

## M16600 Lecture Notes

### Section 7.7: Approximate Integration

#### ■ Section 7.7 exercise: see the two bullets below

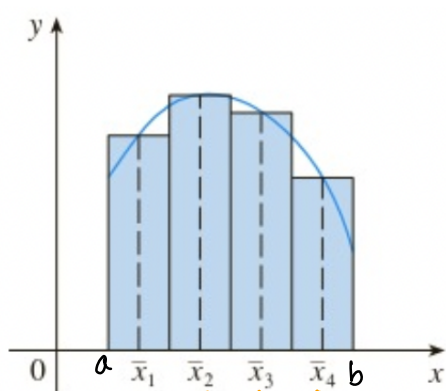
- Use (a) the Trapezoidal Rule, (b) The Midpoint Rule, and (c) Simpson's Rule to approximate the given integral with the specified value of  $n$ . (Round your answers to six decimal places.)

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

- *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



(c) Midpoint approximation

midpoints

$$\begin{array}{c} \left[ \begin{array}{ccccccc} | & | & | & | & | & | & | \\ x_0 & x_1 & x_2 & x_3 & \dots & x_{n-1} & x_n \end{array} \right] \\ x_0 = a \quad b = x_n \\ \underbrace{\hspace{10em}} \\ n \text{ subintervals of equal length} \end{array}$$

$$\text{Total length} = b - a$$

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

(length of each subinterval)

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

$$\begin{aligned} \bar{x}_i &= \frac{x_{i-1} + x_i}{2} = \frac{1}{2} (a + (i-1)\Delta x + a + i(\Delta x)) \\ &= \frac{1}{2} (2a + (2i-1)\Delta x) \end{aligned}$$

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

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

★ The Trapezoidal Rule for approximating definite integrals

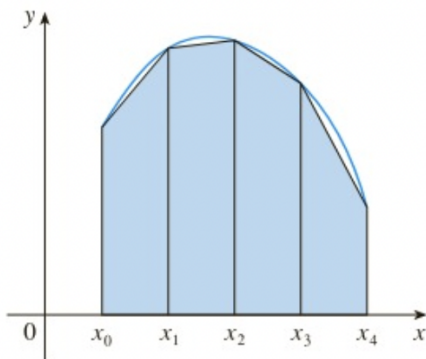


FIGURE 2

Trapezoidal approximation

Area of  $i^{\text{th}}$  trapezoid =  $\frac{\Delta x}{2} [f(x_{i-1}) + f(x_i)]$

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

$n$  = 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

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

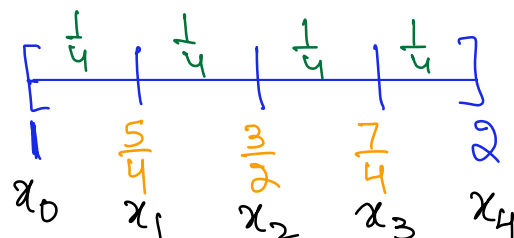
$$1 \quad 2 \quad 2 \quad \cdots \quad \cdots \quad 2 \quad 1$$

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

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

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

$$x_3 = \frac{7}{4}, \quad x_4 = 2$$



$$\bar{x}_1 = \frac{x_0 + x_1}{2} = \frac{9}{8}, \quad \bar{x}_2 = \frac{x_1 + x_2}{2} = \frac{11}{8}$$

$$\bar{x}_3 = \frac{x_2 + x_3}{2} = \frac{13}{8}, \quad \bar{x}_4 = \frac{x_3 + x_4}{2} = \frac{15}{8}$$

$$\underline{\underline{(a)}} \quad \int_1^2 \frac{1}{x} dx = \frac{1}{4} \left[ f\left(\frac{9}{8}\right) + f\left(\frac{11}{8}\right) + f\left(\frac{13}{8}\right) + f\left(\frac{15}{8}\right) \right]$$

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

$$= 2 \left[ \frac{1}{9} + \frac{1}{11} + \frac{1}{13} + \frac{1}{15} \right] = 0.69$$

$$\begin{aligned}
 \underline{\underline{(b)}} \quad \int_1^2 \frac{1}{x} dx &= \frac{\Delta x}{2} \left[ f(1) + 2f\left(\frac{5}{4}\right) + 2f\left(\frac{3}{2}\right) + 2f\left(\frac{7}{4}\right) + f(2) \right] \\
 &= \frac{1}{8} \left[ 1 + 2 \cdot \frac{4}{5} + 2 \cdot \frac{2}{3} + 2 \cdot \frac{4}{7} + \frac{1}{2} \right] \\
 &= \frac{1}{8} \left[ 1 + \frac{8}{5} + \frac{4}{3} + \frac{8}{7} + \frac{1}{2} \right] = 0.697
 \end{aligned}$$

$$\ln 2 = 0.69347$$

★ 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.

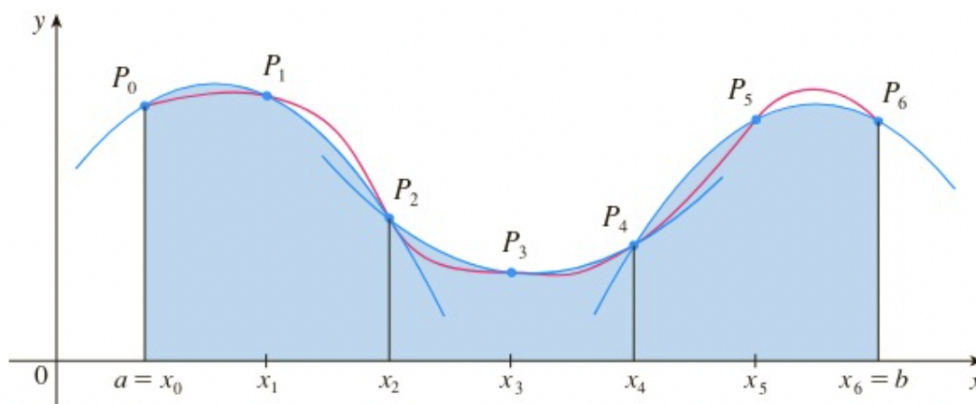


FIGURE 7

$n$  = 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.

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

$$a=0, b=1, n=8 \Rightarrow \Delta x = \frac{1-0}{8} = \frac{1}{8}, \quad x_i = 0 + i\left(\frac{1}{8}\right) = \frac{i}{8}$$

$$x_0=0, x_1=\frac{1}{8}, x_2=\frac{1}{4}, x_3=\frac{3}{8}, x_4=\frac{1}{2},$$

$$x_5=\frac{5}{8}, x_6=\frac{3}{4}, x_7=\frac{7}{8}, x_8=1.$$

$$\int_0^1 e^{x^2} dx = \frac{1/8}{3} \left[ e^{0^2} + 4e^{1/64} + 2e^{1/16} + 4e^{9/64} + 2e^{1/4} + 4e^{25/64} + 2e^{9/16} + 4e^{49/64} + e^1 \right]$$

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

Example 1 (Simpson's rule)  $n=4, \int_1^2 \frac{1}{x} dx$

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

$$= \frac{1}{12} \left[ 1 + 4 \cdot \frac{4}{5} + 2 \cdot \frac{2}{3} + 4 \cdot \frac{4}{7} + \frac{1}{2} \right]$$

$$= \frac{1}{12} \left[ 1 + \frac{16}{5} + \frac{4}{3} + \frac{16}{7} + \frac{1}{2} \right] = 0.69325$$

$$\ln 2 = 0.69347$$