m \le b_n \le C n^m$$

Proof. Define the polynomial P(k) as

$$P(k) = \binom{m+1}{2} k^{m-1} (-1)^2 + \binom{m+1}{3} k^{m-2} (-1)^3 + \ldots + \binom{m+1}{m+1} k^0 (-1)^{m+1}$$

Now we can write

$$b_n = \frac{1}{m+1} \sum_{k=1}^{n} P(k)$$

Let X be the product of coefficients in P(k) and let C = m * |X|

Define the polynomial Q(k) as

$$Q(k) = C k^{m-1}$$

We have

$$|P(k)| \le |Q(k)|$$

Let c_n be the sequence defined by

$$c_n = \frac{1}{m+1} \sum_{k=1}^n Q(k)$$

We know that $|b_n| \le |c_n|$ since $|P(k)| \le |Q(k)|$

Furthermore we know that

$$\left| \sum_{k=1}^{n} Q(k) \right| \le |Cn^{m}|$$

Thus

$$|c_n| \le \left| \frac{Cn^m}{m+1} \right|$$

By the transitive property we get

$$\frac{-Cn^m}{m+1} \le b_n \le \frac{Cn^m}{m+1}$$

Lemma 3. Let n and m be natural numbers. Let b be a real number.

$$\lim_{n \to \infty} \frac{b^{m+1}}{n^{m+1}} \sum_{k=1}^{n} k^m = \frac{b^{m+1}}{m+1}$$

Proof. Define A and B as

$$A = \frac{n^{m+1}}{m+1}$$

$$B = \frac{1}{m+1} \sum_{k=1}^{n} \left(\binom{m+1}{2} k^{m-1} (-1)^2 + \binom{m+1}{3} k^{m-2} (-1)^3 + \dots + \binom{m+1}{m+1} k^0 (-1)^{m+1} \right)$$

Then

$$\lim_{n \to \infty} \frac{b^{m+1}}{n^{m+1}} \sum_{k=1}^{n} k^m = \lim_{n \to \infty} \frac{b^{m+1}}{n^{m+1}} (A+B)$$
$$= \lim_{n \to \infty} \frac{b^{m+1}}{n^{m+1}} A + \lim_{n \to \infty} \frac{b^{m+1}}{n^{m+1}} B$$

Now we can solve each limit separately.

$$\lim_{n \to \infty} \frac{b^{m+1}}{n^{m+1}} A = \lim_{n \to \infty} \frac{b^{m+1}}{n^{m+1}} \frac{n^{m+1}}{m+1}$$
$$= \frac{b^{m+1}}{m+1}$$

We know from lemma 2 that there exists a $C \in \mathbb{R}$ such that

$$|B| \leq |C \, n^m|$$

It follows that

$$\left| \frac{b^{m+1}}{n^{m+1}} B \right| \le \left| \frac{b^{m+1}}{n^{m+1}} C n^m \right|$$

We also know that

$$\lim_{n\to\infty}\frac{b^{m+1}}{n^{m+1}}Cn^m=\lim_{n\to\infty}\frac{Cb^{m+1}}{n}=0$$

Thus, by the pinching theorem:

$$\lim_{n \to \infty} \frac{b^{m+1}}{n^{m+1}} B = 0$$

This gives us

$$\lim_{n \to \infty} \frac{b^{m+1}}{n^{m+1}} \sum_{k=1}^{n} k^m = \lim_{n \to \infty} \frac{b^{m+1}}{n^{m+1}} (A+B)$$

$$= \lim_{n \to \infty} \frac{b^{m+1}}{n^{m+1}} A + \lim_{n \to \infty} \frac{b^{m+1}}{n^{m+1}} B$$

$$= \frac{b^{m+1}}{m+1} + 0$$

$$= \frac{b^{m+1}}{m+1}$$

Theorem 1. Let $m \in \mathbb{N}$ and let $f : \mathbb{R} \to \mathbb{R}$ be defined by $f(x) = x^m$. Then

$$\int_0^b f(x) \, dx = \frac{b^{m+1}}{m+1}$$

 ${\it Proof.}$ We can form an equation using the Riemann integral.

$$\int_{0}^{b} f(x) dx = \lim_{n \to \infty} \frac{b - 0}{n} \sum_{k=1}^{n} f(0 + \frac{k(b - 0)}{n})$$

$$= \lim_{n \to \infty} \frac{b}{n} \sum_{k=1}^{n} \left(\frac{kb}{n}\right)^{m}$$

$$= \lim_{n \to \infty} \frac{b^{m+1}}{n^{m+1}} \sum_{k=1}^{n} k^{m}$$

We can substitute the result from lemma 3, which gives us

$$\int_{0}^{b} f(x) dx = \lim_{n \to \infty} \frac{b^{m+1}}{n^{m+1}} \sum_{k=1}^{n} k^{m}$$
$$= \frac{b^{m+1}}{m+1}$$