

An approximation of the area under the sine curve, from 0 to 2Pi, using right endpoints and n = 10 approximating rectangles.

"Mesh" of the partition
 $\Delta x = \text{width of the rectangles}$

$$\Delta x = \frac{b-a}{n} = \frac{\pi-0}{10} = \frac{\pi}{10} = 0.314$$

height of right endpoints:

$$a + \Delta x, a + 2\Delta x, \dots, a + k\Delta x, \dots, a + 10\Delta x \quad (a = 0)$$

$$x_1 = \frac{\pi}{10}, x_2 = 2\left(\frac{\pi}{10}\right), x_3 = 3\left(\frac{\pi}{10}\right), \dots, x_k = k\left(\frac{\pi}{10}\right) = \frac{\pi k}{10} = \frac{\pi k}{10}$$

height of the kth rectangle is $f(x_k) = f(a + k\Delta x)$
 $= f\left(\frac{\pi k}{10}\right)$

Area under the curve \approx sum of the areas of rectangles

$$= f(x_1)\Delta x + f(x_2)\Delta x + \dots + f(x_{10})\Delta x$$

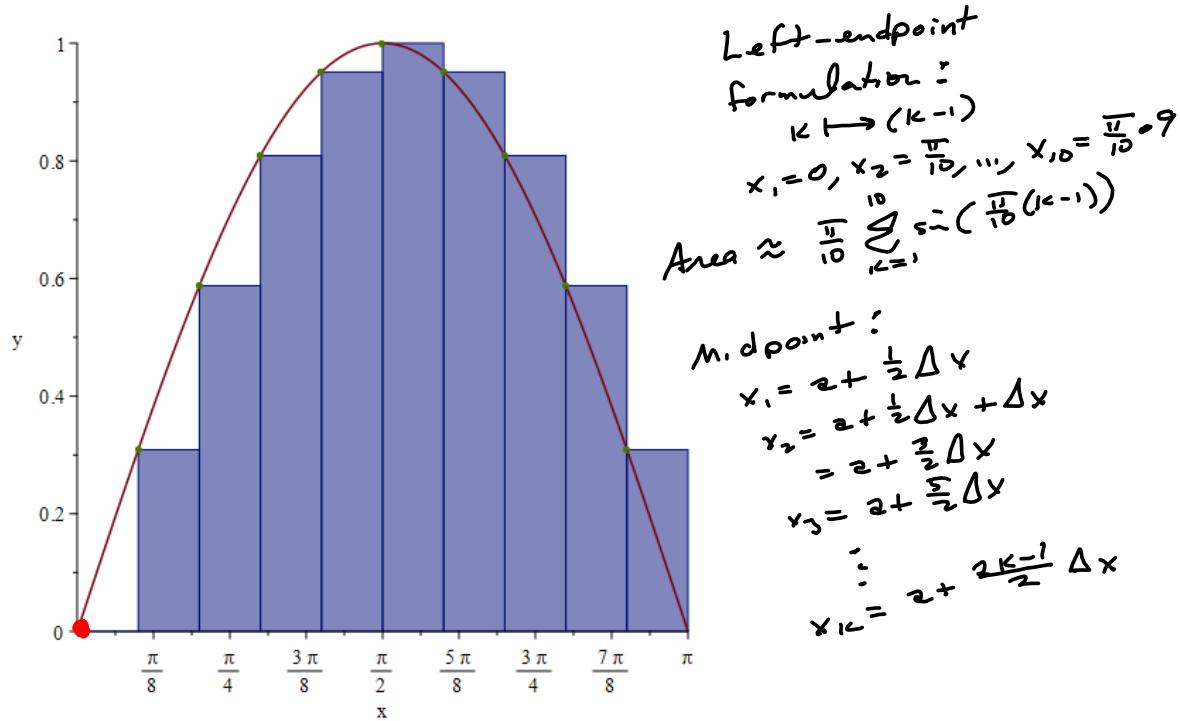
$$= (f(x_1) + f(x_2) + \dots + f(x_n))\Delta x$$

