

Integration

Riemann Sum

The primary application of integration is to determine the area between a function and the x -axis. A **Riemann sum** is an approximation of this area that is found using rectangles.

A Riemann sum of a function f defined on the interval $[a, b]$ is determined by a partition, which is a finite division of $[a, b]$ into subintervals. This interval is typically expressed by $a = x_0 < x_1 < x_2 < \dots < x_n = b$ and a sampling of points with one point from each subinterval, for example, x_i from $[x_{i-1}, x_i]$. The associated

$$\text{Riemann sum is } \sum_{i=1}^n f(x_i)(x_i - x_{i-1}).$$

A regular partition has subintervals of the same length. If $\Delta x = \frac{b-a}{n}$ and $x_i = a + i\Delta x$, a partition's points is its successive subinterval length. A **left sum** takes the left endpoint x_{i-1} of each subinterval, whereas a **right sum** takes the right endpoint.

EX: The sum of the areas of the rectangles that graph represents a left Riemann sum of $f(x)$ on the interval $[0, 10]$ using partitions that are 2 units wide.



EX: The sum of the areas of the rectangles that graph represents a right Riemann sum of $f(x)$ on the interval $[0, 10]$ using partitions that are 2 units wide.

An upper sum of a continuous function, f , takes a point c_i in each subinterval where the maximum value of f is achieved. A lower sum takes the minimum value of f for each subinterval.

Definite Integral

As the partition of a Riemann sum gets smaller and smaller, the area approximation gets closer and closer to the actual area under the curve. The **definite integral** of f on the interval $[a, b]$ is defined as $\int_a^b f(x) dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i)(x_i - x_{i-1})$.

The expression to be integrated, $f(x)$, is called the **integrand**. The definite integral exists when f is continuous on $[a, b]$. Then the function is said to be **integrable**.

Antiderivative

The **antiderivative** of a function f is a function F whose derivative is f , $F'(x) = f(x)$ for all x in some domain, normally an interval. Any two antiderivatives of a function on an interval differ by a constant.

EX: The functions $g(x) = x^2 + 3x + 2$ and $h(x) = x^2 + 3x - 7$ are both antiderivatives of $f(x) = 2x + 3$ because $g'(x) = 2x + 3$ and $h'(x) = 2x + 3$.

The **indefinite integral** of a function, f , is denoted $\int f(x) dx$ and represents the family of antiderivatives of a typical value, typically x .

EX: $\int \frac{1}{x^2} dx = \int x^{-2} dx = -x^{-1} + C = -\frac{1}{x} + C$, where C is a constant called the constant of integration.

Mean Value Theorem

Let f be a continuous function on the interval $[a, b]$. Then there exists a number c in (a, b) such that $\int_a^b f(x) dx = (b-a)f(c)$.

In other words, $f(c)$ is the average value of f on $[a, b]$.

Mean Value Theorem for Integrals



Fundamental Theorem of Calculus

There are two parts to the **Fundamental Theorem of Calculus**.

1. First Part (Evaluating Integrals) If f is a continuous function on $[a, b]$, and F is an antiderivative of f on that interval, then $\int_a^b f(x) dx = F(b) - F(a)$.

EX: Evaluate $\int_1^4 x^2 + 3x dx$ given that $\int x^2 + 3x dx = \frac{1}{3}x^3 + \frac{3}{2}x^2 + C$.

$$\begin{aligned} \int_1^4 x^2 + 3x dx &= F(4) - F(1) \\ &= \left(\frac{1}{3}(4)^3 + \frac{3}{2}(4)^2\right) - \left(\frac{1}{3}(1)^3 + \frac{3}{2}(1)^2\right) \\ &= 28\frac{1}{3} - 1\frac{1}{6} \\ &= 27 \end{aligned}$$

The area of the shaded region between $f(x)$ and the x -axis on $[1, 4]$ is 27 square units.

Area of a Shaded Region



2. Second Part (Evaluating Antiderivatives)

If f is a continuous function on $[a, b]$, then the function $F(x) = \int_a^x f(t) dt$ is an antiderivative of f on $[a, b]$ and $F'(x) = f(x)$.

EX: $\int_0^x (x^2 + 2x + 1) dx = \frac{1}{3}x^3 + x^2 + x$

Interpretation of Integrals

Area Under a Curve

If f is nonnegative and continuous on $[a, b]$, then $F(x) = \int_a^x f(t) dt$ gives the area between the graph of the function and the x -axis.

