

NE 155, Classes 10, 11, & 12, S15  
Differentiation & Integration  
February 11, 13, and 18 2015

---

## Differentiation

Problem Given a function  $f(x)$  at  $x_0, x_1, \dots, x_n$  approximate  $f'(x)$  or  $f''(x)$ , etc.

Numerical differentiation is

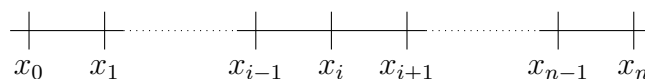
- useful when a function is defined by
  - data
  - differential equations (ODEs, PDEs)
- inherently sensitive to round-off error.

**Example** Given  $f \in C^2[a, b]$  and  $x_0 \in [a, b]$ , find an approximation to  $f'(x_0)$ .

We're going to come at this from **Taylor's theorem**.

$$\begin{aligned} f(x) &= f(x_0) + f'(x_0)(x - x_0) + \frac{f''(c)}{2}(x - x_0)^2 \\ \therefore f'(x_0) &= \frac{f(x) - f(x_0)}{(x - x_0)} - \frac{f''(c)}{2}(x - x_0) \\ \text{Let } h &= x - x_0 \rightarrow x = x_0 + h \\ \therefore f'(x_0) &= \underbrace{\frac{f(x_0 + h) - f(x_0)}{h}}_{\text{computable approx.}} - \frac{f''(c)}{2}h \end{aligned}$$

We can extend this principle to get higher levels of accuracy. To do that we do a Taylor expansion for each point in our collection and choose how many points to combine and in what ways.



$$f(x_0) = f(x_0)$$

$$f(x_0 \pm h) = f(x_0) \pm hf'(x_0) + h^2 \frac{f''(x_0)}{2} \pm h^3 \frac{f'''(x_0)}{6} + f^{(4)}(c_1) \frac{h^4}{24}$$

$$f(x_0 \pm 2h) = f(x_0) \pm 2hf'(x_0) + 2h^2 f''(x_0) \pm \frac{4}{3}h^3 f'''(x_0) + \frac{2}{3}h^4 f^{(4)}(c_2)$$

## Forward difference:

$O(h)$ : combine the point and the next point forward

$$f'(x_0) = \frac{f(x_0 + h) - f(x_0)}{h} - \frac{1}{2}hf''(c)$$

$O(h^2)$ : combine the point and the next two points forward; we're going to need to figure out the coefficients though:

$$\begin{aligned} af(x_0) + bf(x_0 + h) + cf(x_0 + 2h) &= f'(x_0) \\ af(x_0) + b[f(x_0) + hf'(x_0) + h^2 \frac{f''(x_0)}{2} + h^3 \frac{f'''(x_0)}{6}] \\ &\quad + c[f(x_0) + 2hf'(x_0) + 2h^2 f''(x_0) + \frac{4}{3}h^3 f'''(x_0)] = f'(x_0) \\ (a + b + c)f(x_0) + h(b + 2c)f'(x_0) + h^2(\frac{b}{2} + 2c)f''(x_0) \\ &\quad + h^3(\frac{b}{6} + \frac{4c}{3})f'''(\mu) = f'(x_0) \end{aligned}$$

Use mean value theorem to get  $\mu \in [c_1, c_2]$  to get only one term.

**\*KEY\*** set the coefficients to get what we want:

$$(a + b + c) = 0$$

$$h(b + 2c) = 1$$

$$h^2(\frac{b}{2} + 2c) = 0$$

We don't have more degrees of freedom, so we're left with  $f'''$  for the error term.

Solving all of that gives

$$a = -\frac{3}{2h}$$

$$b = \frac{2}{h}$$

$$c = \frac{1}{2h}$$

$$\text{error term} = -\frac{1}{3}h^2 f'''(\mu)$$

$$\therefore \boxed{f'(x_0) = \frac{-3f(x_0) + 4f(x_0 + h) - f(x_0 + 2h)}{2h} - \frac{1}{3}h^2 f'''(\mu)}$$

### Backward difference:

Essentially, the signs all flip because we use points in the other direction.

$O(h)$ : combine the point and the next point backward

$$f'(x_0) = \frac{f(x_0) - f(x_0 - h)}{h} + \frac{1}{2}h f''(\mu)$$

$O(h^2)$ : combine the point and the next two points backward

$$f'(x_0) = \frac{3f(x_0) - 4f(x_0 - h) + f(x_0 - 2h)}{2h} + \frac{1}{3}h^2 f'''(\mu)$$

### Central difference:

Use points on either side (the average of forward and backward difference)  $\rightarrow$  more accuracy for the same number of evaluation points.

