

Lab 7: Instructors' notes

Week 7, February 22

MAT 229, Spring 2021

Techniques of integration

- Substitution
 - Calculus 1 substitutions: $\int f(u(x)) u'(x) dx = \int f(u) du$
 - Trigonometric integrals: $\int \sin^m(x) \cos^n(x) dx$, $\int \tan^m(x) \sec^n(x) dx$, $\int \cot^m(x) \csc^n(x) dx$
 - Trigonometric substitutions
 - roots of $a^2 - x^2 \rightarrow x = a \sin(\theta)$, $dx = a \cos(\theta) d\theta$
 - roots of $a^2 + x^2 \rightarrow x = a \tan(\theta)$, $dx = a \sec^2(\theta) d\theta$
 - roots of $x^2 - a^2 \rightarrow x = a \sec(\theta)$, $dx = a \sec(\theta) \tan(\theta) d\theta$
- Integration by parts $\int u dv = u v - \int v du$ or $\int f(x) g'(x) dx = f(x) g(x) - \int f'(x) g(x) dx$

Numerical Integration Code: thanks to Al Hibbard --
HibbardA@central.edu

Choose a technique

For each of the following integrals, decide which technique is appropriate and begin the process. Go until you think it will be successful.

1. $\int x e^{-x^2} dx$
2. $\int x e^{-x} dx$
3. $\int \sin^2(x) \cos^3(x) dx$
4. $\int \sec^2(x) \tan^3(x) dx$
5. $\int \sqrt{16 - x^2} dx$
6. $\int x \sqrt{16 - x^2} dx$
7. $\int \frac{\ln(x)}{x} dx$

8. $\int x \ln(x) dx$

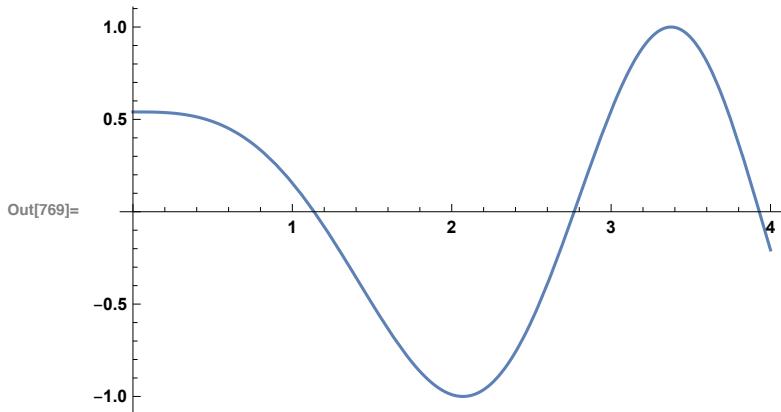
Numerical integration error analysis

Consider the definite integral $\int_0^4 \cos(\sqrt{x^3 + 1}) dx$.

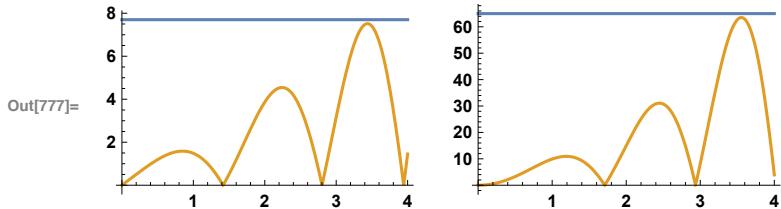
1. Using the trapezoid rule error estimate, determine a value of n to use in the trapezoid rule to get error less than 0.0001.
2. Using the midpoint rule error estimate, determine a value of n to use in the midpoint rule to get error less than 0.0001.
3. Using the Simpson's rule error estimate, determine a value of n to use in Simpson's method to get error less than 0.0001.
4. Using whichever of the three above rules you prefer estimate $\int_0^4 \cos(\sqrt{x^3 + 1}) dx$ using the n -value you found for that method.

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In[829]:= f[x_] := Cos[Sqrt[x^3 + 1]]
true = NIntegrate[f[x], {x, 0, 4}]
Out[830]= 0.173354
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In[769]:= Plot[f[x], {x, 0, 4}]
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In[777]:= GraphicsGrid[
{{Plot[{7.7, Abs[f''[x]]}, {x, 0, 4}], Plot[{65, Abs[f''''[x]]}, {x, 0, 4}]}]
```



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In[815]:= a = 0.0;
b = 4.0;
k2 = 7.7;
k4 = 65;
bound = 0.0001;
Clear[n]
midN = Ceiling[Max[n /. Solve[k2 (b - a)^3 / (24 n^2) == bound, n]]]
Clear[n]
trapN = Ceiling[Max[n /. Solve[k2 (b - a)^3 / (12 n^2) == bound, n]]]
Clear[n]
simpN = Ceiling[Max[n /. Solve[k4 (b - a)^5 / (180 n^4) == bound, n, Reals]]]

Out[821]= 454

Out[823]= 641

Out[825]= 44

In[831]:= mid = NMidpointApprox[f[x], {x, a, b}, midN]
trap = NTrapezoidApprox[f[x], {x, a, b}, trapN]
simp = NSimpsonApprox[f[x], {x, a, b}, simpN]

Out[831]= 0.173363

Out[832]= 0.173344

Out[833]= 0.173365

In[834]:= errors = Abs[{mid, trap, simp} - true]
Out[834]= {9.42048 \times 10^{-6}, 9.4513 \times 10^{-6}, 0.0000111394}
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