

For each of these questions we will consider the integral

$$\int_0^\pi \sin(x) dx = 2$$

For problems 1 to 3 let $n = 6$ so that

$$\Delta x = \frac{b-a}{n} = \frac{\pi}{6}$$

Round all results to 6 decimal places.

1. Using the Trapezoid rule (T_6),

(a) Find the approximation of this integral using the indicated method.

Solution: Note that for the Trapezoid rule, the node values are given by $x_i = a + i\Delta x$ and so

$$\begin{aligned} T_6 &= \frac{\Delta x}{2} [f(a) + 2f(x_1) + 2f(x_2) + 2f(x_3) + 2f(x_4) + 2f(x_5) + f(b)] \\ &= \frac{\Delta x}{2} [f(0) + 2f\left(\frac{\pi}{6}\right) + 2f\left(\frac{\pi}{3}\right) + 2f\left(\frac{\pi}{2}\right) + 2f\left(\frac{2\pi}{3}\right) + 2f\left(\frac{5\pi}{6}\right) + f(\pi)] \\ &= \frac{\Delta x}{2} \left[0 + 2 \cdot \frac{1}{2} + 2 \cdot \frac{\sqrt{3}}{2} + 2 \cdot 1 + 2 \cdot \frac{\sqrt{3}}{2} + 2 \cdot \frac{1}{2} + 0\right] \\ &= \frac{1}{12} (2\sqrt{3} + 4) \pi \approx 1.954097 \end{aligned}$$

(b) Compute the actual error of this approximation.

Solution: The actual error is given by

$$E = \text{exact} - \text{approximate} = 2 - 1.954097 \approx 0.0459028$$

(c) Compute the error bound for this approximation and compare it to the error obtained in part (b).

Solution: The error bound for the trapezoid rule is given by

$$|E_T| \leq \frac{|f''(x)|(b-a)^3}{12n^2}$$

Since $f''(x) = -\sin(x)$ and $-1 \leq \sin(x) \leq 1$ then

$$|f''(x)| = |-\sin x| \leq 1$$

and so the error bound is given by

$$|E_M| \leq \frac{1(\pi - 0)^3}{12(6)^2} \approx 0.0717738 \leq 0.08$$

The actual error was found to be $E \approx 0.0459028$ and we see that $E \leq |E_T|$ so our actual error is within the error bound.

2. Using the Midpoint rule (M_6),

(a) Find the approximation of this integral using the indicated method.

Solution: Note that for the midpoint rule, the node values are given by

$$m_i = \frac{x_{i-1} + x_i}{2} \text{ and so}$$

$$\begin{aligned} M_6 &= \frac{\Delta x}{2} \left[f\left(\frac{x_1 + x_2}{2}\right) + f\left(\frac{x_2 + x_3}{2}\right) + f\left(\frac{x_3 + x_4}{2}\right) + f\left(\frac{x_4 + x_5}{2}\right) + f\left(\frac{x_5 + x_6}{2}\right) \right] \\ &= \frac{\Delta x}{2} \left[f(0) + 2f\left(\frac{\pi}{6}\right) + 2f\left(\frac{\pi}{3}\right) + 2f\left(\frac{\pi}{2}\right) + 2f\left(\frac{2\pi}{3}\right) + 2f\left(\frac{5\pi}{6}\right) + f(\pi) \right] \\ &= \frac{\Delta x}{2} \left[0 + 2 \cdot \frac{1}{2} + 2 \cdot \frac{\sqrt{3}}{2} + 2 \cdot 1 + 2 \cdot \frac{\sqrt{3}}{2} + 2 \cdot \frac{1}{2} + 0 \right] \\ &= \frac{1}{12} (2\sqrt{3} + 4) \pi \approx 2.023030 \end{aligned}$$

(b) Compute the actual error of this approximation.

Solution: The actual error is given by

$$E = \text{exact} - \text{approximate} = 2 - 1.954097 \approx -0.023030$$

(c) Compute the error bound for this approximation and compare it to the error obtained in part (b).

Solution: The error bound for the trapezoid rule is given by

$$|E_M| \leq \frac{|f''(x)|(b-a)^3}{24n^2}$$

Since $f''(x) = -\sin(x)$ and $-1 \leq \sin(x) \leq 1$ then

$$|f''(x)| = |-\sin x| \leq 1$$

and so the error bound is given by

$$|E_M| \leq \frac{1(\pi - 0)^3}{12(6)^2} \approx 0.035887 \leq 0.04$$

The actual error was found to be $|E| \approx 0.023030$ and we see that $E \leq |E_M|$ so our actual error is within the error bound.

3. Using the Simpson's rule (S_6),

- (a) Find the approximation of this integral using the indicated method.

Solution: Note that for the Trapezoid rule, the node values are given by $x_i = a + i\Delta x$ and so

$$\begin{aligned} S_6 &= \frac{\Delta x}{2} [f(a) + 4f(x_1) + 2f(x_2) + 4f(x_3) + 2f(x_4) + 4f(x_5) + f(b)] \\ &= \frac{\Delta x}{2} [f(0) + 2f\left(\frac{\pi}{6}\right) + 2f\left(\frac{\pi}{3}\right) + 2f\left(\frac{\pi}{2}\right) + 2f\left(\frac{2\pi}{3}\right) + 2f\left(\frac{5\pi}{6}\right) + f(\pi)] \\ &= \frac{\Delta x}{2} \left[0 + 2 \cdot \frac{1}{2} + 2 \cdot \frac{\sqrt{3}}{2} + 2 \cdot 1 + 2 \cdot \frac{\sqrt{3}}{2} + 2 \cdot \frac{1}{2} + 0\right] \\ &= \frac{1}{12} (2\sqrt{3} + 4) \pi \approx 2.000863 \end{aligned}$$

- (b) Compute the actual error of this approximation.

Solution: The actual error is given by

$$E = \text{exact} - \text{approximate} = 2 - 2.000863 \approx -0.000863$$

- (c) Compute the error bound for this approximation and compare it to the error obtained in part (b).

Solution: The error bound for the trapezoid rule is given by

$$|E_S| \leq \frac{|f^{(4)}(x)|(b-a)^5}{180n^4}$$

Since $f^{(4)}(x) = \sin(x)$ and $-1 \leq \sin(x) \leq 1$ then

$$|f^{(4)}(x)| = |\sin x| \leq 1$$

and so the error bound is given by

$$|E_S| \leq \frac{1(\pi - 0)^5}{180(6)^4} \approx 0.00131181 \leq 0.002$$

The actual error was found to be $|E| \approx 0.000863$ and we see that $E \leq |E_S|$ so our actual error is within the error bound.

4. How large should we choose n in each case so that the integral is accurate to within $0.000001 = 10^{-6}$.

(a) Trapezoid Rule.

Solution:

(b) Midpoint Rule.

Solution:

(c) Simpson's Rule

Solution: