

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

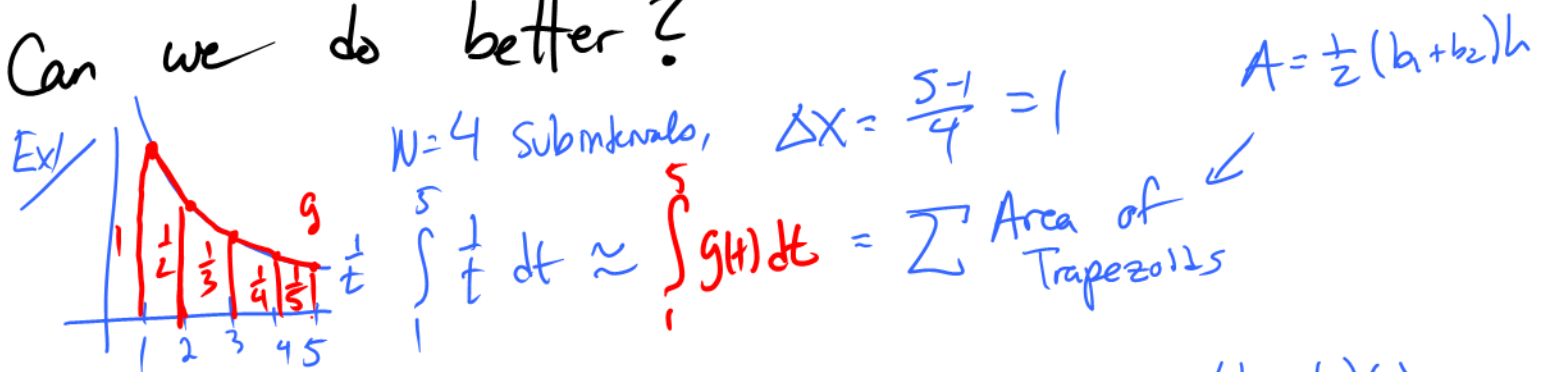
We have seen ways to approximate $\int_1^5 \frac{1}{t} dt$:

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

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

- (ML-Inequality): $\ln 5 \approx \frac{4 + \frac{1}{5}}{2} = 2.4$ (Very Bad)

Can we do better?



$$= \frac{1}{2}(1 + \frac{1}{2})(1) + \frac{1}{2}(\frac{1}{2} + \frac{1}{3})(1) + \frac{1}{2}(\frac{1}{3} + \frac{1}{4})(1) + \frac{1}{2}(\frac{1}{4} + \frac{1}{5})(1)$$

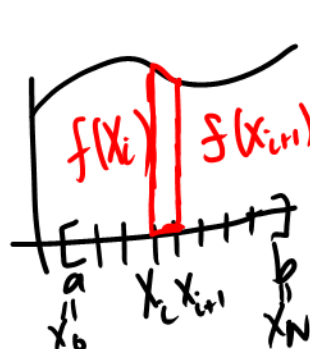
$$= \frac{(1)}{2} \left[1 + \frac{1}{2} + \frac{1}{2} + \frac{1}{3} + \frac{1}{3} + \frac{1}{4} + \frac{1}{4} + \frac{1}{5} \right]$$

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

$$= \frac{1}{2} \left[1 + 1 + \frac{2}{3} + \frac{1}{2} + \frac{1}{5} \right] = \frac{1}{2} \left[\frac{101}{30} \right] = \frac{101}{60} \approx 1.6833$$

For context, $\ln 5 \approx 1.6094$

Q: How can we do this in general.



$N = \#$ of trapezoids

$$\Delta X = \frac{b-a}{N} ; x_i = a + i \Delta X$$

Area of a trapezoid: $\frac{1}{2}(f(x_i) + f(x_{i+1}))\Delta X$

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

$$= \frac{\Delta X}{2} \sum_{i=0}^{N-1} [f(x_i) + f(x_{i+1})] = \frac{\Delta X}{2} [f(a) + f(x_1) + f(x_1) + f(x_2) + f(x_2) + f(x_3) + \dots + f(x_{N-1}) + f(x_{N-1}) + f(b)]$$

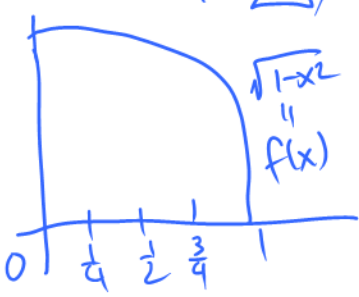
Def This process is called the Trapezoidal Rule with N trapezoids.

