

M16600 Lecture Notes

Section 7.7: Approximate Integration

■ Section 7.7 exercise: see the two bullets below

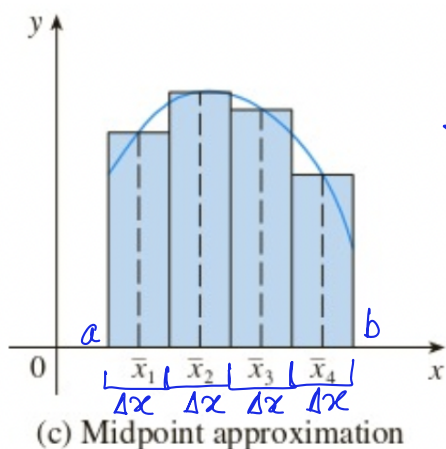
- Use (a) the Trapezoidal Rule, (b) The Midpoint Rule, and (c) Simpson's Rule to approximate the given integral with the specified value of n . (Round your answers to six decimal places.)

$$\int_1^3 \sqrt{x^3 - 1} dx, \quad n = 6$$

- *Optional exercises:* section 7.7, page 654, # 5, 16.

There are situations where it is difficult, or even impossible, to compute $\int_a^b f(x) dx$. Other times, when a function is determined from a scientific experiment through instrument readings or collect data, there may be no formula for the function. Therefore, it is needful to have methods for approximating definite integrals.

★ The Midpoint Rule for approximating definite integrals



$$f(\bar{x}_1) \Delta x + f(\bar{x}_2) \Delta x + f(\bar{x}_3) \Delta x + f(\bar{x}_4) \Delta x \approx \int_a^b f(x) dx$$

$$4(\Delta x) = b - a$$

$$\Rightarrow \Delta x = \frac{b-a}{4}$$

In general for any n ,

$$\Delta x = \frac{b-a}{n} \quad \text{and} \quad x_i = a + i(\Delta x) = a + i \left(\frac{b-a}{n} \right)$$

$$\bar{x}_i = a + \left(\frac{i-1}{2} \right) \Delta x, \quad 1 \leq i \leq n$$

$$\int_a^b f(x) dx \approx \Delta x \left[f(\bar{x}_1) + f(\bar{x}_2) + \dots + f(\bar{x}_n) \right]$$

★ The Trapezoidal Rule for approximating definite integrals

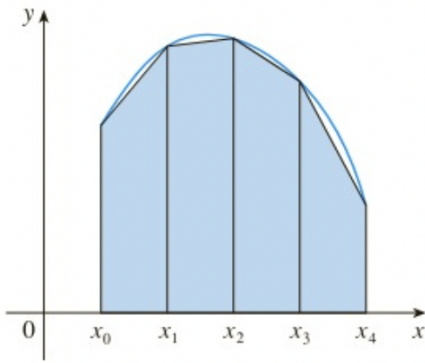


FIGURE 2
Trapezoidal approximation

n = the number of subintervals or the number of trapezoids

$\Delta x = \frac{b-a}{n}$ = the height of each trapezoid

T_n = the area of n trapezoids

$$T_n = \frac{\Delta x}{2} [f(x_0) + 2f(x_1) + 2f(x_2) + \cdots + 2f(x_{n-1}) + f(x_n)]$$

$$\int_a^b f(x) dx \approx T_n$$

$$x_i = a + i(\Delta x)$$

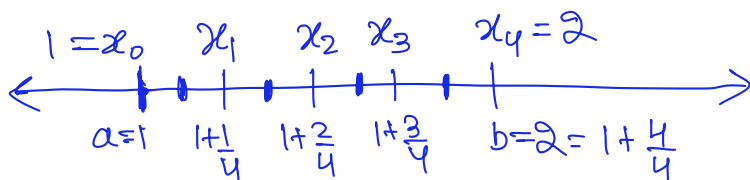
Example 1: Use (a) the Midpoint Rule and (b) the Trapezoidal Rule with $n = 4$ to approximate the integral $\int_1^2 \frac{1}{x} dx$.

(a) $\int_1^2 \frac{1}{x} dx$

$$a=1, \quad b=2$$

$$n=4 \Rightarrow 4(\Delta x) = b-a = 2-1 = 1$$

$$\Rightarrow 4(\Delta x) = 1 \Rightarrow \Delta x = \frac{1}{4}$$



$$\bar{x}_i = \frac{1}{2} (x_{i-1} + x_i)$$

$$x_1 - x_0 = \Delta x \Rightarrow x_1 = x_0 + \frac{1}{4} = 1 + \frac{1}{4}$$

$$x_2 - x_1 = \Delta x \Rightarrow x_2 = x_1 + \frac{1}{4} = 1 + 2\left(\frac{1}{4}\right)$$

$$x_3 - x_2 = \Delta x \Rightarrow x_3 = x_2 + \frac{1}{4} = 1 + 3\left(\frac{1}{4}\right)$$

$$x_4 - x_3 = \Delta x \Rightarrow x_4 = x_3 + \frac{1}{4} = 1 + 4\left(\frac{1}{4}\right)$$

