

CSE276C - Integration of Functions

Henrik I. Christensen



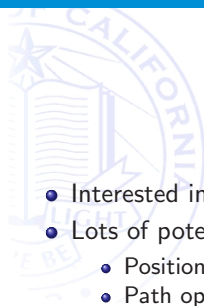
Computer Science and Engineering
University of California, San Diego

<http://cri.ucsd.edu>

October 2021

Outline

- 
- 1 Introduction
 - 2 ODE Introduction
 - 3 Runge-Kutta
 - 4 Richardson / Burlirsch-Stoer
 - 5 Variable Dynamics
 - 6 Partial Differential Equations
 - 7 Summary

- 
- Interested in integration of function to allow estimation of future value
 - Lots of potential applications in robotics
 - Position estimation
 - Path optimization
 - Image restoration
 - Consider both end-point and boundary value problems, which anchors the problem

Introduction - Setting the stage

- We are trying to solve

$$I = \int_a^b f(x) dx$$

- trying to solve $I = y(b)$ for the equation

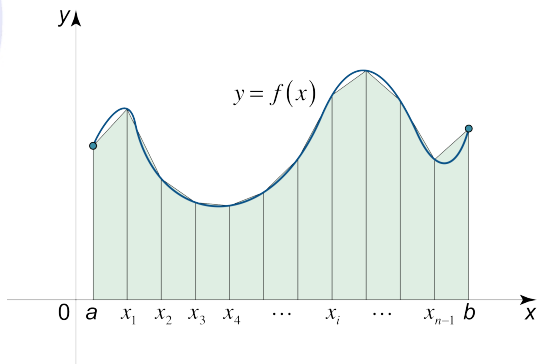
$$\frac{\partial y}{\partial x} = f(x)$$

- with the boundary condition

$$y(a) = 0$$

- Objective to generate a good estimate of $y(b)$ with a reasonable number of evaluations
- Emphasis on 1D problems, but in most cases generalization is straight forward

Setting the stage



Basic use of Simpson's rule

- Consider equally spaces data points

$$x_i = x_0 + ih \quad i = 0, 1, \dots, N$$

- the function is evaluated at x_i

$$f_i = f(x_i)$$

- The Newton-Cotes rules is then

$$\int_{x_0}^{x_1} f(x)dx = \frac{f_1 + f_0}{2}h + O(f''h^3)$$

- The Simpson rules is

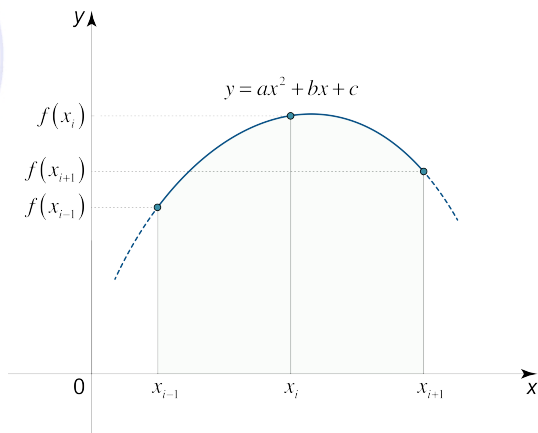
$$\int_{x_0}^{x_2} f(x)dx = \frac{h}{3}(f_0 + 4f_1 + f_2) + O(h^5f^{(4)})$$

- which is exact to the 3rd degree
- The Simpson $\frac{3}{8}$ rule

$$\int_{x_0}^{x_3} f(x)dx = \frac{h}{8}(3f_0 + 9f_1 + 9f_2 + 3f_3)$$

- There are a series of rules for higher order, check literature

Simpson's Rule



- Clearly the local rules can be chained into a longer evaluation
- $(x_0, x_1), (x_1, x_2), \dots, (x_{N-1}, x_N)$ to get an extended trapezoid form

$$\int_{x_0}^{x_N} f(x) dx = h \left(\frac{1}{2} f_0 + f_1 + f_2 + \dots + f_{N-1} + \frac{1}{2} f_N \right)$$

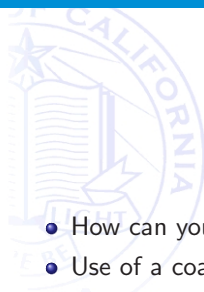
- The error estimate is

$$O \left(\frac{(x_N - x_0) f''}{N^2} \right)$$

Trapezoid Rule - Strategy?

