

SECTION 3.6: NUMERICAL INTEGRATION (EXTRA)

1. Recall from 3.6

(a) The Midpoint Rule:

$$\int_a^b f(x) dx = M_n = \frac{b-a}{n} (f(m_1) + f(m_2) + \dots + f(m_n))$$

(b) The Trapezoid Rule:

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

(c) Simpson's Rule:

$$\int_a^b f(x) dx = S_n = \frac{b-a}{n} \cdot \frac{1}{3} (f(x_0) + 4f(x_1) + 2f(x_2) + 4f(x_3) + \dots + 4f(x_{n-1}) + f(x_n))$$

2. We estimated $\int_0^2 e^{x^2} dx$ using

(a) M_4

14.4856

(b) T_4

20.6446

(c) S_4

17.3536

error (use WA)

$$|14.4856 - 16.452627\dots| = 1.967$$

$$|T_4 - W| = 4.19197$$

$$|S_4 - W| = 0.90097$$

(d) Wolfram Alpha as 16.45262776550 = W

3. It is possible to estimate error.

(a) For the Midpoint Rule.

$$\text{error in } M_n \leq \frac{M(b-a)^3}{24n^2}$$

For us: $\int_0^2 e^{x^2} dx \approx M_4$

where $M = \max$ of $f''(x)$ on $[a, b]$

$$n=4 \quad b=2, a=0$$

$$f(x) = e^{x^2}, f''(x) = (4x^2 + 2)e^{x^2}$$

$$f''(2) = (4 \cdot 2^2 + 2)e^4 < 1600 = M$$

$$\text{estimate error} \leq \frac{1600(2-0)^3}{24 \cdot 4^2} = 33 \quad (\text{Actually w/ 2 units})$$

Maybe we want to be w/ $\frac{1}{10} = 0.1$. How many intervals? How big is n ?

$$\text{Solve } \frac{1600 \cdot 8}{24 \cdot n^2} = \frac{1}{10} \quad \text{or} \quad n^2 = \frac{(16,000)(8)}{24}, \quad n = 73.029. \quad \text{So } n \geq 74$$

(b) For Simpson's Rule.

$$\text{error in } S_n \leq \frac{M(b-a)^5}{180n^4}$$

$M = \max$ of $f^{(4)}(x)$ over $[a, b]$

$$f^{(4)}(x) = (16x^4 + 48x^2 + 12)e^{x^2}$$

$$\text{Since } f^{(4)}(2) = 25115.15 < 25116 = M$$

$$\text{estimate} < \frac{(25116)(2)^5}{(180)4^4} = 17.4$$

$$\text{Solve: } \frac{(25116)(2)^5}{180n^4} \leq \frac{1}{10} \quad \text{or} \quad \frac{25116(2)^5 \cdot 10}{180} \leq n^4, \quad n = 14.5$$

$$\text{So } n \geq 15$$