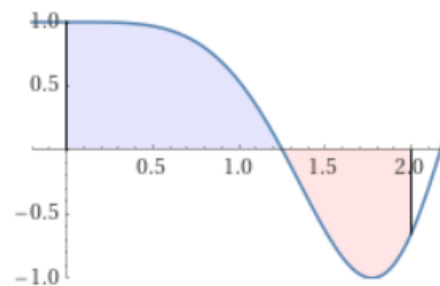


SECTION 3.6: NUMERICAL INTEGRATION

We will try to estimate the definite integral

$$\int_0^2 \cos(x^2) dx \quad f(x) = \cos(x^2)$$

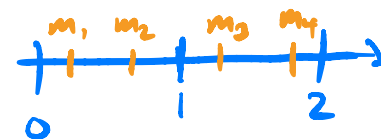
I do not know how to do it by hand exactly. (Feel free to try?) However, we can graph the function $y = \cos(x^2)$. Eyeballing the graph at right, the area above the axis is about 1 and the area below is about 1/2, so we expect a final integral of about 1/2.



1. Write down the Midpoint Rule M_4 for this integral, with $n = 4$ subintervals. (What are the values of Δx and the points m_i ?)

$$\Delta x = (2-0)/4 = 1/2, \quad m_1 = 0.25, m_2 = 0.75, m_3 = 1.25, m_4 = 1.75$$

$$M_4 = \Delta x (f(m_1) + f(m_2) + f(m_3) + f(m_4))$$



2. Use a calculator to evaluate M_4 . Round your estimate to 4 decimal places.

$$M_4 = 0.4277$$

3. Write down the Trapezoid Rule T_4 for this integral, with $n = 4$ subintervals. (What are the values of Δx and the points x_i ?)

$$\Delta x = 1/2, \quad x_0 = 0, x_1 = 1/2, x_2 = 1, x_3 = 1.5, x_4 = 2$$

$$T_4 = \frac{\Delta x}{2} (f(x_0) + 2f(x_1) + 2f(x_2) + 2f(x_3) + f(x_4))$$

4. Use a calculator to evaluate T_4 . Round your estimate to 4 decimal places.

$$T_4 = 0.5271$$

5. Write down Simpson's Rule S_4 for this integral, with $n = 4$ subintervals. (What are the values of Δx and the points x_i ?)

$$\Delta x = \frac{1}{2}, \quad x_0 = 0, \quad x_1 = \frac{1}{2}, \quad x_2 = 1, \quad x_3 = \frac{3}{2}, \quad x_4 = 2$$

Same as for trapezoid

$$S_4 = \frac{\Delta x}{3} (f(x_0) + 4f(x_1) + 2f(x_2) + 4f(x_3) + f(x_4))$$

6. Use a calculator to evaluate S_4 . Round your estimate to 4 decimal places.

$$S_4 = 0.4650$$

7. In Matlab, the command

`>> integral(@cos(x.^2), 0, 2)` = \mathcal{I}

gives the 0.461461462433216 as an estimate. Using this number as the exact value of the integral, determine the *absolute* error for each of the three estimates M_4 , T_4 , S_4 .

$$|M_4 - \mathcal{I}| = 0.34$$

$$|T_4 - \mathcal{I}| = 0.66$$

$$|S_4 - \mathcal{I}| = 0.0035$$

} comparable

} substantially more accurate for same amount of work