8.7: Numerical Integration :

Trapezoidal Approximations

When we cannot find a workable antiderivative for a function f that we have to integrate, we partition the interval of integration, replace f by a closely fitting polynomial on each subinterval, integrate the polynomials, and add the results to approximate the integral of f. In our presentation we assume that f is positive, but the only requirement is for f to be continuous over the interval of integration $[a, b]$.

The Trapezoidal Rule for the value of a definite integral is based on approximating the region between a curve and the x-axis with trapezoids instead of rectangles, as in Figure 8.10. It is not necessary for the subdivision points $x_0, x_1, x_2, \ldots, x_n$ in the figure to be evenly spaced, but the resulting formula is simpler if they are. We therefore assume that the length of each subinterval is

$$\Delta x = \frac{b-a}{n}.$$

The length $\Delta x = (b-a)/n$ is called the **step size** or **mesh size**. The area of the trapezoid that lies above the ith subinterval is

$$\Delta x\left(\frac{y_{i-1}+y_i}{2}\right) = \frac{\Delta x}{2}(y_{i-1}+y_i),$$

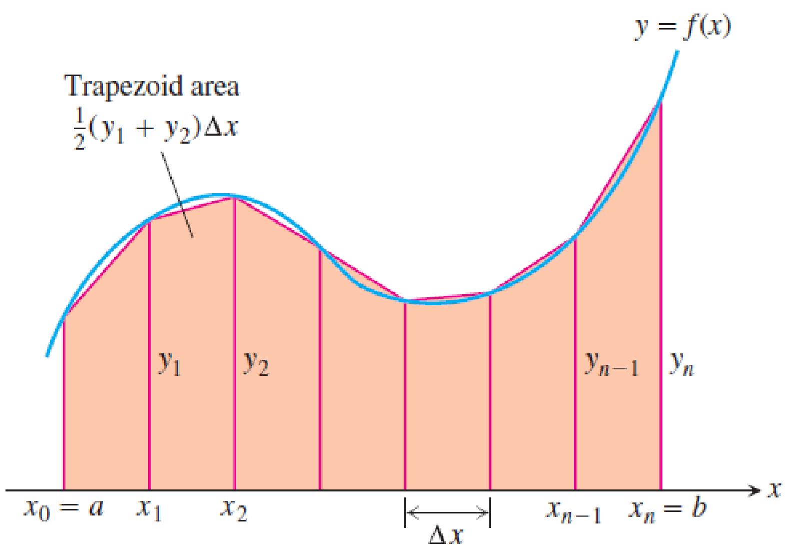

FIGURE 8.10 The Trapezoidal Rule approximates short stretches of the curve $y = f(x)$ with line segments. To approximate the integral of f from a to b, we add the areas of the trapezoids made by joining the ends of the segments to the x-axis.

The Trapezoidal Rule

To approximate $\int_a^b f(x)\,dx$, use

$$T = \frac{\Delta x}{2}\left(y_0 + 2y_1 + 2y_2 + \cdots + 2y_{n-1} + y_n\right).$$

The y's are the values of f at the partition points

$x_0 = a, x_1 = a + \Delta x, x_2 = a + 2\Delta x, \ldots, x_{n-1} = a + (n-1)\Delta x, x_n = b,$ where $\Delta x = (b-a)/n$.

EXAMPLE 1 Applying the Trapezoidal Rule

Use the Trapezoidal Rule with $n = 4$ to estimate $\int_1^2 x^2\,dx$. Compare the estimate with the exact value.

Solution Partition [1, 2] into four subintervals of equal length (Figure 8.11). Then evaluate $y = x^2$ at each partition point (Table 8.3).

