

Lecture 28: Sigma Notation, Area and Riemann Sums

Goal: Understand the notation $\sum_{i=m}^N a_i$. Approximate the (signed) area underneath the curve.

Sigma Notation:

We want shorthand for sums with a predictable pattern. We use the Greek letter Sigma (Σ) to do so.

$$\sum_{i=m}^n a_i = a_m + a_{m+1} + \dots + a_n$$

n Where to stop
 i th term
 $i=m$ Index "Variable" Where to start

Ex 1/ $\sum_{i=1}^4 i^2 = 1^2 + 2^2 + 3^2 + 4^2 = 1 + 4 + 9 + 16 = 30$

$\sum_{j=0}^5 2^j = 2^0 + 2^1 + 2^2 + 2^3 + 2^4 + 2^5 = 63$

Ex 2/ Express $2^3 + 3^3 + 4^3 + \dots + n^3$ in Sigma notation

$$\sum_{i=2}^n i^3$$

NOTE (Reindexing): We can start from any number if we adjust our formula accordingly

$$\sum_{i=2}^n i^3 = \sum_{i=1}^{n-1} (i+1)^3 = \sum_{i=0}^{n-2} (i+2)^3$$

Ex 3/ Express $(\sqrt{1}+1)^2 + (\sqrt{2}+1)^2 + (\sqrt{3}+1)^2 + \dots + (\sqrt{n}+1)^2$

$$\sum_{i=0}^n (\sqrt{i}+1)^2$$

$(\sqrt{1}+1)^2$ $(\sqrt{0}+1)^2$

Theorem Sums are linear. I.e. if k is a constant

$$\textcircled{1} \sum_{i=M}^N (a_i \pm b_i) = \sum_{i=M}^N a_i \pm \sum_{i=M}^N b_i$$

$$\textcircled{2} \sum_{i=M}^N k a_i = k \sum_{i=M}^N a_i$$

Ex4/ Compute $\sum_{i=1}^n 1$

$$\sum_{i=1}^n 1 = \underbrace{1 + 1 + 1 + \dots + 1}_{n \text{ times}} = n$$

Ex5/ Show $\sum_{i=1}^n i = 1 + 2 + 3 + 4 + \dots + n = \frac{n(n+1)}{2}$

$$S = 1 + 2 + 3 + \dots + n$$

$$+ S = n + (n-1) + (n-2) + \dots + 1$$

$$\hline 2S = \underbrace{(n+1) + (n+1) + (n+1) + \dots + (n+1)}_{n \text{ times}}$$

