MATH 3B INTEGRAL AND RIEMANN SUM

I. Integrals

What does the symbol $\int_a^b f(x) dx$ represent?



Examples. Find the following integrals using the above interpretation.

$$\int_{-1}^{2} x dx = \int_{-2}^{2} \sqrt{4 - x^2} dx =$$

II. Approximating an Integral

What about $\int_{-3}^{10} (x^2 + 10) dx$? Idea: Estimate the area using regular shapes.

Riemann sum: Estimate the area using rectangles whose base lengths are all the same.

Example. Use a left Riemann sum with n = 4 to estimate $\int_1^3 \ln x dx$.

Is the estimate bigger or smaller than the actual area?

IV. Practice

1. (Right Riemann Sum) Use a right Riemann sum with n = 3 to estimate $\int_{-1}^{2} e^{x} dx$. Is the estimate bigger or smaller than the actual area?

2. (Upper Riemann Sum) Use a Riemann sum with n = 3 to estimate $\int_0^{\pi} \sin x dx$. For each subinterval, use a point which will give you an upper bound of the integral (i.e. the estimate will be bigger than the actual value). What if you want to get a lower bound?

3) (Riemann Sum with Two Functions) Use a midpoint Riemann sum with n = 4 to estimate $\int_0^1 (\sqrt{x} - x) dx$ (the area below \sqrt{x} and above x on the interval [0, 1])?

V. Riemann Sum (Actual Area)

Idea: The estimation gets better and better as we use more rectangles. So we can get the actual area using "infinitely many" (let $n \to \infty$) rectangles in the Riemann sum.



The formula is

$$\int_{a}^{b} f(x)dx = \lim_{n \to \infty} \sum_{i=1}^{n} f(a+i\Delta x)\Delta x, \text{ where } \Delta x = \frac{b-a}{n}.$$

How do you make sense of this formula? In terms of the picture, what do the following quantities/symbols represent? Can you label them in one of the pictures above?

1) n2) Δx 3) i4) $x + i\Delta x$ 5) $f(x + i\Delta x)$