

Calculus for the Life Sciences II

Lecture Notes – Riemann Sums and Numerical Integration

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Introduction

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- We need a proper definition for the integral

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- Riemann sums provide the basis for the integral

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- Riemann sums provide the basis for the integral
- The integral represents the area under a curve

Introduction

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- We need a proper definition for the integral
- Riemann sums provide the basis for the integral
- The integral represents the area under a curve
- The proper definition suggests means to numerically compute the integral

Salton Sea

1

Salton Sea: One of the world's largest inland seas created by accident when a dike broke during the construction of the All-American Canal in 1905

Salton Sea

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- Popular recreation area for boating and fishing

Salton Sea

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- Popular recreation area for boating and fishing
- Crucial region for birds on migration because loss of water habitat

Salton Sea

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- Popular recreation area for boating and fishing
- Crucial region for birds on migration because loss of water habitat
- Sea is 228 ft below sea level, so water only lost by evaporation

Salton Sea

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- Popular recreation area for boating and fishing
- Crucial region for birds on migration because loss of water habitat
- Sea is 228 ft below sea level, so water only lost by evaporation
- Agricultural activities result in serious pollution problems

Salton Sea

2

Area of Salton Sea: How can we determine the area of the Salton sea?

Salton Sea

2

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- One technique is to cut out the image of the lake and weigh it against a standard measured area

Salton Sea

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- One technique is to cut out the image of the lake and weigh it against a standard measured area
- Computers have advanced software that measure the area quite accurately by a simple scanning or tracing process

Salton Sea

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Area of Salton Sea: How can we determine the area of the Salton sea?

- One technique is to cut out the image of the lake and weigh it against a standard measured area
- Computers have advanced software that measure the area quite accurately by a simple scanning or tracing process
- Place a refined grid on the picture and determine the area

Salton Sea

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Area of Salton Sea: How can we determine the area of the Salton sea?

- One technique is to cut out the image of the lake and weigh it against a standard measured area
- Computers have advanced software that measure the area quite accurately by a simple scanning or tracing process
- Place a refined grid on the picture and determine the area
- All these schemes use the process of **integration**

Salton Sea

3

Area of Salton Sea: Use a gridding scheme over an image

Salton Sea

3

Area of Salton Sea: Use a gridding scheme over an image

- The area is determined by counting the number of squares that include the image of the Salton Sea

Salton Sea

3

Area of Salton Sea: Use a gridding scheme over an image

- The area is determined by counting the number of squares that include the image of the Salton Sea
 - If a box is at least 50% full, we will count it

Salton Sea

3

Area of Salton Sea: Use a gridding scheme over an image

- The area is determined by counting the number of squares that include the image of the Salton Sea
 - If a box is at least 50% full, we will count it
 - If a box is less than 50% full, we will not count it

Salton Sea

3

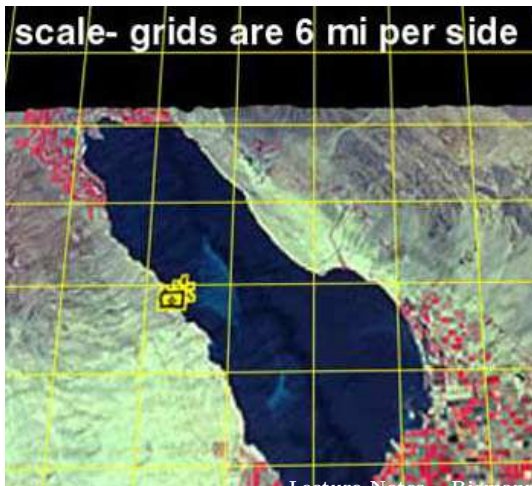
Area of Salton Sea: Use a gridding scheme over an image

- The area is determined by counting the number of squares that include the image of the Salton Sea
 - If a box is at least 50% full, we will count it
 - If a box is less than 50% full, we will not count it
- As the boxes get smaller the estimate of the area of the Salton Sea becomes more accurate

Salton Sea

4

Salton Sea grid with 6 mi on a side



Salton Sea

5

Area of Salton Sea: Using the 6 mi square grid with 50% rule

Salton Sea

5

Area of Salton Sea: Using the 6 mi square grid with 50% rule

- 8 squares apply to this rule

Salton Sea

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Area of Salton Sea: Using the 6 mi square grid with 50% rule

- 8 squares apply to this rule
- Each square is a 36 square mile area

Salton Sea

5

Area of Salton Sea: Using the 6 mi square grid with 50% rule

- 8 squares apply to this rule
- Each square is a 36 square mile area
- This approximation gives 288 square miles

Salton Sea

5

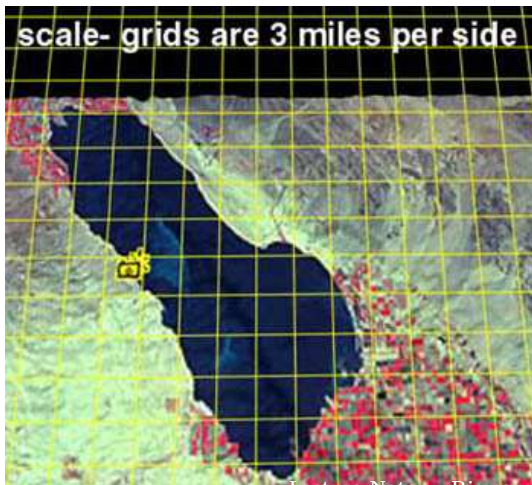
Area of Salton Sea: Using the 6 mi square grid with 50% rule

- 8 squares apply to this rule
- Each square is a 36 square mile area
- This approximation gives 288 square miles
- Assuming the actual area of the basin is 360 square miles, the error is 20%

