

4.6 Numerical Integration

- Approximate a definite integral using the Trapezoidal Rule.
- Approximate a definite integral using Simpson's Rule.
- Analyze the approximate errors in the Trapezoidal Rule and Simpson's Rule.

The Trapezoidal Rule

Some elementary functions simply do not have antiderivatives that are elementary functions. For example, there is no elementary function that has any of the following functions as its derivative.

$$\sqrt[3]{x}\sqrt{1-x}, \quad \sqrt{x}\cos x, \quad \frac{\cos x}{x}, \quad \sqrt{1-x^3}, \quad \sin x^2$$

If you need to evaluate a definite integral involving a function whose antiderivative cannot be found, then while the Fundamental Theorem of Calculus is still true, it cannot be easily applied. In this case, it is easier to resort to an approximation technique. Two such techniques are described in this section.

One way to approximate a definite integral is to use n trapezoids, as shown in Figure 4.42. In the development of this method, assume that f is continuous and positive on the interval $[a, b]$. So, the definite integral

$$\int_a^b f(x) dx$$

represents the area of the region bounded by the graph of f and the x -axis, from $x = a$ to $x = b$. First, partition the interval $[a, b]$ into n subintervals, each of width $\Delta x = (b - a)/n$, such that

$$a = x_0 < x_1 < x_2 < \cdots < x_n = b.$$

Then form a trapezoid for each subinterval (see Figure 4.43). The area of the i th trapezoid is

$$\text{Area of } i\text{th trapezoid} = \left[\frac{f(x_{i-1}) + f(x_i)}{2} \right] \left(\frac{b - a}{n} \right).$$

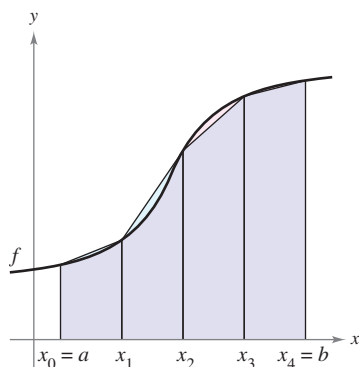
This implies that the sum of the areas of the n trapezoids is

$$\begin{aligned} \text{Area} &= \left(\frac{b - a}{n} \right) \left[\frac{f(x_0) + f(x_1)}{2} + \cdots + \frac{f(x_{n-1}) + f(x_n)}{2} \right] \\ &= \left(\frac{b - a}{2n} \right) [f(x_0) + f(x_1) + f(x_1) + f(x_2) + \cdots + f(x_{n-1}) + f(x_n)] \\ &= \left(\frac{b - a}{2n} \right) [f(x_0) + 2f(x_1) + 2f(x_2) + \cdots + 2f(x_{n-1}) + f(x_n)]. \end{aligned}$$

Letting $\Delta x = (b - a)/n$, you can take the limit as $n \rightarrow \infty$ to obtain

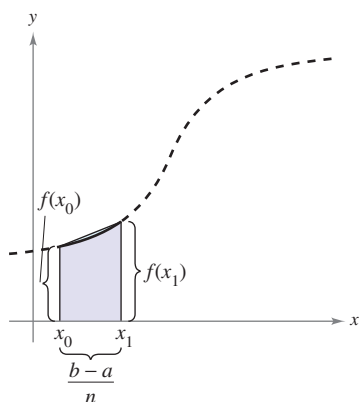
$$\begin{aligned} &\lim_{n \rightarrow \infty} \left(\frac{b - a}{2n} \right) [f(x_0) + 2f(x_1) + \cdots + 2f(x_{n-1}) + f(x_n)] \\ &= \lim_{n \rightarrow \infty} \left[\frac{[f(a) - f(b)] \Delta x}{2} + \sum_{i=1}^n f(x_i) \Delta x \right] \\ &= \lim_{n \rightarrow \infty} \frac{[f(a) - f(b)](b - a)}{2n} + \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i) \Delta x \\ &= 0 + \int_a^b f(x) dx. \end{aligned}$$

The result is summarized in the next theorem.



The area of the region can be approximated using four trapezoids.