$$\begin{aligned} \int_1^2 \frac{1}{x} dx &= f(\bar{x}_1) \Delta x + f(\bar{x}_2) \Delta x + f(\bar{x}_3) \Delta x + f(\bar{x}_4) \Delta x \\ &= \Delta x \left[f(\bar{x}_1) + f(\bar{x}_2) + f(\bar{x}_3) + f(\bar{x}_4) \right] \end{aligned}$$

$$\bar{x}_1 = \frac{x_0 + x_1}{2} = \frac{1 + 1 + \frac{1}{4}}{2} = 1 + \frac{1}{2} \left(\frac{1}{4} \right)$$

$$\bar{x}_2 = \frac{x_1 + x_2}{2} = \frac{1 + \frac{1}{4} + 1 + 2 \left(\frac{1}{4} \right)}{2} = 1 + \frac{3}{2} \left(\frac{1}{4} \right)$$

$$\bar{x}_3 = \frac{x_2 + x_3}{2} = \frac{1 + 2 \left(\frac{1}{4} \right) + 1 + 3 \left(\frac{1}{4} \right)}{2} = 1 + \frac{5}{2} \left(\frac{1}{4} \right)$$

$$\bar{x}_4 = \frac{x_3 + x_4}{2} = \frac{1 + 3 \left(\frac{1}{4} \right) + 1 + 4 \left(\frac{1}{4} \right)}{2} = 1 + \frac{7}{2} \left(\frac{1}{4} \right)$$

$$\bar{x}_1 = a + \frac{1}{2} \Delta x, \quad \bar{x}_2 = a + \frac{3}{2} \Delta x, \quad \bar{x}_3 = a + \frac{5}{2} \Delta x, \quad \dots$$

$$\bar{x}_i = a + \left(\frac{2i-1}{2} \right) \Delta x, \quad 1 \leq i \leq n$$

$$\int_1^2 \frac{1}{x} dx = \frac{1}{4} \left[f(\bar{x}_1) + \dots + f(\bar{x}_4) \right]$$

$$= \frac{1}{4} \left[\frac{1}{\bar{x}_1} + \frac{1}{\bar{x}_2} + \frac{1}{\bar{x}_3} + \frac{1}{\bar{x}_4} \right]$$

$$= \frac{1}{4} \left[\frac{1}{1 + \frac{1}{8}} + \frac{1}{1 + \frac{3}{8}} + \frac{1}{1 + \frac{5}{8}} + \frac{1}{1 + \frac{7}{8}} \right]$$

$$= \frac{1}{4} \left[\frac{8}{9} + \frac{8}{11} + \frac{8}{13} + \frac{8}{15} \right] = 2 \left[\frac{1}{9} + \frac{1}{11} + \frac{1}{13} + \frac{1}{15} \right]$$

$$= a_0 \cdot a_1 \cdot a_2$$

(b) $\int_1^2 \frac{1}{x} dx \approx \frac{\Delta x}{2} \left[f(x_0) + 2f(x_1) + 2f(x_2) + 2f(x_3) + f(x_4) \right]$

n=4

$$\Delta x = \frac{b-a}{n} = \frac{2-1}{4} = \frac{1}{4}$$

$$x_4 = 1 + 4\left(\frac{1}{4}\right)$$

$$x_0 = a \Rightarrow x_0 = 1, \quad x_1 = 1 + \frac{1}{4}, \quad x_2 = 1 + 2\left(\frac{1}{4}\right) = \frac{3}{2}, \quad x_3 = 1 + 3\left(\frac{1}{4}\right) = \frac{7}{4}$$

$$\begin{aligned} \int_1^2 \frac{1}{x} dx &\approx \frac{1}{2} \left(\frac{1}{4}\right) \left[\frac{1}{1} + \frac{2}{\frac{5}{4}} + \frac{2}{\frac{3}{2}} + \frac{2}{\frac{7}{4}} + \frac{1}{2} \right] \\ &= \frac{1}{8} \left[1 + \frac{8}{5} + \frac{4}{3} + \frac{8}{7} + \frac{1}{2} \right] = \frac{1}{8} + \frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{16} \end{aligned}$$

★ **The Simpson's Rule** for approximating definite integrals

Another rule for approximate integration results from using parabolas instead of straight line segments to approximate the curve.

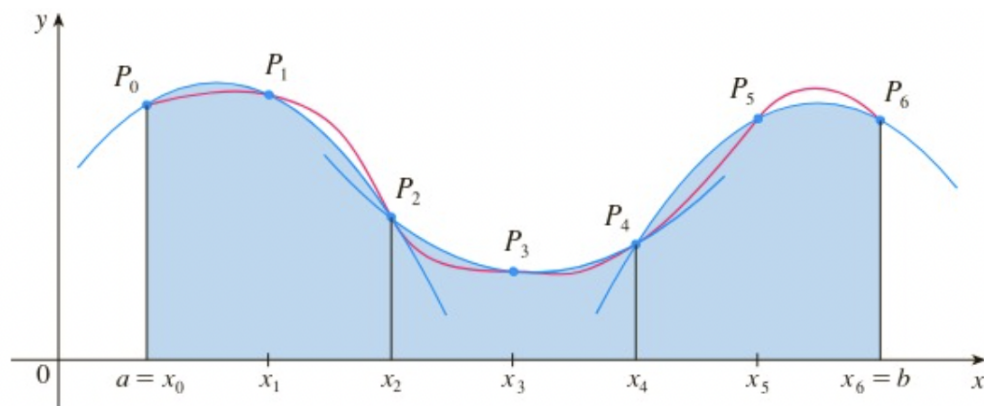


FIGURE 7

n = the number of subintervals. n must be **even** for Simpson's Rule.