The **area function**, $A(x) = \int_a^x f(t) dt$ gives the accumulated area on the interval from a up to x . If f is negative, the integral is the opposite of the area.

Average Value

The average value of f over an interval $[a, b]$ is defined by the expression

$$\text{average value} = \frac{1}{b-a} \int_a^b f(x) dx$$

EX: Find the average value of $f(x) = \cos(x)$ on the interval $[0, \pi]$.

$$\begin{aligned} \text{average value} &= \frac{1}{\pi - 0} \int_0^\pi \cos(x) dx \\ &= \frac{1}{\pi} [\sin(x)]_0^\pi \\ &= \frac{1}{\pi} (\sin(\pi) - \sin(0)) = 0 \end{aligned}$$

The average value of $f(x)$ on the interval $[0, \pi]$ is $\frac{1}{\pi} \int_0^\pi \cos(x) dx$.

A rough estimate of an integral may be made by approximating the average value of the function (by computing and multiplying it by the length of the interval).

Accumulated Change

The integral of rates of change of a quantity over a time interval gives the total change in the quantity over the time interval.

EX: Let $s(t)$ represent the position of an object as a function of time. Then $s'(t) = v(t)$ represents the velocity (the rate of change of position) of the object. Furthermore, $s(t)$ is the approximate displacement according to the time increments Δt in $[a, b]$.

Adding the displacements for all time increments gives the approximate change in position over the entire time interval. In the limit of small time increments, the exact total displacement (or increment) is found: $\int_a^b v(t) dt = s(b) - s(a)$.

Area Under a Curve



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The American Mathematical Monthly, 1975 Includes articles as well as notes and other features about mathematics and the profession

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Microwave Passive Direction Finding Stephen E. Lipsky, 2004 Microwave Passive Direction Finding unifies direction finding DF theory and brings together into a single source wide ranging information on the technology of measuring the direction of arrival of microwave signals Throughout the material there is authoritative information useful to preparing a detailed technical proposal for new business that has been compiled from many years of defense industry presentations reports and systems development Diagrams and photographs of state of the art equipment depict the methods discussed and equations and charts facilitate a hands on approach to calculating system performance The book also presents rarely published systems concepts such as digital preprocessing supercommutation and wide RF bandwidth signal detection methods Specific sections cover evolution and use of monopulse passive DF receiver theory design of antenna elements for conformal DF coverage receiver configurations DF antenna arrays interferometer DF techniques computation methods for signal detection probability of detection accuracy of DF systems and signal processing and display methods More than any book on this technology Microwave Passive Direction Finding anticipates the questions that arise in the DF design process The chapters are organized to stand alone making the book useful as a text reference for the practicing engineer At the same time the material is organized inductively so that it can be used for a college or seminar text

Understanding Synthetic Aperture Radar Images Chris Oliver, Shaun Quegan, 2004 This practical reference shows SAR system designers and remote sensing specialists how to produce higher quality SAR images using data driven algorithms and apply powerful new techniques to measure and analyze SAR image content

The Virtues of Endurance Nathan L. King, 2025-03-19 The virtues of endurance perseverance patience resilience and constancy are central to success in any goal oriented challenging activity that a person undertakes Gaining a rich understanding of these virtues requires insights from multiple areas of study but most treatments of the virtues of endurance to date have remained within narrow disciplinary boundaries No longer In this volume philosophers psychologists legal scholars educational theorists medical practitioners military theorists and theologians have labored together to advance our understanding of endurance Written with scholars in mind this volume is nevertheless accessible to students and general readers This volume is divided into two

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Radar Cross Section Eugene F. Knott,John F. Schaeffer,Michael T. Tulley,2004-06-30 The leading text and reference on radar cross section RCS theory and applications this work presents a comparison of two radar signal strengths One is the strength of the radar beam sweeping over a target the other is the strength of the reflected echo sensed by the receiver This book shows how the RCS gauge can be predicted for theoretical objects

Calculus II Jerrold Marsden,Alan Weinstein,2012-12-06 The second of a three volume work this is the result of the authors experience teaching calculus at Berkeley The book covers techniques and applications of integration infinite series and differential equations the whole time motivating the study of calculus using its applications The authors include numerous solved problems as well as extensive exercises at the end of each section In addition a separate student guide has been prepared

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