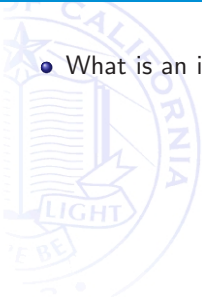
- How can you effectively use the trapezoid rule?

Trapezoid Rule - Strategy?

- 
- How can you effectively use the trapezoid rule?
 - Use of a coarse to fine strategy and watch convergence
 - This is termed Romberg integration in numerical toolboxes
 - In general these methods generate good accuracy for proper functions?

Handling of improper function

- What is an improper function?



Handling of improper function

- What is an improper function?

- ① Integrand goes to a finite value but cannot be evaluated at a point, such as

$$\frac{\sin x}{x} \text{ at } x = 0$$

- ② Upper limit is ∞ or lower limit is $-\infty$
- ③ Has a singularity at a boundary point, e.g.,

$$x^{-1/2} \text{ at } x = 0$$

- ④ Has a singularity within the interval at a known location
 - ⑤ Has a singularity within the interval at an unknown location
- If the value is infinite, e.g.,

$$\int_0^{\infty} x^{-1} dx \text{ or } \int_{-\infty}^{\infty} \cos x dx$$

it is not improper but impossible

The Euler-Maclaurin Summation Formula

- We can write the basic Simpson's rule as

$$\begin{aligned}\int_a^b f(x)dx &= \frac{h}{2} \left[f(a) + 2 \sum_{k=1}^{N-1} f(a + kh) + f(b) \right] \\ &\quad - \sum_{k=1}^{N/2} \frac{h^{2k} B_{2k}}{(2k)!} [f^{(2k-1)}(b) - f^{(2k-1)}(a)] \\ &\quad - \sum_{k=0}^{N-1} \frac{h^{2k+1} B_{2k}}{(2k)!} f^{(2k)}(a + kh + \theta h)\end{aligned}$$

- where $2m$ first derivatives are continuous over (a,b) . $h = (b-a)/N$ and $\theta \in (0,1)$
- So what are the B 's?
- They are Bernoulli numbers

$$\frac{t}{e^t - 1} = \sum_{n=0}^{\infty} B_n \frac{t^n}{n!}$$

- example values

$$\begin{aligned}B_0 &= 1 \\ B_2 &= \frac{1}{6} \\ B_4 &= -\frac{1}{30}\end{aligned}$$

- Enables you to compute an estimate of the error for a particular integration
- Other integration functions have similar error functions - decreasing with

Extended Mid-point Formulation

- In many cases using the mid-point is a valuable alternative

$$\int_{x_0}^{x_{N-1}} f(x) dx = h(f_{1/2} + f_{3/2} + \dots + f_{N-3/2}) + O\left(\frac{1}{N^2}\right)$$

- When combined with the Euler-Maclaurin you get

$$\begin{aligned} \int_{x_0}^{x_{N-1}} f(x) dx &= h(f_{1/2} + f_{3/2} + \dots + f_{N-3/2}) \\ &+ \frac{B_2 h^2}{4} (f'_{N-1} - f'_0) + \dots + \frac{B_{2k} h^{2k}}{(2k)!} (f^{(2k)}_{N-1} - f^{(2k)}_0) + \dots \end{aligned}$$

