

M16600 Lecture Notes

Section 7.7: Approximate Integration

■ Section 7.7 exercise: see the two bullets below

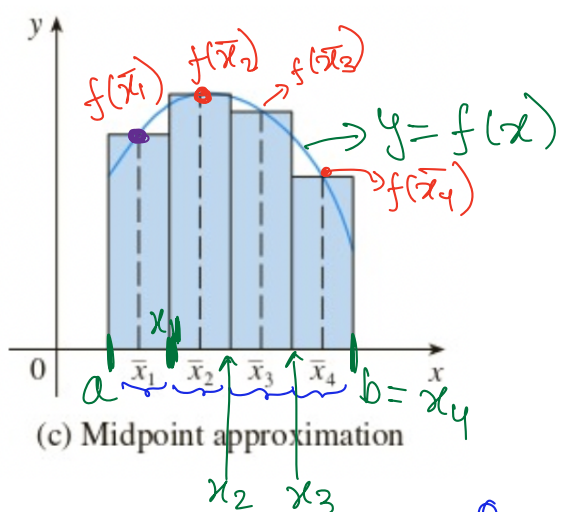
- Use (a) the Trapezoidal Rule, (b) The Midpoint Rule, and (c) Simpson's Rule to approximate the given integral with the specified value of n . (Round your answers to six decimal places.)

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

- *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



Recall : $\int_a^b f(x) dx = \text{Area under the graph of } f$

$[a, b] \rightarrow$ divide this interval into n subintervals of equal width

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

Area of the i -th rectangle = $f(\bar{x}_i) \Delta x$

$$\begin{aligned} \int_a^b f(x) dx &\approx f(\bar{x}_1) \Delta x + f(\bar{x}_2) \Delta x + \dots + f(\bar{x}_n) \Delta x \\ &= \Delta x [f(\bar{x}_1) + f(\bar{x}_2) + \dots + f(\bar{x}_n)] \end{aligned}$$

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

$$= \frac{a + (i-1)\Delta x + a + i(\Delta x)}{2}$$

$$x_0 = a, \quad x_1 = a + \Delta x,$$

$$x_2 = a + 2(\Delta x), \dots, x_i = a + i(\Delta x)$$

$A(\text{Trapezoid}) = \frac{1}{2} \text{width} (\text{sum of lengths of parallel sides})$

★ The Trapezoidal Rule for approximating definite integrals

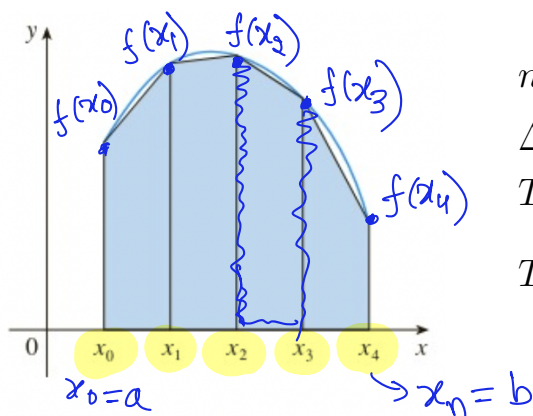


FIGURE 2
Trapezoidal approximation

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

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

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

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

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

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) $\int_1^2 \frac{1}{x} dx$, $n=4$, $a=1$, $b=2$

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

$$x_0 = a = 1, \quad x_1 = a + \Delta x = 1 + \frac{1}{4} = \frac{5}{4}$$

$$x_2 = a + 2(\Delta x) = 1 + 2\left(\frac{1}{4}\right) = 1 + \frac{1}{2} = \frac{3}{2}$$

$$x_3 = a + 3(\Delta x) = 1 + 3\left(\frac{1}{4}\right) = 1 + \frac{3}{4} = \frac{7}{4}$$

$$x_4 = a + 4(\Delta x) = 1 + 4\left(\frac{1}{4}\right) = 1 + 1 = 2$$

$$\bar{x}_1 = \frac{x_0 + x_1}{2} = \frac{1 + \frac{5}{4}}{2} = \frac{\frac{9}{4}}{2} = \frac{9}{8} \quad \checkmark$$

$$\bar{x}_2 = \frac{x_1 + x_2}{2} = \frac{\frac{5}{4} + \frac{3}{2}}{2} = \frac{\frac{11}{4}}{2} = \frac{11}{8} \quad \checkmark$$

$$\bar{x}_3 = \frac{x_2 + x_3}{2} = \frac{\frac{3}{2} + \frac{7}{4}}{2} = \frac{13/4}{2} = \frac{13}{8} \checkmark$$

$$\bar{x}_4 = \frac{x_3 + x_4}{2} = \frac{\frac{7}{4} + 2}{2} = \frac{15/4}{2} = \frac{15}{8} \checkmark$$