Salton Sea

6

Salton Sea grid with 3 mi on a side



Salton Sea

7

Area of Salton Sea: Using the 3 mi square grid with 50% rule

Salton Sea

7

Area of Salton Sea: Using the 3 mi square grid with 50% rule

- 33 squares apply to this rule

Salton Sea

7

Area of Salton Sea: Using the 3 mi square grid with 50% rule

- 33 squares apply to this rule
- Each square is a 9 square mile area

Salton Sea

7

Area of Salton Sea: Using the 3 mi square grid with 50% rule

- 33 squares apply to this rule
- Each square is a 9 square mile area
- This approximation gives 297 square miles

Salton Sea

7

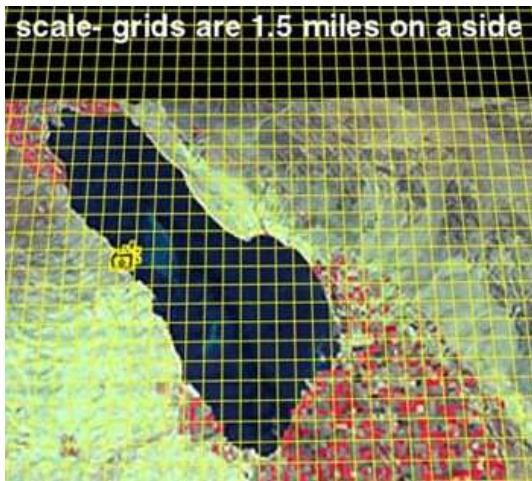
Area of Salton Sea: Using the 3 mi square grid with 50% rule

- 33 squares apply to this rule
- Each square is a 9 square mile area
- This approximation gives 297 square miles
- Assuming the actual area of the basin is 360 square miles, the error is 17.5%

Salton Sea

8

Salton Sea grid with 1.5 mi on a side



Salton Sea

9

Area of Salton Sea: Using the 1.5 mi square grid with 50% rule

Salton Sea

9

Area of Salton Sea: Using the 1.5 mi square grid with 50% rule

- 137 squares apply to this rule

Salton Sea

9

Area of Salton Sea: Using the 1.5 mi square grid with 50% rule

- 137 squares apply to this rule
- Each square is a 2.25 square mile area

Salton Sea

9

Area of Salton Sea: Using the 1.5 mi square grid with 50% rule

- 137 squares apply to this rule
- Each square is a 2.25 square mile area
- This approximation gives 308.25 square miles

Salton Sea

9

Area of Salton Sea: Using the 1.5 mi square grid with 50% rule

- 137 squares apply to this rule
- Each square is a 2.25 square mile area
- This approximation gives 308.25 square miles
- Assuming the actual area of the basin is 360 square miles, the error is 14%

Salton Sea

9

Area of Salton Sea: Using the 1.5 mi square grid with 50% rule

- 137 squares apply to this rule
- Each square is a 2.25 square mile area
- This approximation gives 308.25 square miles
- Assuming the actual area of the basin is 360 square miles, the error is 14%
- From the figure it is easy to see that shrinking the squares gives a better and better approximation of the area

Area under a Curve

1

Area under a Curve: Consider the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

Area under a Curve

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Area under a Curve: Consider the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- The actual area under the curve is **28.75**

Area under a Curve

1

Area under a Curve: Consider the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- The actual area under the curve is **28.75**
- Approximate area with rectangles under the curve

Area under a Curve

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Area under a Curve: Consider the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- The actual area under the curve is **28.75**
- Approximate area with rectangles under the curve
- Divide the interval $x \in [0, 5]$ into even intervals

Area under a Curve

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Area under a Curve: Consider the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- The actual area under the curve is **28.75**
- Approximate area with rectangles under the curve
- Divide the interval $x \in [0, 5]$ into even intervals
- Use the midpoint of the interval to get height of the rectangle

Area under a Curve

1

Area under a Curve: Consider the function

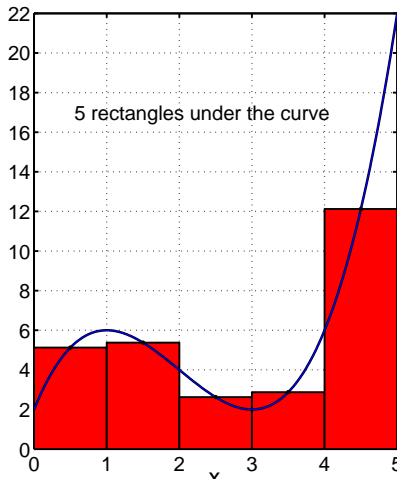
$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- The actual area under the curve is **28.75**
- Approximate area with rectangles under the curve
- Divide the interval $x \in [0, 5]$ into even intervals
- Use the midpoint of the interval to get height of the rectangle
- Examine approximation as intervals get smaller

Area under a Curve

2

Area under a Curve Divide $x \in [0, 5]$ into 5 intervals



Area under a Curve

3

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

Area under a Curve

3

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- Width of the rectangles are $\Delta x = 1$

Area under a Curve

3

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- Width of the rectangles are $\Delta x = 1$
- Height of rectangles evaluated at midpoints

Area under a Curve

3

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- Width of the rectangles are $\Delta x = 1$
- Height of rectangles evaluated at midpoints
- Approximate area satisfies

$$A \approx \left(f\left(\frac{1}{2}\right) + f\left(\frac{3}{2}\right) + f\left(\frac{5}{2}\right) + f\left(\frac{7}{2}\right) + f\left(\frac{9}{2}\right) \right) \Delta x = \sum_{i=0}^4 f\left(i + \frac{1}{2}\right) \cdot 1$$

Area under a Curve

3

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- Width of the rectangles are $\Delta x = 1$
- Height of rectangles evaluated at midpoints
- Approximate area satisfies

$$A \approx \left(f\left(\frac{1}{2}\right) + f\left(\frac{3}{2}\right) + f\left(\frac{5}{2}\right) + f\left(\frac{7}{2}\right) + f\left(\frac{9}{2}\right) \right) \Delta x = \sum_{i=0}^4 f\left(i + \frac{1}{2}\right) \cdot 1$$