- We can do this recursively to estimate convergence

Handling improper integrals

- A trick for improper integrals is to do variable substitution to eliminate a challenge
- Say one of the values is at $-\infty$ or ∞ we can substitute

$$\int_a^b f(x) dx = \int_{1/b}^{1/a} \frac{1}{t^2} f\left(\frac{1}{t}\right) dt$$

Variable substitution

- More generally we can do variable substitution as

$$I = \int_a^b f(x) dx = \int_c^d f(x(t)) \frac{dx}{dt} dt$$

- An example is the Schwartz tanh rule

$$x = \frac{1}{2}(b+a) + \frac{1}{2}(b-a) \tanh(t) \quad x \in [a, b] \text{ and } t \in [-\infty, \infty]$$

- where

$$\frac{\partial x}{\partial t} = \frac{1}{2}(b-a) \operatorname{sech}^2(t) = \frac{2}{b-a}(b-t)(t-a)$$

- $\operatorname{sech}()$ converges very rapidly for $t \rightarrow \infty$ which allows for integration close to singularities

- Sometimes uniform sampling is not ideal
- A Gauss model may be an alternative
- The idea is

$$\int_a^b W(x)f(x)dx \approx \sum_{j=0}^{N-1} W_j f(x_j)$$

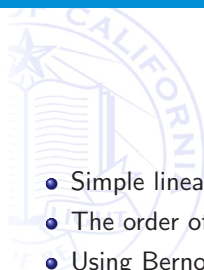
- For polynomials this can be an exact approximation
- We can approximate $f(x)$ with a Gaussian Mixture and choose weights to match

$$f(x) \approx \sum_{k=0}^N W_k N(x|x_k, \sigma_k)$$

- If you have a function with variable dynamics it makes sense to partition the integration into intervals and use Romberg integration on each interval, i.e.

$$\begin{aligned} I &= \int_a^b f(x) dx \\ &= \int_a^m f(x) dx + \int_m^b f(x) dx \end{aligned}$$

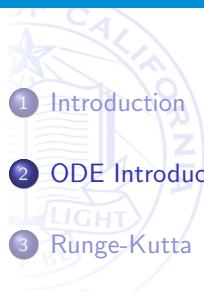
- Rule 1 of data analysis understand your data

- 
- Simple linear approximations are effective for well-behaved functions
 - The order of your approximation can vary according to function complexity
 - Using Bernoulli functions we can approximate the estimated error
 - Recursive estimation with error monitoring is often effective
 - Do a function analysis first to make sure function is proper
 - Next we will discuss integration of ODE with standard methods such as Runge-Kutta, Step-size variation, etc.



Questions

Outline

- 
- 1 Introduction
 - 2 ODE Introduction
 - 3 Runge-Kutta
 - 4 Richardson / Burlirsch-Stoer
 - 5 Variable Dynamics
 - 6 Partial Differential Equations
 - 7 Summary

- For integration of a set of ordinary differential equations you can always reduce it into a set of first order differential equations.
- Example

$$\frac{d^2y}{dx^2} + q(x)\frac{dy}{dx} = r(x)$$

- which can be rewritten

$$\begin{aligned}\frac{dy}{dx} &= z(x) \\ \frac{dz}{dx} &= r(x) - q(x)z(x)\end{aligned}$$

- where z is a new variable

Small example

- Consider a simple motion of a mass when actuated by a mass

$$F(u_1) = m \frac{d^2 u_1}{dt^2}$$

- We can rewrite this as

$$\frac{d^2 u_1}{dt^2} = \frac{1}{m} F(u_1)$$

- We can introduce $u_2 = \frac{du_1}{dt}$ to generate

$$\begin{aligned} \frac{du_1}{dt} &= u_2 \\ \frac{du_2}{dt} &= \frac{1}{m} F(u_1) \end{aligned}$$