$O(h^2)$ : combine one point on either side

$$f'(x_0) = \frac{f(x_0 + h) - f(x_0 - h)}{2h} - \frac{1}{6}h^2 f'''(\mu)$$

$O(h^4)$ : combine two points on either side

$$f'(x_0) = \frac{f(x_0 - 2h) - 8f(x_0 - h) + 8f(x_0 + h) - f(x_0 + 2h)}{2h} - \frac{1}{30}h^4 f^{(5)}(\mu)$$

## Higher Order Derivatives

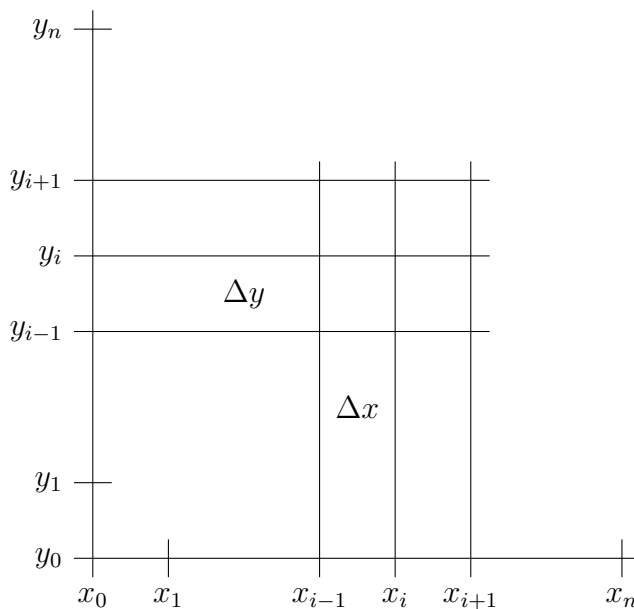
By solving for different terms in the Taylor expansion, combining points, and solving for coefficients we can get other derivative terms as well.

E.g.  $af(x_0 + h) + bf(x_0) + cf(x_0 - h) = f''(x_0)$

These are all  $O(h^2)$ :

$$\begin{aligned} f''(x_0) &= \frac{f(x_0 - h) - 2f(x_0) + f(x_0 + h)}{h^2} + \frac{h^2}{12}f^{(4)}(\mu) \\ f^{(3)}(x_0) &= \frac{-f(x_0 - 2h) + 2f(x_0 - h) - 2f(x_0 + h) + f(x_0 + 2h)}{2h^3} \\ f^{(4)}(x_0) &= \frac{f(x_0 - 2h) - 4f(x_0 - h) + 6f(x_0) - 4f(x_0 + h) + f(x_0 + 2h)}{h^4} \end{aligned}$$

## Two Variables



$$\frac{\partial^2 f_{i,j}}{\partial x^2} = \frac{\partial}{\partial x} \left( \frac{\partial f_{i,j}}{\partial x} \right) = \frac{f_{i-1,j} - 2f_{i,j} + f_{i+1,j}}{\Delta x^2}$$

$$\frac{\partial^2 f_{i,j}}{\partial y^2} = \frac{\partial}{\partial y} \left( \frac{\partial f_{i,j}}{\partial y} \right) = \frac{f_{i,j-1} - 2f_{i,j} + f_{i,j+1}}{\Delta y^2}$$

## Integration

Why might we need to numerically integrate?

- The integrand,  $f(x)$ , is complicated enough that its indefinite or even definite integral over a particular range cannot be found.
- The indefinite or definite integral can be found, but may take long time to calculate analytically.
- The integrand is given in terms of a table. That is, we are provided with discrete values of  $f(x)$  at  $n + 1$  data points.

The general strategy is:

- Approximate the integrand  $f(x)$  with either a global interpolating polynomial defined over the whole domain of integration, or a collection of local interpolating polynomials defined over intervals that are subtended by a small group of data points.
- Integrate the interpolating polynomial(s) over their individual domains of definition.

Thus, given  $f \in C[a, b]$  compute  $I(f) = \int_a^b f(x) dx$ .

The way we do this is called **numerical integration** or **numerical quadrature**:

$$I(f) \approx I_n(f) = \sum_{i=0}^n w_i f(x_i)$$

$w_i \equiv$  quadrature weights

$x_i \equiv$  quadrature points

## Approach #1

Fix quadrature points  $(x_i)$ , then choose quadrature weights  $(w_i)$ . Usually fit a polynomial to  $f(x_i)$  and integrate.