- This gives

$$A \approx \sum_{i=0}^4 \left(\left(i + \frac{1}{2}\right)^3 - 6\left(i + \frac{1}{2}\right)^2 + 9\left(i + \frac{1}{2}\right) + 2 \right) = 28.125$$

Area under a Curve

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- Width of the rectangles are $\Delta x = 1$
- Height of rectangles evaluated at midpoints
- Approximate area satisfies

$$A \approx \left(f\left(\frac{1}{2}\right) + f\left(\frac{3}{2}\right) + f\left(\frac{5}{2}\right) + f\left(\frac{7}{2}\right) + f\left(\frac{9}{2}\right) \right) \Delta x = \sum_{i=0}^4 f\left(i + \frac{1}{2}\right) \cdot 1$$

- This gives

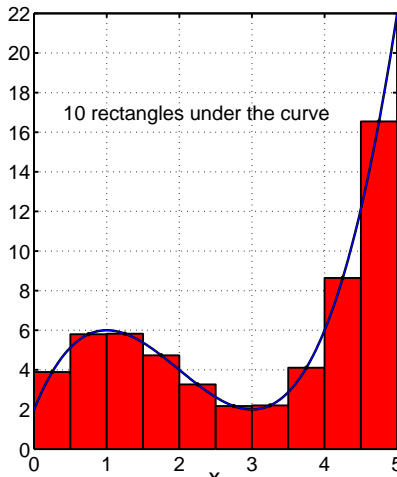
$$A \approx \sum_{i=0}^4 \left(\left(i + \frac{1}{2}\right)^3 - 6\left(i + \frac{1}{2}\right)^2 + 9\left(i + \frac{1}{2}\right) + 2 \right) = 28.125$$

- This is 2.17% less than the actual area

Area under a Curve

4

Area under a Curve Divide $x \in [0, 5]$ into 10 intervals



Area under a Curve

5

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

Area under a Curve

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Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- Width of the rectangles are $\Delta x = \frac{1}{2}$

Area under a Curve

5

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- Width of the rectangles are $\Delta x = \frac{1}{2}$
- Height of rectangles evaluated at midpoints

Area under a Curve

5

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- Width of the rectangles are $\Delta x = \frac{1}{2}$
- Height of rectangles evaluated at midpoints
- Approximate area satisfies

$$A \approx \sum_{i=0}^9 f\left(\frac{i}{2} + \frac{1}{4}\right) \Delta x$$

Area under a Curve

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- Width of the rectangles are $\Delta x = \frac{1}{2}$
- Height of rectangles evaluated at midpoints
- Approximate area satisfies

$$A \approx \sum_{i=0}^9 f\left(\frac{i}{2} + \frac{1}{4}\right) \Delta x$$

- This gives

$$A \approx \frac{1}{2} \sum_{i=0}^9 \left(\left(\frac{i}{2} + \frac{1}{4}\right)^3 - 6 \left(\frac{i}{2} + \frac{1}{4}\right)^2 + 9 \left(\frac{i}{2} + \frac{1}{4}\right) + 2 \right) = 28.59375$$

Area under a Curve

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- Width of the rectangles are $\Delta x = \frac{1}{2}$
- Height of rectangles evaluated at midpoints
- Approximate area satisfies

$$A \approx \sum_{i=0}^9 f\left(\frac{i}{2} + \frac{1}{4}\right) \Delta x$$

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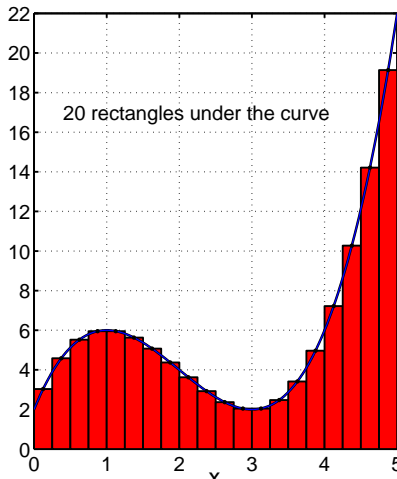
$$A \approx \frac{1}{2} \sum_{i=0}^9 \left(\left(\frac{i}{2} + \frac{1}{4}\right)^3 - 6 \left(\frac{i}{2} + \frac{1}{4}\right)^2 + 9 \left(\frac{i}{2} + \frac{1}{4}\right) + 2 \right) = 28.59375$$

- This is 0.543% less than the actual area

Area under a Curve

6

Area under a Curve Divide $x \in [0, 5]$ into 20 intervals



Area under a Curve

7

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

Area under a Curve

7

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- Width of the rectangles are $\Delta x = \frac{1}{4}$

Area under a Curve

7

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- Width of the rectangles are $\Delta x = \frac{1}{4}$
- Height of rectangles evaluated at midpoints

Area under a Curve

7

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- Width of the rectangles are $\Delta x = \frac{1}{4}$
- Height of rectangles evaluated at midpoints
- Approximate area satisfies

$$A \approx \sum_{i=0}^{19} f\left(\frac{i}{4} + \frac{1}{8}\right) \Delta x$$

Area under a Curve

7

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- Width of the rectangles are $\Delta x = \frac{1}{4}$
- Height of rectangles evaluated at midpoints
- Approximate area satisfies

$$A \approx \sum_{i=0}^{19} f\left(\frac{i}{4} + \frac{1}{8}\right) \Delta x$$

- This gives

$$A \approx \frac{1}{4} \sum_{i=0}^{19} \left(\left(\frac{i}{4} + \frac{1}{8}\right)^3 - 6 \left(\frac{i}{4} + \frac{1}{8}\right)^2 + 9 \left(\frac{i}{4} + \frac{1}{8}\right) + 2 \right) = 28.7109$$