OR

$$\frac{du}{dt} = f(u, t) \text{ with } u = \begin{pmatrix} u_1 \\ u_2 \end{pmatrix}$$

where

$$f = \begin{pmatrix} u_2 \\ \frac{F(u_1)}{m} \end{pmatrix}$$


Introduction (cont)

- The generic problem is thus a set of couple 1st order differential equations

$$\frac{dy_i(x)}{dx} = f_i(x_i, y_1, y_2, \dots, y_n)$$

- There are three major approaches:
 - ① Runge-Kutta: Euler type propagation
 - ② Richardson extrapolation / Burlirsch-Stoer: extrapolation type estimation with small step sizes
 - ③ Predictor-Corrector: extrapolation with correction.
- Runge-Kutta most widely adopted for “generic” problems. Great if function evaluation is cheap
- Burlirsch-Stoer generates higher precision
- Predictor-Corrector is historically interesting, but rarely used today

Outline

- 
- 1 Introduction
 - 2 ODE Introduction
 - 3 Runge-Kutta
 - 4 Richardson / Burlirsch-Stoer
 - 5 Variable Dynamics
 - 6 Partial Differential Equations
 - 7 Summary

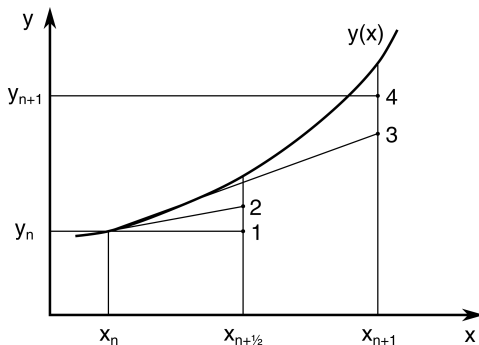
Runge-Kutta

- The forward Euler method is specified as

$$y_{n+1} = y_n + hf(x_n, y_n)$$

with $x_{n+1} = x_n + h$

- A problem is that the integration is asymmetric



Runge-Kutta - Stepped Up

- We can use a mid-point to get a closer estimate, i.e.,

$$\begin{aligned}k_1 &= hf(x_n, y_n) \\k_2 &= hf\left(x_n + \frac{1}{2}h, y_n + \frac{1}{2}k_1\right) \\y_{n+1} &= y_n + k_2 + O(h^3)\end{aligned}$$

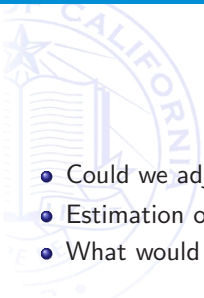
4th order Runge-Kutta

- We can easily extend to richer models. A typical example is the fourth order model

$$\begin{aligned}k_1 &= hf(x_n, y_n) \\k_2 &= hf(x_n + \frac{1}{2}h, y_n + \frac{1}{2}k_1) \\k_3 &= hf(x_n + \frac{1}{2}h, y_n + \frac{1}{2}k_2) \\k_4 &= hf(x_n + h, y_n + k_3) \\y_{n+1} &= y_n + \frac{1}{6}k_1 + \frac{1}{3}k_2 + \frac{1}{3}k_3 + \frac{1}{6}k_4 + O(h^5)\end{aligned}$$

- By far the most frequently used RK method for ODE integration
- Requires four function evaluations for every step

Adaptive Runge-Kutta

- 
- Could we adjust the step-size?
 - Estimation of performance adds an overhead
 - What would be an obvious solution?

- Could we adjust the step-size?
- Estimation of performance adds an overhead
- What would be an obvious solution?
 - 1 Do a full step
 - 2 Do a half step
 - 3 Compare (could be recursive)
 - 4 Next
- In general no one goes beyond 5th order Runge-Kutta

PI step control of RK

- Could we use PI control to track stepsize?

