## Riemann Sums

We haven't yet finished with approximating the area under a curve using sums of areas of rectangles, but we won't use any more elaborate geometric arguments to compute those sums.


Figure 1: Area under a curve
The general procedure for computing the definite integral $\int_{a}^{b} f(x) d x$ is:

- Divide $[a, b]$ into $n$ equal pieces of length $\Delta x=\frac{b-a}{n}$.
- Pick any value $c_{i}$ in the $i^{\text {th }}$ interval and use $f\left(c_{i}\right)$ as the height of the rectangle.
- Sum the areas of the rectangles:

$$
f\left(c_{1}\right) \Delta x+f\left(c_{2}\right) \Delta x+\cdots+f\left(c_{n}\right) \Delta x=\sum_{i=1}^{n} f\left(c_{i}\right) \Delta x
$$

The sum $\sum_{i=1}^{n} f\left(c_{i}\right) \Delta x$ is called a Riemann Sum.
This notation is supposed to be reminiscent of Leibnitz' notation. In the limit as $n$ goes to infinity, this sum approaches the value of the definite integral:

$$
\lim _{n \rightarrow \infty} \sum_{i=1}^{n} f\left(c_{i}\right) \Delta x=\int_{a}^{b} f(x) d x
$$

Which is the area under the curve $y=f(x)$ above $[a, b]$.

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