Figure 4.42



The area of the first trapezoid is

$$\left[\frac{f(x_0) + f(x_1)}{2} \right] \left(\frac{b - a}{n} \right).$$

Figure 4.43

THEOREM 4.17 The Trapezoidal Rule

Let f be continuous on $[a, b]$. The Trapezoidal Rule for approximating $\int_a^b f(x) dx$ is

$$\int_a^b f(x) dx \approx \frac{b-a}{2n} [f(x_0) + 2f(x_1) + 2f(x_2) + \cdots + 2f(x_{n-1}) + f(x_n)].$$

Moreover, as $n \rightarrow \infty$, the right-hand side approaches $\int_a^b f(x) dx$.



REMARK Observe that the coefficients in the Trapezoidal Rule have the following pattern.

1 2 2 2 . . . 2 2 1

EXAMPLE 1 Approximation with the Trapezoidal Rule

Use the Trapezoidal Rule to approximate

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

Compare the results for $n = 4$ and $n = 8$, as shown in Figure 4.44.

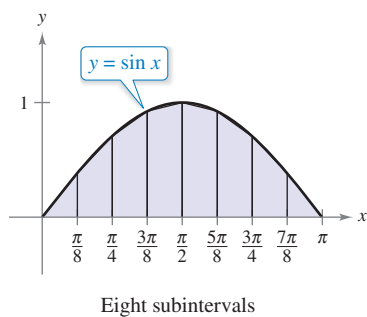
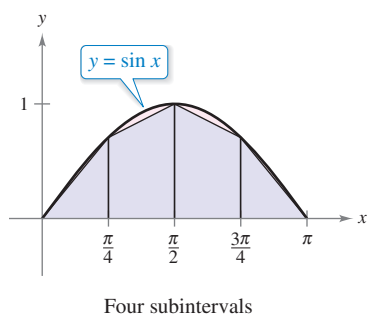
Solution When $n = 4$, $\Delta x = \pi/4$, and you obtain

$$\begin{aligned} \int_0^{\pi} \sin x dx &\approx \frac{\pi}{8} \left(\sin 0 + 2 \sin \frac{\pi}{4} + 2 \sin \frac{\pi}{2} + 2 \sin \frac{3\pi}{4} + \sin \pi \right) \\ &= \frac{\pi}{8} (0 + \sqrt{2} + 2 + \sqrt{2} + 0) \\ &= \frac{\pi(1 + \sqrt{2})}{4} \\ &\approx 1.896. \end{aligned}$$

When $n = 8$, $\Delta x = \pi/8$, and you obtain

$$\begin{aligned} \int_0^{\pi} \sin x dx &\approx \frac{\pi}{16} \left(\sin 0 + 2 \sin \frac{\pi}{8} + 2 \sin \frac{\pi}{4} + 2 \sin \frac{3\pi}{8} + 2 \sin \frac{\pi}{2} \right. \\ &\quad \left. + 2 \sin \frac{5\pi}{8} + 2 \sin \frac{3\pi}{4} + 2 \sin \frac{7\pi}{8} + \sin \pi \right) \\ &= \frac{\pi}{16} \left(2 + 2\sqrt{2} + 4 \sin \frac{\pi}{8} + 4 \sin \frac{3\pi}{8} \right) \\ &\approx 1.974. \end{aligned}$$

For this particular integral, you could have found an antiderivative and determined that the exact area of the region is 2. ■



Trapezoidal approximations

Figure 4.44

TECHNOLOGY Most graphing utilities and computer algebra systems have built-in programs that can be used to approximate the value of a definite integral. Try using such a program to approximate the integral in Example 1. How close is your approximation? When you use such a program, you need to be aware of its limitations. Often, you are given no indication of the degree of accuracy of the approximation. Other times, you may be given an approximation that is completely wrong. For instance, try using a built-in numerical integration program to evaluate

$$\int_{-1}^2 \frac{1}{x} dx.$$

Your calculator should give an error message. Does yours?