$$2S = n(n+1)$$

$$S = \frac{n(n+1)}{2}$$

$$\textcircled{3} \sum_{i=1}^n i = \frac{n(n+1)}{2}$$

$$\textcircled{4} \sum_{i=1}^n i^2 = \frac{n(n+1)(2n+1)}{6}$$

$$\textcircled{5} \sum_{i=1}^n i^3 = \left[\frac{n(n+1)}{2} \right]^2$$

Theorem $\textcircled{1} \sum_{i=1}^n n$

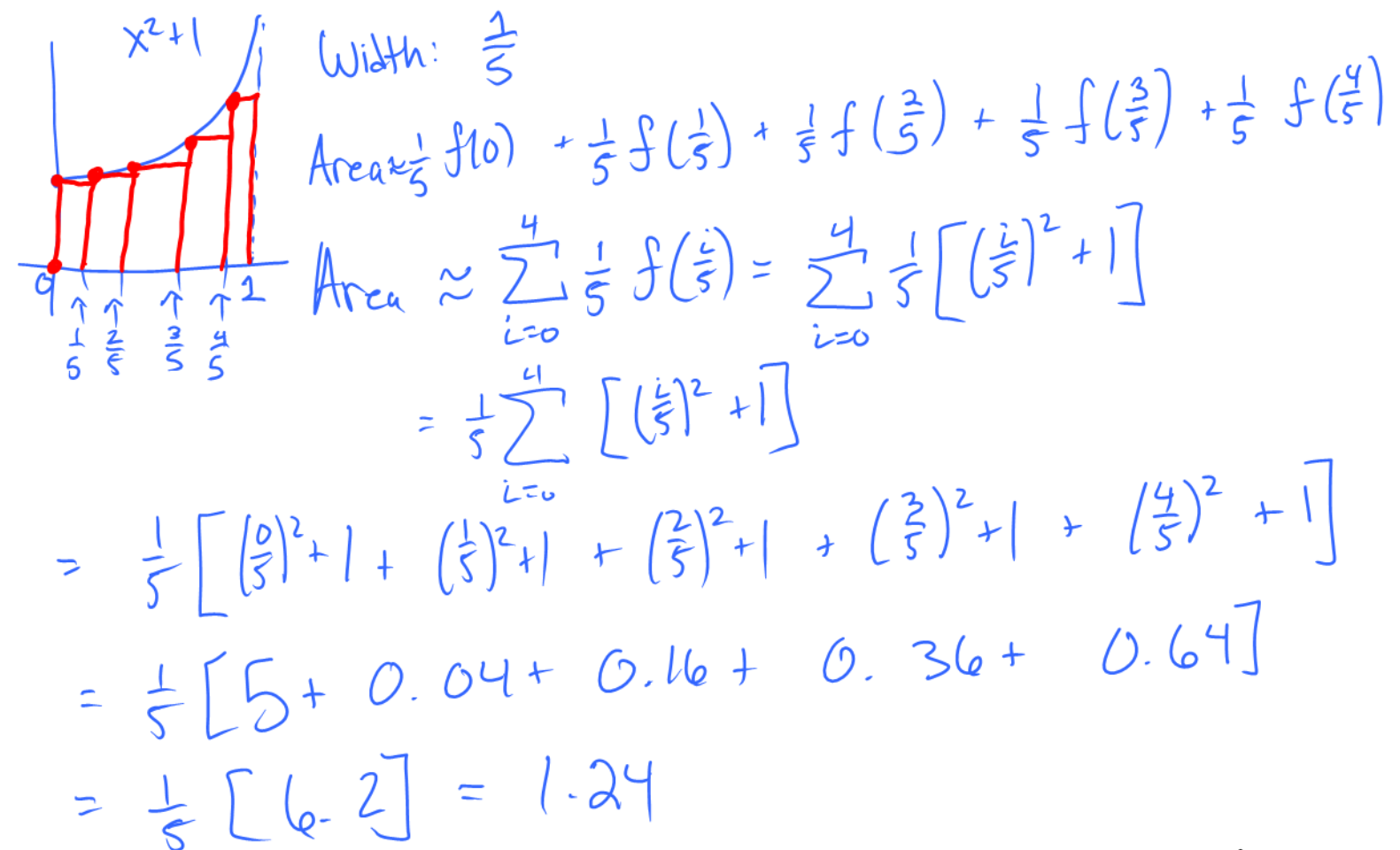
$$\textcircled{2} \sum_{i=1}^n k = kn$$

The Area Problem

Q: Given a function f and a closed interval $[a, b]$, find the (signed) area underneath the graph

A: Approximate the shape with rectangles

Ex 6 Approximate the area of the region bounded by $f(x) = x^2 + 1$, $x = 0$, $x = 1$, and the x -axis using 5 rectangles.

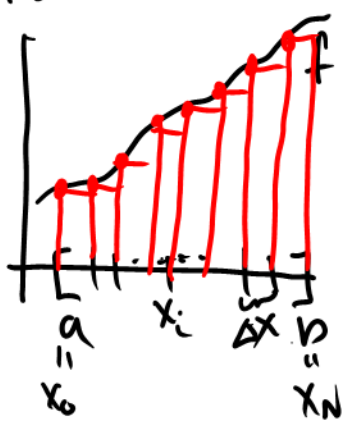


This is an example of a Left Riemann Sum ("left" is referring to how we chose the heights)

