Integration and Approximation

• Riemann Sums:

- Evaluates integrals by treating them as rectangles of subintervals.
- Approximating using Riemann sums:

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$$\int f(x)dx = \sum_{i=1}^{n} f(x_i^*)\Delta x$$
 $n =$ number of subintervals.

- Divide the region up into rectangles and find their areas, then add.
- Lower Riemann sum: uses the lower boundary of a subinterval for x^{*}_i
- Upper Riemann sum: uses the upper boundary of a subinterval for x_i^*
- Midpoint Riemann sum: uses the midpoint of a subinterval for x_i^*
- Exactly evaluating an integral using a Riemann Sum:
 - Divide into infinitely many subintervals: $\int f(x)dx = \lim_{n \to \infty} \sum_{i=1}^{n} f(x_i^*) \Delta x$ • By extension: $\int_{-\infty}^{\infty} f(x)dx = \lim_{n \to \infty} \sum_{i=1}^{n} f(x_i^*) \Delta x$
 - By extension: $\int_{a}^{b} f(x)dx = \lim_{n \to \infty} \sum_{i=1}^{n} f\left(a + \frac{b-a}{n}i\right) \left(\frac{b-a}{n}\right)$
 - A limit of a Riemann sum is the most fundamental definition of an integral.
 - It may be necessary to flip the order of integration (i.e. rewrite with respect to y)
- Summation formulas (derived from discrete mathematics):

$$\sum_{i=1}^{n} c = cn \qquad \sum_{i=1}^{n} i = \frac{n(n+1)}{2} \qquad \sum_{i=1}^{n} i^2 = \frac{n(n+1)(2n+1)}{6} \qquad \sum_{i=1}^{n} i^3 = \frac{n^2(n+1)^2}{4}$$

• Trapezoidal Rule

• Approximates integrals by dividing the region into trapezoids (i.e. first-degree linear approximation)

• Know the area of a trapezoid:
$$A = \frac{1}{2}h(b_1 + b_2)$$

• For our purposes:
$$A = \frac{1}{2}(f(x_1) + f(x_2))(x_2 - x_1)$$

• Let the interval [a, b] be divided into *n* subintervals, with the *i*th subinterval with lower and upper bounds being x_{i-1} and x_i respectively. By the Trapezoidal Rule:

$$\int_{a}^{b} f(x) dx \approx \sum_{i=1}^{n} \frac{1}{2} (f(x_{i-1}) + f(x_{i}))(x_{i-1} - x_{i})$$

- Simpson's Rule
 - Approximates integrals using a second-degree Taylor polynomial to approximate the curve on each interval (this can be extended to n degrees for better accuracy)
 - Let the interval [a, b] be divided into *n* subintervals, with the *i*th subinterval with lower and upper bounds being x_{i-1} and x_i respectively.

$$\int_{a}^{b} f(x) dx \approx \sum_{i=1}^{n} \frac{1}{6} \left(f(x_{i-1}) + 4f\left(\frac{x_{i-1} + x_{i}}{2}\right) + f(x_{i}) \right) (x_{i-1} - x_{i})$$