It is interesting to compare the Trapezoidal Rule with the Midpoint Rule given in Section 4.2. For the Trapezoidal Rule, you average the function values at the endpoints of the subintervals, but for the Midpoint Rule, you take the function values of the subinterval midpoints.

$$\int_a^b f(x) dx \approx \sum_{i=1}^n f\left(\frac{x_i + x_{i-1}}{2}\right) \Delta x \quad \text{Midpoint Rule}$$

$$\int_a^b f(x) dx \approx \sum_{i=1}^n \left(\frac{f(x_i) + f(x_{i-1})}{2} \right) \Delta x \quad \text{Trapezoidal Rule}$$

There are two important points that should be made concerning the Trapezoidal Rule (or the Midpoint Rule). First, the approximation tends to become more accurate as n increases. For instance, in Example 1, when $n = 16$, the Trapezoidal Rule yields an approximation of 1.994. Second, although you could have used the Fundamental Theorem to evaluate the integral in Example 1, this theorem cannot be used to evaluate an integral as simple as $\int_0^\pi \sin x^2 dx$ because $\sin x^2$ has no elementary antiderivative. Yet, the Trapezoidal Rule can be applied to estimate this integral.

Simpson's Rule

One way to view the trapezoidal approximation of a definite integral is to say that on each subinterval, you approximate f by a *first*-degree polynomial. In Simpson's Rule, named after the English mathematician Thomas Simpson (1710–1761), you take this procedure one step further and approximate f by *second*-degree polynomials.

Before presenting Simpson's Rule, consider the next theorem for evaluating integrals of polynomials of degree 2 (or less).

THEOREM 4.18 Integral of $p(x) = Ax^2 + Bx + C$

If $p(x) = Ax^2 + Bx + C$, then

$$\int_a^b p(x) dx = \left(\frac{b-a}{6} \right) \left[p(a) + 4p\left(\frac{a+b}{2}\right) + p(b) \right].$$

Proof

$$\begin{aligned} \int_a^b p(x) dx &= \int_a^b (Ax^2 + Bx + C) dx \\ &= \left[\frac{Ax^3}{3} + \frac{Bx^2}{2} + Cx \right]_a^b \\ &= \frac{A(b^3 - a^3)}{3} + \frac{B(b^2 - a^2)}{2} + C(b - a) \\ &= \left(\frac{b-a}{6} \right) [2A(a^2 + ab + b^2) + 3B(b+a) + 6C] \end{aligned}$$

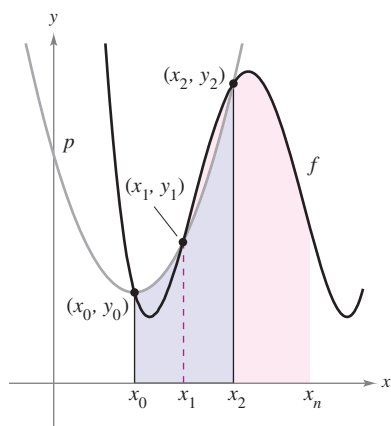
By expansion and collection of terms, the expression inside the brackets becomes

$$\underbrace{(Aa^2 + Ba + C)}_{p(a)} + 4 \underbrace{\left[A\left(\frac{b+a}{2}\right)^2 + B\left(\frac{b+a}{2}\right) + C \right]}_{4p\left(\frac{a+b}{2}\right)} + \underbrace{(Ab^2 + Bb + C)}_{p(b)}$$

and you can write

$$\int_a^b p(x) dx = \left(\frac{b-a}{6} \right) \left[p(a) + 4p\left(\frac{a+b}{2}\right) + p(b) \right].$$

See LarsonCalculus.com for Bruce Edwards's video of this proof.



$$\int_{x_0}^{x_2} p(x) dx \approx \int_{x_0}^{x_2} f(x) dx$$

Figure 4.45

To develop Simpson's Rule for approximating a definite integral, you again partition the interval $[a, b]$ into n subintervals, each of width $\Delta x = (b - a)/n$. This time, however, n is required to be even, and the subintervals are grouped in pairs such that

$$a = x_0 < x_1 < x_2 < x_3 < x_4 < \cdots < x_{n-2} < x_{n-1} < x_n = b.$$

$\underbrace{\hspace{1.5cm}}_{[x_0, x_2]}$
 $\underbrace{\hspace{1.5cm}}_{[x_2, x_4]}$
 $\underbrace{\hspace{1.5cm}}_{[x_{n-2}, x_n]}$

