

Composite Trapezoidal Rule (CTR)

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This method approximates the area under the curve $y = f(x)$ over $[a, b]$ using a series of trapezoids that lie above the intervals $\{[x_k, x_{k+1}]\}$.

Th (CTR)

- Assume that the interval $[a, b]$ is subdivided into M subintervals $[x_k, x_{k+1}]$ each of width $h = \frac{b-a}{M}$ using equally spaced nodes $x_k = a + kh$ for $k = 0, 1, 2, \dots, M$:



- Then, the composite trapezoidal rule is

$$\begin{aligned} \int_a^b f(x) dx &= \int_{x_0}^{x_M} f(x) dx \approx T(f, h) = \int_{x_0}^{x_1} f(x) dx + \int_{x_1}^{x_2} f(x) dx + \dots + \int_{x_{M-1}}^{x_M} f(x) dx \\ &= \frac{h}{2} (f_0 + f_1) + \frac{h}{2} (f_1 + f_2) + \dots + \frac{h}{2} (f_{M-1} + f_M) \\ &= \frac{h}{2} (f_0 + 2f_1 + 2f_2 + \dots + 2f_{M-1} + f_M) \end{aligned}$$

- Furthermore, the total error of $T(f, h)$ is

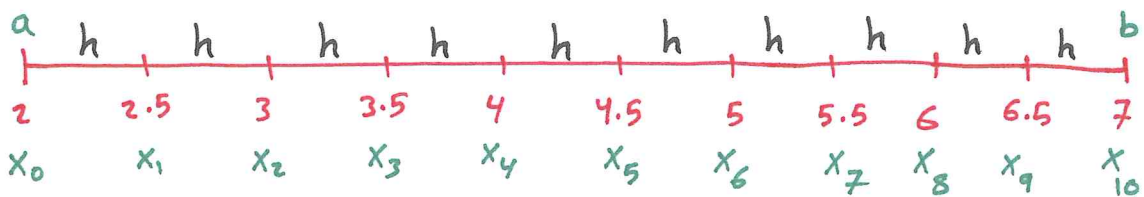
$$E_T(f, h) = \frac{-h^3 f''(c)}{12} \cdot M = \frac{-h^3 f''(c)}{12} \cdot \frac{b-a}{h} = \frac{-h^2 f''(c)}{12} (b-a)$$

Note that • Number of points is $M+1$

- M is the number of subintervals = number of subintegrals
= number of composition

Exp Use CTR to estimate $\int_2^7 e^x dx$ with 10 composition. 155
 (use 4 chopping digits).

• $h = \frac{b-a}{M} = \frac{7-2}{10} = \frac{5}{10} = 0.5$ and $f(x) = e^x = (2.718)^x$



• $\int_2^7 e^x dx \approx T(e^x, 0.5)$

$$= \frac{h}{2} [f_0 + 2f_1 + 2f_2 + 2f_3 + 2f_4 + 2f_5 + 2f_6 + 2f_7 + 2f_8 + 2f_9 + f_{10}]$$

$$= \frac{0.5}{2} [(2.718)^2 + 2(2.718)^{2.5} + 2(2.718)^3 + \dots + 2(2.718)^{6.5} + (2.718)^7]$$

$$= 0.25 [7.387 + 2(12.17) + 2(20.07) + \dots + 2(664.6) + 1095]$$

$$= 0.25 [7.387 + 24.34 + 40.14 + 66.2 + 109.1 + 179.9 + 296.6 + 489 + 806.2 + 1329 + 1095]$$

$$= 0.25 (4333)$$

$$= 1083$$

True Value is $\int_2^7 e^x dx = e^x \Big|_2^7 = e^7 - e^2 = 1089.2441023295$

Exp Given

x	0	2	4	6
f(x)	10	15	-10	8

 Use CTR to estimate $\int_0^6 f(x) dx$

$$\int_0^6 f(x) dx = \frac{h}{2} [f_0 + 2f_1 + 2f_2 + f_3] = \frac{2}{2} [10 + 2(15) + 2(-10) + 8] = 28$$

Exp Given

x	0	2	3	6
f(x)	10	15	-10	8

 Use CTR to estimate $\int_0^6 f(x) dx$.

$$\int_0^6 f(x) dx \approx \int_0^2 f(x) dx + \int_2^3 f(x) dx + \int_3^6 f(x) dx = \frac{2}{2} [f_0 + f_1] + \frac{1}{2} [f_1 + f_2] + \frac{3}{2} [f_2 + f_3]$$

$$= [10 + 15] + \frac{1}{2} [15 - 10] + \frac{3}{2} [-10 + 8] = 24.5$$