

Elementary Numerical Analysis

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Lecture No # 15

Tutorial - 2

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The image shows a presentation slide titled "Tutorial 2" with the following content:

Q.1 Let $f(x) = \begin{cases} x, & 0 \leq x \leq \frac{1}{2} \\ 1-x, & \frac{1}{2} \leq x \leq 1 \end{cases}$ Find $\int_0^1 f(x) dx$ using

- 1) Trapezoidal Rule :
- 2) Composite Trapezoidal Rule on $0 < \frac{1}{2} < 1$
- 3) Simpson Rule , 4) Corrected Trapezoidal Rule.

$f(0) = f(1) = 0, f(\frac{1}{2}) = \frac{1}{2}, f'(0) = 1, f'(1) = -1$

The slide also features the NPTEL logo in the bottom left corner.

Today we are going to solve some problems based on numerical quadrature and after that we will consider numerical integration some of simple problems first problem is we are given a function $f(x)$ which is piecewise linear so $f(x)$ is defined as equal to x for $0 \leq x \leq \frac{1}{2}$ and $1-x$ if $\frac{1}{2} \leq x \leq 1$.

We want to find an approximation to $\int_0^1 f(x) dx$ by using trapezoidal rule then composite rule based on partition $0 < \frac{1}{2} < 1$; that means, we will be applying trapezoidal rule to interval 0 to $\frac{1}{2}$ and trapezoidal rule to interval $\frac{1}{2}$ to 1 and adding it up then Simpson rule. So, basic Simpson's rule and corrected trapezoidal rule in all these rules what will come into picture will be value of function f at 2 end points 0 and 1 .

And at the midpoint half in addition for corrected trapezoidal rule we will need f dash at 0 and f dash at 1 our function f is such that it vanishes at the 2 end points. So, f of 0 is 0 and f dash at 1 is 0 and f at half is going to be equal to half f dash at 0 is going to be equal to 1 f dash of 1 is going to be equal to minus 1 because on the interval half to 1 our function is defined as 1 minus x. So, when take its derivative. So, at 1 we are taking the left handed derivative.

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Q.1 Exact Value = $\int_0^{\frac{1}{2}} x dx + \int_{\frac{1}{2}}^1 (1-x) dx = \frac{1}{8} + \frac{1}{2} - \left(\frac{1}{2} - \frac{1}{8}\right) = \frac{1}{4}$

1) Trapezoidal Rule : $\frac{(b-a)}{2} (f(a) + f(b)) = 0$

2) Composite Trapezoidal Rule on $0 < \frac{1}{2} < 1$:
 $\frac{1}{4} \cdot \frac{1}{2} + \frac{1}{4} \cdot \frac{1}{2} = \frac{1}{4}$

3) Simpson Rule : $\frac{(b-a)}{6} \left\{ f(a) + 4f\left(\frac{a+b}{2}\right) + f(b) \right\} = \frac{1}{3}$

4) Corrected Trapezoidal Rule :
 $\frac{1}{12} (f'(1) - f'(0)) = -\frac{1}{6}$

So, now we are going to substitute in these values in various formulae to obtain approximation to integral 0 to 1 f x d x. So, let us look at first the exact value the integral 0 to half x d x plus half to 1 1 minus x d x because that is how our function f is defined when you integrate you get the value to be equal to 1 by 4 the first rule is trapezoidal rule.

Our formula is b minus a f a plus f b by 2 in our case a is 0 b is 1 f at 0 is 0 f at 1 is 0. So, the approximation using trapezoidal rule which we get is equal to 0 now we want to apply composite trapezoidal rule we are going to apply it on the partition 0 half and 1.

That means on the interval 0 to half we apply trapezoidal rule on the interval 0 to half our function is f x is equal to x; that means, it is a linear function and the error is 0 for linear functions for trapezoidal rule. So, using our trapezoidal rule on the interval 0 to half we are going to get exact value of the integral similarly on the interval half to 1 our

function is $1 - x$. So, it is linear we approximate our integral over half to 1 by trapezoidal rule.

