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One way of motivating the Riemann integral of a bounded function f over a closed and bounded interval [a, b] involves the finite approximation of motion. View f as the velocity of a particle that moves along the real number line. The goal is to reconstruct the particle's total displacement over the interval [a, b] knowing only its velocity.

The simplest problem that we already know how to solve: f is constant.

- (a) The velocity is non-negative and equal to V, determine the displacement.
- (b) Sketch a picture that gives geometric meaning to this quantity.
- (c) What is the geometric meaning if V is negative, and what is the physical meaning?



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A more involved problem that we still know how to solve: f is piecewise constant on m subintervals of [a, b].

(a) Use a partition for [a, b] to identify the *m* intervals on which *f* is constant. Precisely define the concept of a partition *P* for [a, b].

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(b) Determine in terms of P the finite sequence of intervals $(I_P(n))$, the sequence of intervals that P defines. For each n, determine $|I_P(n)|$, the length of $I_P(n)$. Note that P cannot identify the openness or closedness of the intervals, but this does not matter for our purpose. At this point, take the intervals to be closed. One way of motivating the Riemann integral of a bounded function f over a closed and bounded interval [a, b] involves the finite approximation of motion. View f as the velocity of a particle that moves along the real number line. The goal is to reconstruct the particle's total displacement over the interval [a, b] knowing only its velocity.

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(c) Use additivity of displacement to reduce to part (a) and determine the total displacement over [a, b].

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The inexact general problem: Replace f with a piecewise constant approximation that is constant on finitely many intervals.

(a) Given a partition P for [a, b], use a tagging τ_P of P to sample f in order to determine the piecewise constant approximation. Precisely define the concept of a tagging for a partition P.



(c) Construct the piecewise constant approximation for f with the tagged partition (P, τ_P) .

Note: It does not matter how you define this replacement of f at the endpoints of the intervals, so just make them left continuous when there is any ambiguity.





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The general problem: Approximate f by a sequence of piecewise constant approximations.

(a) Take (P_n) to be a sequence of partitions for [a, b]. For each n, precisely define what is meant by $||P_n||$, the *mesh* of P_n .

(b) Use a sequence of tagged partitions $((P_n, \tau_n))$ to identify a sequence of functions that approximates f.

(c) For the sequence of piecewise constant functions to approximate f, what type of sequence should $(||P_n||)$ be? Explain why.

(d) Suppose that the limit of the sequence $(\mathcal{R}(f, P_n, \tau_n))$ converges to a limit *L*. Identify a condition on *f* so that this limit *L* is meaningful without any other considerations.

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(e) If f satisfies the condition you identified in (d), then f is Riemann integrable on [a, b] and L is the Riemann integral of f on [a, b]. This quantity is often denoted by

$$L = \int_{a}^{b} f(x) \, \mathrm{d}x.$$

Note that physicists often write this quantity as

$$L = \int_{a}^{b} \mathrm{d}x \, f(x).$$

Identify a large class of functions that are Riemann integrable.

Sketched below is a graphical representation of a partition P for the interval [-2, 4], a tagging τ_P for P, and the finite sequence of intervals $(I_P(n))$ associated with P.

(a) Identify the domain of P and a formula for P.

(b) Identify the domain of τ_P and a formula for τ_P .

(c) Explicitly write down the sequence $(I_P(n))$.



(d) Take f to be the function sketched below and give a graphical representation for the quantity $\mathcal{R}(f, P, \tau_P)$. Explain the meaning of this representation in terms of velocity.

(e) Write down a formula for $\mathcal{R}(f, P, \tau_P)$.



Take P to be the partition for [1, 12] that is given by

P(0) = 1, P(1) = 3, P(2) = 4, P(3) = 7, and P(4) = 12.

(a) Determine ||P||, the mesh of *P*.

(b) Determine the finite sequence of intervals $(I_P(n))$, the sequence of intervals that P defines. For each n, determine $|I_P(n)|$, the length of $I_P(n)$.



(c) Identify a left endpoint τ_L , a right endpoint, τ_R , and midpoint tagging τ_M for the partition *P*.