Area under a Curve

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- Width of the rectangles are $\Delta x = \frac{1}{4}$
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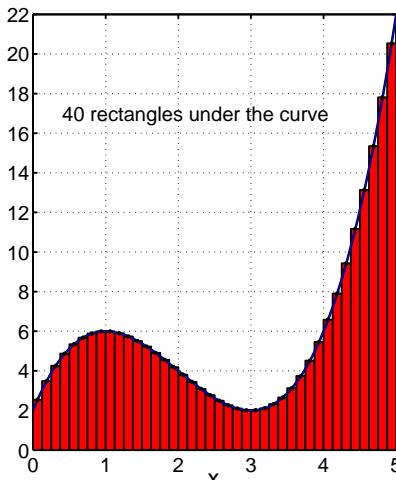
$$A \approx \frac{1}{4} \sum_{i=0}^{19} \left(\left(\frac{i}{4} + \frac{1}{8}\right)^3 - 6 \left(\frac{i}{4} + \frac{1}{8}\right)^2 + 9 \left(\frac{i}{4} + \frac{1}{8}\right) + 2 \right) = 28.7109$$

- This is 0.135% less than the actual area

Area under a Curve

8

Area under a Curve Divide $x \in [0, 5]$ into 40 intervals



Area under a Curve

9

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

Area under a Curve

9

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- Width of the rectangles are $\Delta x = \frac{1}{8}$

Area under a Curve

9

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- Width of the rectangles are $\Delta x = \frac{1}{8}$
- Height of rectangles evaluated at midpoints

Area under a Curve

9

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- Width of the rectangles are $\Delta x = \frac{1}{8}$
- Height of rectangles evaluated at midpoints
- Approximate area satisfies

$$A \approx \sum_{i=0}^{39} f\left(\frac{i}{8} + \frac{1}{16}\right) \Delta x$$

Area under a Curve

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- Width of the rectangles are $\Delta x = \frac{1}{8}$
- Height of rectangles evaluated at midpoints
- Approximate area satisfies

$$A \approx \sum_{i=0}^{39} f\left(\frac{i}{8} + \frac{1}{16}\right) \Delta x$$

- This gives

$$A \approx \frac{1}{8} \sum_{i=0}^{39} \left(\left(\frac{i}{8} + \frac{1}{16}\right)^3 - 6 \left(\frac{i}{8} + \frac{1}{16}\right)^2 + 9 \left(\frac{i}{8} + \frac{1}{16}\right) + 2 \right) = 28.7402$$

Area under a Curve

9

Area under a Curve: Height of rectangles from the function

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- Width of the rectangles are $\Delta x = \frac{1}{8}$
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- This is 0.034% less than the actual area

Definition of Riemann Integral

1

Definition of Riemann Integral: Suppose that we want to find the area under some continuous function $f(x)$ between $x = a$ and $x = b$

Definition of Riemann Integral

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Definition of Riemann Integral: Suppose that we want to find the area under some continuous function $f(x)$ between $x = a$ and $x = b$

- Divide the interval $[a, b]$ into a large number of very small intervals

Definition of Riemann Integral

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Definition of Riemann Integral: Suppose that we want to find the area under some continuous function $f(x)$ between $x = a$ and $x = b$

- Divide the interval $[a, b]$ into a large number of very small intervals
- For simplicity of discussion, divide the interval into n even intervals (though Riemann sums do not require this restriction)

Definition of Riemann Integral

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Definition of Riemann Integral: Suppose that we want to find the area under some continuous function $f(x)$ between $x = a$ and $x = b$

- Divide the interval $[a, b]$ into a large number of very small intervals
- For simplicity of discussion, divide the interval into n even intervals (though Riemann sums do not require this restriction)
- Also, for simplicity, evaluate the function, $f(x)$, at the midpoint of any subinterval

Definition of Riemann Integral

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Definition of Riemann Integral: Suppose that we want to find the area under some continuous function $f(x)$ between $x = a$ and $x = b$

- Divide the interval $[a, b]$ into a large number of very small intervals
- For simplicity of discussion, divide the interval into n even intervals (though Riemann sums do not require this restriction)
- Also, for simplicity, evaluate the function, $f(x)$, at the midpoint of any subinterval
- Technically, it is important that one could arbitrarily take any point in the interval, but that is beyond the scope of this course

Definition of Riemann Integral

2

- Let $x_0 = a$ and $x_n = b$ and define $\Delta x = \frac{b-a}{n}$ with $x_i = a + i\Delta x$ for $i = 0, \dots, n$

Definition of Riemann Integral

2

- Let $x_0 = a$ and $x_n = b$ and define $\Delta x = \frac{b-a}{n}$ with $x_i = a + i\Delta x$ for $i = 0, \dots, n$
- This **partitions the interval** $[a, b]$ into n subintervals $[x_{i-1}, x_i]$ each with length Δx

Definition of Riemann Integral

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- Let $x_0 = a$ and $x_n = b$ and define $\Delta x = \frac{b-a}{n}$ with $x_i = a + i\Delta x$ for $i = 0, \dots, n$
- This **partitions the interval** $[a, b]$ into n subintervals $[x_{i-1}, x_i]$ each with length Δx
- The midpoint of each of these intervals is given by

$$c_i = \frac{x_i + x_{i-1}}{2}$$

Definition of Riemann Integral

2

- Let $x_0 = a$ and $x_n = b$ and define $\Delta x = \frac{b-a}{n}$ with $x_i = a + i\Delta x$ for $i = 0, \dots, n$
- This **partitions the interval** $[a, b]$ into n subintervals $[x_{i-1}, x_i]$ each with length Δx
- The midpoint of each of these intervals is given by

$$c_i = \frac{x_i + x_{i-1}}{2}$$

- The height of the approximating rectangle is found by evaluating the function at the midpoint, c_i

