

Math 111

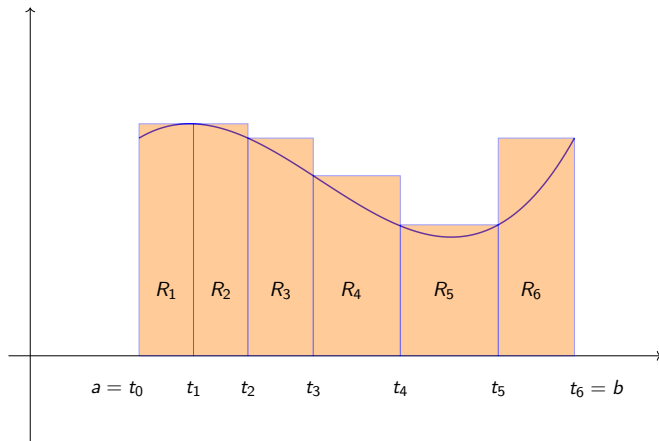
October 31, 2022

Today

Today

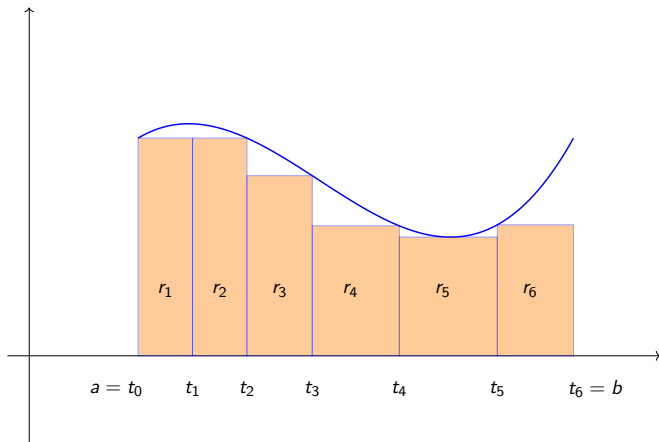
- ▶ Definition of the integral.

Upper sum



An upper sum $U(f, P)$ for some function f .

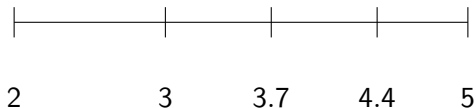
Lower sum



A lower sum $L(f, P)$ for some function f .

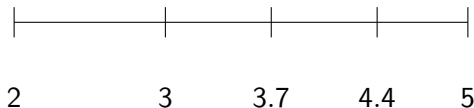
Partitions

A **partition** of the interval $[2, 5]$:



Partitions

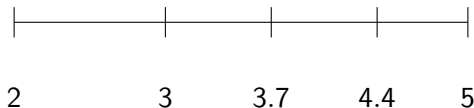
A **partition** of the interval $[2, 5]$:



We specify a partition by listing a set of real numbers that includes the endpoints of the interval:

Partitions

A **partition** of the interval $[2, 5]$:

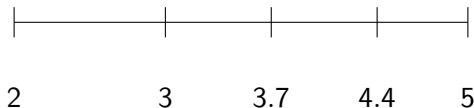


We specify a partition by listing a set of real numbers that includes the endpoints of the interval:

$$P = \{2, 3, 3.7, 4.4, 5\}$$

Partitions

A **partition** of the interval $[2, 5]$:



We specify a partition by listing a set of real numbers that includes the endpoints of the interval:

$$P = \{2, 3, 3.7, 4.4, 5\}$$

Subintervals of the partition P :

$$[2, 3], \quad [3, 3.7], \quad [3.7, 4.4], \quad [4.4, 5]$$

Partitions

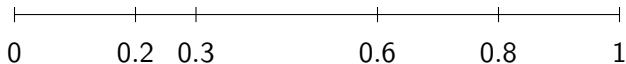
Consider partition of $[0, 1]$ given by

$$P = \{0, 0.2, 0.3, 0.6, 0.8, 1\}$$

Partitions

Consider partition of $[0, 1]$ given by

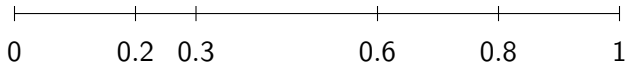
$$P = \{0, 0.2, 0.3, 0.6, 0.8, 1\}$$



Partitions

Consider partition of $[0, 1]$ given by

$$P = \{0, 0.2, 0.3, 0.6, 0.8, 1\}$$

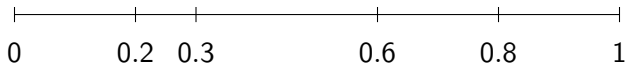


It has five subintervals:

