MATH 111 - CALCULUS AND ANALYTIC GEOMETRY I

Lab 11 Worksheet

Fall 2020

Subhadip Chowdhury

Nov 17

§A. Limits as Definite Integral

The definition of Definite Integral tells us that limits of Riemann sums can be written as an integral. For example, with right endpoint Riemann sum,

$$\lim_{n \to \infty} \sum_{i=1}^{n} f(x_i) \Delta x = \lim_{n \to \infty} \sum_{i=1}^{n} f\left(a + \frac{(b-a)i}{n}\right) \frac{b-a}{n} = \int_{a}^{b} f(x) dx$$

In the special case when a = 0 and b = 1, we can rewrite above result as

$$\lim_{n\to\infty}\sum_{i=1}^n f\left(\frac{i}{n}\right)\frac{1}{n} = \int_0^1 f(x)dx$$

This tells us an algorithm to rewrite any limit of Riemann sum as a definite integral. Let's take a look at an example first.

Example A.1

Let's convert $\lim_{n\to\infty}\sum_{i=1}^n\frac{1}{n}\sin^2\left(2\pi\frac{i}{n}\right)$ into a definite integral.

If we compare the summand $\frac{1}{n}\sin^2\left(2\pi\frac{i}{n}\right)$ to the term $f\left(\frac{i}{n}\right)\frac{1}{n}$, we find that $f\left(\frac{i}{n}\right)=\sin^2\left(2\pi\frac{i}{n}\right)$. That tells us

$$f(x) = \sin^2(2\pi x)$$

We conclude that the integral form of the limit is $\int_{0}^{1} \sin^{2}(2\pi x) dx$.

Example A.2

Let's convert $\lim_{n\to\infty} \frac{2}{n} \sum_{i=1}^{n} \left(1 + \frac{2i}{n}\right)$ into a definite integral.

First note that we can rewrite above limit as

$$\lim_{n\to\infty}\sum_{i=1}^n 2\left(1+\frac{2i}{n}\right)\frac{1}{n}$$

So the summand $2\left(1+\frac{2i}{n}\right)\frac{1}{n}$ must be the term $f\left(\frac{i}{n}\right)\frac{1}{n}$. Comparing the two terms, we get

$$f\left(\frac{i}{n}\right) = 2\left(1 + \frac{2i}{n}\right)$$

That tells us

$$f(x) = 2(1+2x)$$

We conclude that the integral form of the limit is $\int_{0}^{1} 2(1+2x)dx$.

So we have the following algorithm.

ALGORITHM FOR REWRITING LIMITS OF RIEMANN SUM AS DEFINITE INTEGRALS

Step 1. Look carefully at the summand and isolate a $\frac{1}{n}$ from inside. This corresponds to Δx which will become dx.

Step 2. Write the remaining part as a function of $\frac{i}{n}$. Identify the function as f. Your function must not contain any i or n in it.

Step 3. Your integral will be $\int_{0}^{1} f(x)dx$.

Let's try a more complicated example.

■ Question 1.

In the following problems, express the limits as definite integrals. Do not evaluate the integrals.

(a)
$$\lim_{n \to \infty} \sum_{i=1}^{n} \frac{9i + 3n}{3in + 2n^2}$$

(b)
$$\lim_{n \to \infty} \sum_{i=1}^{n} \left(5 + \frac{3i}{n} \right)^{4} \left(\frac{2}{n} \right)$$

(c)
$$\lim_{n \to \infty} \sum_{i=0}^{n-1} \frac{1}{\sqrt{n^2 - i^2}}$$

(d)
$$\lim_{n \to \infty} \frac{2}{n} \sum_{i=1}^{n} \left(1 + 2 \frac{i-1}{n} \right)$$

§B. Problems using the Fundamental Theorem of Calculus

■ Question 2.

Suppose $f''(x) = \sin(x)$, f'(0) = 2 and f(0) = 3. Find f(x).

■ Question 3.

Find $\frac{d}{dx} \int_{1}^{\ln x} \frac{1}{1+t^4} dt$.

■ Question 4.

Use the graph of a function below to answer the given questions about the area function $F(x) = \int_0^x f(t)dt$.

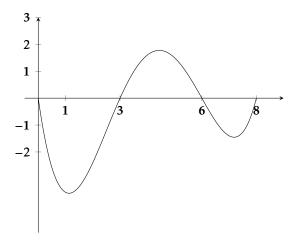
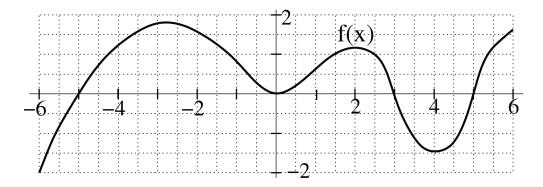


Figure 1: Graph of function f(t) for problem #3

- (a) Where is F increasing/decreasing?
- (b) Find all critical points of F and determine which are local extrema.
- (c) Since F is continuous on [0,8], it must have absolute extrema. Where do the absolute extrema for F occur?
- (d) Where is F concave up/concave down?
- (e) Does F have any points of inflection?
- (f) Sketch a possible graph of F.

■ Question 5.

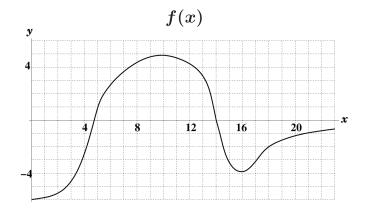
Let $F(x) = \int_{0}^{x} f(t)dt$ where f(x) is the function whose graph is given below.



- (a) What are the critical points of F(x)?
- (b) Where is F(x) increasing? decreasing?
- (c) Locate all places where F(x) has a local maximum or a local minimum, and make it clear which are which.
- (d) Where is F(x) concave up? concave down?
- (e) Where does F attain its maximum value?

■ Question 6.

Let f be the function whose graph is given below, and define a new function F by the equation $F(x) = \int_{-\infty}^{x} f(t)dt$.



Given below are several lists of numbers. Rank each list in order from smallest to largest.

(a)
$$0, f'(3), f'(4), f'(9), f'(14), f'(15)$$

(c)
$$0, F'(0), F'(4), F'(7), F'(10), F'(15), F'(18), F'(23)$$