Definition of Riemann Integral

2

- Let $x_0 = a$ and $x_n = b$ and define $\Delta x = \frac{b-a}{n}$ with $x_i = a + i\Delta x$ for $i = 0, \dots, n$
- This **partitions the interval** $[a, b]$ into n subintervals $[x_{i-1}, x_i]$ each with length Δx
- The midpoint of each of these intervals is given by

$$c_i = \frac{x_i + x_{i-1}}{2}$$

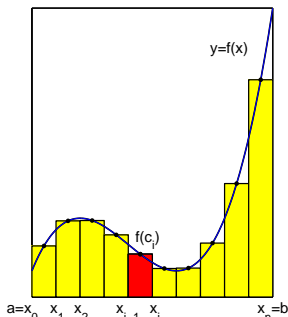
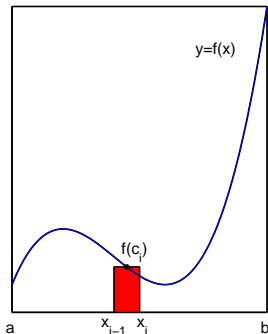
- The height of the approximating rectangle is found by evaluating the function at the midpoint, c_i
- The area of the rectangle, R_i , over the interval $[x_{i-1}, x_i]$ is given by its height times its width or

$$R_i = f(c_i)\Delta x$$

Definition of Riemann Integral

3

Figures below show a single rectangle in computing area of the **Riemann Integral** and all of the rectangles using the **Midpoint Rule** for approximating the area under the curve



Definition of Riemann Integral

4

Midpoint Rule for Integration is a method for approximating integrals

Definition of Riemann Integral

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- Consider a continuous function $f(x)$ and an interval $x \in [a, b]$

Definition of Riemann Integral

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Definition of Riemann Integral

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- This is the **Midpoint Rule for Integration**
- Like **Euler's Method**, there are much better numerical methods for integration

Definition of Riemann Integral

5

Riemann Sums and Riemann Integral

- The **Midpoint Rule** described above is a specialized form of **Riemann sums**

Definition of Riemann Integral

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Riemann Sums and Riemann Integral

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Definition of Riemann Integral

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Definition of Riemann Integral

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Riemann Sums and Riemann Integral

- The **Midpoint Rule** described above is a specialized form of **Riemann sums**
- The more general form of Riemann sums allows the subintervals to have varying lengths, Δx_i
- The choice of where the function is evaluated need not be at the midpoint as described above
- The **Riemann integral** is defined using a limiting process, similar to the one described above

Definition of Riemann Integral

6

- Let $f(x)$ be a continuous function in the interval $[a, b]$

Definition of Riemann Integral

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- Let $f(x)$ be a continuous function in the interval $[a, b]$
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- The n^{th} **Riemann sum** is given by

$$S_n = \sum_{i=1}^n f(c_i) \Delta x_i$$

- The **Riemann integral** is defined by

$$\int_a^b f(x) dx = \lim_{\Delta x_k \rightarrow 0} \sum_{i=1}^n f(c_i) \Delta x_i$$

Numerical Methods for Integration

Numerical Methods for Integration

- Many integrals cannot be solved exactly

Numerical Methods for Integration

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- The Riemann integral has a number of methods for finding approximate solutions
- The Riemann integral represents the area under a function on a specified interval
- This is a **definite integral**

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

Midpoint Rule

Midpoint Rule was discussed above and is reviewed below

- Let $f(x)$ be a continuous function on the interval $[a, b]$

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- Height of an approximating rectangle, $f(c_i)$
- The **Midpoint Rule** satisfies

$$\int_a^b f(x)dx \approx \sum_{i=1}^n f(c_i)\Delta x$$

Trapezoid Rule

1

Trapezoid Rule approximates the area under a curve using trapezoids

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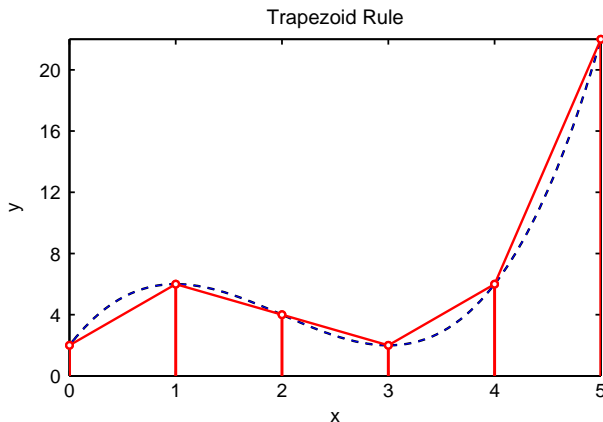
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- The **Trapezoid Rule** satisfies

$$\int_a^b f(x)dx \approx \left(\frac{1}{2}f(x_0) + \sum_{i=1}^{n-1} f(x_i) + \frac{1}{2}f(x_n) \right) \Delta x$$

Trapezoid Rule

2

Diagram for Trapezoid Rule: Note that the trapezoid rule has a similar accuracy has the **Midpoint Rule**



Trapezoid Rule

3

Trapezoid Rule: Use illustration above

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

Trapezoid Rule

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$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- The interval $[0, 5]$ is divided into 5 subintervals with length $\Delta x = 1$

Trapezoid Rule

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$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

- The interval $[0, 5]$ is divided into 5 subintervals with length $\Delta x = 1$
- Height of the function are evaluated at endpoints of the subintervals

