

Approximation by Integrals

Trapezoidal rule:-

Rather than approximating the area bounded by a function by rectangle, one may use other shapes. For example, one may use trapezoids. The area of the trapezoid with corners at

$(a, 0)$, $(b, 0)$, $(a, f(a))$, and $(b, f(b))$ is

$$\frac{1}{2} \cdot \frac{1}{2} (f(a) + f(b)) (b-a).$$

The trapezoidal approximation to $\int_a^b f(x) dx$, with

N subdivisions is

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

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

ex:-

Compute the trapezoidal approximation to

$\int_1^9 x^2 dx$ with 4 subdivisions.

Solⁿ:-

$$T = \sum_{i=0}^3 \frac{1}{2} ((1+i\Delta)^2 + (1+(i+1)\Delta)^2) \Delta$$

$$= \frac{1}{2} (1^2 + 3^2 + 3^2 + 5^2 + 5^2 + 7^2 + 7^2 + 9^2) \Delta$$

$$= \frac{1}{2} (1 + 9 + 9 + 25 + 25 + 49 + 49 + 81)$$

$$= 248$$

Simpson's rule:-

Simpson's rule for approximating integrals is based on approximating $\int_{x_i}^{x_{i+1}} f(x) dx$ by the area bounded by the Parabola passing through $(x_i, f(x_i))$,

$$\left(\frac{x_i + x_{i+1}}{2}, f\left(\frac{x_i + x_{i+1}}{2}\right) \right) \text{ and } (x_{i+1}, f(x_{i+1}))$$

Rather than deriving Simpson's rule from its geometric description, we write the Simpson's rule approximation in terms of the midpoint and trapezoidal approximations.

$$S = \frac{2}{3}M + \frac{1}{3}T$$

Another formula for Simpson's rule.

Directly.

$$S = \frac{1}{6} [f(a) + 4f(a + \frac{1}{2}\Delta) + 2f(a + \Delta) + 4f(a + \frac{3}{2}\Delta) + \dots + 4f(a + [N - \frac{1}{2}]\Delta) + f(b)] \Delta$$

$$= \frac{1}{6} [f(a) + 4 \sum_{i=0}^{N-1} f(a + (i + \frac{1}{2})\Delta)] + 2(\sum_{i=1}^{N-1} f(a + i\Delta) + f(b)) \Delta.$$

ex:- Compute the Simpson's rule approximation to $\int_1^9 x^2 dx$ with $N=4$ subdivisions.

$$\text{Soln:- } S = \frac{1}{6} [1^2 + 4(2^2 + 4^2 + 6^2 + 8^2) + 2(3^2 + 5^2 + 7^2) + 9^2] \cdot 2$$

$$= \frac{1}{3} [1 + 4(4 + 16 + 36 + 64) + 2(9 + 25 + 49) + 81]$$

$$= \frac{1}{3} [1 + 480 + 166 + 81]$$

$$= \frac{1}{3} [656]$$

$$= 242\frac{2}{3}$$