

Lecture 33: Numerical Integration

GOAL: Approximate the value of an integral; typically used when the FTC is difficult (or impossible) to apply.

Q: How can we find the decimal approximation for $\ln 5$?

Recall $\int_1^5 \frac{1}{t} dt = \ln 5 - \ln 1 = \ln 5$

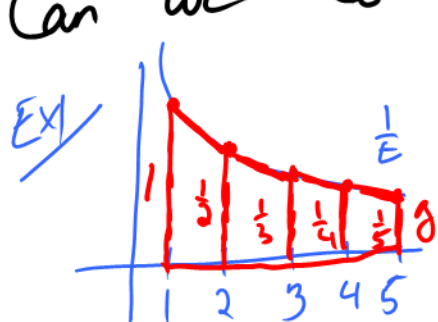
We have seen ways to approximate $\int_1^5 \frac{1}{t} dt$:

- $L_4 = \frac{25}{12} \approx 2.0833$

- $R_4 = \frac{77}{60} \approx 1.2833$

- (ML-Inequality): $\ln 5 \approx \frac{4 + \frac{4}{5}}{2} = 2.4$ (Very Bad)

Can we do better?



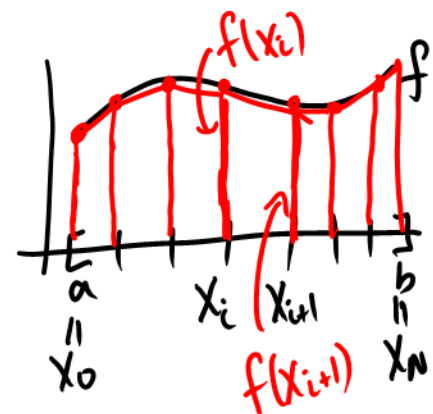
Make $N=4$, $\Delta x = \frac{5-1}{4} = 1$

$\int_1^5 \frac{1}{t} dt \approx \int_1^5 g(t) dt = \sum \text{Area of Trapezoids}$

$$\begin{aligned}
 A &= \frac{1}{2}(b_1 + b_2)h \\
 &= \frac{1}{2}(1 + \frac{1}{2})(1) + \frac{1}{2}(\frac{1}{2} + \frac{1}{3})(1) + \frac{1}{2}(\frac{1}{3} + \frac{1}{4})(1) + \frac{1}{2}(\frac{1}{4} + \frac{1}{5})(1) \\
 &= \frac{(1)}{2} \left[1 + \frac{1}{2} + \frac{1}{2} + \frac{1}{3} + \frac{1}{3} + \frac{1}{4} + \frac{1}{4} + \frac{1}{5} \right] \\
 &= \frac{1}{2} \left[1 + 2(\frac{1}{2}) + 2(\frac{1}{3}) + 2(\frac{1}{4}) + \frac{1}{5} \right] \\
 &= \frac{1}{2} \left[1 + 1 + \frac{2}{3} + \frac{1}{2} + \frac{1}{5} \right] \\
 &= \frac{1}{2} \left[\frac{101}{30} \right] = \frac{101}{60} \approx 1.68333
 \end{aligned}$$

For context, $\ln 5 \approx 1.6094$

Q: How can we do this in general?



$$\Delta x = \frac{b-a}{\# \text{ Trapezoids}} = \frac{b-a}{N}$$

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

Area of each trapezoid: $\frac{1}{2} [f(x_i) + f(x_{i+1})] \Delta x$

$$\int_a^b f(x) dx \approx \sum \text{Area of } \square s = \sum_{i=0}^N \frac{1}{2} [f(x_i) + f(x_{i+1})] \Delta x$$

$$= \frac{\Delta x}{2} \sum_{i=0}^N [f(x_i) + f(x_{i+1})]$$

$$= \frac{\Delta x}{2} [f(a) + \underbrace{f(x_1) + f(x_1)} + f(x_2) + \dots + f(x_{N-1}) + f(b)]$$

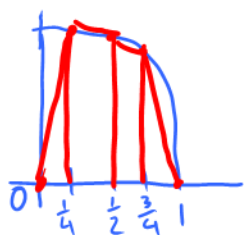
Def This process is called the Trapezoidal Rule with N rectangles

$$\int_a^b f(x) dx \approx T_N := \frac{\Delta x}{2} \left[f(a) + 2 \sum_{i=1}^{N-1} f(x_i) + f(b) \right]$$

$$\Delta x = \frac{b-a}{N} \quad \text{and} \quad x_i = a + i \Delta x$$

Ex 2 Note that $\pi = 4 \int_0^1 \sqrt{1-x^2} dx$. Approximate the integral by using 4 trapezoids.

$$\Delta x = \frac{b-a}{N} = \frac{1-0}{4} = \frac{1}{4}$$



$$T_4 = \frac{1/4}{2} [f(0) + 2f(1/4) + 2f(1/2) + 2f(3/4) + f(1)]$$

$$\uparrow f(x) = \sqrt{1-x^2}$$

$$T_4 = \frac{1}{8} \left[1 + 2\sqrt{1 - \frac{1}{16}} + 2\sqrt{1 - \frac{1}{4}} + 2\sqrt{1 - \frac{9}{16}} + 0 \right]$$

$$= \frac{1}{8} [1 + 1.93649 + 1.73205 + 1.32288]$$

$$= \frac{1}{8} [5.99142] = 0.7489275$$

So, $\pi \approx 4T_4 = 2.99571$. We can do better by adding more trapezoids

n	$\pi \approx 4T_n$
4	2.99571
100	3.14041

Q: Why would we do this?

