

SECTION 3.6: NUMERICAL INTEGRATION

1. The Midpoint Rule:

- $f(x)$ conts on $[a, b]$
- $n = \#$ subintervals
- $m_i =$ midpoint of i th subinterval

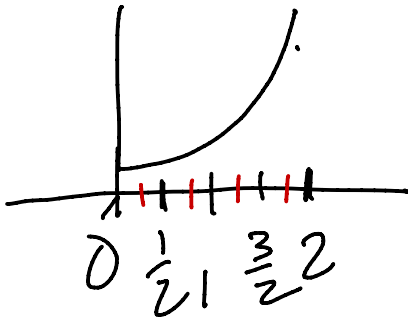
$$\int_a^b f(x) dx \approx \sum_{i=1}^n f(x_i) \Delta x$$

↖ an approximation.

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

2. Estimate $\int_0^2 e^{x^2} dx$ using M_4 , the Midpoint Rule with 4-subintervals. Round your estimate to 4 decimal places.

x-values: $\frac{1}{4}, \frac{3}{4}, \frac{5}{4}, \frac{7}{4}$



$$M_4 = \frac{1}{2} \left(f\left(\frac{1}{4}\right) + f\left(\frac{3}{4}\right) + f\left(\frac{5}{4}\right) + f\left(\frac{7}{4}\right) \right)$$

$$= 14.4856$$

$$\Delta x = \frac{2-0}{4} = \frac{1}{2}$$

3. The Trapezoid Rule:

- $f(x)$ conts on $[a, b]$
- n subintervals
- $\Delta x = \frac{b-a}{n}$

$$\int_a^b f(x) dx \approx T_n = \frac{\Delta x}{2} \left(f(x_0) + 2f(x_1) + 2f(x_2) + \dots \right.$$

$$\left. \dots + 2f(x_{n-1}) + f(x_n) \right)$$

4. Estimate $\int_0^2 e^{x^2} dx$ using T_4 , the Trapezoid Rule with 4-subintervals. Round your estimate to 4 decimal places.

$$\Delta x = \frac{1}{2}$$

x-values: $0, \frac{1}{2}, 1, \frac{3}{2}, 2$

$$T_4 = \frac{1}{2} \cdot \frac{1}{2} \left(f(0) + 2 \cdot f\left(\frac{1}{2}\right) + 2 \cdot f(1) + 2 \cdot f\left(\frac{3}{2}\right) + f(2) \right)$$

$$= 20.6446$$

5. Simpson's Rule:

- $f(x)$ conts over $[a, b]$
- n subintervals
(n is **EVEN**)
- $\Delta x = \frac{b-a}{2}$

$$\int_a^b f(x) dx \approx S_n$$

where

$$S_n = \frac{\Delta x}{3} (f(x_0) + 4f(x_1) + 2f(x_2) + \dots + 4f(x_3) + 2f(x_4) + \dots + 2f(x_{n-2}) + 4f(x_{n-1}) + f(x_n))$$

6. Estimate $\int_0^2 e^{x^2} dx$ using M_4 , Simpson's Rule with 4-subintervals. Round your estimate to 4 decimal places.

$$\Delta x = \frac{1}{2}$$

$$x\text{-values: } 0, \frac{1}{2}, 1, \frac{3}{2}, 2$$

$$S_4 = \frac{1}{3} \cdot \frac{1}{2} (f(0) + 4f(\frac{1}{2}) + 2f(1) + 4(f(\frac{3}{2})) + f(2))$$

$$\approx 17.3562$$

7. WolframAlpha gives the following estimate: $\int_0^2 e^{x^2} dx = 16.45262776550$. Using WolframAlpha's estimation as the exact value of the integral, determine the *absolute error* for each of our three estimates.

$$\underline{\text{midpoint}} : |14.4856 - 16.45262776550| = 1.96701\dots$$

$$\underline{\text{trapezoid}} : 4.1919$$

$$\underline{\text{Simpson's}} : 0.9009 \quad \leftarrow \text{smallest.}$$

§ 3.6 Big Picture

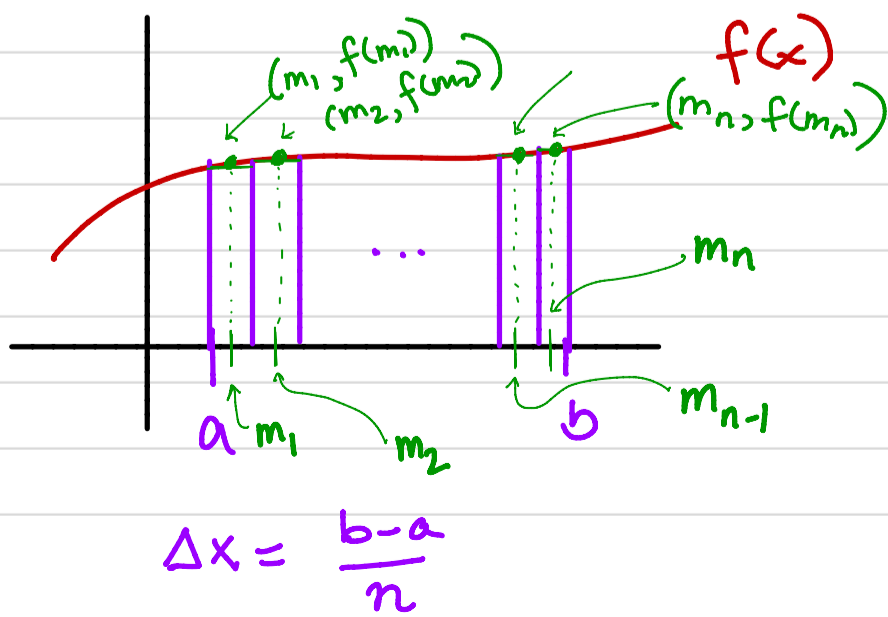
- There are integrals we still cannot evaluate and some for which no nice family of antiderivates exist!