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- The interval $[0, 5]$ is divided into 5 subintervals with length $\Delta x = 1$
- Height of the function are evaluated at endpoints of the subintervals
- The **Trapezoid Rule** gives

$$\begin{aligned} \int_a^b f(x) dx &\approx \left(\frac{1}{2}f(0) + f(1) + f(2) + f(3) + f(4) + \frac{1}{2}f(5) \right) \Delta x \\ &= \left(\frac{1}{2}2 + 6 + 4 + 2 + 6 + \frac{1}{2}22 \right) \cdot 1 = 30 \end{aligned}$$

Trapezoid Rule

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Trapezoid Rule: Use illustration above

$$f(x) = x^3 - 6x^2 + 9x + 2 \quad \text{for } x \in [0, 5]$$

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- The actual integral value is **28.75**, so the approximation is 4.3% too high (similar error to the midpoint rule)

Simpson's Rule

1

Simpson's Rule obtains a much more accurate approximation to the integral without having a significantly more complicated formula

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 - Length $\Delta x = \frac{b-a}{n}$
 - The endpoints are $x_0 = a$ and $x_n = b$
 - n must be an even integer
- The formula for **Simpson's rule** is

$$\int_a^b f(x)dx \approx (f(x_0) + 4f(x_1) + 2f(x_2) + 4f(x_3) + 2f(x_4) + \dots + 2f(x_{n-2}) + 4f(x_{n-1}) + f(x_n)) \frac{\Delta x}{3}$$

Example

1

Example: Use the **Midpoint rule**, **Trapezoid rule**, and **Simpson's rule** to approximate the integral

$$\int_0^2 x^2 dx$$

with $n = 4$

Example

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with $n = 4$

Solution: With $n = 4$ the four subintervals are $[0, \frac{1}{2}]$, $[\frac{1}{2}, 1]$, $[1, \frac{3}{2}]$, and $[\frac{3}{2}, 2]$, so $\Delta x = \frac{1}{2}$

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The midpoints are $c_i = \frac{1}{4}, \frac{3}{4}, \frac{5}{4}$, and $\frac{7}{4}$

Example

2

Solution: With $\Delta x = \frac{1}{2}$, the **Midpoint rule** gives

$$\int_0^2 x^2 dx \approx \sum_{i=1}^4 f(c_i) \Delta x$$

Example

2

Solution: With $\Delta x = \frac{1}{2}$, the **Midpoint rule** gives

$$\begin{aligned}\int_0^2 x^2 dx &\approx \sum_{i=1}^4 f(c_i) \Delta x \\ &= \sum_{i=1}^4 \left(\frac{i}{2} - \frac{1}{4}\right)^2 \frac{1}{2}\end{aligned}$$

Example

2

Solution: With $\Delta x = \frac{1}{2}$, the **Midpoint rule** gives

$$\begin{aligned}\int_0^2 x^2 dx &\approx \sum_{i=1}^4 f(c_i) \Delta x \\ &= \sum_{i=1}^4 \left(\frac{i}{2} - \frac{1}{4}\right)^2 \frac{1}{2} \\ &= \left(\frac{1+9+25+49}{16}\right) \frac{1}{2}\end{aligned}$$

Example

2

Solution: With $\Delta x = \frac{1}{2}$, the **Midpoint rule** gives

$$\begin{aligned}\int_0^2 x^2 dx &\approx \sum_{i=1}^4 f(c_i) \Delta x \\ &= \sum_{i=1}^4 \left(\frac{i}{2} - \frac{1}{4}\right)^2 \frac{1}{2} \\ &= \left(\frac{1+9+25+49}{16}\right) \frac{1}{2} \\ &= \frac{21}{8} = 2.625\end{aligned}$$

Example

3

Solution: With $\Delta x = \frac{1}{2}$, the **Trapezoid rule** gives

$$\int_0^2 x^2 dx \approx \left(\frac{1}{2}f(x_0) + \sum_{i=1}^3 f(x_i) + \frac{1}{2}f(x_4) \right) \Delta x$$

Example

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Example

4

Solution: With $\Delta x = \frac{1}{2}$, **Simpson's rule** gives

$$\int_0^2 x^2 dx \approx (f(0) + 4f(\frac{1}{2}) + 2f(1) + 4f(\frac{3}{2}) + f(2)) \frac{\Delta x}{3}$$

Example

4

Solution: With $\Delta x = \frac{1}{2}$, **Simpson's rule** gives

$$\begin{aligned}\int_0^2 x^2 dx &\approx \left(f(0) + 4f\left(\frac{1}{2}\right) + 2f(1) + 4f\left(\frac{3}{2}\right) + f(2) \right) \frac{\Delta x}{3} \\ &= \left(0 + 4\left(\frac{1}{2}\right)^2 + 2(1)^2 + 4\left(\frac{3}{2}\right)^2 + (2)^2 \right) \frac{1}{6}\end{aligned}$$

Example

4

Solution: With $\Delta x = \frac{1}{2}$, **Simpson's rule** gives

$$\begin{aligned}\int_0^2 x^2 dx &\approx \left(f(0) + 4f\left(\frac{1}{2}\right) + 2f(1) + 4f\left(\frac{3}{2}\right) + f(2) \right) \frac{\Delta x}{3} \\ &= \left(0 + 4\left(\frac{1}{2}\right)^2 + 2(1)^2 + 4\left(\frac{3}{2}\right)^2 + (2)^2 \right) \frac{1}{6} \\ &= \frac{8}{3}\end{aligned}$$

Example

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Solution: With $\Delta x = \frac{1}{2}$, **Simpson's rule** gives

$$\begin{aligned}\int_0^2 x^2 dx &\approx \left(f(0) + 4f\left(\frac{1}{2}\right) + 2f(1) + 4f\left(\frac{3}{2}\right) + f(2) \right) \frac{\Delta x}{3} \\ &= \left(0 + 4\left(\frac{1}{2}\right)^2 + 2(1)^2 + 4\left(\frac{3}{2}\right)^2 + (2)^2 \right) \frac{1}{6} \\ &= \frac{8}{3}\end{aligned}$$

This is the exact answer.

