Math 150, *Lecture Notes- Bonds* Name____________

***Section 4.3** Riemann Sums and Definite Integrals*

Riemann Sums

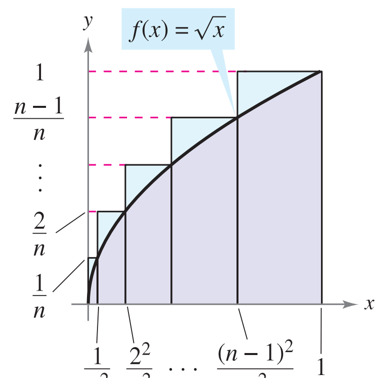
In the definition of area given in Section 4.2, the partitions have subintervals of *equal width*. This was done only for computational convenience. The following example shows that it is not necessary to have subintervals of equal width.

Ex.1 A Partition with Subintervals of Unequal Widths

Consider the region bounded by the graph of $f(x) = \sqrt{x}$ and the x-axis for $0 \le x \le 1$, as shown in Figure 4.17. Evaluate the limit

$$\lim_{n\to\infty} \sum_{i=1}^{n} f(c_i)\,\Delta x_i$$

where c_i is the right endpoint of the partition given by $c_i = i^2/n^2$ and Δx_i is the width of the ith interval.



The subintervals do not have equal widths.
Figure 4.17

The width of the ith interval is given by

$$\Delta x_i = \frac{i^2}{n^2} - \frac{(i-1)^2}{n^2}$$

$$\lim_{n\to\infty} \sum_{i=1}^{n} f(c_i)\,\Delta x_i =$$

In the following definition of a Riemann sum, note that the function f has no restrictions other than being defined on the interval $[a, b]$. (In the preceding section, the function f was assumed to be continuous and nonnegative because we were dealing with the area under a curve.)

Definition of a Riemann Sum

Let f be defined on the closed interval $[a, b]$, and let Δ be a partition of $[a, b]$ given by

$$a = x_0 < x_1 < x_2 < \cdot \cdot \cdot < x_{n-1} < x_n = b$$

where Δx_i is the width of the ith subinterval. If c_i is *any* point in the ith subinterval, then the sum

$$\sum_{i=1}^{n} f(c_i)\,\Delta x_i, \qquad x_{i-1} \le c_i \le x_i$$

is called a **Riemann sum** of f for the partition Δ.

NOTE The sums in Section 4.2 are examples of Riemann sums, but there are more general Riemann sums than those covered there. ■

The width of the largest subinterval of a partition Δ is the **norm** of the partition and is denoted by $\|\Delta\|$. If every subinterval is of equal width, the partition is **regular** and the norm is denoted by

$$\|\Delta\| = \Delta x = \frac{b-a}{n}. \qquad \text{Regular partition}$$

For a general partition, the norm is related to the number of subintervals of $[a, b]$ in the following way.

$$\frac{b-a}{\|\Delta\|} \le n \qquad \text{General partition}$$

So, the number of subintervals in a partition approaches infinity as the norm of the partition approaches 0. That is, $\|\Delta\| \to 0$ implies that $n \to \infty$.

Definite Integrals

To define the definite integral, consider the following limit.

$$\lim_{\|\Delta\| \to 0} \sum_{i=1}^{n} f(c_i)\,\Delta x_i = L$$

To say that this limit exists means there exists a real number L such that for each $\varepsilon > 0$ there exists a $\delta > 0$ so that for every partition with $\|\Delta\| < \delta$ it follows that

$$\left| L - \sum_{i=1}^{n} f(c_i)\,\Delta x_i \right| < \varepsilon$$

regardless of the choice of c_i in the ith subinterval of each partition Δ.

Definition of a Definite Integral

If f is defined on the closed interval $[a, b]$ and the limit

$$\lim_{\|\Delta\|\to 0} \sum_{i=1}^{n} f(c_i)\,\Delta x_i$$

exists (as described above), then f is **integrable** on $[a, b]$ and the limit is denoted by

$$\lim_{\|\Delta\|\to 0} \sum_{i=1}^{n} f(c_i)\,\Delta x_i = \int_a^b f(x)\,dx.$$

The limit is called the **definite integral** of f from a to b. The number a is the **lower limit** of integration, and the number b is the **upper limit** of integration.

It is not a coincidence that the notation for definite integrals is similar to that used for indefinite integrals. You will see why in the next section when the Fundamental Theorem of Calculus is introduced. For now it is important to see that definite integrals and indefinite integrals are different concepts. A definite integral is a *number*, whereas an indefinite integral is a *family of functions*.

Though Riemann sums were defined for functions with very few restrictions, a sufficient condition for a function f to be integrable on $[a, b]$ is that it is continuous on $[a, b]$. A proof of this theorem is beyond the scope of this text.