For any sequence of tagged partitions (P_n, τ_n) of [0, 1] so that $(||P_n||)$ is a null sequence,

$$\lim_{n \to \infty} \mathcal{R}(\text{pow}_2, P_n, \tau_n) = \int_0^1 x^2 \, \mathrm{d}x.$$

Since pow_2 is continuous, this limit exists and is independent of choice of sequence of tagged partitions.

(a) For each n, take P_n to be an even partition of [0, 1] with n intervals, τ_n to be a left endpoint tagging for P_n , and τ_n^* to be a right endpoint tagging for P_n . Write down for each n a formula for $\mathcal{R}(pow_2, P_n, \tau_n)$ and $\mathcal{R}(pow_2, P_n, \tau_n^*)$. For any sequence of tagged partitions (P_n, τ_n) of [0, 1] so that $(||P_n||)$ is a null sequence,

$$\lim_{n \to \infty} \mathcal{R}(\mathrm{pow}_2, P_n, \tau_n) = \int_0^1 x^2 \, \mathrm{d}x.$$

Since pow_2 is continuous, this limit exists and is independent of choice of sequence of tagged partitions.

(b) Compute the quantity $\lim_{n\to\infty} \mathcal{R}(pow_2, P_n, \tau_n)$ and $\lim_{n\to\infty} \mathcal{R}(pow_2, P_n, \tau_n^*)$.

(c) Simulate the above sequences of sums and their differences. Link



Take f to be Riemann integrable on [-1, 4]. Use the equalities

$$\int_{-1}^{1} f(x) \, \mathrm{d}x = 3 \quad \text{and} \quad \int_{1}^{4} f(x) \, \mathrm{d}x = 7$$

to evaluate

$$\int_{-1}^4 f(x) \,\mathrm{d}x.$$



Take f and g to be Riemann integrable on [3, 5]. Use the equalities

$$\int_{3}^{5} f(x) \, \mathrm{d}x = 2$$
 and $\int_{3}^{5} g(x) \, \mathrm{d}x = -1$

to evaluate

$$\int_3^5 (7f(x) + 2g(x)) \,\mathrm{d}x.$$





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Use symmetry, antisymmetry, or basic geometry to evaluate these integrals:

(c)
$$\int_{-\frac{\sqrt{3}}{2}}^{\frac{1}{2}} \sqrt{1-x^2} \, \mathrm{d}x.$$



For any function f, if f is continuous on [a, b], then f is Riemann integrable on [a, b]. Take P to be any partition of [a, b].

(a) Explain what it means for τ_m to be a minimal tagging for [a, b] with respect to f. (b) Explain what it means for τ_M to be a maximal tagging for [a, b] with respect to f.



For any function f, if f is continuous on [a, b], then f is Riemann integrable on [a, b]. Take P to be any partition of [a, b].

(c) Take ω_f to be a modulus of continuity for f on [a, b] and use ω_f to provide an upper bound for $f(\tau_M(i)) - f(\tau_m(i))$ for any i in $\mathcal{D}(P) \smallsetminus \{0\}$.



For any function f, if f is continuous on [a, b], then f is Riemann integrable on [a, b]. Take P to be any partition of [a, b].

(d) Use the fact that

$$\mathcal{R}(f, P, \tau_m) \le \int_a^b f(x) \, \mathrm{d}x \le \mathcal{R}(f, P, \tau_M)$$

to estimate the maximum possible error for a Riemann sum approximation of

$$\int_{a}^{b} f(x) \, \mathrm{d}x$$

that uses a partition P with mesh ||P||.



For each of these choices of interval [a, b] and positive real number δ , estimate the maximum possible error for a Riemann sum approximation of

$$\int_{a}^{b} \frac{1}{x} \, \mathrm{d}x$$

that uses a partition P with mesh equal to δ :

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(a) [a, b] = [1, 4] and \delta = \frac{1}{4};

(b) [a, b] = [4, 8] and \delta = \frac{1}{4};

(c) [a, b] = [\frac{1}{100}, 1] and \delta = \frac{1}{10}.
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