

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

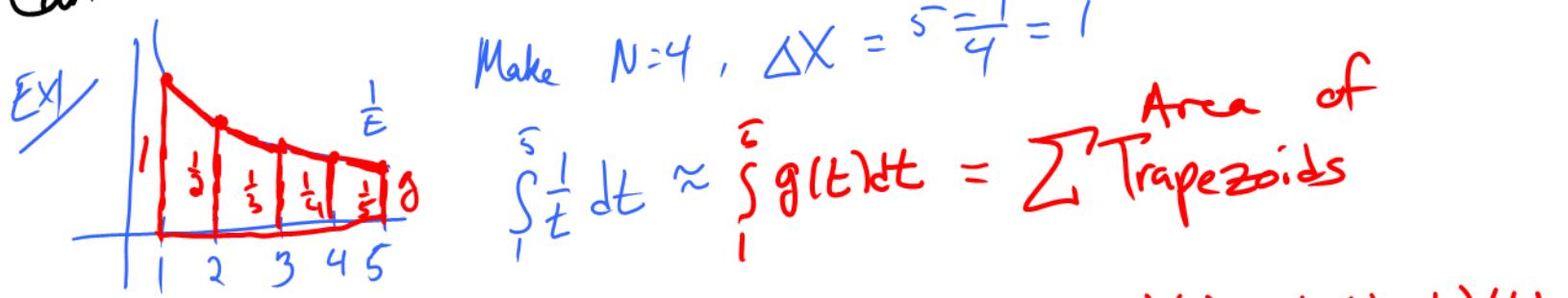
We have seen ways to approximate  $\int_1^5 \frac{1}{t} dt$ :

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

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

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

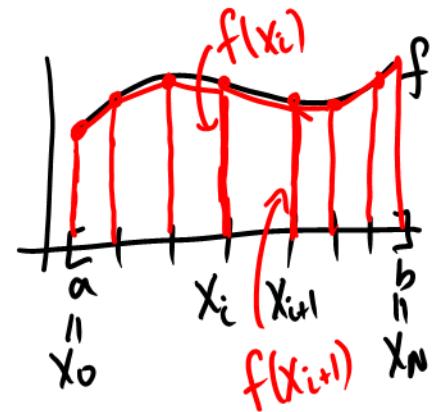
Can we do better?



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

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:  $\frac{1}{2} [f(x_i) + f(x_{i+1})] \Delta X$

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

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

$$= \frac{\Delta X}{2} [f(a) + \underbrace{f(x_1) + f(x_2)}_{f(x_i)} + f(x_3) + \dots + f(x_{N-1}) + f(b)]$$

Def This process is called the Trapezoidal Rule with  $N$  rectangles

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

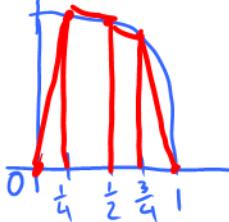
$$\Delta X = \frac{b-a}{N} \quad \text{and} \quad x_i = a + i \Delta X$$

Ex3 Note that  $\pi = 4 \int_0^1 \sqrt{1-x^2} dx$ . Approximate the integral by using 4 trapezoids.

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

$$T_4 = \frac{\Delta X}{2} \left[ f(0) + 2f\left(\frac{1}{4}\right) + 2f\left(\frac{1}{2}\right) + 2f\left(\frac{3}{4}\right) + f(1) \right]$$

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



$$\begin{aligned}
 T_4 &= \frac{1}{8} \left[ 1 + 2\sqrt{1-\frac{1}{16}} + 2\sqrt{1-\frac{1}{4}} + 2\sqrt{1-\frac{9}{16}} + 0 \right] \\
 &= \frac{1}{8} [1 + 1.93649 + 1.73205 + 1.32288] \\
 &= \frac{1}{8} [5.99142] = 0.7489275
 \end{aligned}$$