Example

4

Solution: With $\Delta x = \frac{1}{2}$, **Simpson's rule** gives

$$\begin{aligned}\int_0^2 x^2 dx &\approx \left(f(0) + 4f\left(\frac{1}{2}\right) + 2f(1) + 4f\left(\frac{3}{2}\right) + f(2) \right) \frac{\Delta x}{3} \\ &= \left(0 + 4\left(\frac{1}{2}\right)^2 + 2(1)^2 + 4\left(\frac{3}{2}\right)^2 + (2)^2 \right) \frac{1}{6} \\ &= \frac{8}{3}\end{aligned}$$

This is the exact answer. Simpson's rule gives the exact answer for any quadratic.

Example 2

1

Example 2: Consider the function

$$f(x) = 9 - x^2$$

Example 2

1

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- Find the area in the first quadrant under the curve

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- Use the **Midpoint rule**, **Trapezoid rule**, and **Simpson's rule** to approximate the integral with $n = 6$

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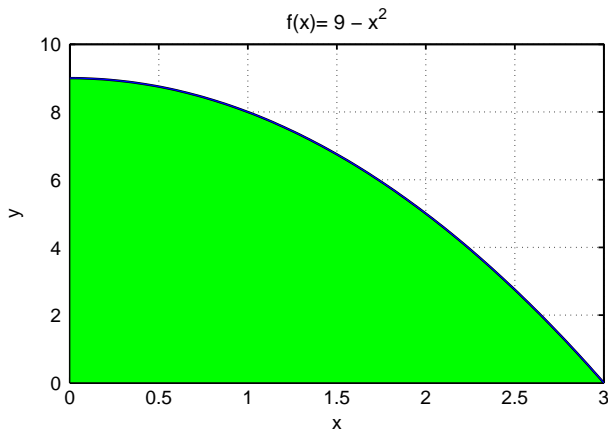
- Find the area in the first quadrant under the curve
- Sketch a graph showing the area under the graph
- Use the **Midpoint rule**, **Trapezoid rule**, and **Simpson's rule** to approximate the integral with $n = 6$

Solution: The function intersects the x -axis at $x = 3$

Example 2

2

Solution: Graph of $f(x)$ in the first quadrant



Example 2

3

Solution (cont): The integral defining the area in the previous figure is

$$\int_0^3 (9 - x^2) dx$$

Example 2

3

Solution (cont): The integral defining the area in the previous figure is

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- The integral has limits $x = 0$ and $x = 3$, so with $n = 6$ the subintervals have length, $\Delta x = \frac{1}{2}$

Example 2

3

Solution (cont): The integral defining the area in the previous figure is

$$\int_0^3 (9 - x^2) dx$$

- The integral has limits $x = 0$ and $x = 3$, so with $n = 6$ the subintervals have length, $\Delta x = \frac{1}{2}$
- The midpoints of the subintervals are

$$c_i = \frac{i}{2} - \frac{1}{4} \quad i = 1, \dots, 6$$

Example 2

4

Solution (cont): With $\Delta x = \frac{1}{2}$, the **Midpoint rule** gives

$$\int_0^3 (9 - x^2) dx \approx \sum_{i=1}^6 f(c_i) \Delta x$$

Example 2

4

Solution (cont): With $\Delta x = \frac{1}{2}$, the **Midpoint rule** gives

$$\begin{aligned}\int_0^3 (9 - x^2) dx &\approx \sum_{i=1}^6 f(c_i) \Delta x \\ &= \sum_{i=1}^6 \left(9 - \left(\frac{i}{2} - \frac{1}{4} \right)^2 \right) \frac{1}{2}\end{aligned}$$

Example 2

4

Solution (cont): With $\Delta x = \frac{1}{2}$, the **Midpoint rule** gives

$$\begin{aligned}\int_0^3 (9 - x^2) dx &\approx \sum_{i=1}^6 f(c_i) \Delta x \\ &= \sum_{i=1}^6 \left(9 - \left(\frac{i}{2} - \frac{1}{4} \right)^2 \right) \frac{1}{2} \\ &= (8.9375 + 8.4375 + 7.4375 + 5.9375 \\ &\quad + 3.9375 + 1.4375) \frac{1}{2}\end{aligned}$$

Example 2

4

Solution (cont): With $\Delta x = \frac{1}{2}$, the **Midpoint rule** gives

$$\begin{aligned}\int_0^3 (9 - x^2) dx &\approx \sum_{i=1}^6 f(c_i) \Delta x \\ &= \sum_{i=1}^6 \left(9 - \left(\frac{i}{2} - \frac{1}{4} \right)^2 \right) \frac{1}{2} \\ &= (8.9375 + 8.4375 + 7.4375 + 5.9375 \\ &\quad + 3.9375 + 1.4375) \frac{1}{2} \\ &= 18.0625\end{aligned}$$

Example 2

5

Solution: With $\Delta x = \frac{1}{2}$ and $x_i = \frac{i}{2}$, the **Trapezoid rule** gives

$$\int_0^2 (9 - x^2) dx \approx \left(\frac{1}{2} f(0) + \sum_{i=1}^5 f(x_i) + \frac{1}{2} f(3) \right) \Delta x$$

Example 2

5

Solution: With $\Delta x = \frac{1}{2}$ and $x_i = \frac{i}{2}$, the **Trapezoid rule** gives

$$\begin{aligned}\int_0^2 (9 - x^2) dx &\approx \left(\frac{1}{2} f(0) + \sum_{i=1}^5 f(x_i) + \frac{1}{2} f(3) \right) \Delta x \\ &= (4.5 + 8.75 + 8 + 6.75 + 5 + 2.75 + 0) \frac{1}{2}\end{aligned}$$