Ex $\int e^{x^2} dx$

- Dilemma: How to evaluate $\int_0^2 e^{x^2} dx$?
- You already know the answer from Calc I.
 - approximating rectangles
 - 3.6 brings some additional/subtlety tools to this sort of problem
- Goal: Understand & practice using old and new numerical techniques.

• Midpoint Rule

$f(x)$ on $[a, b]$, n subintervals

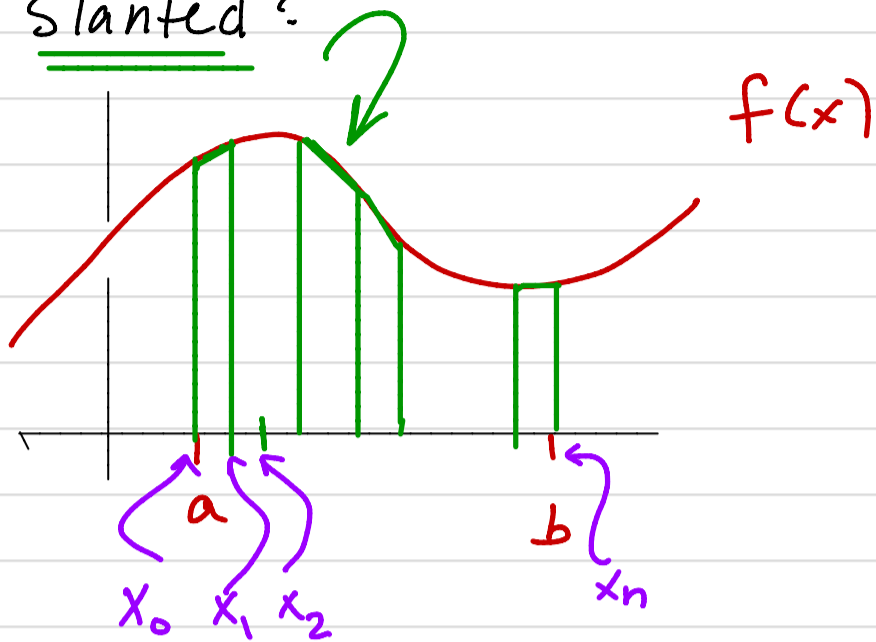



$$M_n = \sum_{i=1}^n \underbrace{f(m_i)}_{\text{height}} \underbrace{\Delta x}_{\text{base}} = \text{area of } i\text{-th rectangle}$$

Idea: $\int_a^b f(x) dx \approx M_n$

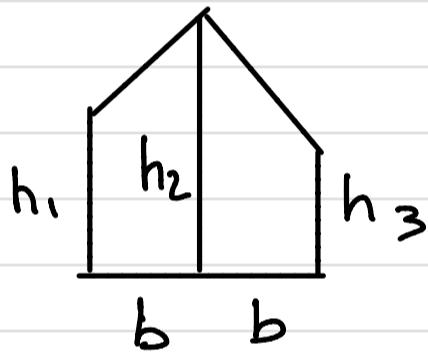
• Trapezoid Rule

Why not make the tops of the rectangles Slanted?



Fact: h_1  h_2 area = $\frac{1}{2}(h_1+h_2)b$

So 2 consecutive trapezoids



$$b \left(\frac{1}{2}(h_1+h_2) + \frac{1}{2}(h_2+h_3) \right) = \frac{b}{2}(h_1+2h_2+h_3)$$

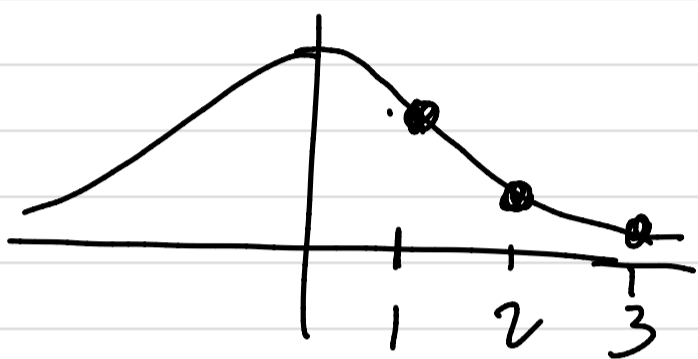
$$\int_a^b f(x) dx = \frac{\Delta x}{2} \left(f(x_0) + 2f(x_1) + 2f(x_2) + \dots + 2f(x_{n-1}) + f(x_n) \right)$$

Simpson's Rule

Why not estimate the shape of a curvy curve w/ a curve?

$$f(x) = \frac{10}{x^2+1} \quad \text{on } [1, 3]$$

Observe $f(1)=5$, $f(2)=2$, $f(3)=1$



Claim There is a quadratic poly that contains the points:
 $(1,5)$, $(2,2)$ and $(3,1)$

$$f(x) = ax^2 + bx + c$$

$$5 = f(1) = a + b + c$$

$$2 = f(2) = 4a + 2b + c$$

$$1 = f(3) = 9a + 3b + c$$

$$a + b + c = 5$$

$$4a + 2b + c = 2$$

$$9a + 3b + c = 1$$

Solution (Thanks to Wolfram) $a = -1$, $b = -6$, $c = 10$

See Desmos pics.