Using these y values, $n = 4$, and $\Delta x = (2-1)/4 = 1/4$ in the Trapezoidal Rule, we have

$$\begin{aligned} T &= \frac{\Delta x}{2}\left(y_0 + 2y_1 + 2y_2 + 2y_3 + y_4\right) \\ &= \frac{1}{8}\left(1 + 2\left(\frac{25}{16}\right) + 2\left(\frac{36}{16}\right) + 2\left(\frac{49}{16}\right) + 4\right) \\ &= \frac{75}{32} = 2.34375. \end{aligned}$$

The exact value of the integral is

$$\int_1^2 x^2\,dx = \frac{x^3}{3}\bigg]_1^2 = \frac{8}{3} - \frac{1}{3} = \frac{7}{3}.$$

The T approximation overestimates the integral by about half a percent of its true value of $7/3$. The percentage error is $(2.34375 - 7/3)/(7/3) \approx 0.00446$, or 0.446%. ■

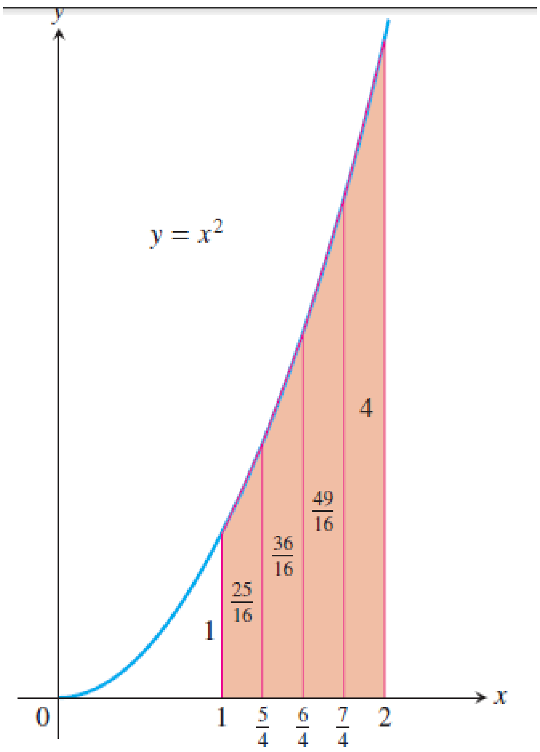

FIGURE 8.11 The trapezoidal approximation of the area under the graph of $y = x^2$ from $x = 1$ to $x = 2$ is a slight overestimate (Example 1).

TABLE 8.3

x	$y = x^2$
1	1
$\frac{5}{4}$	$\frac{25}{16}$
$\frac{6}{4}$	$\frac{36}{16}$
$\frac{7}{4}$	$\frac{49}{16}$
2	4

The Error Estimate for the Trapezoidal Rule

If f'' is continuous and M is any upper bound for the values of $|f''|$ on $[a, b]$, then the error E_T in the trapezoidal approximation of the integral of f from a to b for n steps satisfies the inequality

$$|E_T| \le \frac{M(b-a)^3}{12n^2}.$$

EXAMPLE 3 Bounding the Trapezoidal Rule Error

Find an upper bound for the error incurred in estimating

$$\int_0^{\pi} x \sin x \, dx$$

with the Trapezoidal Rule with $n = 10$ steps (Figure 8.12).

Solution With $a = 0$, $b = \pi$, and $n = 10$, the error estimate gives

$$|E_T| \le \frac{M(b-a)^3}{12n^2} = \frac{\pi^3}{1200} M.$$

The number M can be any upper bound for the magnitude of the second derivative of $f(x) = x \sin x$ on $[0, \pi]$. A routine calculation gives

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

so

$$\begin{aligned} |f''(x)| &= |2\cos x - x\sin x| \\ &\le 2|\cos x| + |x||\sin x| \\ &\le 2 \cdot 1 + \pi \cdot 1 = 2 + \pi. \end{aligned}$$

$|\cos x|$ and $|\sin x|$ never exceed 1, and $0 \le x \le \pi$.

$0 \le x \le \pi$.

We can safely take $M = 2 + \pi$. Therefore,

$$|E_T| \le \frac{\pi^3}{1200} M = \frac{\pi^3(2+\pi)}{1200} < 0.133.$$

Rounded up to be safe

The absolute error is no greater than 0.133.