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

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

EX2/ Note $\pi = 4 \int_0^1 \sqrt{1-x^2} dx$. Approximate π via 4 trapezoids.

Find T_4 : $\Delta X = \frac{1-0}{4} = \frac{1}{4}$



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

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

$$= \frac{1}{8} [1 + 1.93649 + 1.73205 + 1.32288 + 0]$$

$$= \frac{1}{8} [5.99142] = 0.7489$$

$\pi \approx 4T_4 = 2.99571$. Add more trapezoids to get a better approximation

N	$\pi \approx 4T_N$
4	2.99571
100	3.14041

Q: Why do we do this?

A1: Approximate values defined by integrals

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

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

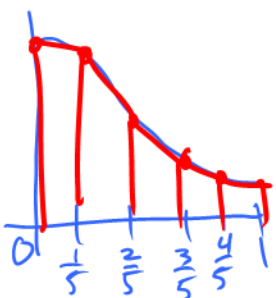
$$\operatorname{Li}(x) \stackrel{\text{def}}{=} \int_2^x \frac{1}{\ln t} dt$$

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

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

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

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



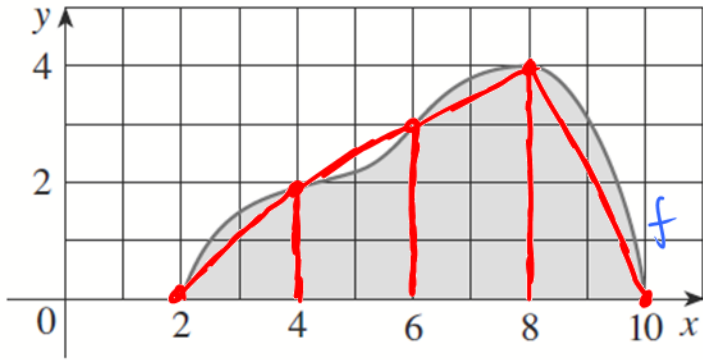
$$T_5 = \frac{1/5}{2} [f(0) + 2f(1/5) + 2f(2/5) + 2f(3/5) + 2f(4/5) + f(1)]$$

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

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

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

Ex4 A speedometer records the velocity of a car every second. Given the graph below, approximate disp. via 4 trapezoids



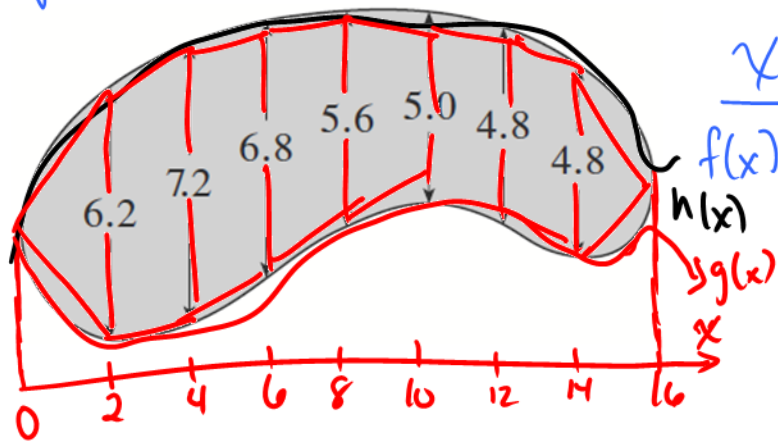
$$\Delta x = \frac{10-2}{4} = 2$$

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	4.8	4.8	0

Approximate

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

$$\int_0^{16} f(x) dx$$

$$\Delta x = 2, N = 8$$

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

$$= 0 + 2(6.2) + 2(7.2) + 2(6.8) + 2(5.6) + 2(5) + 2(4.8) + 2(4.8) + 0$$

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