1. Newton-Cotes: use a single poly over the entire interval
2. composite Newton-Cotes: split the interval
3. Romberg integration: extrapolation

## Approach #2

For a given  $n$ , choose the “best” quadrature points  $(x_i)$  and quadrature weights  $(w_i)$ :  
Gaussian Quadrature

the **degree of precision** of a quadrature formula,  $I_n(f)$ , is the positive integer  $m$  s.t.:

1.  $I(p) = I_n(p)$  for every poly of degree  $\leq m$ .
2.  $I(p) \neq I_n(p)$  for some poly of degree  $m + 1$ .

## Newton-Cotes formula

idea: fix  $x_0, x_1, \dots, x_n$  then interpolate  $f(x)$  by a poly of degree  $\leq n$ .

$$I(f) \approx I_n(f) = I(p_n)$$

$$\text{true integral} \approx \text{N-C formula} = \text{true integral of interpolating poly}$$

The only error is in the polynomial interpolation.

## Lagrange form of NC

Choosing Lagrange polynomials prevents us from needing to recalculate weights for every  $f(x)$  (since we’ve fixed the points).

$$\begin{aligned}
P_n(x) &= \sum_{i=0}^n f(x_i) L_i(x) \\
I(P_n(x)) &= \sum_{i=0}^n \left[ \int_a^b L_i(x) dx \right] f(x_i) \\
&= \sum_{i=0}^n w_i f(x_i) \\
\text{where } w_i &= \int_a^b L_i(x) dx \quad \therefore w_i \text{ are not dependent on } f(x)
\end{aligned}$$

### Trapezoid Rule

This is the Lagrange form of Newton-Cotes integration with  $n = 1$ .

$$x_0 = a, x_1 = b, h = x_1 - x_0$$

$$\begin{aligned}
L_0(x) &= \frac{x - x_1}{x_0 - x_1}, \quad L_1(x) = \frac{x - x_0}{x_1 - x_0} \\
w_0 &= \int_{x_0}^{x_1} \left( \frac{x - x_1}{x_0 - x_1} \right) dx ; \\
\text{let } x &= x_0 + th, \quad dx = h dt, \quad t = \frac{x - x_0}{h},
\end{aligned}$$

change bounds and note that the denominator is  $-h$

$$w_0 = h \int_0^1 \left( \frac{x_1 - x_0 - ht}{h} \right) dt = \int_0^1 h(1 - t) dt$$

$$w_0 = h \left( t - \frac{1}{2} t^2 \right) \Big|_0^1 = \frac{1}{2} h$$

similarly

$$w_1 = \int_{x_0}^{x_1} \left( \frac{x - x_0}{x_1 - x_0} \right) dx = \frac{1}{2} h$$

$$\therefore I_1(f) = w_0 f(x_0) + w_1 f(x_1) = \boxed{\frac{h}{2} (f(x_0) + f(x_1))} \rightarrow \text{area of a trapezoid}$$

The trapezoid rule has degree of precision 1.

*DRAW PICTURE*

## Error Analysis

1. interpolate:

$$f(x) = P_n(x) + R_n(x)$$

2. integrate:

$$\underbrace{\int_a^b f(x)dx}_{I(f)} = \underbrace{\int_a^b P_n(x)dx}_{I_n(f)} + \int_a^b R_n(x)dx$$

### Example: Trapezoid Rule

Recall from Lagrange polynomials that we know how to express  $R_n$ . We can then use that to compute the error of the integral.

$$R_1(x) = \frac{f''(c)}{2!}(x - x_0)(x - x_1)$$
$$I(f) - I_1(f) = \int_{x_0}^{x_1} \frac{f''(c)}{2!} \underbrace{(x - x_0)(x - x_1)}_{\text{doesn't change sign over interval}} dx$$

Recall that  $c$  depends on  $x$ . To get an expression, we're going to use the mean value theorem (which I briefly referenced last time).

### Mean Value Theorem for Integrals

$$\int_a^b f(x)g(x)dx = f(\xi) \int_a^b g(x)dx, \quad a \leq \xi \leq b$$

Where  $g(x)$  must always be positive or always negative (cannot change sign over the interval).

Thus, we can use MVT for our integral to see that

$$\begin{aligned} I(f) - I_1(f) &= \frac{1}{2}f''(\eta) \int_{x_0}^{x_1} (x - x_0)(x - x_1)dx \\ &= \frac{1}{2}f''(\eta)\left(\frac{-h^3}{6}\right) \rightarrow \boxed{\frac{-h^3}{12}f''(\eta)} \end{aligned}$$

is the error term for trapezoid rule. You can see that this has degree of precision 1 b/c the second derivative drives the error and is  $O(h^3)$ .