For greater accuracy, we would not try to improve M but would take more steps. With $n = 100$ steps, for example, we get

$$|E_T| \le \frac{(2+\pi)\pi^3}{120{,}000} < 0.00133 = 1.33 \times 10^{-3}.$$

■

Simpson's Rule: Approximations Using Parabolas

Riemann sums and the Trapezoidal Rule both give reasonable approximations to the integral of a continuous function over a closed interval. The Trapezoidal Rule is more efficient, giving a better approximation for small values of n, which makes it a faster algorithm for numerical integration.

Another rule for approximating the definite integral of a continuous function results from using parabolas instead of the straight line segments which produced trapezoids. As before, we partition the interval $[a, b]$ into n subintervals of equal length $h = \Delta x = (b - a)/n$, but this time we require that n be an *even* number. On each consecutive pair of intervals we approximate the curve $y = f(x) \geq 0$ by a parabola, as shown in Figure 8.14. A typical parabola passes through three consecutive points (x_{i-1}, y_{i-1}), (x_i, y_i), and (x_{i+1}, y_{i+1}) on the curve.

Let's calculate the shaded area beneath a parabola passing through three consecutive points. To simplify our calculations, we first take the case where $x_0 = -h$, $x_1 = 0$, and $x_2 = h$ (Figure 8.15), where $h = \Delta x = (b - a)/n$. The area under the parabola will be the same if we shift the y-axis to the left or right. The parabola has an equation of the form

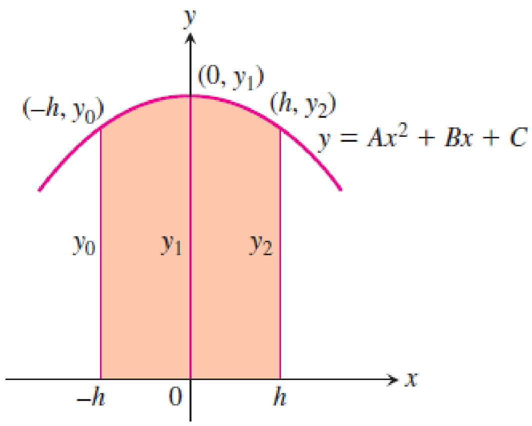

FIGURE 8.15 By integrating from $-h$ to h, we find the shaded area to be

$$\frac{h}{3}(y_0 + 4y_1 + y_2).$$

Simpson's Rule

To approximate $\int_a^b f(x)\,dx$, use

$$S = \frac{\Delta x}{3}\left(y_0 + 4y_1 + 2y_2 + 4y_3 + \cdots + 2y_{n-2} + 4y_{n-1} + y_n\right).$$

The y's are the values of f at the partition points

$$x_0 = a, x_1 = a + \Delta x, x_2 = a + 2\Delta x, \ldots, x_{n-1} = a + (n-1)\Delta x, x_n = b.$$

The number n is even, and $\Delta x = (b - a)/n$.

EXAMPLE 5 Applying Simpson's Rule

Use Simpson's Rule with $n = 4$ to approximate $\int_0^2 5x^4\,dx$.

Solution Partition [0, 2] into four subintervals and evaluate $y = 5x^4$ at the partition points (Table 8.4). Then apply Simpson's Rule with $n = 4$ and $\Delta x = 1/2$:

$$\begin{aligned} S &= \frac{\Delta x}{3}\left(y_0 + 4y_1 + 2y_2 + 4y_3 + y_4\right) \\ &= \frac{1}{6}\left(0 + 4\left(\frac{5}{16}\right) + 2(5) + 4\left(\frac{405}{16}\right) + 80\right) \\ &= 32\frac{1}{12}. \end{aligned}$$

This estimate differs from the exact value (32) by only 1/12, a percentage error of less than three-tenths of one percent, and this was with just four subintervals. ■

TABLE 8.4

x	$y = 5x^4$
0	0
$\frac{1}{2}$	$\frac{5}{16}$
1	5
$\frac{3}{2}$	$\frac{405}{16}$
2	80

The Error Estimate for Simpson's Rule

If $f^{(4)}$ is continuous and M is any upper bound for the values of $|f^{(4)}|$ on $[a, b]$, then the error E_S in the Simpson's Rule approximation of the integral of f from a to b for n steps satisfies the inequality

$$|E_S| \le \frac{M(b-a)^5}{180n^4}.$$