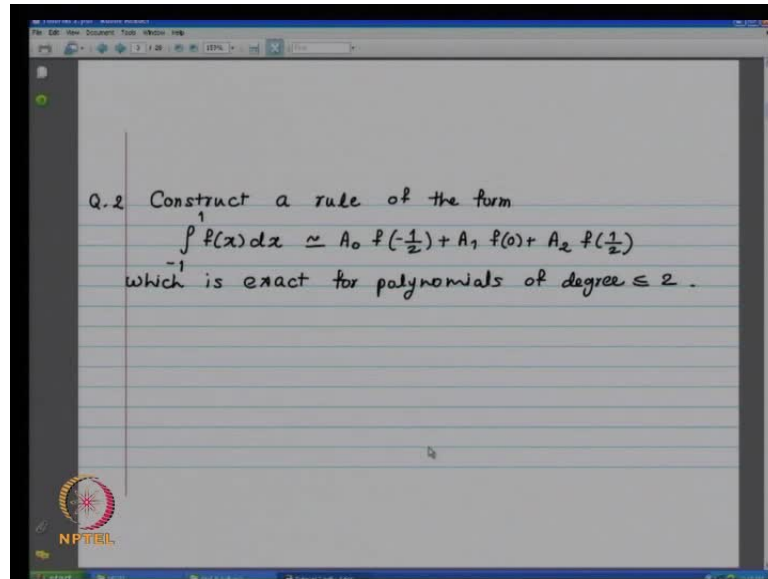
So, there again the error is going to be 0. So, composite trapezoidal rule is going to give us exact value. So, it is the using composite trapezoidal rule you get $\frac{1}{4}$ into half $\frac{1}{4}$ because $b - a$ on the interval 0 to half it is half. So, $\frac{1}{2}$ and then this 2. So, it is $\frac{1}{4}$ then we will be looking at value of f of 0 plus value at f of half at 0 the value is 0 at half the value is half. So, that is why $\frac{1}{2}$ plus $\frac{1}{2}$ to 1. So, again the length of the interval is half divided by 2 that gives us $\frac{1}{4}$.

Now, we will be considering f at half plus f at 1. So, that is going to be equal to $\frac{1}{2}$ and f at 1 is 0. So, it is $\frac{1}{4}$. So, for the composite trapezoidal rule you get the value to be equal to $\frac{1}{4}$ next for Simpson's rule this is the formula $\frac{f(a) + 4f(\frac{a+b}{2}) + f(b)}{6}$ at the midpoint it is value is half. So, when you simplify you get it to be $\frac{1}{3}$ and in the corrected trapezoidal rule you have trapezoidal rule plus this term trapezoidal rule gives us 0. So, you have only this term and the value which you obtain by corrected trapezoidal rule is $\frac{1}{12} (f(1) - f(0))$ so it is going to be equal to $-\frac{1}{6}$.

Thus the best result which we obtain in this example is when you are using composite trapezoidal rule and that is because our function is piece wise linear and in the composite trapezoidal rule we have used our partition such that on each sub interval our function is linear if instead of applying composite trapezoidal rule to interval 0 to half and half to 1 if I would have used say interval 0 to $\frac{1}{3}$ then $\frac{1}{3}$ to $\frac{2}{3}$ and $\frac{2}{3}$ to 1 then our error would not have been equal to 0 because on the interval 0 to $\frac{1}{3}$ our function will be linear.

On $\frac{2}{3}$ to 1 also it will be linear, but on $\frac{1}{3}$ to $\frac{2}{3}$ it will be piece wise linear and if you compare the result which you obtained using trapezoidal and Simpson then Simpson's approximation is a better approximation than the trapezoidal and the corrected trapezoidal rule that is going to be the worst approximation.

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The value of the integral is positive and the value which you obtain is negative. So, it is a simple example to compare various our numerical quadrature rules now the next example we want to construct a rule of the type $A_0 f$ of minus half plus a $A_1 f$ of 0 plus a $A_2 f$ of half which is exact for polynomials of degree less than or equal to 2 so; that means, we want to determine A_0 A_1 A_2 in such a manner that there is no error when you use this formula for f to be a polynomial of degree less than or equal to 2. One way of doing this problem is we have got our points minus half 0 and half. So, you fit parabola; that means, a polynomial of degree less than or equal to 2.

Then you integrate and then you are going to get values of A_0 A_1 A_2 now our interpolating polynomial p_2 itself will be equal to function f if f is a polynomial of degree less than or equal to 2 and that is why our numerical integration also will be exact if f is a polynomial of degree less than or equal to 2.

