Taller 2 - Puntos teóricos Métodos Computacionales

1. Integración - Punto 1

$$p_1(x) = \frac{x-b}{a-b}f(a) + \frac{x-a}{b-a}f(b)$$

$$\begin{split} I &= \int_{a}^{b} f(x) dx \approx \int_{a}^{b} p_{1}(x) dx = \int_{a}^{b} \left(\frac{x-b}{a-b} f(a) + \frac{x-a}{b-a} f(b) \right) dx \\ &= f(a) \int_{a}^{b} \frac{x-b}{a-b} dx + f(b) \int_{a}^{b} \frac{x-a}{b-a} dx \\ &= f(a) \left(\frac{1}{a-b} \int_{a}^{b} x dx - \frac{b}{a-b} \int_{a}^{b} dx \right) \\ &+ f(b) \left(\frac{1}{b-a} \int_{a}^{b} x dx - \frac{a}{b-a} \int_{a}^{b} dx \right) \\ &= f(a) \left(\frac{bx}{b-a} \Big| \frac{b}{a} - \frac{x^{2}}{2(b-a)} \Big| \frac{b}{a} \right) + f(b) \left(\frac{x^{2}}{2(b-a)} \Big| \frac{b}{a} - \frac{ax}{b-a} \Big| \frac{b}{a} \right) \\ &= f(a) \left(\frac{2b^{2} - 2ab}{2(b-a)} - \frac{b^{2} - a^{2}}{2(b-a)} \right) + f(b) \left(\frac{b^{2} - a^{2}}{2(b-a)} - \frac{2ab - 2a^{2}}{2(b-a)} \right) = \\ &= f(a) \left(\frac{b^{2} - 2ab + a^{2}}{2(b-a)} \right) + f(b) \left(\frac{b^{2} - 2ab + a^{2}}{2(b-a)} \right) \\ &= f(a) \left(\frac{(b-a)^{2}}{2(b-a)} \right) + f(b) \left(\frac{(b-a)^{2}}{2(b-a)} \right) \\ &= f(a) \left(\frac{(b-a)^{2}}{2(b-a)} \right) + f(b) \left(\frac{(b-a)^{2}}{2(b-a)} \right) = (b-a) \left(\frac{(b-a)}{2} \right) + f(b) \left(\frac{(b-a)^{2}}{2(b-a)} \right) \end{split}$$

2. Integración - Punto 3

$$p_2(x) = \frac{(x-b)(x-x_m)}{(a-b)(a-x_m)}f(a) + \frac{(x-a)(x-b)}{(x_m-a)(x_m-b)}f(x_m) + \frac{(x-a)(x-x_m)}{(b-a)(b-x_m)}f(b)$$

$$I = \int_{a}^{b} f(x)dx \approx \int_{a}^{b} p_{2}(x)dx$$

$$= \int_{a}^{b} \left(\frac{(x-b)(x-x_{m})}{(a-b)(a-x_{m})} f(a) + \frac{(x-a)(x-b)}{(x_{m}-a)(x_{m}-b)} f(x_{m}) \right) + \frac{(x-a)(x-x_{m})}{(a-b)(b-x_{m})} f(b) dx$$

$$= f(a) \int_{a}^{b} \frac{(x-b)(x-x_{m})}{(a-b)(a-x_{m})} dx + f(x_{m}) \int_{a}^{b} \frac{(x-a)(x-b)}{(x_{m}-a)(x_{m}-b)} dx$$

$$+ f(b) \int_{a}^{b} \frac{(x-a)(x-x_{m})}{(b-a)(b-x_{m})} dx$$

$$= \frac{f(a)}{(a-b)(a-x_{m})} \int_{a}^{b} (x^{2}-xx_{m}-bx+bx_{m}) dx$$

$$+ \frac{f(x_{m})}{(x_{m}-a)(x_{m}-b)} \int_{a}^{b} (x^{2}-xx_{m}-ax+ax_{m}) dx$$

$$+ \frac{f(b)}{(b-a)(b-x_{m})} \int_{a}^{b} (x^{2}-xx_{m}-ax+ax_{m}) dx$$

$$= \frac{f(a)}{(a-b)(a-x_{m})} \left(\frac{x^{3}}{3} - \frac{x^{2}}{2}x_{m} - \frac{x^{2}}{2}b + xbx_{m} \right) \Big|_{a}^{b}$$