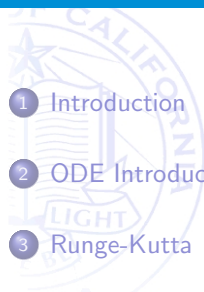
- Could we use PI control to track stepsize?
- How about

$$h_{n+1} = S h_n \text{err}_n^\alpha \text{err}_{n-1}^\beta$$

where S is a scale factor. α and β are gain factors

- Typical default values $\alpha = \frac{1}{k} - 0.75\beta$ and $\beta = \frac{0.4}{k}$ and k is an integer that designates order of the integrator

Outline

- 
- 1 Introduction
 - 2 ODE Introduction
 - 3 Runge-Kutta
 - 4 Richardson / Burlirsch-Stoer
 - 5 Variable Dynamics
 - 6 Partial Differential Equations
 - 7 Summary

- Aimed at smooth functions
- Generates best precision with minimal effort
- Things to consider
 - 1 Does not do well on functions w. table lookup or interpolation
 - 2 Not well suited for functions with singularities within intg range
 - 3 Not well suited for “expensive” functions
- The approach is based on three ideas
 - 1 Final answer is based on selection of (adaptive) stepsize just like Romberg
 - 2 Use of rational functions for extrapolation (allow larger h)
 - 3 Integration method rely on use of even functions
- Typically the steps size H is large and h is 100+ steps

- Consider a modified mid-point strategy

$$x_{n+1} = x_n + H$$

but with sub-steps

$$h = \frac{H}{n}$$

- We can rewrite the integration

$$\begin{aligned} z_0 &= y(x_n) \\ z_1 &= z_0 + hf(x_n, z_0) \\ z_{m+1} &= z_{m-1} + 2hf(x_n + mh, z_n) \quad m = 1, 2, 3, \dots, n-1 \\ y(x_n + H) &= \frac{1}{2}[z_n + z_{n-1} + hf(x + H, z_n)] \end{aligned}$$

- Centered mid-point or centered difference method
- The error can be shown to be

$$y_n - y(x + H) = \sum_{i=0}^{\infty} \alpha_i h^{2i}$$

- The power series implies that we can potentially do less evaluation.

Burlirsch-Stoer - How good is it?

- Suppose n is even and $y_{n/2}$ is the results of half as many steps
- Then

$$y(x + H) = \frac{4y_n - y_{n/2}}{3}$$

- which is accurate to the 4th order as Runge-Kutta but with 2/3 less derivative evaluation?
- How do you choose good step sizes for refinement?

Burlirsch-Stoer - How good is it?

- Suppose n is even and $y_{n/2}$ is the results of half as many steps
- Then

$$y(x + H) = \frac{4y_n - y_{n/2}}{3}$$

- which is accurate to the 4th order as Runge-Kutta but with $2/3$ less derivative evaluation?
- How do you choose good step sizes for refinement?
- One strategy could be

$$n = 2, 4, 6, 8, 12, 16, 24, 32, \dots \quad n = 2n_{j-2}$$

more recently a suggestion

$$n = 2, 3, 6, 8, 10, 12, 14, \dots \quad n_j = 2(j + 1)$$

Step size control for Burlirsch-Stoer

- The error estimate can be tabulated as

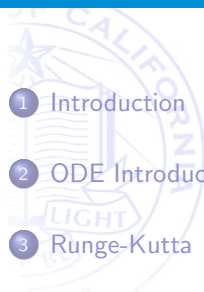
$$\begin{array}{ccc} T_{00} & & \\ T_{10} & T_{01} & \\ T_{20} & T_{11} & T_{22} \end{array}$$

- where T_{ij} is the Lagrange interpolation of order i with j points. The relation between the polynomials is

$$T_{k,j+1} = \frac{2T_{k,j} - T_{k-1,j}}{(n_k/n_{k-j-1})^2 - 1} \quad j = 0, 1, \dots, k-1$$

- Each stepsize starts a new row. The difference $T_{kk} - T_{kk-1}$ is an error estimate
- We can pre-compute the error estimates and use them to decide on step-size selection

