Numerical differentiation and integration

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Introduction

- Many problems are without the analytical solution, it can just be solved by some numerical methods. A few century ago, scientists calculated by hands. Now we use computers to do it, so the numerical method will be more important.

Definition of the differentiation

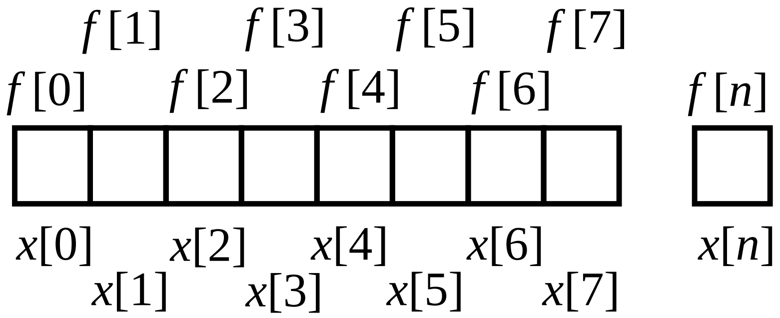
- Give a function $f(x)$, f is continuous in $[a,b]$, and $x \in [a,b]$
- Differential calculate a slope of a curve

$$\frac{d}{dx}f(x) = f'(x) = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$

- The grid is discrete in the computer, so the differential equation becomes to difference equation

$$\frac{d}{dx}f(x) = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h} \to \frac{\Delta f(x)}{\Delta x} = \frac{f(x+h) - f(x)}{h}$$

Difference in computer



$$\frac{\Delta f(x)}{\Delta x} = \frac{f(x+h) - f(x)}{h}$$

- Here *h* is the distance of the difference grid. For example, *h* = 2, then

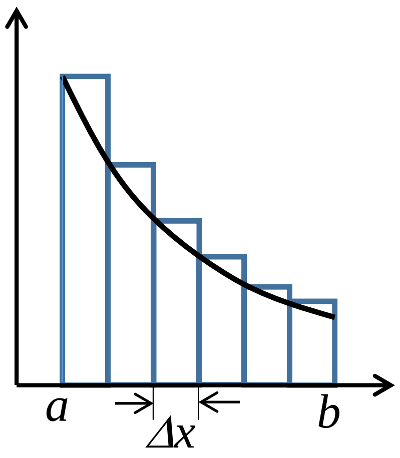
$$\frac{\Delta f(x)}{\Delta x} = \frac{f(x+2) - f(x)}{2} \rightarrow \qquad \frac{\Delta f[0]}{\Delta x[0]} = \frac{f[2] - f[0]}{2} \qquad \frac{\Delta f[1]}{\Delta x[1]} = \frac{f[3] - f[1]}{2}$$

- It’s the simplest difference, but there are more complex differential equations in our problems, I’ll introduce them in the future.

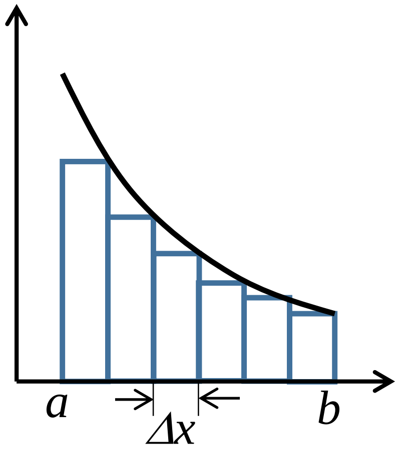
Definition of the integration

- Give a function $f\,(x)$, f is continuous in $[a,b]$, and $x \in [a,b]$.
- Integration is the area enclosed by the function and the axis

$$\int_a^b f(x)dx = \lim_{\Delta x \to 0} \sum_{i=0}^{n} f(x_i)\,\Delta x$$



- The figure shows in right, the area of the bigger one is U, the other is L, assume the Riemannian sum of f is I, then its integral exists when
    - $L \leq I \leq U$



Integration in computer

- As the previous slide, we can use rectangular to calculate the integral, its length and width are $f\,[0]$ and Δx. Suppose $\Delta x = 2$, then the integral is
    - $f\,[0]*2 + f\,[2]*2 + \ldots + f\,[n]*2$
- In program, it's convenient to use function, and set start point at a, end point at b, slice into n part, then

