Numerical Integration

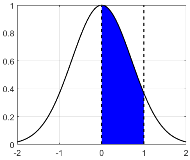
MATH-151: Mathematical Algorithms in Matlab

September 25, 2023

Integration in Practice

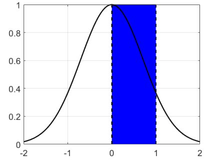
- Reminder: The definite integral of a function $f(x)$ between points a and b outputs the area beneath that curve between $x = a$ and $x = b$ and is represented
$$\int_a^b f(x)dx$$
- Integrals effectively "accumulate" the effect of f, for a few examples
  - Integrating velocity over some time tells us how far an object traveled
  - The area under a probability distribution gives us a probability
  - Energy can be calculated by integrating forces
- There are many different rules for performing these integrals, and many of them are very complicated for a computer to perform, so we find approximations!

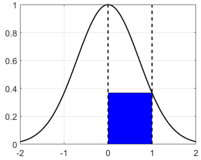
Ex: $\int_0^1 e^{-x^2} dx$

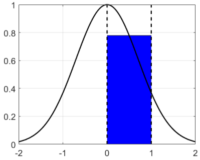


Rectangular Approximations

- A very basic way to quickly approximate an integral is to assume that the function is constant, $f(x) \approx c$
- This is pretty good because our area will become a rectangle, and we know how to calculate the area of a rectangle! $A = wh$
- We have many choices for our c, lets look at some popular options
  - **Left-hand rule**, $f(x) \approx f(a) \Rightarrow \displaystyle\int_a^b f(x)dx \approx (b-a)f(a)$
  - **Right-hand rule**, $f(x) \approx f(b) \Rightarrow \displaystyle\int_a^b f(x)dx \approx (b-a)f(b)$
  - **Midpoint rule**, $f(x) \approx f(\frac{a+b}{2}) \Rightarrow \displaystyle\int_a^b f(x)dx \approx (b-a)f(\frac{a+b}{2})$



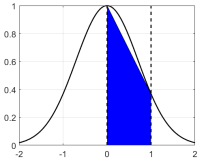




Trapezoidal Rule

- If we want to allow out function to actually change with varying x values, the next easiest thing we can do is assume the function is a line between $(a, f(a))$ and $(b, f(b))$
- We could write this out as a function, but we can think of this as forming a trapezoid with our area. We know how to calculate the area of a trapezoid! $A = w\frac{h_1+h_2}{2}$
- This doesn't have any choices so we write it as follows
  Trapezoidal Rule: $\int_a^b f(x)dx \approx (b-a)\frac{f(a)+f(b)}{2}$

Ex: $$\int_0^1 e^{-x^2}dx \approx (1-0)\frac{e^{-(0^2)}+e^{-(1^2)}}{2}$$



Simpson's Rule

- Now that we have seen interpolation, we can go another step further and find a parabola that goes through our edges and our midpoint $m = \frac{a+b}{2}$. We then find a surprisingly nice formula comes out of that!

$$f(x) \approx f(a) + \frac{f(m) - f(a)}{\frac{b-a}{2}}(x-a) + \frac{f(b) - 2f(m) + f(a)}{\frac{(b-a)^2}{2}}(x-a)(x-m)$$

$$\int_a^b f(x)dx \approx \int_a^b \left(f(a) + \frac{f(m) - f(a)}{\frac{b-a}{2}}(x-a) + \frac{f(b) - 2f(m) + f(a)}{\frac{(b-a)^2}{2}}(x-a)(x-m)\right)dx$$

$$= \frac{b-a}{6}(f(a) + 4f(m) + f(b))$$

Riemann Sums

- There's things here!