On each (double) subinterval $[x_{i-2}, x_i]$, you can approximate f by a polynomial p of degree less than or equal to 2. (See Exercise 47.) For example, on the subinterval $[x_0, x_2]$, choose the polynomial of least degree passing through the points (x_0, y_0) , (x_1, y_1) , and (x_2, y_2) , as shown in Figure 4.45. Now, using p as an approximation of f on this subinterval, you have, by Theorem 4.18,

$$\begin{aligned} \int_{x_0}^{x_2} f(x) dx &\approx \int_{x_0}^{x_2} p(x) dx \\ &= \frac{x_2 - x_0}{6} \left[p(x_0) + 4p\left(\frac{x_0 + x_2}{2}\right) + p(x_2) \right] \\ &= \frac{2[(b - a)/n]}{6} [p(x_0) + 4p(x_1) + p(x_2)] \\ &= \frac{b - a}{3n} [f(x_0) + 4f(x_1) + f(x_2)]. \end{aligned}$$

Repeating this procedure on the entire interval $[a, b]$ produces the next theorem.

REMARK Observe that the coefficients in Simpson's Rule have the following pattern.

1 4 2 4 2 4 . . . 4 2 4 1

THEOREM 4.19 Simpson's Rule

Let f be continuous on $[a, b]$ and let n be an even integer. Simpson's Rule for approximating $\int_a^b f(x) dx$ is

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

Moreover, as $n \rightarrow \infty$, the right-hand side approaches $\int_a^b f(x) dx$.

REMARK In Section 4.2, Example 8, the Midpoint Rule with $n = 4$ approximates $\int_0^\pi \sin x dx$ as 2.052. In Example 1, the Trapezoidal Rule with $n = 4$ gives an approximation of 1.896. In Example 2, Simpson's Rule with $n = 4$ gives an approximation of 2.005. The antiderivative would produce the true value of 2.

In Example 1, the Trapezoidal Rule was used to estimate $\int_0^\pi \sin x dx$. In the next example, Simpson's Rule is applied to the same integral.

EXAMPLE 2 Approximation with Simpson's Rule

See LarsonCalculus.com for an interactive version of this type of example.

Use Simpson's Rule to approximate

$$\int_0^\pi \sin x dx.$$

Compare the results for $n = 4$ and $n = 8$.

Solution When $n = 4$, you have

$$\int_0^\pi \sin x dx \approx \frac{\pi}{12} \left(\sin 0 + 4 \sin \frac{\pi}{4} + 2 \sin \frac{\pi}{2} + 4 \sin \frac{3\pi}{4} + \sin \pi \right) \approx 2.005.$$

When $n = 8$, you have $\int_0^\pi \sin x dx \approx 2.0003$.

FOR FURTHER INFORMATION

For proofs of the formulas used for estimating the errors involved in the use of the Midpoint Rule and Simpson's Rule, see the article "Elementary Proofs of Error Estimates for the Midpoint and Simpson's Rules" by Edward C. Fazekas, Jr. and Peter R. Mercer in *Mathematics Magazine*. To view this article, go to MathArticles.com.

Error Analysis

When you use an approximation technique, it is important to know how accurate you can expect the approximation to be. The next theorem, which is listed without proof, gives the formulas for estimating the errors involved in the use of Simpson's Rule and the Trapezoidal Rule. In general, when using an approximation, you can think of the error E as the difference between $\int_a^b f(x) dx$ and the approximation.

THEOREM 4.20 Errors in the Trapezoidal Rule and Simpson's Rule

If f has a continuous second derivative on $[a, b]$, then the error E in approximating $\int_a^b f(x) dx$ by the Trapezoidal Rule is

$$|E| \leq \frac{(b-a)^3}{12n^2} [\max |f''(x)|], \quad a \leq x \leq b. \quad \text{Trapezoidal Rule}$$

Moreover, if f has a continuous fourth derivative on $[a, b]$, then the error E in approximating $\int_a^b f(x) dx$ by Simpson's Rule is