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Q.2 Construct a rule of the form

$$\int_{-1}^1 f(x) dx \approx A_0 f\left(-\frac{1}{2}\right) + A_1 f(0) + A_2 f\left(\frac{1}{2}\right)$$

which is exact for polynomials of degree ≤ 2 .

$$f(x) = 1 \Rightarrow 2 = A_0 + A_1 + A_2$$
$$f(x) = x \Rightarrow 0 = -\frac{A_0}{2} + \frac{A_2}{2} \Rightarrow A_2 = A_0$$
$$f(x) = x^2 \Rightarrow \frac{2}{3} = \frac{A_0}{4} + \frac{A_2}{4} \Rightarrow A_0 = A_2 = \frac{4}{3}$$
$$\Rightarrow A_1 = 2 - \frac{8}{3} = -\frac{2}{3}$$

We will do it slightly differently we want that there should not be any error for polynomials of degree less than or equal to 2. So, if we guarantee that there is no error for 3 functions $f(x) = 1$, $f(x) = x$ and $f(x) = x^2$ then there will not be any error for a general quadratic polynomial of the form $A_0 + A_1 x + A_2 x^2$ now when we take these 3 functions $f(x) = 1$, $f(x) = x$ and $f(x) = x^2$ we will get 3 equations in 3 unknowns A_0 , A_1 , A_2 and then we determine A_0 , A_1 , A_2 . So, $f(x) = 1$ then the left hand side is going to be equal to $\int_{-1}^1 1 dx = 2$. So, that will be $2 = A_0 + A_1 + A_2$. $f(x) = x$ then the left hand side is going to be equal to $\int_{-1}^1 x dx = 0$. So, that will be $0 = A_0 \left(-\frac{1}{2}\right) + A_1(0) + A_2 \left(\frac{1}{2}\right)$. So, $0 = -\frac{A_0}{2} + \frac{A_2}{2}$ and hence we get $A_2 = A_0$.

So, this is our first equation next look at $f(x) = x$ when you integrate you are going to get $x^2/2$ evaluation between 1 and minus 1 that will give us to be 0 and this will be equal to now $f(x) = x$ so $f(-1/2)$ will be $-1/2$, $f(0)$ will be 0, $f(1/2)$ will be $1/2$. So, you get $0 = -\frac{A_0}{2} + \frac{A_2}{2}$ plus a 2 by 2

So, this equation gives us A_2 has to be equal to A_0 now this is for function $f(x) = x$ if $f(x) = x^2$ then the integration is going to be equal to $\int_{-1}^1 x^2 dx = 2/3$ and here $f(-1/2)$ will be $1/4$, $f(0)$ will be 0, $f(1/2)$ also will be equal to $1/4$ and hence we will get $2/3 = A_0/4 + A_2/4$.

From this equation we have got a_2 is equal to a_0 . So, using that fact we get a_0 is equal to a_2 is equal to $4/3$ then we have not use this equation. So, use this equation to deduce that a_1 is equal to $-2/3$

And thus the co-efficiencies a_0 a_1 a_2 they are uniquely determined by the condition that the formula should be exact for polynomials of degree less than or equal to 2 now in the next example.

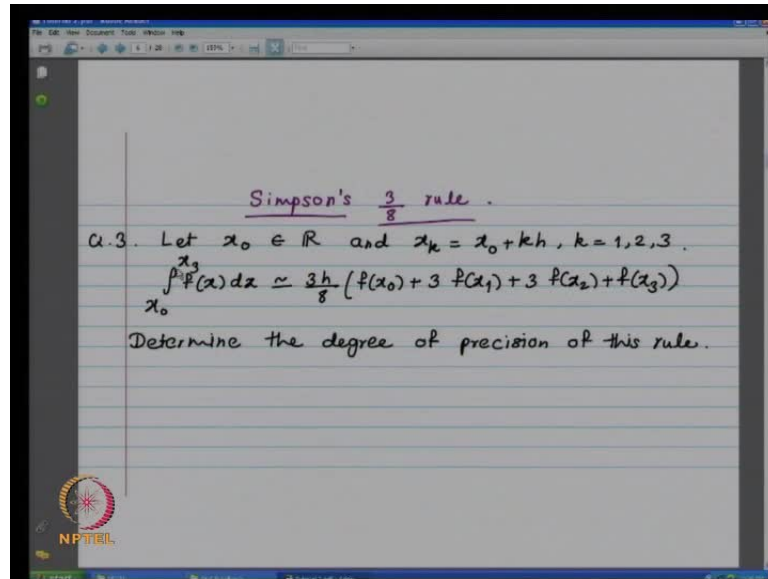
We are given a rule; that means, we are given the weights we are given the interpolation points and we are ask to determine the degree of precision of this formula that means we want to find the highest degree of the polynomial for which the rule is exact; that means, there is no error.

