Integrating a polynomial

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

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

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 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 that B is bounded above by $|c*n^m|$ for some $c \in \mathbb{R}$. (Let c be the highest magnitude coefficient of the polynomial in B.)

It follows that $\frac{b^{m+1}}{n^{m+1}}B$ is bounded above by $\left|\frac{c*n^m*b^{m+1}}{n^{m+1}}\right|$.

We also know that

$$\lim_{n \to \infty} \left| \frac{c * n^m * b^{m+1}}{n^{m+1}} \right| = \lim_{n \to \infty} \left| \frac{c * b^{m+1}}{n} \right| = 0$$

Thus, by the pinching theorem:

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

This gives us

$$\begin{split} \lim_{n \to \infty} \frac{b^{m+1}}{n^{m+1}} \sum_{k=1}^n k^m &= \lim_{n \to \infty} \frac{b^{m+1}}{n^{m+1}} (A+B) \\ &= \lim_{n \to \infty} \frac{b^{m+1}}{n^{m+1}} A + \lim_{n \to \infty} \frac{b^{m+1}}{n^{m+1}} B \\ &= \frac{b^{m+1}}{m+1} + 0 \\ &= \frac{b^{m+1}}{m+1} \end{split}$$

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

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

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 2, which gives us

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