

Definite Integral Limit Definition Formulas

Definition: the Definite Integral of a function f from $x = a$ to $x = b$ is given by

$$\begin{aligned} (\bullet) \int_a^b f(x) dx &= \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i) \Delta x \\ &= \lim_{n \rightarrow \infty} [f(x_1) \Delta x + f(x_2) \Delta x + f(x_3) \Delta x + \dots + f(x_i) \Delta x + \dots + f(x_n) \Delta x] \end{aligned}$$

Note: The definite integral is a limit of a sum! Just think about this formula as

the limiting value of the sum of the areas of finitely many (n) approximating rectangles.

To compute definite integrals the *long (limit) way*, follow these steps:

Step 1: Given the integral $\int_a^b f(x) dx$, **pick off** or **identify** the **integrand** $f(x)$, and **limits of integration** a and b .

Step 2: Compute $\Delta x = \frac{b-a}{n}$. This width of each partitioned interval should be in terms of n .

Step 3: Compute $x_i = a + i\Delta x$. Leave the i as your counter. You have the left-most endpoint a from Step 1. You have width Δx from Step 2. This endpoint x_i should be in terms of i and n .

Step 4: Plug x_i and Δx into the formula (\bullet) above. Here it is again:

$$(\bullet) \int_a^b f(x) dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i) \Delta x \quad \leftarrow \text{MEMORIZE!}$$

Step 5: Use the following formulas for sum of integers i and finish evaluating the limit in n .

$$\sum_{i=1}^n 1 = n$$

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

$$\sum_{i=1}^n i^2 = \frac{n(n+1)(2n+1)}{6}$$

$$\sum_{i=1}^n i^3 = \left(\frac{n(n+1)}{2} \right)^2$$

Note: your final answer for the definite integral should be a **number** after you finish the limit.