Partitions

Consider partition of $[0, 1]$ given by

$$P = \{0, 0.2, 0.3, 0.6, 0.8, 1\}$$



It has five subintervals:

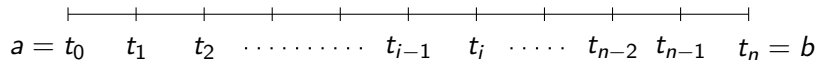
$$[0, 0.2], \quad [0.2, 0.3], \quad [0.3, 0.6], \quad [0.6, 0.8], \quad [0.8, 1]$$

Partition

A general partition of an interval $[a, b]$:

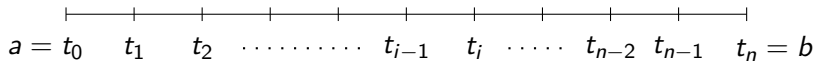
Partition

A general partition of an interval $[a, b]$:



Partition

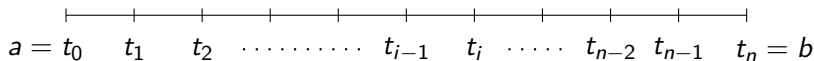
A general partition of an interval $[a, b]$:



$$P = \{t_0, t_1, \dots, t_{n-1}, t_n\}$$

Partition

A general partition of an interval $[a, b]$:




$$P = \{t_0, t_1, \dots, t_{n-1}, t_n\}$$

The subintervals:

$$[t_0, t_1], \quad [t_1, t_2], \quad \dots \quad [t_{i-1}, t_i], \quad \dots \quad [t_{n-1}, t_n]$$

Partition

A general partition of an interval $[a, b]$:



A horizontal line with vertical tick marks at each partition point. The points are labeled below the line as $a = t_0$, t_1 , t_2 , followed by an ellipsis, t_{i-1} , t_i , followed by another ellipsis, t_{n-2} , t_{n-1} , and finally $t_n = b$.

$$a = t_0 \quad t_1 \quad t_2 \quad \cdots \quad t_{i-1} \quad t_i \quad \cdots \quad t_{n-2} \quad t_{n-1} \quad t_n = b$$

$$P = \{t_0, t_1, \dots, t_{n-1}, t_n\}$$

The subintervals:

$$[t_0, t_1], \quad [t_1, t_2], \quad \dots \quad [t_{i-1}, t_i], \quad \dots \quad [t_{n-1}, t_n]$$

The i -th subinterval: $[t_{i-1}, t_i]$.

The image of an interval

The **image** of an interval $[s, t]$ under a function f :

$$f([s, t]) = \{f(x) : s \leq x \leq t\}.$$

It is the set of all real numbers of the form $f(x)$ such that $s \leq x \leq t$.

The image of an interval

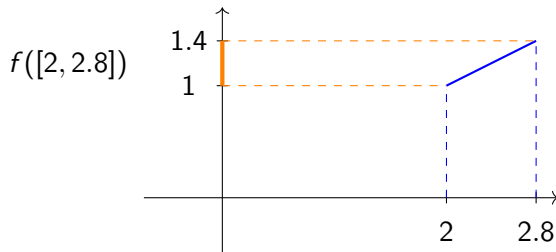
The **image** of an interval $[s, t]$ under a function f :

$$f([s, t]) = \{f(x) : s \leq x \leq t\}.$$

It is the set of all real numbers of the form $f(x)$ such that $s \leq x \leq t$.

Thus, $f([s, t])$ is the set of all heights $f(x)$ for x in the interval $[s, t]$.

