

Tutorial for Week 2

MATH1903: Integral Calculus and Modelling (Advanced)

Semester 2, 2009

Lecturers: Holger Dullin and James Parkinson

Questions to do in class

1. Use the collapsing sum

$$\sum_{j=1}^n (j^3 - (j-1)^3)$$

to find a formula for $\sum_{j=1}^n j^2$. Adapt the method to find a formula for $\sum_{j=1}^n j^3$.

2. Let $f(x) = e^x$, and let $P = \{x_0, \dots, x_n\}$ be the partition of $[0, 1]$ into n equal parts. Choose sample points $x_j^* = x_j$.

(a) Compute the Riemann sum $\sum_{j=1}^n f(x_j^*)\Delta x_j$.

(b) Find the limit of your Riemann sum as $n \rightarrow \infty$, and explain why your answer is what it is using a theorem from class.

3. Let $f(x) = x^{-2}$, and let $0 < a < b$. Let $P = \{x_0, x_1, \dots, x_n\}$ be an arbitrary partition of $[a, b]$, and make the clever choice $x_j^* = \sqrt{x_{j-1}x_j}$. Compute the corresponding Riemann sum. *Hint: Look for a collapsing sum.*

4. Suppose that $f(x)$ is monotonically increasing on $[a, b]$, and let $P = \{x_0, x_1, \dots, x_n\}$ be any partition of $[a, b]$ into n subintervals.

(a) Write down expressions for the upper and lower Riemann sums U_P and L_P .

(b) Show that $U_P - L_P \leq (f(b) - f(a))\|P\|$, where $\|P\| = \max\{\Delta x_1, \dots, \Delta x_n\}$.

5. (a) Use the identity $\cos(A - B) - \cos(A + B) = 2 \sin A \sin B$ to prove that

$$2 \sin(j\theta) \sin\left(\frac{1}{2}\theta\right) = \cos\left(\left(j - \frac{1}{2}\right)\theta\right) - \cos\left(\left(j + \frac{1}{2}\right)\theta\right).$$

(b) Deduce that

$$\sum_{j=1}^n \sin(j\theta) = \frac{\cos\left(\frac{1}{2}\theta\right) - \cos\left(\left(n + \frac{1}{2}\right)\theta\right)}{2 \sin\left(\frac{1}{2}\theta\right)} \quad \text{if } \theta \text{ is not a multiple of } 2\pi.$$

(c) Let $a > 0$ and let $\{x_0, \dots, x_n\}$ be a partition of $[0, a]$ into n subintervals of length a/n . Let $x_j^* = x_j$ for each j . Show that

$$\sum_{j=1}^n \sin(x_j^*)\Delta x_j = \frac{a/(2n)}{\sin(a/(2n))} \left[\cos\left(\frac{a}{2n}\right) - \cos\left(a + \frac{a}{2n}\right) \right].$$

Show that this tends to $1 - \cos a$ as $n \rightarrow \infty$. Explain this using a theorem.

Challenging problems

6. Let $m > 0$ be an integer, and let $0 < a < b$. Use the partition $P = \{a, ar, \dots, ar^n\}$ with $r = \sqrt[n]{b/a}$ to compute the integral $\int_a^b x^{m-1} dx$ from first principles.

7. Suppose that f is an unbounded positive function on the interval $[a, b]$. Show that f is not Riemann integrable on $[a, b]$.

Hint: Let M be a given (big) number. Show that there is a partition P and sample points x_j^ such that $\|P\|$ small and such that $\sum_{j=1}^n f(x_j^*)\Delta x_j > M$.*

8. Suppose that f is continuous on $[a, b]$. Show that if $f \geq 0$ and $\int_a^b f(x) dx = 0$ then $f(x) = 0$ for all $x \in [a, b]$. What happens if we drop the assumption of continuity?

Hint: Continuity implies that if $f(\alpha) > \epsilon > 0$ for some α , then $f(x) > \epsilon/2$ for all x in some (small) interval containing α .