Now, when we want to determine degree of precision what we have to do is we have to proceed in an orderly manner; that means, check whether there is no error for $f(x)$ is equal to 1 then look at $f(x)$ is equal to x if there is no error for $f(x)$ is equal to x then go to $f(x)$ is equal to x^2 .

But if there is a error for $f(x)$ is equal to x then; that means, the degree of precision is going to be only constant polynomials it can happen that there is no error for the constant functions there is no error for function $f(x)$ is equal to x^2 .

But in that case if there is a error for $f(x)$ is equal to x then we say that our degree of precision is going to be only 0; that means, it is going to be exact for only constant polynomial. So, here in this example or in this problem we are given the interpolation points we are given the nodes we are given the weight sand we want to determine the degree of precision.

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So, it is integral x_0 to x_3 $f(x) dx$ is approximately equal to $\frac{3h}{8} (f(x_0) + 3f(x_1) + 3f(x_2) + f(x_3))$ where x_0 is any real number and x_k are given by $x_0 + kh$ k is equal to 1, 2, 3; that means, $x_0 + h$, $x_0 + 2h$, $x_0 + 3h$

They are going to be they form an equidistant partition which means $x_1 - x_0 = h$, $x_2 - x_1 = h$, $x_3 - x_2 = h$. So, we want to know the degree of precision of this rule; that means, the highest degree polynomial for which there is no error.

What we are going to do is we are going to assume that without loss of generality let x_0 be equal to 0. So, we are just changing the position of our point to start with x_0 is any real number, but we do not lose any generality of the problem if I can assume x_0 to be equal to 0. So, if I assume x_0 is equal to 0 my x_1 is going to be equal to h , x_2 is equal to $2h$, x_3 is equal to $3h$.

This is just for the sake of convenience and then we will write the formula now it will become integral 0 to $3h$ $f(x) dx$ is approximately equal to $\frac{3h}{8} (f(0) + 3f(h) + 3f(2h) + f(3h))$ and then we will try to calculate for $f(x)$ is equal to x , x^2 , x^3 and formula using formula we are going to get the value. So, check whether these 2 are equal if they are equal then we will go to $f(x)$ is equal to x^4 .

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$$\int_0^{3h} f(x) dx \approx \frac{3h}{8} (f(0) + 3f(h) + 3f(2h) + f(3h))$$

$f(x) = 1$: LHS = $3h$, RHS = $\frac{3h}{8}(8) = 3h$

$f(x) = x$: LHS = $\frac{9h^2}{2}$, RHS = $\frac{3h}{8}(3h + 6h + 3h) = \frac{9h^2}{2}$

$f(x) = x^2$: LHS = $\frac{27h^3}{3}$, RHS = $\frac{3h}{8}(3h^2 + 12h^2 + 9h^2) = 9h^3$

$f(x) = x^3$: LHS = $\frac{81h^4}{4}$, RHS = $\frac{3h}{8}(3h^3 + 24h^3 + 27h^3) = \frac{81h^4}{4}$

$f(x) = x^4$: LHS = $\frac{243h^5}{5} \neq$ RHS = $\frac{99h^5}{2}$

degree of precision = 3

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Q.3. Let $x_0 \in \mathbb{R}$ and $x_k = x_0 + kh$, $k = 1, 2, 3$.

$$\int_{x_0}^{x_3} f(x) dx \approx \frac{3h}{8} (f(x_0) + 3f(x_1) + 3f(x_2) + f(x_3))$$

Determine the degree of precision of this rule.

Solution: Without loss of generality, let $x_0 = 0$.

$$\int_0^{3h} f(x) dx \approx \frac{3h}{8} (f(0) + 3f(h) + 3f(2h) + f(3h))$$

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$$\int_0^{3h} f(x) dx \approx \frac{3h}{8} (f(0) + 3f(h) + 3f(2h) + f(3h))$$

$f(x) = 1 : \text{LHS} = 3h, \text{RHS} = \frac{3h}{8}(8) = 3h$

$f(x) = x : \text{LHS} = \frac{9h^2}{2}, \text{RHS} = \frac{3h}{8}(3h + 6h + 3h) = \frac{9h^2}{2}$

$f(x) = x^2 : \text{LHS} = \frac{27h^3}{3}, \text{RHS} = \frac{3h}{8}(3h^2 + 12h^2 + 9h^2) = 9h^3$

