

APPROXIMATE INTEGRATION

BLAKE FARMAN

Lafayette College

Name: Solutions

In the following Problems, we will estimate

$$\int_0^{\pi} \sin^2(x) dx = \frac{\pi}{2}.$$

1. Find the number of intervals required to estimate the integral using the Trapezoid or Midpoint rules with an error of no more than 10^{-4} .

$$f(x) = \sin^2(x)$$

$$f'(x) = 2\sin(x)\cos(x)$$

$$f''(x) = 2(\cos^2(x) - \sin^2(x))$$

$$f'''(x) = 2(-2\cos(x)\sin(x) - 2\sin(x)\cos(x)) \\ = -8\cos(x)\sin(x)$$

On $[0, \pi]$

$$f'''(x) = 0 \Leftrightarrow \cos(x) = 0 \text{ or } \sin(x) = 0 \\ \Leftrightarrow x = 0, x = \pi/2, \text{ or } x = \pi$$

$$\left. \begin{aligned} f''(0) &= 2(1-0) = 2 \\ f''(\pi/2) &= 2(0-1) = -2 \\ f''(\pi) &= 2(1-0) = 2 \end{aligned} \right\} |f''(x)| \leq 2$$

$$|E_T| < \frac{2\pi^3}{12n^2} = \frac{\pi^3}{6n^2} < \frac{1}{10^4}$$

$$\Rightarrow n > \sqrt{\frac{10^4 \pi^3}{6}} \approx 227.3$$

So we need at least **228** intervals.

$$|E_M| < \frac{2\pi^3}{24n^2} = \frac{\pi^3}{12n^2} < \frac{1}{10^4}$$

$$\Rightarrow n > \sqrt{\frac{10^4 \pi^3}{12}} \approx 160.7$$

So we need at least **161** intervals.

2. Find the number of intervals required to estimate the integral using Simpson's Rule to within an error of no more than 10^{-4} .

$$f^{(4)}(x) = -8(\cos^2(x) - \sin^2(x))$$

$$f^{(4)}(x) = -8(2\cos(x)\sin(x) - 2\sin(x)\cos(x))$$

$$= -32\cos(x)\sin(x).$$

$$= 0 \Leftrightarrow x = 0, \pi/2, \text{ or } \pi$$

$$\left. \begin{aligned} f^{(4)}(0) &= -8(1-0) = -8 \\ f^{(4)}(\pi/2) &= -8(0-1) = 8 \\ f^{(4)}(\pi) &= -8(1-0) = -8 \end{aligned} \right\} \Rightarrow |f^{(4)}(x)| \leq 8 \text{ on } [0, \pi]$$

$$|E_S| < \frac{8\pi^5}{180n^4} = \frac{2\pi^5}{45n^4} < \frac{1}{10^4}$$

$$\Rightarrow n > \sqrt[4]{\frac{10^4(2\pi^5)}{45}} \approx 19.2$$

So we need at least **20** intervals.

3. Estimate the value of the integral using M_2 , T_2 , and S_4 . For each of these, what is the error from your estimate?

$$n=2$$

$$\Delta x = \frac{\pi - 0}{2} = \frac{\pi}{2}$$

$$x_0 = 0, x_1 = \frac{\pi}{2}, x_2 = \pi$$

$$\bar{x}_1 = \frac{0 + \frac{\pi}{2}}{2} = \frac{\pi}{4}, \bar{x}_2 = \frac{\frac{\pi}{2} + \pi}{2} = \frac{3\pi}{4}$$

$$\begin{aligned} M_2 &= \left[\sin^2\left(\frac{\pi}{4}\right) + \sin^2\left(\frac{3\pi}{4}\right) \right] \frac{\pi}{2} \\ &= \left(\frac{2}{4} + \frac{2}{4} \right) \frac{\pi}{2} = \frac{\pi}{2} \end{aligned}$$

$$\begin{aligned} T_2 &= \frac{\left[\sin^2(0) + 2\sin^2\left(\frac{\pi}{2}\right) + \sin^2(\pi) \right]}{2} \left(\frac{\pi}{2} \right) \\ &= \frac{0 + 2 + 0}{2} \left(\frac{\pi}{2} \right) = \frac{\pi}{2} \end{aligned}$$

$$S_4 = S_{2(2)} = \frac{2M_2 + T_2}{3} = \frac{2\left(\frac{\pi}{2}\right) + \frac{\pi}{2}}{3} = \frac{3\left(\frac{\pi}{2}\right)}{3} = \frac{\pi}{2}$$