## Simpson's Rule

This is the Lagrange form of Newton-Cotes integration with  $n = 2$ .

$$\begin{aligned}x_0 &= a & x_1 &= \frac{a+b}{2} & x_2 &= b & h &= \frac{b-a}{2} \\L_0 &= \frac{(x-x_1)(x-x_2)}{(x_0-x_1)(x_0-x_2)} \\L_1 &= \frac{(x-x_0)(x-x_2)}{(x_1-x_0)(x_1-x_2)} \\L_2 &= \frac{(x-x_0)(x-x_1)}{(x_2-x_0)(x_2-x_1)} \\w_0 &= \int_{x_0}^{x_2} L_0(x) dx = \frac{h}{3} \\w_1 &= \int_{x_0}^{x_2} L_1(x) dx = \frac{4h}{3} \\w_2 &= \int_{x_0}^{x_2} L_2(x) dx = \frac{h}{3}\end{aligned}$$

Note: weights sum to  $2h$ , the size of the interval

$$\therefore I_2(f) = \frac{h}{3} (f(x_0) + 4f(x_1) + f(x_2))$$

The error term comes from integrating  $R_2 = \frac{1}{3!} f'''(c)(x-x_0)(x-x_1)(x-x_2)$ . However, the middle term now changes sign over the interval and we can't just use MVT.

We're going to skip the details, but what we get out is that the error for Simpson's Rule looks like:

$$\frac{-f^{(4)}(\eta) h^5}{4!} \frac{4}{15} \rightarrow \boxed{\frac{-f^{(4)}(\eta) h^5}{90}}$$

Thus, Simpson's rule has degree of precision 3 and is  $O(h^5)$ .

### In General:

$n$	error	precision
odd	$O(h^{n+2})$	$n$
even	$O(h^{n+3})$	$n + 1$

### Simpson's 3/8 rule:

If  $n = 3$ :

$$\int_{x_0}^{x_3} f(x)dx = \frac{3h}{8}(f(x_0) + 3f(x_1) + 3f(x_2) + f(x_3)) - \frac{3h^5}{80}f^{(4)}(\xi)$$

where  $x_0 < \xi < x_3$  and  $h = (x_3 - x_0)/3$ .

### Composite Newton-Cotes

Some difficulties:

1. To add points we must recompute the weights,  $w_i$ , which can be a lot of work.
2. high order polynomial interpolation on equally spaced points is BAD. (using optimally-spaced points is Gaussian quadrature; we'll get to that later).

Idea: subdivide  $[a, b]$  into subintervals. On each of these apply a low-order Newton-Cotes formula.

### Composite Trapezoid:

Just apply the trapezoid rule on each subinterval. Given  $x_0, x_1, \dots, x_n$  and  $f(x_0), f(x_1), \dots, f(x_n)$ , the grid space is  $h = \frac{x_n - x_0}{n}$ .

*DRAW PICTURE*

$$\begin{aligned}
\int_{x_0}^{x_n} f(x)dx &= \sum_{i=1}^n \int_{x_{i-1}}^{x_i} f(x)dx \\
&= \sum_{i=1}^n \left[ \frac{h}{2} (f(x_{i-1}) + f(x_i)) - \frac{h^3}{12} f''(c_i) \right] \\
&= \frac{h}{2} (f(x_0) + 2 \sum_{i=1}^{n-1} f(x_i) + f(x_n)) - \frac{h^3}{12} \underbrace{\sum_{i=1}^n f''(c_i)}_{nf''(\mu), n=(x_n-x_0)/h}
\end{aligned}$$

$$\int_a^b f(x)dx = \boxed{\frac{h}{2} (f(x_0) + 2 \sum_{i=1}^{n-1} f(x_i) + f(x_n)) - \frac{h^2}{12} (b-a) f''(\mu)}$$

### Composite Simpson:

Similarly, apply the Simpson rule on each subinterval.

$$\begin{aligned}
\int_{x_0}^{x_n} f(x)dx &= \sum_{i=2}^n \left[ \frac{h}{3} (f(x_{i-2}) + 4f(x_{i-1}) + f(x_i)) - \frac{f^{(4)}(c_i)}{90} h^5 \right] \\
&= \frac{h}{3} (f(x_0) + 4 \sum_{\substack{i=1, \\ i=\text{odd}}}^{n-1} f(x_i) + 2 \sum_{\substack{i=2, \\ i=\text{even}}}^{n-1} f(x_i) + f(x_n)) - \frac{h^4}{90} (b-a) f^{(4)}(\mu)
\end{aligned}$$

### Open Newton-Cotes

The previous examples were called **closed** Newton-Cotes because  $f(x)$  is evaluated at the first and last points.

