

DO NOW

Integrate: $\int x^2(x^3 - 1)^4 dx$

$$\begin{aligned} &\int u^4 \cdot \frac{1}{3} du \\ &\frac{1}{3} \int u^4 du \\ &\frac{1}{3} \cdot \frac{u^5}{5} + C \\ &\boxed{\frac{(x^3 - 1)^5}{15} + C} \end{aligned}$$

$$\begin{aligned} u &= x^3 - 1 \\ du &= 3x^2 dx \\ \frac{1}{3} du &= x^2 dx \end{aligned}$$

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5.6 Numerical Integration

Used to evaluate a definite integral involving a function whose antiderivative cannot be found.

Approximation techniques:

1. Trapezoidal Rule
↳ trapezoids $A = \frac{1}{2}h(b_1 + b_2)$
2. Simpson's Rule
↳ parabolas...

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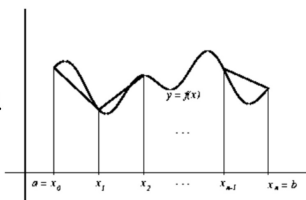
Trapezoidal Rule:

Let f be continuous on $[a, b]$.

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

where $\Delta x = \frac{b-a}{n}$
and $x_k = a + k\Delta x$

*** The larger the value of n , the better the approximation.



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Example: Use the trapezoidal rule to approximate:

$$\begin{aligned} \int_{-1}^2 x^2 dx; n=4 \quad \Delta x &= \frac{2-(-1)}{4} = \frac{3}{4} \\ \frac{1}{2} \Delta x [f(x_0) + 2f(x_1) + 2f(x_2) + 2f(x_3) + f(x_4)] \\ \frac{1}{2} \cdot \frac{3}{4} [f(-1) + 2f(-\frac{1}{4}) + 2f(\frac{1}{2}) + 2f(\frac{3}{4}) + f(2)] \\ \frac{3}{8} [1 + 2 \cdot \frac{1}{16} + 2 \cdot \frac{1}{4} + 2 \cdot \frac{9}{16} + 4] \\ \frac{3}{8} [5 + \frac{1}{8} + \frac{1}{2} + \frac{9}{4}] \\ \frac{3}{8} [5.5 + \frac{25}{8}] \\ \frac{3}{8} [8.75] \\ \boxed{3.2813} \end{aligned}$$

Actual: $\int_{-1}^2 x^2 dx = [\frac{1}{3}x^3]_{-1}^2 = \frac{1}{3}(8) - \frac{1}{3}(-1) = \frac{8}{3} + \frac{1}{3} = 3$

Error: $3 - 3.2813 = -0.2813$

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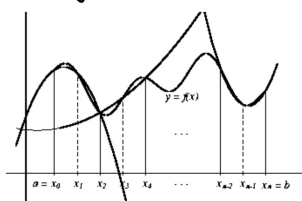
Simpson's Rule:

Let f be continuous on $[a, b]$.

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

where $\Delta x = \frac{b-a}{n}$
and $x_k = a + k\Delta x$
and n is an even integer

*** The larger the value of n , the better the approximation.



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Example: Use Simpson's Rule to approximate:

$$\begin{aligned} \int_1^2 \frac{1}{x} dx; n=10 \quad \Delta x &= \frac{2-1}{10} = .1 \\ \frac{1}{3} \Delta x [f(x_0) + 4f(x_1) + 2f(x_2) + 4f(x_3) + \dots + 4f(x_9) + f(x_{10})] \\ \frac{1}{3} \cdot \frac{1}{10} [1 + 4 \cdot \frac{1}{1.1} + 2 \cdot \frac{1}{1.2} + 4 \cdot \frac{1}{1.3} + \frac{2}{1.4} + \frac{4}{1.5} + \frac{2}{1.6} + \frac{4}{1.7} + \frac{2}{1.8} + \frac{4}{1.9} + \frac{1}{2}] \\ \frac{1}{30} [20.7945] \\ \boxed{.6932} \end{aligned}$$

Actual: $\int_1^2 \frac{1}{x} dx = [\ln|x|]_1^2 = \ln 2 - \ln 1 = \ln 2$

Error: $.6931 - .6932 = -.0001$

$\boxed{.6931}$

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There are formulas for computing the error in Trapezoidal and Simpson's Rules.

If interested, see page 349.

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HOMEWORK

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