

Definition: If f is continuous function defined for $a \leq x \leq b$, we divide $[a, b]$ into n subintervals of equal width $\Delta x = \frac{b-a}{n}$. We let $x_0 = a, x_1, x_2, \dots, x_n = b$ be the endpoints of these subintervals. Next, we choose sample points $x_1^*, x_2^*, \dots, x_n^*$ in these subintervals, so x_i^* lies in the i -th subinterval $[x_{i-1}, x_i]$. Then the **definite integral of f** from a to b is

$$\int_a^b f(x) dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i^*) \Delta x$$

Remarks:

1. \int is called the integral, and $f(x)$ is called the integrand. a is called the lower limit of integration and b is the upper limit of integration. $\sum_{i=1}^n f(x_i^*) \Delta x$ is called the **Riemann Sum**.

2. $\int_a^b f(x) dx$ is a number.

3. Because f is continuous, it can be proven that the limit in the definition exists and always gives the same value no matter how we choose the sample points x_i^* .

4. If f is positive, then $\int_a^b f(x) dx$ is the area under the curve.

5. If f has both positive and negative values, then

$$\int_a^b f(x) dx = (\text{area above x-axis}) - (\text{area below x-axis}).$$