$f(x) = x^3 : \text{LHS} = \frac{81h^4}{4}, \text{RHS} = \frac{3h}{8}(3h^3 + 24h^3 + 27h^3) = \frac{81h^4}{4}$

$f(x) = x^4 : \text{LHS} = \frac{243h^5}{5} \neq \text{RHS} = \frac{99h^5}{2}$

degree of precision = 3

And we will continue till we get a function or we get a power of x for which the 2 values are not equal or not equal that will determine the degree of precision of our rule so this is by assuming $x=0$ is equal to 0 if I assume $x=0$ is equal to 0 $\int_0^{3h} f(x) dx$ becomes $\int_0^{3h} f(x) dx$ which is approximately equal to $\frac{3h}{8} (f(0) + 3f(h) + 3f(2h) + f(3h))$ when you put $f(x)$ is equal to 1 this is our left hand side LHS. So, LHS is $3h$ RHS will be $3h$ by $\frac{3h}{8} \times 8$ $f(x)$ is constant 1. So, it will be $1 + 3 + 3 + 1$. So, that is 8. So, you get $3h$.

So, there is no error for $f(x)$ is equal to 1 next for $f(x)$ is equal to x the integral is going to be x^2 by 2 evaluated between 0 and $3h$. So, that gives us $\frac{9h^2}{2}$ RHS will be $\frac{3h}{8} (0 + 3h + 6h + 3h)$ now it is going to be 0 then it will be $3h + 6h + 3h$. So, that again is going to be $\frac{9h^2}{2}$.

Consider $f(x)$ is equal to x^2 the exact integral is going to be $\frac{27h^3}{3}$; that means, it is going to be $9h^3$ the right hand side will be $\frac{3h}{8} (0 + 3h^2 + 12h^2 + 9h^2)$ from this term here it will be $3h^2$ this will be $4h^2$ multiplied by 3. So, that will be $12h^2$ plus here it is going to be $3h^2$. So, that is $9h^2$. So, when you simplify you get it to be $9h^3$. So, again no error and $f(x)$ is equal to x^3

So, the exact integral will be $\frac{81h^4}{4}$ by 4 and right hand side also is the same next $f(x)$ is equal to x^4 . So, this is the first time when the left hand side is not equal to

right hand side and hence the degree of precision is going to be equal to 3. So, here this is an example of a Newton-Cotes formula.

We have considered Newton-Cotes formula for like trapezoidal rule when we had considered 2 equidistant points in the interval a to b then we had Simpson's rule. So, we had the 2 end points and a midpoint and then we fitted a polynomial of degree less than or equal to 2.

Now, if you consider interval a to b and look at 4 equidistant points including the 2 end points. So, you have 4 points you fit a cubic polynomial and then you integrate. So, because you are fitting a cubic polynomial if the function itself is a cubic polynomial then there is no error and hence no error in the integration formula.

And if you now here what was given to us it was given to us the formula and then we decided what is the degree of precision. So, this is Simpson's 3/8 rule a special case of a Newton-Cotes formula if we were given Simpson's rule the direct formula and ask to determine the degree of precision then we would have again obtained no error for $1/x$, x^2 , x^3 and as we have noticed before that this is something unexpected.

You are fitting a polynomial of degree 2. So, there should not be any error for quadratic polynomial, but we get a result that no error for cubic polynomial as well whereas, here for the we are fitting cubic polynomial and no error for cubic polynomial.

Now, we are going to look at composite trapezoidal rule. So, we will take a special example where we will apply composite trapezoidal rule to find an approximate value of our integral $\int_a^b f(x) dx$ we have got a formula for the error in the composite trapezoidal rule it involves second derivative of the function now the function which we are going to integrate is $f(x) = 1/x$ on the interval 1 to 7. So, we choose our interval 1 to 7 because our function $f(x) = 1/x$ it has got a singularity at 0. So, whatever

Interval you are choosing for integrating that should not include 0 for this function $f(x) = 1/x$ we can calculate its second derivative and then in the error formula we have got second derivative and then we have got power of h and some constant.

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A screenshot of a digital notepad application showing a handwritten problem and its solution. The problem asks for the step size h and number of intervals n for the composite trapezoidal rule to approximate the integral $\int_1^7 \frac{dx}{x^3}$ with an error less than 4×10^{-8} . The solution uses the error formula for the composite trapezoidal rule, $\text{Error} = -\frac{f''(c)}{12} h^2 (b-a)$, where $h = \frac{b-a}{n}$ and $c \in [a, b]$. It then calculates $f(x) = \frac{1}{x}$, $f'(x) = -\frac{1}{x^2}$, and $f''(x) = \frac{2}{x^3}$, concluding that $\|f''\|_{\infty} \leq 2$. An NPTEL logo is visible in the bottom left corner of the notepad.