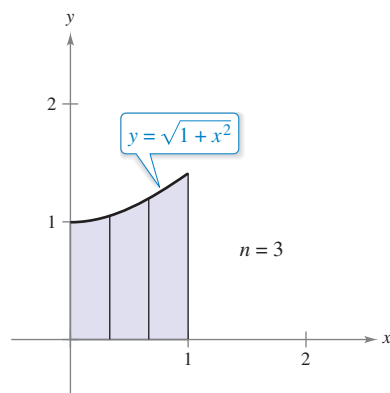
$$|E| \leq \frac{(b-a)^5}{180n^4} [\max |f^{(4)}(x)|], \quad a \leq x \leq b. \quad \text{Simpson's Rule}$$

TECHNOLOGY

- If you have access to a computer algebra system, use it to evaluate the definite integral in Example 3.
- You should obtain a value of

$$\begin{aligned} & \int_0^1 \sqrt{1+x^2} dx \\ &= \frac{1}{2} [\sqrt{2} + \ln(1 + \sqrt{2})] \\ &\approx 1.14779. \end{aligned}$$

- (The symbol "ln" represents the natural logarithmic function, which you will study in Section 5.1.)



$$1.144 \leq \int_0^1 \sqrt{1+x^2} dx \leq 1.164$$

Figure 4.46

Theorem 4.20 states that the errors generated by the Trapezoidal Rule and Simpson's Rule have upper bounds dependent on the extreme values of $f''(x)$ and $f^{(4)}(x)$ in the interval $[a, b]$. Furthermore, these errors can be made arbitrarily small by increasing n , provided that f'' and $f^{(4)}$ are continuous and therefore bounded in $[a, b]$.

EXAMPLE 3 The Approximate Error in the Trapezoidal Rule

Determine a value of n such that the Trapezoidal Rule will approximate the value of

$$\int_0^1 \sqrt{1+x^2} dx$$

with an error that is less than or equal to 0.01.

Solution Begin by letting $f(x) = \sqrt{1+x^2}$ and finding the second derivative of f .

$$f'(x) = x(1+x^2)^{-1/2} \quad \text{and} \quad f''(x) = (1+x^2)^{-3/2}$$

The maximum value of $|f''(x)|$ on the interval $[0, 1]$ is $|f''(0)| = 1$. So, by Theorem 4.20, you can write

$$|E| \leq \frac{(b-a)^3}{12n^2} |f''(0)| = \frac{1}{12n^2} (1) = \frac{1}{12n^2}.$$

To obtain an error E that is less than 0.01, you must choose n such that $1/(12n^2) \leq 1/100$.

$$100 \leq 12n^2 \quad \Rightarrow \quad n \geq \sqrt{\frac{100}{12}} \approx 2.89$$

So, you can choose $n = 3$ (because n must be greater than or equal to 2.89) and apply the Trapezoidal Rule, as shown in Figure 4.46, to obtain

$$\begin{aligned} \int_0^1 \sqrt{1+x^2} dx &\approx \frac{1}{6} \left[\sqrt{1+0^2} + 2\sqrt{1+\left(\frac{1}{3}\right)^2} + 2\sqrt{1+\left(\frac{2}{3}\right)^2} + \sqrt{1+1^2} \right] \\ &\approx 1.154. \end{aligned}$$

So, by adding and subtracting the error from this estimate, you know that

$$1.144 \leq \int_0^1 \sqrt{1+x^2} dx \leq 1.164.$$

4.6 Exercises

See CalcChat.com for tutorial help and worked-out solutions to odd-numbered exercises.

Using the Trapezoidal Rule and Simpson's Rule In Exercises 1–10, use the Trapezoidal Rule and Simpson's Rule to approximate the value of the definite integral for the given value of n . Round your answer to four decimal places and compare the results with the exact value of the definite integral.

1. $\int_0^2 x^2 dx, \quad n = 4$
2. $\int_1^2 \left(\frac{x^2}{4} + 1 \right) dx, \quad n = 4$
3. $\int_0^2 x^3 dx, \quad n = 4$
4. $\int_2^3 \frac{2}{x^2} dx, \quad n = 4$
5. $\int_1^3 x^3 dx, \quad n = 6$
6. $\int_0^8 \sqrt[3]{x} dx, \quad n = 8$
7. $\int_4^9 \sqrt{x} dx, \quad n = 8$
8. $\int_1^4 (4 - x^2) dx, \quad n = 6$
9. $\int_0^1 \frac{2}{(x+2)^2} dx, \quad n = 4$
10. $\int_0^2 x\sqrt{x^2+1} dx, \quad n = 4$



Using the Trapezoidal Rule and Simpson's Rule In Exercises 11–20, approximate the definite integral using the Trapezoidal Rule and Simpson's Rule with $n = 4$. Compare these results with the approximation of the integral using a graphing utility.