The image of an interval



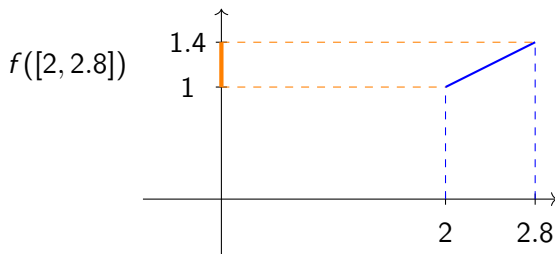
The image of the interval $[2, 2.8]$ under $f(x) = \frac{x}{2}$.

Heights of rectangles for upper sum

Example. Say $[s, t] = [2, 2.8]$ and $f(x) = \frac{x}{2}$

Heights of rectangles for upper sum

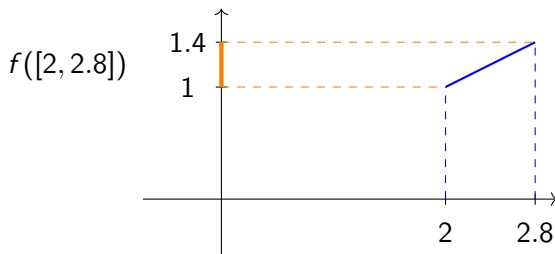
Example. Say $[s, t] = [2, 2.8]$ and $f(x) = \frac{x}{2}$



$\text{lub } f([2, 2.8]) =$

Heights of rectangles for upper sum

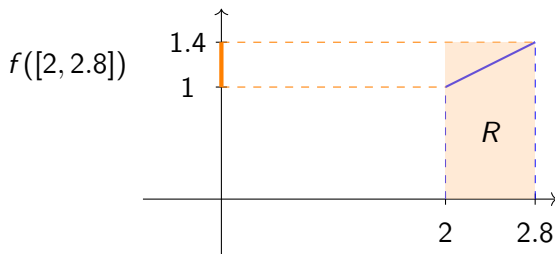
Example. Say $[s, t] = [2, 2.8]$ and $f(x) = \frac{x}{2}$



$$\text{lub } f([2, 2.8]) = f(2.8) = 1.4$$

Heights of rectangles for upper sum

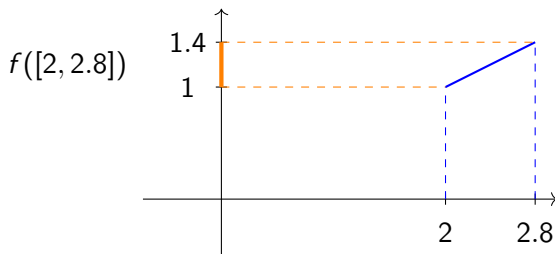
Example. Say $[s, t] = [2, 2.8]$ and $f(x) = \frac{x}{2}$



$$\text{lub } f([2, 2.8]) = f(2.8) = 1.4$$

Heights of rectangles for lower sum

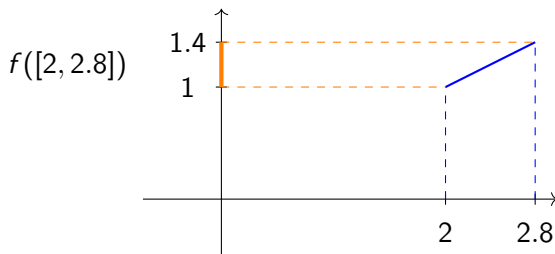
Example. Say $[s, t] = [2, 2.8]$ and $f(x) = \frac{x}{2}$



$$\text{glb } f([2, 2.8]) =$$

Heights of rectangles for lower sum

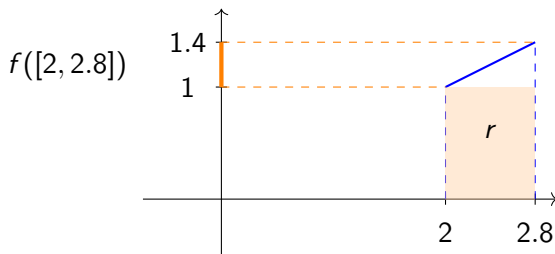
Example. Say $[s, t] = [2, 2.8]$ and $f(x) = \frac{x}{2}$



$$\text{glb } f([2, 2.8]) = f(2) = 1$$

Heights of rectangles for lower sum

Example. Say $[s, t] = [2, 2.8]$ and $f(x) = \frac{x}{2}$



$$\text{glb } f([2, 2.8]) = f(2) = 1$$

Heights of rectangles

For each subinterval $[t_{i-1}, t_i]$ of a partition, we would like to create two rectangles: one for the upper sum and one for the lower sum.

