

- Def. If the interval $[a, b]$ is subdivided into n subintervals of equal widths $\Delta x = (b-a)/n$, and if $f(c_k)$ is the value of f at the chosen point c_k in the k th subinterval, this process gives a Riemann sum of the form $f(c_1)\Delta x + f(c_2)\Delta x + \dots + f(c_n)\Delta x$.
1. If the choices for the c_k could maximize the value of f in the k th subinterval, then, in effect, f has the upper extreme of area in $[a, b]$, it will call the upper sum of the area.
2. If the choices for the c_k could minimize the value of f in the k th subinterval, then, in effect, f has the lower extreme of area in $[a, b]$, it will call the lower sum of the area.
3. If we use c_k from the midpoint of the k th subinterval to estimate the area of f in $[a, b]$, then this method of estimation is called the midpoint rule.

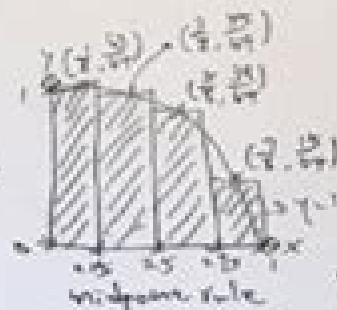
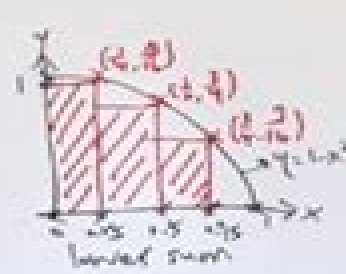
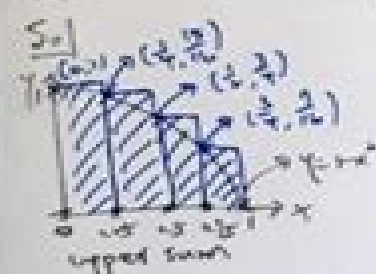
Note ① The true area of f in the interval $[a, b]$ is between the upper sum & lower sum.

② A bound on the size of the possible error is the difference between upper sum & lower sum.

③ The midpoint rule gives an estimate that is between a lower sum & an upper sum, but it is not quite so clear whether it overestimates or underestimates the true area.

④ The area under the graph of a positive function, the distance traveled by a moving object that doesn't change the direction, and the average value of a nonnegative function over an interval can all be approximated by Riemann sums.

Ex. Find the area of $y = 1 - x^2$ between $[0, 1]$



If we divide the area into 4 rectangles, then ① upper sum: $A \approx 1 \cdot \frac{1}{4} + \frac{3}{4} \cdot \frac{1}{4} + \frac{1}{2} \cdot \frac{1}{4} + \frac{0}{4} \cdot \frac{1}{4} = \frac{35}{32} = 1.09375$

② lower sum: $A \approx \frac{15}{16} \cdot \frac{1}{4} + \frac{3}{4} \cdot \frac{1}{4} + \frac{2}{4} \cdot \frac{1}{4} + 0 \cdot \frac{1}{4} = \frac{19}{32} = 0.59375$

③ midpoint rule: $A \approx \frac{25}{64} \cdot \frac{1}{4} + \frac{23}{64} \cdot \frac{1}{4} + \frac{19}{64} \cdot \frac{1}{4} + \frac{7}{64} \cdot \frac{1}{4} = 0.671875$

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Sebastian Brünink



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separable optimization are considered Some general results are presented techniques of approximating the separable problem by linear programming problem and dynamic programming are also studied Convex separable programs subject to inequality equality constraints and bounds on variables are also studied and convergent iterative algorithms of polynomial complexity are proposed As an application these algorithms are used in the implementation of stochastic quasigradient methods to some separable stochastic programs The problems of numerical approximation of tabulated functions and numerical solution of overdetermined systems of linear algebraic equations and some systems of nonlinear equations are solved by separable convex unconstrained minimization problems Some properties of the Knapsack polytope are also studied This second edition includes a substantial amount of new and revised content Three new chapters 15 17 are included Chapters 15 16 are devoted to the further analysis of the Knapsack problem Chapter 17 is focused on the analysis of a nonlinear transportation problem Three new Appendices E G are also added to this edition and present technical details that help round out the coverage Optimization problems and methods for solving the problems considered are interesting not only from the viewpoint of optimization theory optimization methods and their applications but also from the viewpoint of other fields of science especially the artificial intelligence and machine learning fields within computer science This book is intended for the researcher practitioner or engineer who is interested in the detailed treatment of separable programming and wants to take advantage of the latest theoretical and algorithmic results It may also be used as a textbook for a special topics course or as a supplementary textbook for graduate courses on nonlinear and convex optimization

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