$$\Delta x = \frac{b-a}{n}, I = \sum f(x + \Delta x)\,\Delta x$$

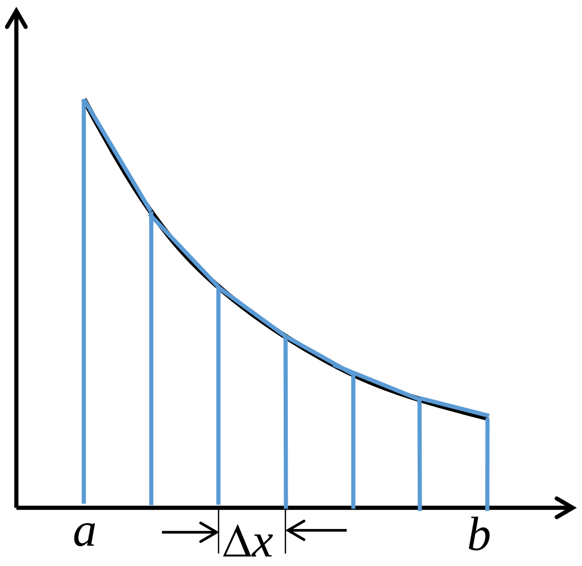
- Obviously, the error is very high unless Δx is very small, it costs computing source, so there are so many numerical methods for Integration.

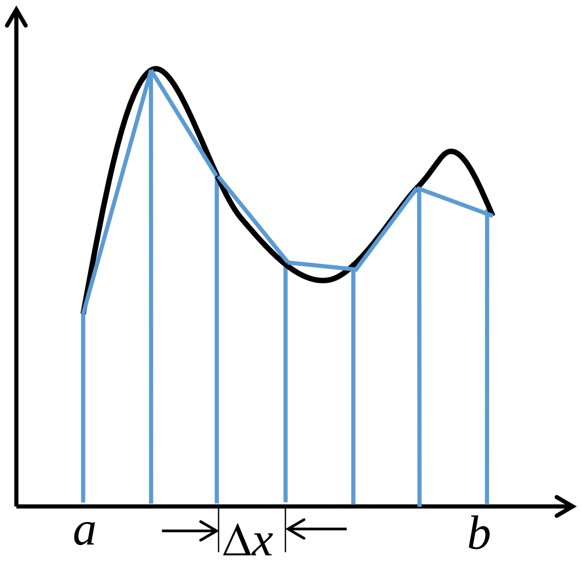
Trapezoidal method

- As the figure shows, when we connect the points of $f(x_i)$ and $f(x_{i+1})$, then the error reduces very fast, it forms a trapezoid, $f(x_i)$ and $f(x_{i+1})$ are its base, Δx is height, so

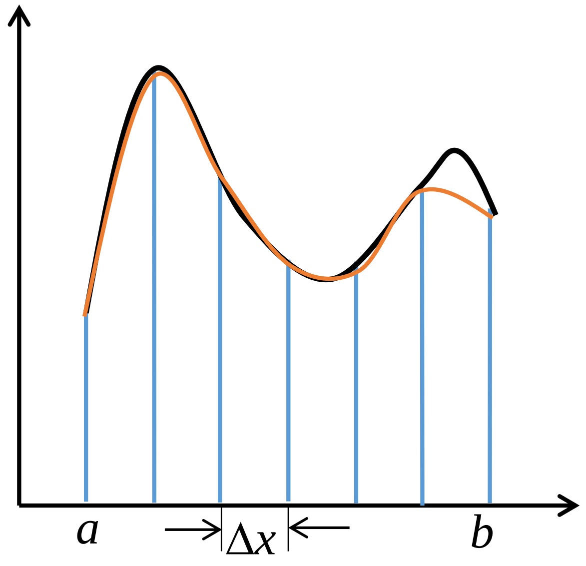
$$\Delta x = \frac{b-a}{n}, I = \sum \frac{[f(x) + f(x+\Delta x)]}{2} \Delta x$$

- Give any curve, the error of trapezoidal method is a little high, so next method we use 3 given points to find a parabola to reduce the error.





Simpson's 1/3 method



- A general form of a parabola is

$$y = ax^2 + bx + c$$

- The integration of y from $-h$ to h is

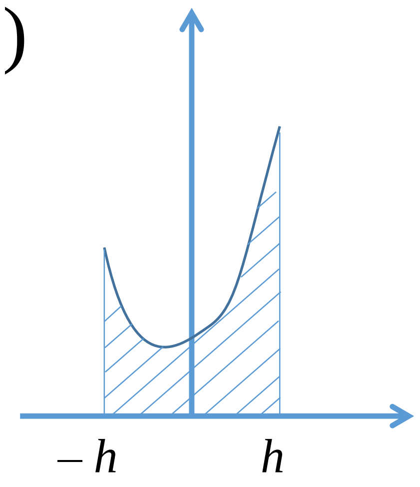
$$A = \int_{-h}^{h} y dx = \int_{-h}^{h} (ax^2 + bx + c) dx = \left[\frac{a}{3}x^3 + \frac{b}{2}x^2 + cx + d\right]_{-h}^{h}$$

$$= \frac{2a}{3}h^3 + 2ch = \frac{h}{3}(2ah^2 + 6c)$$

- Suppose there are n point in [a, b], then use the first 3 points a, x_0, x_1, so the integration of y is