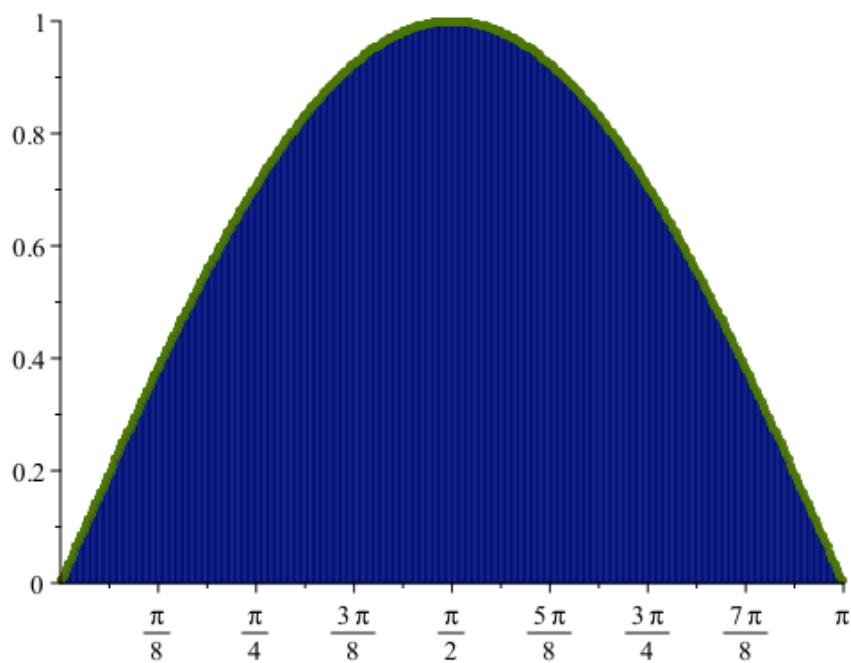
$$= \left(\sum_{k=1}^n f(x_k) \right) \Delta x = \Delta x \sum_{k=1}^n f(x_k)$$

$$= \frac{b-a}{n} \sum_{k=1}^n f(a + k\Delta x) = \frac{\pi}{10} \sum_{k=1}^n f\left(0 + \frac{\pi}{10} k\right)$$

$$= \frac{\pi}{10} \sum_{k=1}^{10} \sin\left(\frac{\pi}{10} k\right) \quad \text{is the Riemann Sum for Right-Endpoint}$$

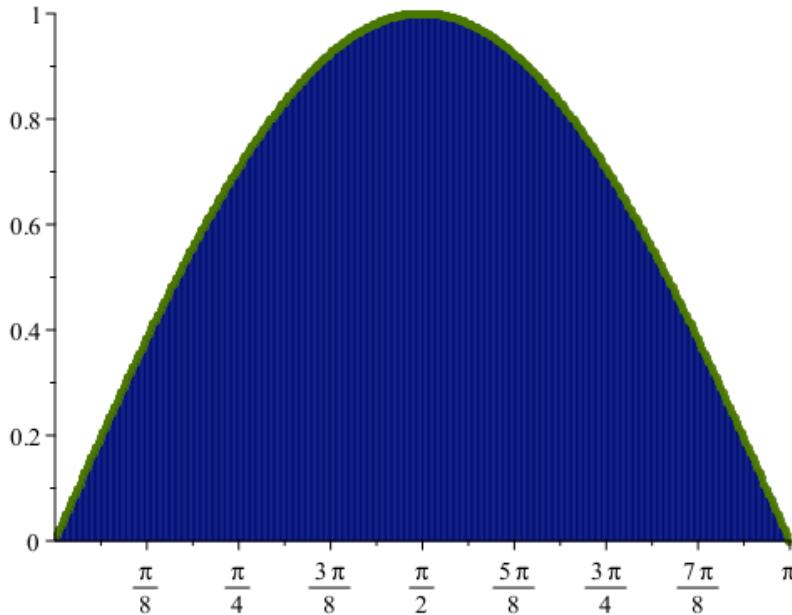
$\sin(x)$ on $[0, \pi]$





An animated Riemann sum midpoint approximation of $\int_0^\pi f(x) dx$, where

$f(x) = \sin(x)$ and the partition is uniform. The approximate value of the integral is 2.000008031. Number of subintervals used: 320.