**Open** Newton-Cotes does not evaluate  $f(x)$  at the endpoints. The node points are defined as  $x_j = x_0 + jh, j = 0, \dots, n, h = (b-a)/(n+2)$ .

However, we define  $x_0 = a + h$ , which implies  $x_n = b - h$ . Now our real endpoints are  $x_{-1}$  and  $x_{n+1}$  (so we're doing  $\int_{x_{-1}}^{x_{n+1}} f(x)dx$ ).

The midpoint rule is what we get with  $n = 0$ ; it only uses one point:

$$\int_a^b f(x)dx = \int_{x_{-1}}^{x_1} f(x)dx = 2hf(x_0) + \frac{h^3}{3} f''(\xi)$$

where  $x_{-1} < \xi < x_1$  and  $h = (b - a)/2$ .

$n = 1$ :

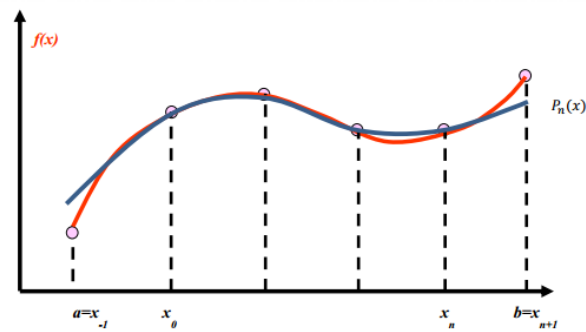
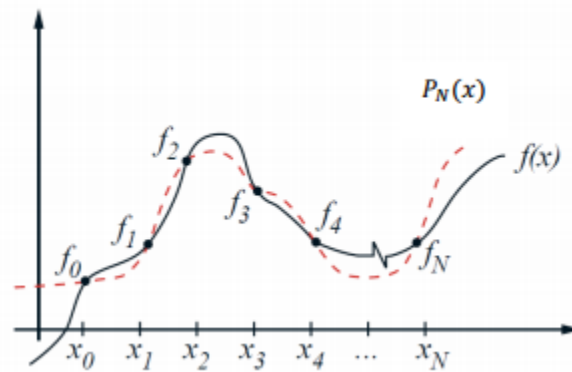
$$\int_{x_{-1}}^{x_2} f(x)dx = \frac{3h}{2}[f(x_0) + f(x_1)] + \frac{3h^3}{4}f''(\xi)$$

where  $x_{-1} < \xi < x_2$  and  $h = (b - a)/3$ .

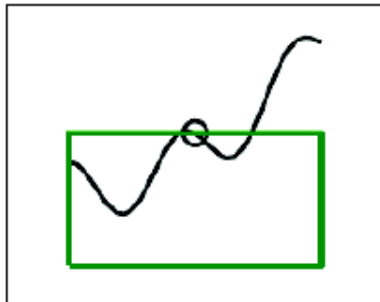
$n = 2$ :

$$\int_{x_{-1}}^{x_3} f(x)dx = \frac{4h}{3}[2f(x_0) - f(x_1) + 2f(x_2)] + \frac{14h^5}{45}f^{(4)}(\xi)$$

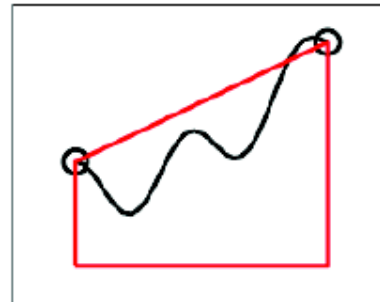
where  $x_{-1} < \xi < x_3$  and  $h = (b - a)/4$ .



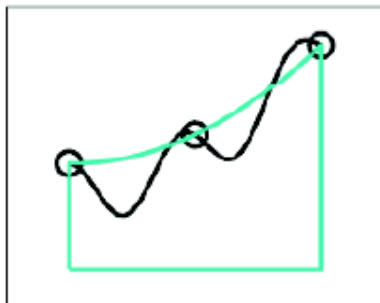
**Midpoint rule**



**Trapezoid rule**



**Simpson's rule**



**Composite Simpson's rule**