$\Delta x = \frac{b-a}{n}$ = the length of each subinterval

S_n = the area under the parabolas by using Simpson's Rule

$$S_n = \frac{\Delta x}{3} [f(x_0) + 4f(x_1) + 2f(x_2) + 4f(x_3) + \cdots + 4f(x_{n-3}) + 2f(x_{n-2}) + 4f(x_{n-1}) + f(x_n)]$$

Note the pattern of coefficients: 1, 4, 2, 4, 2, 4, 2, ..., 4, 2, 4, 1.

$$\int_a^b f(x) dx \approx S_n$$

You can read the discussion on page 559–560 of the textbook to see how the formula for S_n is derived.

$$x_i = a + i(\Delta x), \quad 0 \leq i \leq n$$

Example 2: Use Simpson's rule with $n = 8$ to approximate $\int_0^1 e^{x^2} dx$.

$$n=8 \Rightarrow \Delta x = \frac{1-0}{8} = \frac{1}{8}$$

$$\int_0^1 e^{x^2} dx \approx \frac{\Delta x}{3} \left[f(x_0) + 4f(x_1) + 2f(x_2) + 4f(x_3) + 2f(x_4) + 4f(x_5) + 2f(x_6) + 4f(x_7) + f(x_8) \right]$$

$$x_0 = 0$$

$$x_1 = 0 + \frac{1}{8} = \frac{1}{8}$$

$$x_2 = \frac{2}{8}$$

$$x_3 = \frac{3}{8}$$

$$x_4 = \frac{4}{8}$$

$$x_5 = \frac{5}{8}$$

$$x_6 = \frac{6}{8}$$

$$x_7 = \frac{7}{8}$$

$$x_8 = \frac{8}{8} = 1$$

$$x_i = 0 + i(\Delta x) \Rightarrow x_i = \frac{i}{8}$$

$$\int_0^1 e^{x^2} dx \approx \frac{1}{3} \left(\frac{1}{8} \right) \left[e^{0^2} + 4e^{\left(\frac{1}{8}\right)^2} + 2e^{\left(\frac{2}{8}\right)^2} + 4e^{\left(\frac{3}{8}\right)^2} + 2e^{\left(\frac{4}{8}\right)^2} + 4e^{\left(\frac{5}{8}\right)^2} + 2e^{\left(\frac{6}{8}\right)^2} + 4e^{\left(\frac{7}{8}\right)^2} + e^{1^2} \right]$$

$$\approx \frac{1}{24} \left[1 + 4e^{\frac{1}{64}} + 2e^{\frac{1}{16}} + 4e^{\frac{9}{64}} + 2e^{\frac{1}{4}} + 4e^{\frac{25}{64}} + 2e^{\frac{9}{16}} + 4e^{\frac{49}{64}} + e \right]$$

$$\int_1^2 x^2 dx \quad (\text{Simpson's rule } n=4)$$

$$\approx \frac{\Delta x}{3} \left[f(x_0) + 4f(x_1) + 2f(x_2) + 4f(x_3) + f(x_4) \right]$$

$$\Delta x = \frac{b-a}{n} = \frac{2-1}{4} = \frac{1}{4}$$

$$x_0 = 1, \quad x_1 = 1 + \frac{1}{4} = \frac{5}{4}, \quad x_2 = 1 + \frac{2}{4} = \frac{3}{2}, \quad x_3 = 1 + \frac{3}{4} = \frac{7}{4}, \quad x_4 = 2$$

$$\int_1^2 x^2 dx \approx \frac{1}{3} \left(\frac{1}{4} \right) \left[1^2 + 4 \left(\frac{5}{4} \right)^2 + 2 \left(\frac{3}{2} \right)^2 + 4 \left(\frac{7}{4} \right)^2 + 2^2 \right]$$

$$= \frac{1}{12} \left[1 + \frac{25}{4} + \frac{9}{2} + \frac{49}{4} + 4 \right]$$

$$= \frac{1}{12} \left[1 + 6.25 + 4.5 + 12.25 + 4 \right]$$

$$= \frac{1}{12} \left[5 + 4.5 + 18.5 \right] = \frac{28}{12} = \frac{7}{3} \approx 2.33$$

Error

$$\int_1^2 x^2 dx = \left. \frac{x^3}{3} \right|_1^2 = \frac{2^3 - 1^3}{3} = \frac{7}{3}$$