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

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

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

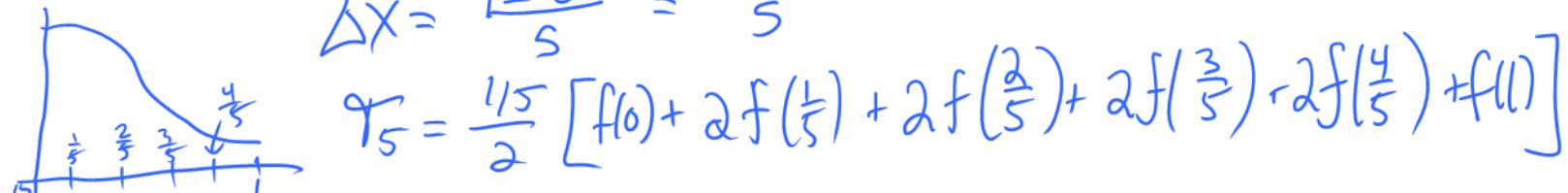
$$L_i(x) \stackrel{\text{def}}{=} \int_a^x \frac{1}{\ln t} dt$$

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

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

E3/ Approximate  $\int_0^1 e^{-x^2} dx$  via 5 trapezoids

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

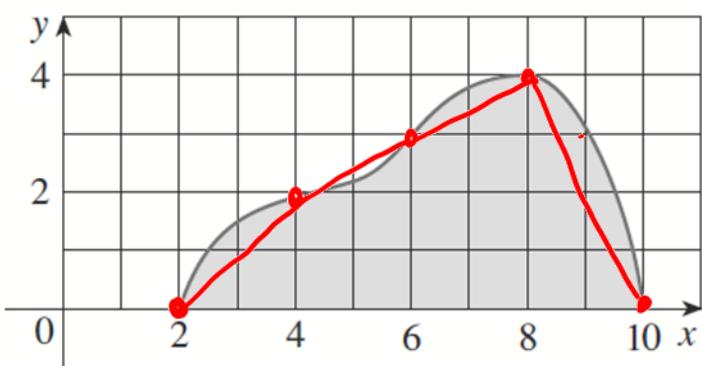


$$T_5 = \frac{1}{10} [1 + 2e^{-\frac{1}{25}} + 2e^{-\frac{4}{25}} + 2e^{-\frac{9}{25}} + 2e^{-\frac{16}{25}} + e^{-1}]$$

$$= \frac{1}{10} [7.44368] = 0.744368$$

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

~~Ex~~ 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

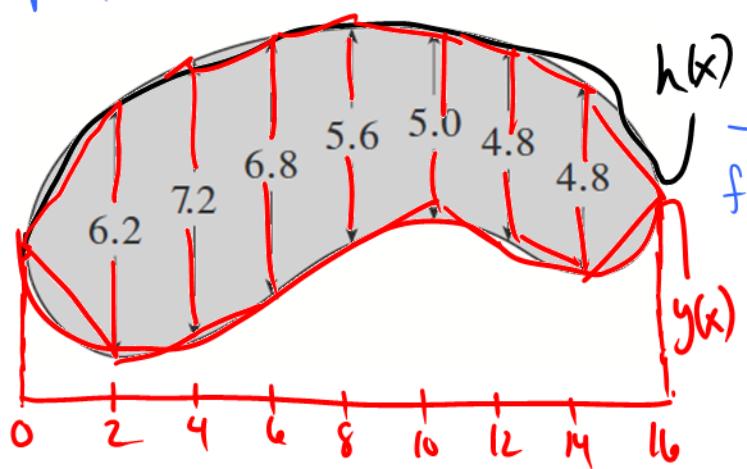
$$T_4 = \frac{2}{2} [f(2) + 2f(4) + 2f(6) + 2f(8) + f(10)]$$

$$= 0 + 2(2) + 2(3) + 2(4) + 0$$

$$= 4 + 6 + 8$$

$$= 18$$

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

$$\Delta x = 2$$

$$\begin{aligned}
 T_8 &= \frac{2}{2} \left[ f(0) + 2f(2) + 2f(4) + 2f(6) + 2f(8) + 2f(10) + 2f(12) + 2f(14) + f(16) \right] \\
 &= 0 + 2(6.2) + 2(7.2) + 2(6.8) + 2(5.6) + 2(5.0) + 2(4.8) + 2(4.8) + 0 \\
 &= 80.8 \text{ m}^2 \\
 &= 80.8 \text{ m}^2
 \end{aligned}$$