Heights of rectangles

For each subinterval $[t_{i-1}, t_i]$ of a partition, we would like to create two rectangles: one for the upper sum and one for the lower sum.

Height for the upper sum: $\text{lub } f([t_{i-1}, t_i])$

Heights of rectangles

For each subinterval $[t_{i-1}, t_i]$ of a partition, we would like to create two rectangles: one for the upper sum and one for the lower sum.

Height for the upper sum: $\text{lub } f([t_{i-1}, t_i])$

Height for the lower sum: $\text{glb } f([t_{i-1}, t_i])$

Heights of rectangles

For each subinterval $[t_{i-1}, t_i]$ of a partition, we would like to create two rectangles: one for the upper sum and one for the lower sum.

Height for the upper sum: $\text{lub } f([t_{i-1}, t_i])$

Height for the lower sum: $\text{glb } f([t_{i-1}, t_i])$

We will only consider functions f which are **bounded**.

Heights of rectangles

For each subinterval $[t_{i-1}, t_i]$ of a partition, we would like to create two rectangles: one for the upper sum and one for the lower sum.

Height for the upper sum: $\text{lub } f([t_{i-1}, t_i])$

Height for the lower sum: $\text{glb } f([t_{i-1}, t_i])$

We will only consider functions f which are **bounded**. This means that the set $f([a, b])$ is bounded above and below.

Heights of rectangles

For each subinterval $[t_{i-1}, t_i]$ of a partition, we would like to create two rectangles: one for the upper sum and one for the lower sum.

Height for the upper sum: $\text{lub } f([t_{i-1}, t_i])$

Height for the lower sum: $\text{glb } f([t_{i-1}, t_i])$

We will only consider functions f which are **bounded**. This means that the set $f([a, b])$ is bounded above and below.

That way, these heights will always exist.

Upper sums for f on $[a, b]$

Upper sums for f on $[a, b]$

1. Fix a partition $P = \{t_0, t_1, \dots, t_n\}$ with $t_0 = a$ and $t_n = b$.

Upper sums for f on $[a, b]$

1. Fix a partition $P = \{t_0, t_1, \dots, t_n\}$ with $t_0 = a$ and $t_n = b$.
2. Find the height of the rectangle R_i to place on the i -th interval:

$$M_i = \text{lub } f([t_{i-1}, t_i])$$

Upper sums for f on $[a, b]$

1. Fix a partition $P = \{t_0, t_1, \dots, t_n\}$ with $t_0 = a$ and $t_n = b$.
2. Find the height of the rectangle R_i to place on the i -th interval:

$$M_i = \text{lub } f([t_{i-1}, t_i])$$

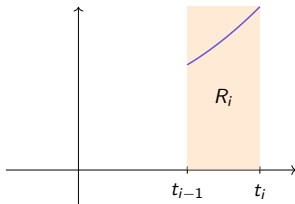
3. $\text{area}(R_i) = \text{height} \times \text{base} = M_i(t_i - t_{i-1})$.

Upper sums for f on $[a, b]$

1. Fix a partition $P = \{t_0, t_1, \dots, t_n\}$ with $t_0 = a$ and $t_n = b$.
2. Find the height of the rectangle R_i to place on the i -th interval:

$$M_i = \text{lub } f([t_{i-1}, t_i])$$

3. $\text{area}(R_i) = \text{height} \times \text{base} = M_i(t_i - t_{i-1})$.



Rectangle on the i -th subinterval, over-estimating the area.