11. $\int_0^2 \sqrt{1+x^3} dx$
12. $\int_0^2 \frac{1}{\sqrt{1+x^3}} dx$
13. $\int_0^1 \sqrt{x} \sqrt{1-x} dx$
14. $\int_{\pi/2}^{\pi} \sqrt{x} \sin x dx$
15. $\int_0^{\sqrt{\pi/2}} \sin x^2 dx$
16. $\int_0^{\sqrt{\pi/4}} \tan x^2 dx$
17. $\int_3^{3.1} \cos x^2 dx$
18. $\int_0^{\pi/2} \sqrt{1+\sin^2 x} dx$
19. $\int_0^{\pi/4} x \tan x dx$
20. $\int_0^{\pi} f(x) dx, \quad f(x) = \begin{cases} \frac{\sin x}{x}, & x > 0 \\ 1, & x = 0 \end{cases}$

WRITING ABOUT CONCEPTS

21. **Polynomial Approximations** The Trapezoidal Rule and Simpson's Rule yield approximations of a definite integral $\int_a^b f(x) dx$ based on polynomial approximations of f . What is the degree of the polynomials used for each?
22. **Describing an Error** Describe the size of the error when the Trapezoidal Rule is used to approximate $\int_a^b f(x) dx$ when $f(x)$ is a linear function. Use a graph to explain your answer.

Estimating Errors In Exercises 23–26, use the error formulas in Theorem 4.20 to estimate the errors in approximating the integral, with $n = 4$, using (a) the Trapezoidal Rule and (b) Simpson's Rule.

23. $\int_1^3 2x^3 dx$
24. $\int_3^5 (5x + 2) dx$
25. $\int_2^4 \frac{1}{(x-1)^2} dx$
26. $\int_0^{\pi} \cos x dx$
27. $\int_1^3 \frac{1}{x} dx$
28. $\int_0^1 \frac{1}{1+x} dx$
29. $\int_0^2 \sqrt{x+2} dx$
30. $\int_0^{\pi/2} \sin x dx$



Estimating Errors Using Technology In Exercises 31–34, use a computer algebra system and the error formulas to find n such that the error in the approximation of the definite integral is less than or equal to 0.00001 using (a) the Trapezoidal Rule and (b) Simpson's Rule.

31. $\int_0^2 \sqrt{1+x} dx$
32. $\int_0^2 (x+1)^{2/3} dx$
33. $\int_0^1 \tan x^2 dx$
34. $\int_0^1 \sin x^2 dx$

35. **Finding the Area of a Region** Approximate the area of the shaded region using
(a) the Trapezoidal Rule with $n = 4$.
(b) Simpson's Rule with $n = 4$.

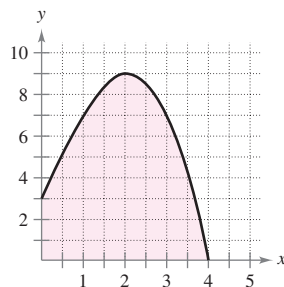


Figure for 35

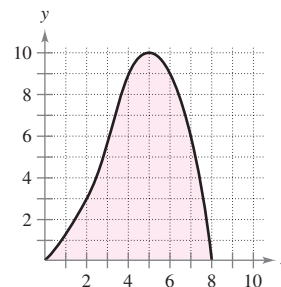


Figure for 36

36. **Finding the Area of a Region** Approximate the area of the shaded region using
(a) the Trapezoidal Rule with $n = 8$.
(b) Simpson's Rule with $n = 8$.
37. **Area** Use Simpson's Rule with $n = 14$ to approximate the area of the region bounded by the graphs of $y = \sqrt{x} \cos x$, $y = 0$, $x = 0$, and $x = \pi/2$.