So, we will try to determine the length of the sub interval. So, that we achieve the desired accuracy now once we determine h , h is going to be equal to b minus a by n . So, it will also tell us equivalently the number of sub intervals next we will consider the same example for composite Simpson's rule and then find the step size h and the number of sub intervals to achieve the same degree of precision. So, our function is $\int_1^7 \frac{dx}{x^3}$ and we want to determine the step size h such that the error is less than 4×10^{-8} .

In the case of composite trapezoidal rule in the case of composite trapezoidal rule error is given by $-\frac{f''(c)}{12} h^2 (b-a)$ where h is b minus a divided by n .

Point c is going to be some point in the interval a to b in this example b minus a is going to be 7 minus 1 . So, it is 6 $f(x) = \frac{1}{x}$ $f'(x) = -\frac{1}{x^2}$ and $f''(x) = \frac{2}{x^3}$ point C that it exists, but we do not know what that point C is. So, one dominates $f''(c)$ by $\|f''\|_{\infty}$ $\frac{1}{x^3}$ is going to be a decreasing function on the interval 1 to 7 . So, the maximum will be attained at the left hand point and that gives us $\|f''\|_{\infty} \leq 2$

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The image shows handwritten mathematical work on a digital whiteboard. It includes the following steps:

$$|error| \leq \frac{\|f''\|_{\infty}}{12} \cdot 6 h^2 = h^2 < 4 \times 10^{-8}$$

$$\Rightarrow h < 2 \times 10^{-4}, \quad h = \frac{b-a}{n} = \frac{6}{n}$$

$$\Rightarrow \frac{6}{n} < 2 \times 10^{-4} \Rightarrow n > 3 \times 10^4 = 30000$$

Composite Simpson: $|error| \leq \frac{\|f^{(4)}\|_{\infty} (\frac{h}{2})^4 (b-a)}{180}$

$$f''(x) = \frac{2}{x^3}, \quad f^{(4)}(x) = \frac{24}{x^5} \leq \frac{24 \times 6 h^4}{16 \times 180} = \frac{h^4}{20}$$

$$h^4 < 80 \times 10^{-8}$$

$$\Rightarrow h < (80)^{1/4} 10^{-2} < 3 \times 10^{-2} < 4 \times 10^{-8}$$

$$\Rightarrow h > 2 \times 10^2 = 200$$

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So, our error take the modules. So, modules of the error will be less than or equal to 2 by 12 b minus a is going to be 6. So, you are going to have 6 into 212. So, that will get cancelled. So, you will get h square should be less than 4 into 10 raise to minus 8 and h is going to be equal to nothing, but 6 by n. So, modules of error is less than or equal to h square which is less than which we want to be less than 4 into 10 raise to minus 8.

And hence h should be less than 2 times 2 into 10 raise to minus 4h is equal to 6 by n. So, that gives you 6 by n should be less than 2 into 10 raise to minus 4 or n should be bigger than 3 into 10 raise to 4. So, that is 3000. So, if you choose n to be bigger than 3000 then the error will be less than 4 into 10 raise to minus 8 in the composite trapezoidal rule.

In the case of composite Simpson's rule you have fourth derivative of the function h by 2 raise to 4 b minus a by 180. So, calculate the fourth derivative that is 24 by x raise to 5 again the maximum will be attained at the left end point.

So, no rmf 4 infinity will be 24 h by 2 raise to 4. So, I write it as h raise to 4 and 2 raise to 4 is 16180 from here and b minus a is 6. So, that 6 is here. So, this going to be equal to h raise to 4 divided by 20.

Suppose we want this to be less than again the same number 4 into 10 raise to minus 8 then modules of the error will be less than 4 into 10 raise to minus 8 provided h raise

to 4 is less than 80×10^{-8} which gives us h to be less than 80×10^{-1} by 4×10^{-2} . So, we have got 3×10^4 is 81.

So, that is why 80×10^{-1} by 4 will be less than 3×10^{-2} and that we mean that h is 6 by n . So, our n should be bigger than 2×10^2 ; that means, 200. So, here we have like for the composite trapezoidal rule you will be evaluating your function if there are n intervals then you will be evaluating it at $n + 1$ points in case of composite Simpson we evaluate the function at the $n + 1$ partition points and in addition at the midpoint; that means, $2n + 1$.