$$+ \frac{f(x_{m})}{(x_{m}-a)(x_{m}-b)} \left(\frac{x^{3}}{3} - \frac{x^{2}}{2}x_{m} - \frac{x^{2}}{2}a + xab \right) \Big|_{a}^{b} + \frac{f(b)}{(b-a)(b-x_{m})} \left(\frac{x^{3}}{3} - \frac{x^{2}}{2}x_{m} - \frac{x^{2}}{2}a + xab \right) \Big|_{a}^{b} + \frac{f(b)}{(b-a)(b-x_{m})} \left(\frac{x^{3}}{3} - \frac{x^{2}}{2}x_{m} - \frac{x^{2}}{2}a + xab \right) \Big|_{a}^{b} + \frac{f(b)}{(b-a)(b-x_{m})} \left(\frac{x^{3}}{3} - \frac{x^{2}}{2}x_{m} - \frac{x^{2}}{2}a + xab \right) \Big|_{a}^{b} + \frac{f(b)}{(b-a)(b-x_{m})} \left(\frac{x^{3}}{3} - \frac{x^{2}}{2}x_{m} - \frac{x^{2}}{2}a + xab \right) \Big|_{a}^{b} + \frac{f(b)}{(b-a)(b-x_{m})} \left(\frac{x^{3}}{3} - \frac{x^{2}}{2}x_{m} - \frac{x^{2}}{2}a + xab \right) \Big|_{a}^{b} + \frac{f(b)}{(b-a)(b-x_{m})} \left(\frac{x^{3}}{3} - \frac{x^{2}}{2}x_{m} - \frac{x^{2}}{2}a + xab \right) \Big|_{a}^{b} + \frac{f(b)}{(b-a)(b-x_{m})} \left(\frac{x^{3}}{3} - \frac{x^{2}}{2}x_{m} - \frac{x^{2}}{2}a + xab \right) \Big|_{a}^{b} + \frac{f(b)}{(b-a)(b-x_{m})} \left(\frac{x^{3}}{3} - \frac{x^{2}}{2}x_{m} - \frac{x^{2}}{2}a + xab \right) \Big|_{a}^{b} + \frac{f(b)}{(b-a)(b-x_{m})} \left(\frac{x^{3}}{3} - \frac{x^{2}}{2}x_{m} - \frac{x^{2}}{2}a + xab \right) \Big|_{a}^{b} + \frac{f(b)}{(b-a)(b-x_{m})} \left(\frac{x^{3}}{3} - \frac{x^{2}}{2}x_{m} - \frac{x^{2}}{2}$$

$$\frac{4f(x_m)}{(2x_m - 2a)(2x_m - 2b)} \left(\frac{2b^3 - 2a^3 - 3b^3 + 3a^2b - 3b^2a + 3a^3 + 6ab^2 - 6a^2b}{6}\right)$$

$$= \frac{(b - a)4f(x_m)}{(b - a)^3} \left(\frac{b^3 - 3ab^2 + 3a^2b - a^3}{3}\right) = \frac{h4f(x_m)}{(b - a)^3} \frac{(b - a)^3}{3}$$

$$= \frac{h4f(x_m)}{3}$$

$$\frac{f(b)(b-a)}{(b-a)^2(2b-2x_m)} \left(\frac{2b^3-3b^2x_m-3b^2a+a^3+6abx_m-3a^2x_m}{3}\right)$$

$$=\frac{f(b)(b-a)}{(b-a)^3} \left(\frac{b^3-3ab^2+3a^2b-a^3}{3}\right) = \frac{f(b)(b-a)}{(b-a)^3} \left(\frac{(b-a)^3}{3}\right)$$

$$=\frac{f(b)(b-a)}{3} = \frac{hf(b)}{3}$$

Entonces

$$I = \frac{hf(a)}{3} + \frac{h4f(x_m)}{3} + \frac{hf(b)}{3} = \frac{h}{3}(f(a) + 4f(x_m) + f(b))$$