Simpson's 1/3 method

- Suppose the parabolic pass through $(-h, y_0)$, $(0, y_1)$, (h, y_2)
- $y_0 = ah^2 - bh + c$
- $y_1 = c$
- $y_2 = ah^2 + bh + c$
- Then solve the c and ah^2, we get
- $2ah^2 + 2c = (y_0 + y_2)$, $c = y_1$



$$A = \frac{2a}{3}h^3 + 2ch = \frac{h}{3}(2ah^2 + 6c) = \frac{1}{3}(2ah^2 + 6c) = \frac{h}{3}(y_0 + 4y_1 + y_2)$$

- So $I = \frac{h}{3}(y_0 + 4y_1 + 2y_2 + 4y_3 + 2y_4 + \ldots + y_n) = \frac{h}{3}(first + 4 \times odd + 2 \times even + last)$

Example

$$I = \int_0^1 e^x dx = e - 1 \sim 1.718281828 \dots \dots$$

n	result	error		n	result	error
3	1.718861	-3.37E-04		12	1.639652	4.58E-02
4	1.466244	1.47E-01		13	1.718282	-2.68E-07
5	1.718319	-2.15E-05		14	1.651262	3.90E-02
6	1.55514	9.49E-02		15	1.718282	-1.45E-07
7	1.718289	-4.27E-06		16	1.659889	3.40E-02
8	1.598074	7.00E-02		17	1.718282	-8.47E-08
9	1.718284	-1.35E-06		18	1.666549	3.01E-02
10	1.623194	5.53E-02		19	1.718282	-5.29E-08
11	1.718283	-5.55E-07		20	1.671847	2.70E-02

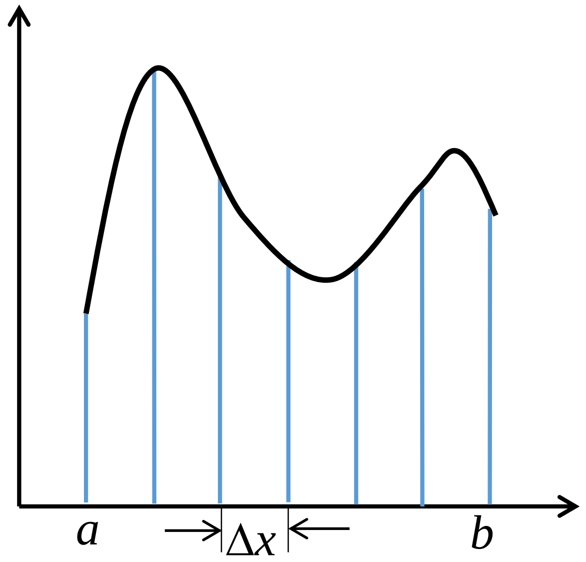
The result is as the table, as you can see simpson's 1/3 method is very accuracy, but there is some problem when n is even number. Because the method we derive needs 3 points for integration, it's lack of one point to do that, so the error is so high. Then how do we solve it?

Simpson's 3/8 method

- It's derivation is like 1/3 method, from quadra form

$$f(x) = ax^3+bx^2+cx+d$$

- 4 unknown parameters, at least 4 distinct points to find y. Here we use Lagrange interpolation to construct y and solve a, b, c, d.
- Suppose there are 4 distinct points $(x_0, f(x_0))$, $(x_1, f(x_1))$, $(x_2, f(x_2))$, $(x_3, f(x_3))$, $x_i = x_0+ih$,



Simpson's 3/8 method

- $f(x) = \frac{(x-x_1)(x-x_2)(x-x_3)}{(x_0-x_1)(x_0-x_2)(x_0-x_3)} + \frac{(x-x_0)(x-x_2)(x-x_3)}{(x_1-x_0)(x_1-x_2)(x_1-x_3)}$
- $+ \frac{(x-x_1)(x-x_0)(x-x_3)}{(x_2-x_1)(x_2-x_0)(x_2-x_3)} + \frac{(x-x_1)(x-x_2)(x-x_0)}{(x_3-x_1)(x_3-x_2)(x_3-x_0)}$
- $= \frac{(x-x_1)(x-x_2)(x-x_0)}{(-h)(-2h)(-3h)} + \frac{(x-x_0)(x-x_2)(x-x_3)}{(h)(-h)(-2h)}$
- $+ \frac{(x-x_1)(x-x_0)(x-x_3)}{(h)(2h)(-h)} + \frac{(x-x_1)(x-x_2)(x-x_0)}{(2h)(h)(3h)}$

Simpson's 3/8 method

- After integration, the coefficient are
- a = 3/8, b = 9/8, c = 9/8, d = 3/8
- So I = $\frac{3h}{8}(y_0 + 3y_1 + 3y_2 + 2y_3 + 3y_4 + \ldots + y_n) = \frac{h}{3}(first + 3 \times others + 2 \times (multiyple\ of\ 3) + last)$
- Combine 1/3 and 3/8 method, so that it can be applied in every points