How do we do this in general

① Divide $[a, b]$ into N equally spaced segments

Width: $\frac{b-a}{N} = \Delta x$



② Determine Heights:

$$x_i = a + i \Delta x$$

$$\text{Height: } f(x_i) = f(a + i \Delta x)$$

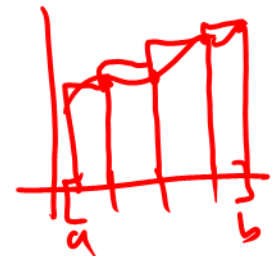
$$0 \leq i \leq N-1$$

Def The Left Riemann Sum of f over $[a, b]$ using N rectangles is defined as

$$L_N \stackrel{\text{def}}{=} \sum_{i=0}^{N-1} f(a + i \Delta x) \Delta x \quad \text{where } \Delta x = \frac{b-a}{N}$$

The Right Riemann Sum is

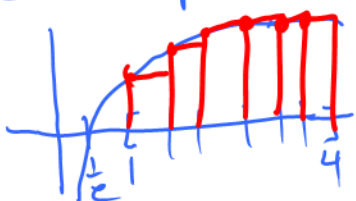
$$R_N \stackrel{\text{def}}{=} \sum_{i=1}^N f(a + i \Delta x) \Delta x ; \Delta x = \frac{b-a}{N}$$



Ex 7/ Consider the function $f(x) = \ln(x) + 1$ on $[1, 4]$

@ Compute L_6 [i.e. the Left Riemann Sum w/ 6 Rectangles]

$$\Delta x = \frac{4-1}{6} = \frac{3}{6} = \frac{1}{2}$$



$$L_6 = \sum_{i=0}^5 \left(\frac{1}{2}\right) f\left(1 + i\left(\frac{1}{2}\right)\right) = \frac{1}{2} \sum_{i=0}^5 \left[\ln\left(1 + \frac{i}{2}\right) + 1\right]$$

$$= \frac{1}{2} \sum_{i=0}^5 1 + \frac{1}{2} \sum_{i=0}^5 \ln\left(1 + \frac{i}{2}\right)$$

$$\star = \frac{1}{2}(6) + \frac{1}{2} \left[\ln(1) + \ln\left(\frac{3}{2}\right) + \ln(2) + \ln\left(\frac{5}{2}\right) + \ln(3) + \ln\left(\frac{7}{2}\right) \right]$$

$$= 3 + \frac{1}{2} \ln\left(1 \cdot \frac{3}{2} \cdot 2 \cdot \frac{5}{2} \cdot 3 \cdot \frac{7}{2}\right) = 3 + \frac{1}{2} \ln\left(\frac{630}{8}\right)$$

$$\approx 3 + \frac{1}{2}(4.366278) = 3 + 2.18314 \approx \boxed{5.183139}$$

⑥ Repeat for R_6

$$\Delta x = \frac{4-1}{6} = \frac{3}{6} = \frac{1}{2}$$

$$R_6 = \sum_{i=1}^6 \left(\frac{1}{2}\right) f\left(1 + \frac{i}{2}\right) = \frac{1}{2} \sum_{i=1}^6 \left[\ln\left(1 + \frac{i}{2}\right) + 1\right]$$

$$= \frac{1}{2} \sum_{i=1}^6 1 + \frac{1}{2} \sum_{i=1}^6 \ln\left(1 + \frac{i}{2}\right)$$

$$= 3 + \frac{1}{2} \left[\ln\left(\frac{3}{2}\right) + \ln(2) + \ln\left(\frac{5}{2}\right) + \ln(3) + \ln\left(\frac{7}{2}\right) + \ln(4) \right]$$

$$= 3 + \frac{1}{2} \ln\left(\frac{2520}{8}\right)$$

$$\approx \boxed{5.876286}$$

⑦ Find (but do not compute) L_N and R_N

$$\Delta x = \frac{4-1}{N} = \frac{3}{N} \quad \begin{matrix} a=1 \\ b=4 \end{matrix}$$

$$L_N = \sum_{i=0}^{N-1} f(a+i\Delta x) \Delta x = \sum_{i=0}^{N-1} \left[\ln\left(1 + \frac{3i}{N}\right) + 1 \right] \left(\frac{3}{N}\right)$$

$$= \frac{3}{N} \sum_{i=0}^{N-1} \left[\ln\left(1 + \frac{3i}{N}\right) + 1 \right]$$

$$R_N = \frac{3}{N} \sum_{i=1}^N \left[\ln\left(1 + \frac{3i}{N}\right) + 1 \right]$$