38. Circumference The elliptic integral

$$8\sqrt{3} \int_0^{\pi/2} \sqrt{1 - \frac{2}{3} \sin^2 \theta} d\theta$$

gives the circumference of an ellipse. Use Simpson's Rule with $n = 8$ to approximate the circumference.

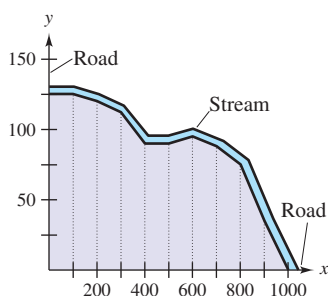
39. Surveying

Use the Trapezoidal Rule to estimate the number of square meters of land, where x and y are measured in meters, as shown in the figure. The land is bounded by a stream and two straight roads that meet at right angles.

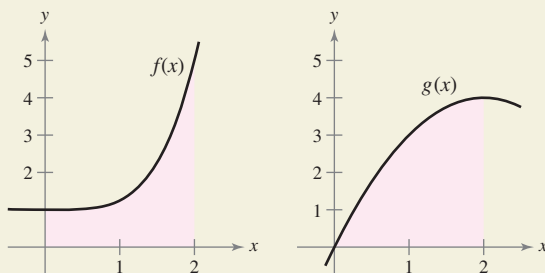


x	0	100	200	300	400	500
y	125	125	120	112	90	90

x	600	700	800	900	1000
y	95	88	75	35	0



40. HOW DO YOU SEE IT? The function $f(x)$ is concave upward on the interval $[0, 2]$ and the function $g(x)$ is concave downward on the interval $[0, 2]$.



- Using the Trapezoidal Rule with $n = 4$, which integral would be overestimated? Which integral would be underestimated? Explain your reasoning.
- Which rule would you use for more accurate approximations of $\int_0^2 f(x) dx$ and $\int_0^2 g(x) dx$, the Trapezoidal Rule or Simpson's Rule? Explain your reasoning.

- 41. Work** To determine the size of the motor required to operate a press, a company must know the amount of work done when the press moves an object linearly 5 feet. The variable force to move the object is

$$F(x) = 100x\sqrt{125 - x^3}$$

where F is given in pounds and x gives the position of the unit in feet. Use Simpson's Rule with $n = 12$ to approximate the work W (in foot-pounds) done through one cycle when

$$W = \int_0^5 F(x) dx.$$

- 42. Approximating a Function** The table lists several measurements gathered in an experiment to approximate an unknown continuous function $y = f(x)$.

x	0.00	0.25	0.50	0.75	1.00
y	4.32	4.36	4.58	5.79	6.14

x	1.25	1.50	1.75	2.00
y	7.25	7.64	8.08	8.14

- (a) Approximate the integral

$$\int_0^2 f(x) dx$$

using the Trapezoidal Rule and Simpson's Rule.



- (b) Use a graphing utility to find a model of the form $y = ax^3 + bx^2 + cx + d$ for the data. Integrate the resulting polynomial over $[0, 2]$ and compare the result with the integral from part (a).

Approximation of Pi In Exercises 43 and 44, use Simpson's Rule with $n = 6$ to approximate π using the given equation. (In Section 5.7, you will be able to evaluate the integral using inverse trigonometric functions.)

$$43. \pi = \int_0^{1/2} \frac{6}{\sqrt{1-x^2}} dx \quad 44. \pi = \int_0^1 \frac{4}{1+x^2} dx$$



- 45. Using Simpson's Rule** Use Simpson's Rule with $n = 10$ and a computer algebra system to approximate t in the integral equation

$$\int_0^t \sin \sqrt{x} dx = 2.$$

- 46. Proof** Prove that Simpson's Rule is exact when approximating the integral of a cubic polynomial function, and demonstrate the result with $n = 4$ for

$$\int_0^1 x^3 dx.$$

- 47. Proof** Prove that you can find a polynomial

$$p(x) = Ax^2 + Bx + C$$

that passes through any three points (x_1, y_1) , (x_2, y_2) , and (x_3, y_3) , where the x_i 's are distinct.

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