THEOREM 4.4 Continuity Implies Integrability

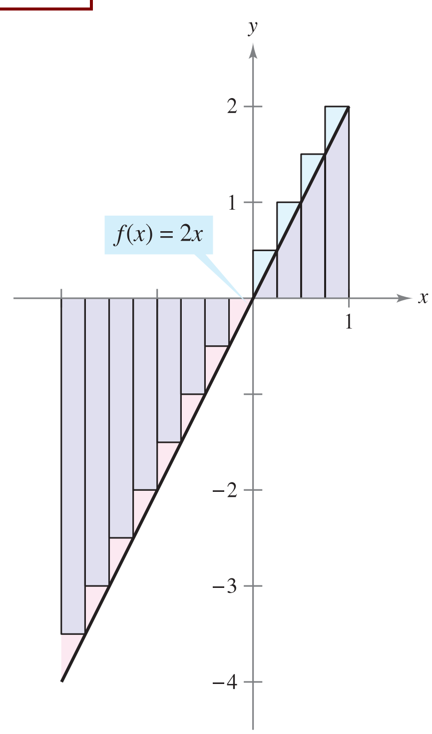
If a function f is continuous on the closed interval $[a, b]$, then f is integrable on $[a, b]$.

Ex.2 Evaluating a Definite Integral as a Limit

Evaluate the definite integral $\int_{-2}^{1} 2x\,dx.$

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

$$c_i = a + i(\Delta x) =$$



Because the definite integral is negative, it does not represent the area of the region.
Figure 4.20

$$\int_{-2}^{1} 2x\,dx = \lim_{\|\Delta\| \to 0} \sum_{i=1}^{n} f(c_i)\,\Delta x_i$$

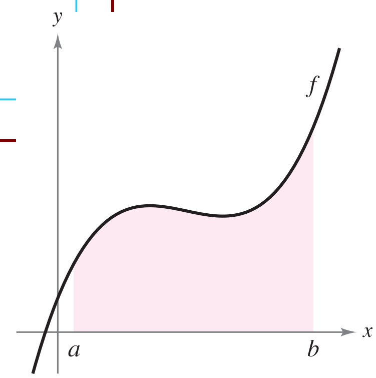
Because the definite integral in Example 2 is negative, it *does not* represent the area of the region shown in Figure 4.20. Definite integrals can be positive, negative, or zero. For a definite integral to be interpreted as an area (as defined in Section 4.2), the function f must be continuous and nonnegative on $[a, b]$, as stated in the following theorem. The proof of this theorem is straightforward—you simply use the definition of area given in Section 4.2, because it is a Riemann sum.

THEOREM 4.5 The Definite Integral as the Area of a Region

If f is continuous and nonnegative on the closed interval $[a, b]$, then the area of the region bounded by the graph of f, the x-axis, and the vertical lines $x = a$ and $x = b$ is given by

$$\text{Area} = \int_a^b f(x)\,dx.$$

(See Figure 4.22.)



You can use a definite integral to find the area of the region bounded by the graph of f, the x-axis, $x = a$, and $x = b$.
Figure 4.21

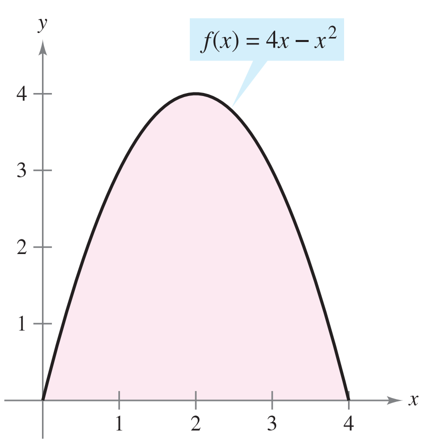
As an example of Theorem 4.5, consider the region bounded by the graph of

$$f(x) = 4x - x^2$$

and the x-axis, as shown in Figure 4.22. Because f is continuous and nonnegative on the closed interval $[0, 4]$, the area of the region is

$$\text{Area} = \int_0^4 (4x - x^2)\,dx.$$

A straightforward technique for evaluating a definite integral such as this will be discussed in Section 4.4. For now, however, you can evaluate a definite integral in two ways—you can use the limit definition *or* you can check to see whether the definite integral represents the area of a common geometric region such as a rectangle, triangle, or semicircle.



Area $= \int_0^4 (4x - x^2)\,dx$
Figure 4.22

Ex.3 Areas of Common Geometric Figures

Sketch the region corresponding to each definite integral. Then evaluate each integral using a geometric formula.

a. $\int_{1}^{3} 4\, dx$

b. $\int_{0}^{3} (x + 2)\, dx$

c. $\int_{-2}^{2} \sqrt{4 - x^2}\, dx$

Properties of Definite Integrals

The definition of the definite integral of f on the interval $[a, b]$ specifies that $a < b$. Now, however, it is convenient to extend the definition to cover cases in which $a = b$ or $a > b$. Geometrically, the following two definitions seem reasonable. For instance, it makes sense to define the area of a region of zero width and finite height to be 0.