Example 2

5

Solution: With $\Delta x = \frac{1}{2}$ and $x_i = \frac{i}{2}$, the **Trapezoid rule** gives

$$\begin{aligned}\int_0^2 (9 - x^2) dx &\approx \left(\frac{1}{2} f(0) + \sum_{i=1}^5 f(x_i) + \frac{1}{2} f(3) \right) \Delta x \\ &= (4.5 + 8.75 + 8 + 6.75 + 5 + 2.75 + 0) \frac{1}{2} \\ &= 17.875\end{aligned}$$

Example 2

6

Solution: With $\Delta x = \frac{1}{2}$, **Simpson's rule** gives

$$\int_0^2 (9 - x^2) dx \approx (f(0) + 4f\left(\frac{1}{2}\right) + 2f(1) + 4f\left(\frac{3}{2}\right) + 2f(2) \\ + 4f\left(\frac{5}{2}\right) + f(3)) \frac{\Delta x}{3}$$

Example 2

6

Solution: With $\Delta x = \frac{1}{2}$, **Simpson's rule** gives

$$\begin{aligned}\int_0^2 (9 - x^2) dx &\approx (f(0) + 4f\left(\frac{1}{2}\right) + 2f(1) + 4f\left(\frac{3}{2}\right) + 2f(2) \\ &\quad + 4f\left(\frac{5}{2}\right) + f(3)) \frac{\Delta x}{3} \\ &= (9 + 4(8.75) + 2(8) + 4(6.75) + 2(5) + 4(2.75) + 0) \frac{1}{6}\end{aligned}$$

Example 2

6

Solution: With $\Delta x = \frac{1}{2}$, **Simpson's rule** gives

$$\begin{aligned}\int_0^2 (9 - x^2) dx &\approx (f(0) + 4f\left(\frac{1}{2}\right) + 2f(1) + 4f\left(\frac{3}{2}\right) + 2f(2) \\ &\quad + 4f\left(\frac{5}{2}\right) + f(3)) \frac{\Delta x}{3} \\ &= (9 + 4(8.75) + 2(8) + 4(6.75) + 2(5) + 4(2.75) + 0) \frac{1}{6} \\ &= 18\end{aligned}$$

Example 2

6

Solution: With $\Delta x = \frac{1}{2}$, **Simpson's rule** gives

$$\begin{aligned}\int_0^2 (9 - x^2) dx &\approx (f(0) + 4f(\tfrac{1}{2}) + 2f(1) + 4f(\tfrac{3}{2}) + 2f(2) \\ &\quad + 4f(\tfrac{5}{2}) + f(3)) \frac{\Delta x}{3} \\ &= (9 + 4(8.75) + 2(8) + 4(6.75) + 2(5) + 4(2.75) + 0) \frac{1}{6} \\ &= 18\end{aligned}$$

This is the exact answer

Temperature Example

1

Temperature Example: Insects are an important agricultural pest

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Temperature Example

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Temperature Example: Insects are an important agricultural pest

- Some pesticides have their greatest effects at particular stages of the insect development
- Timing of application of the pesticide can be very significant
- Maturation of insects is often dependent upon temperature more than length of time
- It can be important to track the cumulative temperature rather than the length of time that an insect has been around
- Cumulative temperature T_c (in °C-hr) is found by integrating the temperature $T(t)$ over a period of time

$$T_c = \int_a^b T(t) dt$$

Temperature Example

2

Temperature Example: Data for temperatures (noon to 7 PM)

Time	12:00	13:00	14:00	15:00	16:00	17:00	18:00	19:00
Temp($^{\circ}\text{C}$)	33	34	36	35	32	30	26	24

Temperature Example

2

Temperature Example: Data for temperatures (noon to 7 PM)

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Use the Trapezoid rule and the data from the table to approximate the cumulative temperature from noon to 7 PM

Temperature Example

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Temp($^{\circ}\text{C}$)	33	34	36	35	32	30	26	24

Use the Trapezoid rule and the data from the table to approximate the cumulative temperature from noon to 7 PM

Note: The average temperature is 31.25°C

Temperature Example

3

Solution: Since the length of time between the temperature measurements is one hour, $\Delta t = 1$

The **Trapezoid rule** gives

$$T_c = \int_{12}^{19} T(t) dt$$

Temperature Example

3

Solution: Since the length of time between the temperature measurements is one hour, $\Delta t = 1$

The **Trapezoid rule** gives

$$\begin{aligned} T_c &= \int_{12}^{19} T(t) dt \\ &\approx \left(\frac{1}{2}T(12) + \sum_{i=13}^{18} T(i) + \frac{1}{2}T(19) \right) \Delta t \end{aligned}$$

Temperature Example

3

Solution: Since the length of time between the temperature measurements is one hour, $\Delta t = 1$

The **Trapezoid rule** gives

$$\begin{aligned} T_c &= \int_{12}^{19} T(t) dt \\ &\approx \left(\frac{1}{2}T(12) + \sum_{i=13}^{18} T(i) + \frac{1}{2}T(19) \right) \Delta t \\ &= (16.5 + 34 + 36 + 35 + 32 + 30 + 26 + 12) \cdot 1 \end{aligned}$$

Temperature Example

3

Solution: Since the length of time between the temperature measurements is one hour, $\Delta t = 1$

The **Trapezoid rule** gives

$$\begin{aligned} T_c &= \int_{12}^{19} T(t) dt \\ &\approx \left(\frac{1}{2}T(12) + \sum_{i=13}^{18} T(i) + \frac{1}{2}T(19) \right) \Delta t \\ &= (16.5 + 34 + 36 + 35 + 32 + 30 + 26 + 12) \cdot 1 \\ &= 221.5 \text{ } ^\circ\text{C} \cdot \text{hr} \end{aligned}$$

This varies slightly from computing the average temperature and multiplying by the length of time ($31.25 \times 7 = 218.75$)