

MATH 111 - CALCULUS AND ANALYTIC GEOMETRY I

LECTURE 35 WORKSHEET

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TITLE: Riemann Sums

SUMMARY: We will learn what a Riemann sum is and how to use them to estimate the area between a given curve and the horizontal axis over a particular interval.

Related Reading: Chapter 5.1 from the textbook.

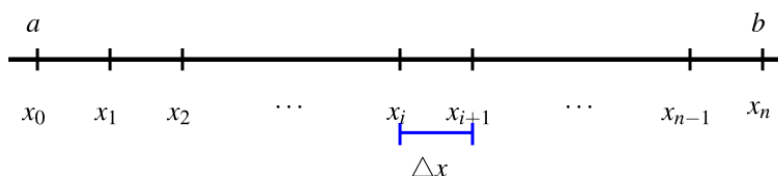
§A. Sigma Notation for Total Area

Last time we learned, when a moving body has a positive velocity function $y = v(t)$ on a given interval $[a, b]$, the area under the curve over the interval gives the total distance the body travels on $[a, b]$. In general, we are also interested in finding the exact area bounded by $y = f(x)$ on an interval $[a, b]$, regardless of the meaning or context of the function f . For now, we continue to focus on finding an accurate estimate of this area by using a sum of the areas of rectangles. In this lecture, we will try to formalize the process.

First of all, let's divide the interval $[a, b]$ into n subintervals as follows:

$$a = x_0 < x_1 < x_2 < \dots < x_n = b$$

Such a choice of subintervals is called a **Partition** of the interval $[a, b]$. We will say that the partition is **regular** if all the subintervals are of equal length.



For a regular partition, we will use Δx to denote the length of each subinterval of the form $[x_i, x_{i+1}]$, where $0 \leq i \leq n-1$. Check that

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

Example A.1

Consider again $y = f(x) = x^2$ on the interval $[2, 6]$. Let us write out a regular partition of the interval $[2, 6]$ by evenly spaced $n+1$ points x_0, x_1, \dots, x_n .

We will have that $\Delta x = \frac{6-2}{n} = \frac{4}{n}$. Thus, our sub-intervals will be:

$$\left[2, 2 + 1 \cdot \frac{4}{n}\right], \left[2 + 1 \cdot \frac{4}{n}, 2 + 2 \cdot \frac{4}{n}\right], \left[2 + 2 \cdot \frac{4}{n}, 2 + 3 \cdot \frac{4}{n}\right], \dots, \left[2 + (n-1) \cdot \frac{4}{n}, 2 + n \cdot \frac{4}{n}\right].$$

Thus in general, the i -th subinterval $[x_i, x_{i+1}]$ can be written as $\left[a + i \frac{b-a}{n}, a + (i+1) \frac{b-a}{n}\right]$ for $i = 0, 1, \dots, n-1$.

Now suppose we want to write down the formula for the left-endpoint approximation with n rectangles. Geometrically, this means that the height of the i -th rectangle on the subinterval $[x_i, x_{i+1}]$ is the function value at the left end point, i.e. $f(x_i)$. So the area of this rectangle is

$$f(x_i) \Delta x = f\left(a + i \frac{b-a}{n}\right) \frac{b-a}{n}$$

And so the Left-endpoint approximation S_n is given by

$$S_n = \sum_{i=0}^{n-1} f(x_i) \cdot \Delta x = \sum_{i=0}^{n-1} f\left(a + i \frac{b-a}{n}\right) \frac{b-a}{n}$$

Example A.2

In the case of $f(x) = x^2$ on the interval $[2, 6]$, we get

$$\begin{aligned} S_n &= \sum_{i=0}^{n-1} f(x_i) \cdot \Delta x = \sum_{i=0}^{n-1} f\left(2 + \frac{4i}{n}\right) \cdot \frac{4}{n} \\ &= \sum_{i=0}^{n-1} \left(2 + \frac{4i}{n}\right)^2 \cdot \frac{4}{n} \end{aligned}$$

Question 1.



Write down the formula for the right-endpoint approximation using the sigma notation.

§B. Riemann Sums

So far the heights of the rectangles used for our approximation have been determined by evaluating the function at either the right or left endpoints of the subinterval $[x_i, x_{i+1}]$. In reality, there is no reason to restrict evaluation of the function to one of these two points only. We could evaluate the function at any random point x_i^* in the subinterval $[x_i, x_{i+1}]$, and use $f(x_i^*)$ as the height of our rectangle. This gives us an estimate for the area of the form

$$A_n = \sum_{i=0}^{n-1} f(x_i^*) \cdot \Delta x$$

A sum of this form is called a **Riemann sum**. Thus the left-endpoint approximation and the right-endpoint approximation are both examples of Riemann sums. There are other Riemann sums like Middle-point approximation, Upper sum, Lower sum etc depending on how we choose x_i^* . However, as $n \rightarrow \infty$, i.e. as

the number of rectangles increase, all of the Riemann sums go towards the same limit, which is the actual area under the curve.

$$A = \text{Area under } f(x) \text{ on the interval } [a, b] = \lim_{n \rightarrow \infty} A_n = \lim_{n \rightarrow \infty} \sum_{i=0}^{n-1} f(x_i^*) \cdot \Delta x$$

Look at this applet for an interactive visualization of this concept:

https://webspace.ship.edu/msrenault/GeoGebraCalculus/integration_riemann_sum.html

■ Question 2.



What are upper sums and lower sums?

Consider the function $f(x) = \sin(x)$ on the interval $[0, \pi]$. In this case, if we wanted to get the exact area under the curve, we could compute the following limit with right-endpoint Riemann sum:

$$\lim_{n \rightarrow \infty} A_n = \lim_{n \rightarrow \infty} \sum_{i=1}^n \sin\left(\frac{\pi i}{n}\right) \frac{\pi}{n}$$

That does not look like a limit that we can actually compute, especially with the summation involved. We would need a formula for the sum of the sine function, and we do not readily have such a formula, nor does it really behoove us to figure one out.

However, for some simple polynomials of low degree, we can use the summation formulas from Lab 9 to actually compute the area under the curve using limits. We will only do this once.

■ Question 3.



Consider again $f(x) = x^2$ on $[2, 6]$. Compute the limit $\lim_{n \rightarrow \infty} A_n$ using the sum formulas from Lab 9.

$$\lim_{n \rightarrow \infty} A_n = \lim_{n \rightarrow \infty} \sum_{i=1}^n \left(2 + \frac{4i}{n}\right)^2 \cdot \frac{4}{n}$$