4. Add these areas to get the upper sum for f with respect to the partition P :

4. Add these areas to get the upper sum for f with respect to the partition P :

$$U(f, P) := \text{area}(R_1) + \text{area}(R_2) + \cdots + \text{area}(R_n)$$

4. Add these areas to get the upper sum for f with respect to the partition P :

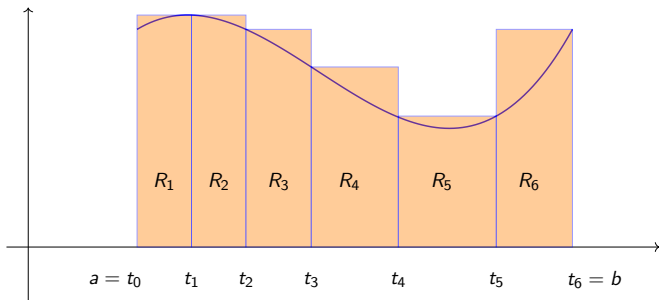
$$\begin{aligned} U(f, P) &:= \text{area}(R_1) + \text{area}(R_2) + \cdots + \text{area}(R_n) \\ &= M_1(t_1 - t_0) + M_2(t_2 - t_1) + \cdots + M_n(t_n - t_{n-1}) \end{aligned}$$

4. Add these areas to get the upper sum for f with respect to the partition P :

$$\begin{aligned} U(f, P) &:= \text{area}(R_1) + \text{area}(R_2) + \cdots + \text{area}(R_n) \\ &= M_1(t_1 - t_0) + M_2(t_2 - t_1) + \cdots + M_n(t_n - t_{n-1}) \\ &= \sum_{i=1}^n M_i(t_i - t_{i-1}). \end{aligned}$$

4. Add these areas to get the upper sum for f with respect to the partition P :

$$\begin{aligned} U(f, P) &:= \text{area}(R_1) + \text{area}(R_2) + \cdots + \text{area}(R_n) \\ &= M_1(t_1 - t_0) + M_2(t_2 - t_1) + \cdots + M_n(t_n - t_{n-1}) \\ &= \sum_{i=1}^n M_i(t_i - t_{i-1}). \end{aligned}$$



An upper sum $U(f, P)$ for some function f .

Lower sums for f on $[a, b]$

Lower sums for f on $[a, b]$

1. Fix a partition $P = \{t_0, t_1, \dots, t_n\}$ with $t_0 = a$ and $t_n = b$.

Lower sums for f on $[a, b]$

1. Fix a partition $P = \{t_0, t_1, \dots, t_n\}$ with $t_0 = a$ and $t_n = b$.
2. Find the height of the rectangle r_i to place on the i -th rectangle:

$$m_i = \text{glb } f([t_{i-1}, t_i])$$

Lower sums for f on $[a, b]$

1. Fix a partition $P = \{t_0, t_1, \dots, t_n\}$ with $t_0 = a$ and $t_n = b$.
2. Find the height of the rectangle r_i to place on the i -th rectangle:

$$m_i = \text{glb } f([t_{i-1}, t_i])$$

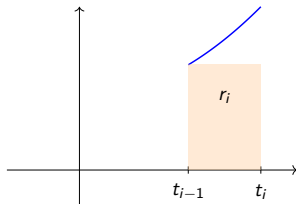
3. $\text{area}(r_i) = \text{height} \times \text{base} = m_i(t_i - t_{i-1})$.

Lower sums for f on $[a, b]$

1. Fix a partition $P = \{t_0, t_1, \dots, t_n\}$ with $t_0 = a$ and $t_n = b$.
2. Find the height of the rectangle r_i to place on the i -th rectangle:

$$m_i = \text{glb } f([t_{i-1}, t_i])$$

3. $\text{area}(r_i) = \text{height} \times \text{base} = m_i(t_i - t_{i-1})$.



Rectangle on the i -th subinterval, under-estimating the area.