A1: Approximate values defined by integrals

$$\ln(x) \stackrel{\text{def}}{=} \int_1^x \frac{1}{t} dt$$

$$\operatorname{erf}(x) \stackrel{\text{def}}{=} \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt$$

$$\operatorname{Li}(x) \stackrel{\text{def}}{=} \int_0^x \frac{1}{\ln t} dt$$

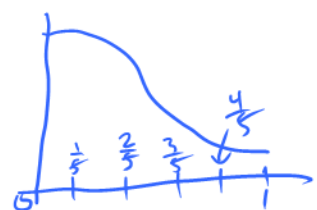
$$\pi = 12 \left[-\frac{\sqrt{3}}{8} + \int_0^{1/2} \sqrt{1-x^2} dx \right]$$

A2: Evaluate integrals where FTC is hard/impossible to apply

Ex3/ Approximate $\int_0^1 e^{-x^2} dx$ via 5 trapezoids

$$\Delta x = \frac{1-0}{5} = \frac{1}{5}$$

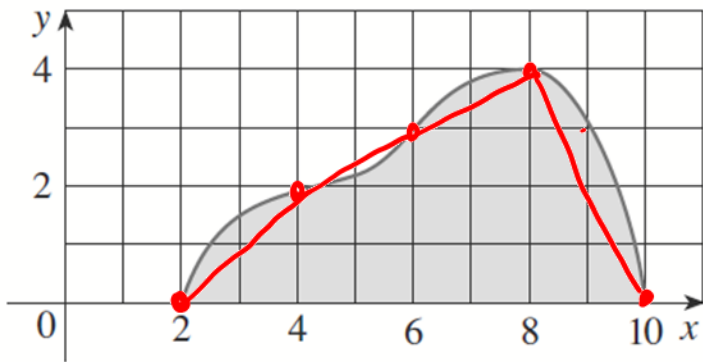
$$T_5 = \frac{1/5}{2} \left[f(0) + 2f\left(\frac{1}{5}\right) + 2f\left(\frac{2}{5}\right) + 2f\left(\frac{3}{5}\right) + 2f\left(\frac{4}{5}\right) + f(1) \right]$$



$$\begin{aligned}
 Y_5 &= \frac{1}{10} \left[1 + 2e^{-\frac{1}{25}} + 2e^{-\frac{4}{25}} + 2e^{-\frac{9}{25}} + 2e^{-\frac{16}{25}} + e^{-1} \right] \\
 &= \frac{1}{10} [7.44368] = 0.744368
 \end{aligned}$$

A3: When you don't have a function to work with.

Ex4 A speedometer records the velocity of a car every second. Given the graph/data, approx. the displacement via 4 rectangles

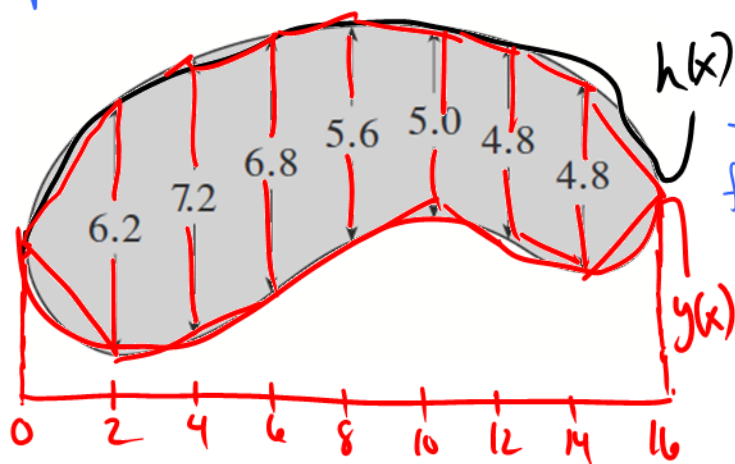


$$\Delta x = \frac{10 - 2}{4} = 2$$

x	2	4	6	8	10
f(x)	0	2	3	4	0

$$\begin{aligned}
 Y_4 &= \frac{2}{2} [f(2) + 2f(4) + 2f(6) + 2f(8) + f(10)] \\
 &= 0 + 2(2) + 2(3) + 2(4) + 0 \\
 &= 4 + 6 + 8 \\
 &= 18
 \end{aligned}$$

Ex5/ Every 2 meters, the width of a kidney-bean shaped pool is measured. Approximate the area of the pool.



x	0	2	4	6	8	10	12	14	16
$f(x)$	0	6.2	7.2	6.8	5.6	5.0	4.8	4.8	0

Approximating $\int_0^{16} [h(x) - g(x)] dx$

$$\Delta x = 2$$

$$T_8 = \frac{2}{2} [f(0) + 2f(2) + 2f(4) + 2f(6) + 2f(8) + 2f(10) + 2f(12) + 2f(14) + f(16)]$$

$$= 0 + 2(6.2) + 2(7.2) + 2(6.8) + 2(5.6) + 2(5.0) + 2(4.8) + 2(4.8) + 0$$

$$= 80.8 \text{ m}^2$$

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