Now, in order to achieve the desired accuracy in case of trapezoidal rule we need number of sub intervals to be 3000; that means, we will be evaluating our function 3000 + 1 times.

For the Simpson's rule we have got 200. So, you will be evaluating it $200 \times 2 + 1$. So, that means it is going to be 401 that is much less than in case of the composite trapezoidal rule.

This is about the function evaluation and then you evaluate the function you multiply by weight and then you are going to add all these numbers. So, this illustrates that the higher the order of h the formula it should be preferred that we had composite trapezoidal composite Simpson if your number of intervals is the same then in the case of composite Simpson we had double the computation, but if you fix a desired accuracy that will be achieved with much less effort in case of composite Simpson's rule as compare to composite trapezoidal rule provided your function f is sufficiently differentiable.

You need your function to be 4 times differentiable if your function is only twice differentiable then we will not get h^4 term in the composite Simpson's rule then the order of convergence gets reduced to h^2 . So, for smooth function the higher the power of h will be available and that formula will be more efficient as compare to formula with lower power of h .

So, these were some of the simple examples to illustrate our theory now we are going to consider what is known as Romberg integration if we remember the corrected composite trapezoidal rule.

So, corrected trapezoidal rule was obtained by considering cubic Hermite polynomial; that means, we looked at a cubic polynomial which interpolates our function f at point a and point b and also the derivatives at point a and point b . So, the formula which one gets it involves $f(a)$, $f(b)$, $f'(a)$, $f'(b)$ now the term which contains the derivative it is of the form constant times $f'(a) - f'(b)$. So, if we consider composite corrected trapezoidal rule; that means, our interval a to b it is divided into n equal parts on each sub interval you apply corrected trapezoidal rule because of this $f'(a) - f'(b)$ when we apply 2 sub intervals and add it up all the derivative terms gets canceled and then what remains is only 2 end derivatives $f'(a)$ and $f'(b)$.

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Composite Corrected Trapezoidal Rule

$$\int_a^b f(x) dx = \frac{h}{2} (f(a) + f(b)) + h \sum_{i=1}^{n-1} f(t_i) + \frac{h^2}{12} (f'(a) - f'(b)) + O(h^4)$$

$$= T_n + C_1 h^2 + O(h^4) \quad \dots (1)$$

So, corrected composite trapezoidal rule is trapezoidal rule plus a term which contains the derivatives at the 2 end points so it is of the form integral a to b $f(x) dx$ is equal to the trapezoidal rule plus h^2 by 12 $f'(a) - f'(b)$ plus term of the order of h^4 .

Here the error is of the order of h^4 but one needs to know what is $f'(a)$ and what is $f'(b)$. So, you have order of convergence h^2 in the trapezoidal rule in the corrected trapezoidal rule you have got order of convergence h^4 with the rider that you should know what is $f'(a)$ and what is $f'(b)$ now I want to know whether one can do something and get a formula which will have order of convergence or which will have error to be of the order of h^4 but what should involve only function

values because the derivative values they are not available. So, we look at this corrected trapezoidal rule more carefully.

You have $\int_a^b f(x) dx$ is equal to T_n plus $C_1 h^2$ plus term of the order of h^4 what is C_1 ? C_1 is $f'(a) - f'(b)$ divided by 12 ; that means, our C_1 is independent of the partition; that means, it does not matter what partition I am looking at what is C_1 it is only $f'(a) - f'(b)$ upon 12 if I change my partition the term will remain the same C_1 will remain the same. So, why do not I do like this that I look at a partition with n intervals. So, I will have such $\int_a^b f(x) dx$ to be equal to trapezoidal rule plus a term plus a term of the order of h^4 now instead of n intervals I will consider a partition with $n/2$ intervals.

That means earlier our sub intervals they had length to be equal to h now I will look at length to be $2h$. So, then I will have $\int_a^b f(x) dx$ is equal to $T_{n/2}$ so; that means, that is the trapezoidal rule based on partition with $n/2$ interval plus I will have C_1 the same constant and instead of h^2 I will have $(2h)^2$ because now the length of the partition is $2h$.

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The slide shows the following handwritten equations:

$$\int_a^b f(x) dx = T_n + C_1 h^2 + O(h^4) \dots (1)$$

$$\int_a^b f(x) dx = T_{\frac{n}{2}} + C_1 (2h)^2 + O(h^4) \dots (2)$$

$$\int_a^b f(x) dx = \frac{4T_n - T_{\frac{n}{2}}}{3} + O(h^4) = T_n^* + O(h^4)$$

The NPTEL logo is visible in the bottom left corner of the slide.

