

NUMERICAL INTEGRATION

MAIN CONCEPTS

- Numerical algorithms are useful for approximating the values of definite integrals.
- Left-handed Riemann sum:

$$L_n = \Delta x(f(x_0) + f(x_1) + \dots + f(x_{n-1}))$$

- Right-handed Riemann sum:

$$R_n = \Delta x(f(x_1) + f(x_2) + \dots + f(x_n))$$

- Midpoint Rule:

$$M_n = \sum_{i=1}^n f\left(\frac{x_{i-1} + x_i}{2}\right) \Delta x$$

- Trapezoid rule:

$$T_n = \sum_{i=0}^{n-1} \frac{f(x_i) + f(x_{i+1})}{2} \Delta x$$

- Simpson's rule:

$$S_{2n} = \frac{2M_n + T_n}{3}$$

ACTIVITIES

ACTIVITY 5.6.2

In this activity, we explore the relationships among the errors generated by left, right, mid-point, and trapezoid approximations to the definite integral $\int_1^2 \frac{1}{x^2} dx$.

- (a) Use the first FTC to evaluate $\int_1^2 \frac{1}{x^2} dx$ exactly.

$$\begin{aligned}\int_1^2 \frac{1}{x^2} dx &= \left. -\frac{1}{x} \right|_1^2 = -\frac{1}{2} - \left(-\frac{1}{1}\right) \\ &= -\frac{1}{2} + 1 = \frac{1}{2} \\ &= 0.5\end{aligned}$$

- (b) Use appropriate computing technology to compute the following approximations for $\int_1^2 \frac{1}{x^2} dx$: T_4 , M_4 , T_8 , and M_8 .

$$T_4 = 0.50899$$

$$T_8 = 0.50227$$

$$M_4 = 0.49555$$

$$M_8 = 0.49887$$

- (c) Let the *error* that results from an approximation be the approximation's value minus the exact value of the definite integral. For instance, if we let $E_{T,4}$ represent the error that results from using the trapezoid rule with 4 subintervals to estimate the integral, we have

$$E_{T,4} = T_4 - \int_1^2 \frac{1}{x^2} dx.$$

Similarly, we compute the error of the midpoint rule approximation with 8 subintervals by the formula

$$E_{M,8} = M_8 - \int_1^2 \frac{1}{x^2} dx.$$

Based on your work in (a) and (b) above, compute $E_{T,4}$, $E_{T,8}$, $E_{M,4}$, $E_{M,8}$.

$$E_{T,4} = 0.00899$$

$$E_{M,4} = 0.00445$$

$$E_{T,8} = 0.00227$$

$$E_{M,8} = 0.00113$$

- (d) Which rule consistently over-estimates the exact value of the definite integral? Which rule consistently under-estimates the definite integral?

T overestimates

M underestimates

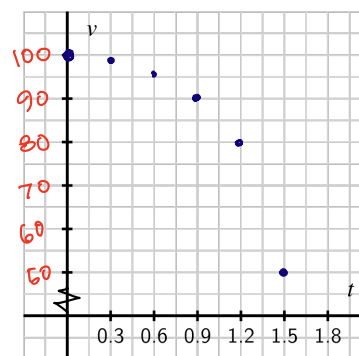
- (e) What behavior(s) of the function $f(x) = \frac{1}{x^2}$ lead you to your observations in (d)?

$\frac{1}{x^2}$ is concave up on $[1, 2]$

ACTIVITY 5.6.3

A car traveling along a straight road is braking and its velocity is measured at several different points in time, as given in the following table. Assume that v is continuous, always decreasing, and always decreasing at a decreasing rate, as is suggested by the data.

seconds, t	Velocity in ft/sec, $v(t)$
0	100
0.3	99
0.6	96
0.9	90
1.2	80
1.5	50
1.8	0



- (a) Plot the given data on the set of axes provided with time on the horizontal axis and the velocity on the vertical axis.
- (b) What definite integral will give you the exact distance the car traveled on $[0, 1.8]$?

$$\int_0^{1.8} v(t) dt$$

- (c) Estimate the total distance traveled on $[0, 1.8]$ by computing L_3 , R_3 and T_3 . Which of these under-estimates the true distance traveled?

$$L_3 = 165.6 \text{ ft} \quad R_3 = 105.6 \text{ ft}$$

$$T_3 = 135.6 \text{ ft}$$

$R_3, T_3 \rightarrow$ underestimate (from concave down)

- (d) Estimate the total distance traveled on $[0, 1.8]$ by computing M_3 . Is this an over- or under-estimate? Why?

$$M_3 = 143.4 \text{ ft} \quad \text{overestimate (concave down)}$$

- (e) Using your results from (c) and (d), improve your estimate further by using Simpson's Rule $S_{2n} = \frac{2M_n + T_n}{3}$.

$$S_6 = 140.8 \text{ ft}$$

- (f) What is your best estimate of the average velocity of the car on $[0, 1.8]$? Why? What are the units on this quantity?

Simpson's rule is the best approximation.

$$\int_0^{1.8} v(t) dt \approx 140.8 \text{ ft}$$