Definitions of Two Special Definite Integrals

1. If f is defined at $x = a$, then we define $\int_a^a f(x)\,dx = 0$.

2. If f is integrable on $[a, b]$, then we define $\int_b^a f(x)\,dx = -\int_a^b f(x)\,dx$.

Ex.4 Evaluating Definite Integrals

a. Because the sine function is defined at $x = \pi$, and the upper and lower limits of integration are equal, you can write

$$\int_\pi^\pi \sin x\,dx = 0.$$

b. The integral $\int_3^0 (x + 2)\,dx$ is the same as that given in Example 3(b) except that the upper and lower limits are interchanged. Because the integral in Example 3(b) has a value of $\frac{21}{2}$, you can write

$$\int_3^0 (x + 2)\,dx = -\int_0^3 (x + 2)\,dx = -\frac{21}{2}.$$

In Figure 4.24, the larger region can be divided at $x = c$ into two subregions whose intersection is a line segment. Because the line segment has zero area, it follows that the area of the larger region is equal to the sum of the areas of the two smaller regions.

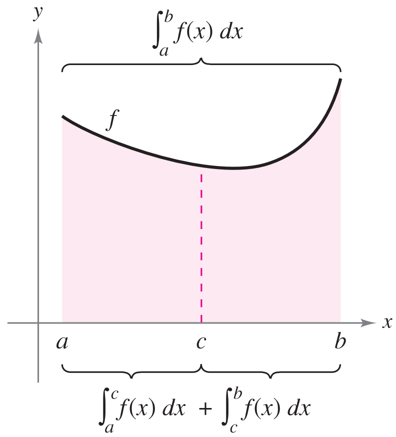


Figure 4.24

THEOREM 4.6 Additive Interval Property

If f is integrable on the three closed intervals determined by a, b, and c, then

$$\int_a^b f(x)\,dx = \int_a^c f(x)\,dx + \int_c^b f(x)\,dx.$$

Ex.5 Using the Additive Interval Property

$$\int_{-1}^{1} |x|\,dx =$$

Because the definite integral is defined as the limit of a sum, it inherits the properties of summation given at the top of page 260.

1. $\sum_{i=1}^{n} ka_i = k\sum_{i=1}^{n} a_i$

2. $\sum_{i=1}^{n} (a_i \pm b_i) = \sum_{i=1}^{n} a_i \pm \sum_{i=1}^{n} b_i$

THEOREM 4.7 Properties of Definite Integrals

If f and g are integrable on $[a, b]$ and k is a constant, then the functions of kf and $f \pm g$ are integrable on $[a, b]$, and

1. $\int_a^b kf(x)\,dx = k\int_a^b f(x)\,dx$

2. $\int_a^b [f(x) \pm g(x)]\,dx = \int_a^b f(x)\,dx \pm \int_a^b g(x)\,dx.$

Note that Property 2 of Theorem 4.7 can be extended to cover any finite number of functions. For example,

$$\int_a^b [f(x) + g(x) + h(x)]\,dx = \int_a^b f(x)\,dx + \int_a^b g(x)\,dx + \int_a^b h(x)\,dx.$$

Ex.6 Evaluating a Definite Integral

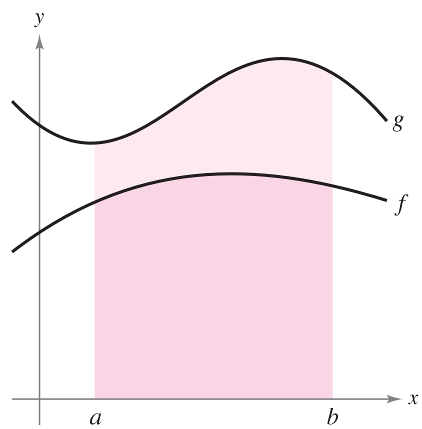
Evaluate $\int_1^3 (-x^2 + 4x - 3)\,dx$ using each of the following values.

$$\int_1^3 x^2\,dx = \frac{26}{3}, \qquad \int_1^3 x\,dx = 4, \qquad \int_1^3 dx = 2$$

If f and g are continuous on the closed interval $[a, b]$ and

$$0 \leq f(x) \leq g(x)$$

for $a \leq x \leq b$, the following properties are true. First, the area of the region bounded by the graph of f and the x-axis (between a and b) must be nonnegative. Second, this area must be less than or equal to the area of the region bounded by the graph of g and the x-axis (between a and b), as shown in Figure 4.25. These two properties are generalized in Theorem 4.8. (A proof of this theorem is given in Appendix A.)



$$\int_a^b f(x)\,dx \leq \int_a^b g(x)\,dx$$

Figure 4.25

THEOREM 4.8 Preservation of Inequality

1. If f is integrable and nonnegative on the closed interval $[a, b]$, then

$$0 \leq \int_a^b f(x)\,dx.$$

2. If f and g are integrable on the closed interval $[a, b]$ and $f(x) \leq g(x)$ for every x in $[a, b]$, then

$$\int_a^b f(x)\,dx \leq \int_a^b g(x)\,dx.$$