Outline

- 
- 1 Introduction
 - 2 ODE Introduction
 - 3 Runge-Kutta
 - 4 Richardson / Burlirsch-Stoer
 - 5 Variable Dynamics
 - 6 Partial Differential Equations
 - 7 Summary

- Sometimes the variable dynamics are very different
- Consider

$$\begin{aligned}u' &= 998u + 1998v \\v' &= -999u - 1999v\end{aligned}$$

- with $u(0) = 1$ and $v(0) = 0$ we can get

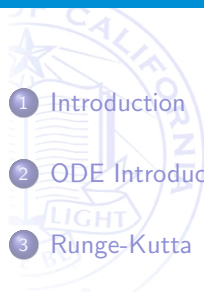
$$u = 2y - z \qquad v = -y - z$$

We can solve and find

$$\begin{aligned}u &= 2e^{-x} - e^{-1000x} \\v &= -e^{-x} + e^{-1000x}\end{aligned}$$

- The differences in dynamics would generate challenging step sizes

Outline

- 
- 1 Introduction
 - 2 ODE Introduction
 - 3 Runge-Kutta
 - 4 Richardson / Burlirsch-Stoer
 - 5 Variable Dynamics
 - 6 Partial Differential Equations
 - 7 Summary

Partial Differential Equations

- Huge topics that has its own course - MATH 110/MATH 231 A-C
- Widely used for studies of physical systems - simulation / analysis
- Three main categories
 - 1 Hyperbolic (wave equation)

$$\frac{\partial^2 u}{\partial t^2} = v^2 \frac{\partial^2 u}{\partial x^2}$$

where v is the speed of wave propagation

- 2 Parabolic (diffusion equation)

$$\frac{\partial u}{\partial t} = \frac{\partial}{\partial x} \left(D \frac{\partial u}{\partial x} \right)$$

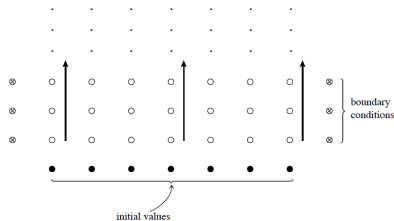
where D is the diffusion coefficient

- 3 Elliptic (Poisson equation)

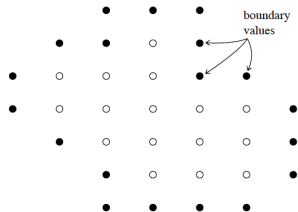
$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = \rho(x, y)$$

where $\rho()$ is the source term.

Computational Considerations for PDEs



Initial Value

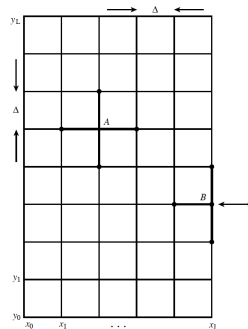


Boundary Value

Source - Numerical Recipes.

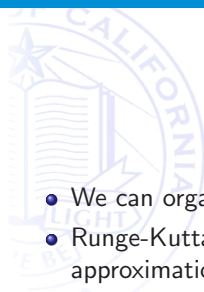
Finite difference calculations

- In most cases grid propagation
- Finite differences is a basic approximation
- Final structure is a sparse matrix
- Numerous models and packages to address



Outline

- 
- 1 Introduction
 - 2 ODE Introduction
 - 3 Runge-Kutta
 - 4 Richardson / Burlirsch-Stoer
 - 5 Variable Dynamics
 - 6 Partial Differential Equations
 - 7 Summary

- 
- We can organize ODEs as a set of coupled 1st order ODEs
 - Runge-Kutta is ideal for “cheap” functions, especially 4th order approximation
 - Buerlirsch-Stoer is ideal for high-accuracy integration
 - It is important to consider the variable dynamics in integration of functions.
 - Adaptive stepsize is often valuable as a way to generate realistic complexity