An animated right Riemann sum approximation of $\int_0^\pi f(x) dx$, where

$f(x) = \sin(x)$ and the partition is uniform. The approximate value of the integral is 1.999983935. Number of subintervals used: 320.

ACTUAL area under the curve is:

$$\lim_{n \rightarrow \infty} \frac{b-a}{n} \sum_{k=1}^n f(x_k) = \int_0^\pi \sin(x) dx$$

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

In the sequel, we will see
that this is $-\cos(\pi) - (-\cos(0))$, b/c
cosine is the antiderivative of sine!

$$\int_a^b f'(x) dx = f(b) - f(a)$$

This can be done for ANY function that is continuous!

This can be extended to any "measurable" function, with the Lebesgue Integral,

which is a generalization of what we're doing, and what we're doing is a generalization of the area of a rectangle! (and theory of limits)

$$1+2+3+4+\dots+n = \frac{n(n+1)}{2} \quad (\text{Gauss at age } 6)$$

$$\sum_{k=1}^{100} k = \frac{100(101)}{2} = 50(101) = 5050$$

$$\frac{100}{2} \cdot 101 = 5050 !$$

Proof by Induction

Principle of Mathematical Induction.

Show that the result holds for $n = 1$. If the case for $n = k$ implies the case for $n = k + 1$, and you, then it is true for every $n = 1, 2, 3, \dots$

Claim: If $n \in \mathbb{N}$, then $\sum_{k=1}^n k = \frac{n(n+1)}{2}$.

Proof $n=1 \rightarrow \sum_{k=1}^1 k = 1 = \frac{1(1+1)}{2} = \frac{2}{2} = 1 \quad \checkmark$

Assume true for some $1 \leq n \in \mathbb{N}$ & that we know

$\sum_{k=1}^n k = \frac{n(n+1)}{2}$. Then $\sum_{k=1}^{n+1} k = 1+2+\dots+n+(n+1)$

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

$$= \frac{n^2+3n+2}{2} = \frac{(n+1)(n+2)}{2} = \frac{(n+1)(n+2)+1}{2} \quad \checkmark$$

Done, by PMI !

Why torture you like this? We want to find the area under a polynomial using the limit of a Riemann Sum (Old-School)

$$\sum_{k=1}^n k^2 = \frac{n(n+1)(2n+1)}{6} = \frac{2n^3 + \text{lower degree}}{6} = \frac{n^3 + \text{lower}}{3}$$

$$\sum_{k=1}^n k^3 = \left[\frac{n(n+1)}{2} \right]^2 = \left[\frac{n^2 + \text{lower}}{2} \right]^2 = \frac{n^4 + \text{lower}}{4}$$

$$\sum_{k=1}^n k = \frac{n(n+1)}{2} = \frac{n^2 + \text{lower}}{2}$$

$$\sum_{k=1}^n 1 = \underbrace{1 + 1 + 1 + \dots + 1}_{n \text{ of them}} = n$$

$$\int_0^1 x dx = \left[\frac{x^2}{2} \right]_0^1 = \frac{1}{2} \quad \text{FTC } \widehat{\text{FT}}$$

$$\frac{1}{n} \sum_{k=1}^n f(x_{ik}) = \frac{1}{n} \sum_{k=1}^n \frac{k}{n} = \frac{1}{n^2} \sum_{k=1}^n k = \frac{1}{n^2} \left[\frac{n^2 + \text{lower}}{2} \right]$$

$$= \frac{n^2}{2n^2} + \frac{\text{lower degree}}{2n^2} \xrightarrow{n \rightarrow \infty} \frac{1}{2}$$

$$x_{ik} = a + \Delta x \cdot k = 0 + \frac{1}{n} k = \frac{k}{n}$$

$$f(x_{ik}) = x_{ik}$$