4. Add these areas to get the lower sum for f with respect to the partition P :

4. Add these areas to get the lower sum for f with respect to the partition P :

$$L(f, P) := \text{area}(r_1) + \text{area}(r_2) + \cdots + \text{area}(r_n)$$

4. Add these areas to get the lower sum for f with respect to the partition P :

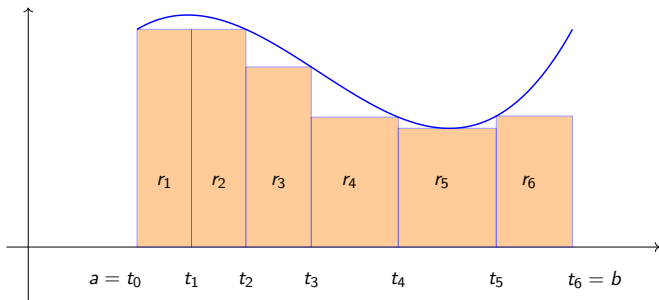
$$\begin{aligned} L(f, P) &:= \text{area}(r_1) + \text{area}(r_2) + \cdots + \text{area}(r_n) \\ &= m_1(t_1 - t_0) + m_2(t_2 - t_1) + \cdots + m_n(t_n - t_{n-1}) \end{aligned}$$

4. Add these areas to get the lower sum for f with respect to the partition P :

$$\begin{aligned} L(f, P) &:= \text{area}(r_1) + \text{area}(r_2) + \cdots + \text{area}(r_n) \\ &= m_1(t_1 - t_0) + m_2(t_2 - t_1) + \cdots + m_n(t_n - t_{n-1}) \\ &= \sum_{i=1}^n m_i(t_i - t_{i-1}). \end{aligned}$$

4. Add these areas to get the lower sum for f with respect to the partition P :

$$\begin{aligned} L(f, P) &:= \text{area}(r_1) + \text{area}(r_2) + \cdots + \text{area}(r_n) \\ &= m_1(t_1 - t_0) + m_2(t_2 - t_1) + \cdots + m_n(t_n - t_{n-1}) \\ &= \sum_{i=1}^n m_i(t_i - t_{i-1}). \end{aligned}$$



A lower sum $L(f, P)$ for some function f .

Definition of the integral

As we vary the partition P we get lots of upper sums.

Definition of the integral

As we vary the partition P we get lots of upper sums.

The upper sums are over-estimates, so the smaller an upper sum is, the better.

Definition of the integral

As we vary the partition P we get lots of upper sums.

The upper sums are over-estimates, so the smaller an upper sum is, the better.

Each upper sum is a number. Collect these numbers in a set:

$$\{U(f, P) : P \text{ is a partition of } [a, b]\}.$$

Definition of the integral

As we vary the partition P we get lots of upper sums.

The upper sums are over-estimates, so the smaller an upper sum is, the better.

Each upper sum is a number. Collect these numbers in a set:

$$\{U(f, P) : P \text{ is a partition of } [a, b]\}.$$

Define the **upper integral** to be the greatest lower bound of this set:

$$U \int_a^b f = \text{glb}\{U(f, P) : P \text{ is a partition of } [a, b]\}.$$

Definition of the integral

As we vary the partition P we get lots of lower sums.

Definition of the integral

As we vary the partition P we get lots of lower sums.

The lower sums are under-estimates, so the larger a lower sum is, the better.

Definition of the integral

As we vary the partition P we get lots of lower sums.

The lower sums are under-estimates, so the larger a lower sum is, the better.

Each lower sum is a number. Collect these numbers in a set:

$$\{L(f, P) : P \text{ is a partition of } [a, b]\}.$$

Definition of the integral

As we vary the partition P we get lots of lower sums.

The lower sums are under-estimates, so the larger a lower sum is, the better.

Each lower sum is a number. Collect these numbers in a set:

$$\{L(f, P) : P \text{ is a partition of } [a, b]\}.$$

Define the **lower integral** to be the least upper bound of this set:

$$L \int_a^b f = \text{lub}\{L(f, P) : P \text{ is a partition of } [a, b]\}.$$

Definition of the integral

We always have

$$L \int_a^b f \leq U \int_a^b f.$$

Definition of the integral

We always have

$$L \int_a^b f \leq U \int_a^b f.$$

If the lower and upper integrals are equal, we define the integral of f on $[a, b]$ to be their common value:

$$\int_a^b f := L \int_a^b f = U \int_a^b f.$$

Definition of the integral

Review the definition in the lecture notes for today.