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

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

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

$$= \checkmark$$

$$\textcircled{b} \quad T_4 = \frac{1}{2} \Delta x \left[f(x_0) + 2f(x_1) + 2f(x_2) + 2f(x_3) + f(x_4) \right]$$

$$\Delta x = \frac{1}{4} \text{ , } x_0 = 1 \text{ , } x_1 = \frac{5}{4} \text{ , } x_2 = \frac{3}{2} \text{ , } x_3 = \frac{7}{4} \text{ , } x_4 = 2$$

$$f(x) = \frac{1}{x} \Rightarrow T_4 = \frac{1}{2} \cdot \frac{1}{4} \left[\frac{1}{1} + 2 \cdot \frac{4}{5} + 2 \cdot \frac{2}{3} + 2 \cdot \frac{4}{7} + \frac{1}{2} \right]$$

$$= \checkmark$$

$$\approx 0.697$$

$$\int_1^2 \frac{1}{x} dx = \ln|x| \Big|_1^2 = \ln 2 - \ln 1 = \ln 2$$

★ **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.

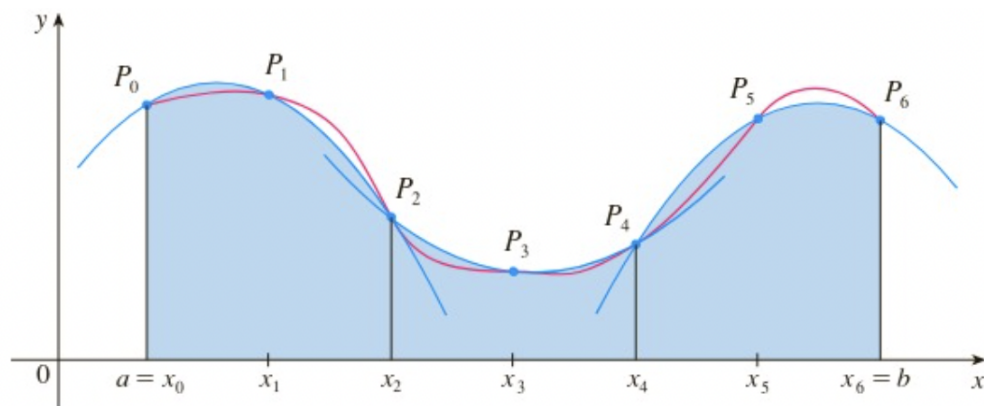


FIGURE 7

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 $\int_0^1 e^{x^2} dx$.

$$S_8 = \frac{\Delta x}{3} \left[f(x_0) + 4f(x_1) + 2f(x_2) + 4f(x_3) + 2f(x_4) + 4f(x_5) + 2f(x_6) + 4f(x_7) + f(x_8) \right]$$

$$b=1, a=0, \Delta x = \frac{b-a}{n} = \frac{1-0}{8} = \frac{1}{8}$$

$$x_0 = a = 0, x_1 = \frac{1}{8}, x_2 = \frac{2}{8}, x_3 = \frac{3}{8}, x_4 = \frac{4}{8}, x_5 = \frac{5}{8},$$

$$x_6 = \frac{6}{8}, x_7 = \frac{7}{8}, x_8 = \frac{8}{8} = 1 = b$$

$$S_8 = \frac{1}{24} \left[e^{0^2} + 4e^{\frac{1}{64}} + 2e^{\frac{4}{64}} + 4e^{\frac{9}{64}} + 2e^{\frac{16}{64}} + 4e^{\frac{25}{64}} + 2e^{\frac{36}{64}} + 4e^{\frac{49}{64}} + e^{1^2} \right]$$