Plus term of the order of h^4 so I have got T_n plus $C_1 h^2$ $T_{n/2}$ plus $C_1 (2h)^2$ plus $O(h^4)$ now I will take a combination of T_n and $T_{n/2}$. So, as to get rid of the term which contains h^2 . So, let me explain so we have $\int_a^b f(x) dx$ is T_n plus $C_1 h^2$ plus term of the order of h^4 $\int_a^b f(x) dx$ is $T_{n/2}$ plus $C_1 (2h)^2$ plus term of the order of h^4

denotes the number of intervals in the sub partition plus $C_1 h^2$ plus term of the order of h^4 .

Now, what one can do is multiply the first equation by 4 and subtract the 2 equations. So, left hand side will be 4 times integral a to b $f(x) dx$ minus integral a to b $f(x) dx$. So, that is going to be 3 times integral a to b $f(x) dx$ here it will be $4 T_n$ minus T_n by 2 the numerator here look at this term it is going to be C_1 times $4 h^2$ minus C_1 times h^2 . So, this will get cancelled and then term of the order of h^4 big O of h^4 that means it is less than or equal to constant times h^4 and then I divide by 3 throughout. So, I get integral a to b $f(x) dx$ is equal to $\frac{4 T_n - T_n}{3}$ plus term of the order of h^4 .

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The image shows a whiteboard with handwritten mathematical formulas. At the top, a horizontal line represents an interval from t_0 to t_n , divided into n sub-intervals of width h . The points are labeled $t_0, t_1, t_2, \dots, t_{n-2}, t_{n-1}, t_n$. Below the diagram, the trapezoidal rule formula is written as:

$$T_n = \frac{h}{2} (f(a) + f(b)) + h \sum_{i=1}^{n-1} f(t_i)$$

Then, for the case where n is even, the formula is simplified to:

$$\frac{T_n}{2} = h (f(a) + f(b)) + 2h \sum_{i=2}^{n-2} f(t_i) \quad n \text{ even}$$

An NPTEL logo is visible in the bottom left corner of the whiteboard image.

So, I have got T_n . So, integral a to b $f(x) dx$ is equal to $\frac{T_n}{2}$ plus a term of the order of h^4 now what we are going to do is we are considering this partition say t_0 then $t_1, t_2, \dots, t_{n-2}, t_{n-1}, t_n$ and this is going to be of length h . So, t_n is going to be h by 2 $f(a) + f(b) + h$ times summation $f(t_i)$ goes from 1 to $n-1$.

When we look at $\frac{T_n}{2}$ then it is going to be h times $f(a) + f(b)$ because wherever there is h it is going to be $2h$ plus $2h$ times summation i goes from 2 to $n-2$ i even $f(t_i)$ so here $\frac{T_n}{2}$ and T_n they have some points they are in common like for the $\frac{T_n}{2}$ what comes into picture is a and all even order t_i 's when you want to calculate T_n then to these points we add points t_1, t_3 up to t_{n-1} so; that means,

whatever was the work done for t_n by 2 calculation of the function values at t_i 's for i even that work one uses and then one looks at the combination.

$4t_n$ minus t_n by 2 divided by 3 whatever formula you get that is going to give you the error to be of the order of h raised to 4 so this is the first step of Romberg integration. So, if your function f is going to be 4 times differentiable then we obtain a formula which involves only function values no derivative values which gives us the error to be less than or equal to constant times h raised to 4 now whether suppose my function f is 6 times differentiable is it possible to obtain error obtain a formula in which case error is less than or equal to constant times h raised to 6 so such a thing is possible.

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$f \in C^{2k+2}[a, b] \Rightarrow$
 $\int_a^b f(x) dx = T_n + C_1 h^2 + C_2 h^4 + \dots + C_k h^{2k} + O(h^{2k+2})$
 C_i is independent of h (hence of n)
 $C_i = \alpha_i (f^{(k-1)}(a) - f^{(k-1)}(b))$

So, we have got a asymptotic series expansion $\int_a^b f(x) dx$ is equal to T_n plus $C_1 h^2$ plus $C_2 h^4$ plus $C_k h^{2k}$ plus term of the order of h raised to $2k + 2$. So, we want the function to be sufficiently differentiable to $k + 2$ times differentiable these C_i 's the coefficients they are going to be independent of h and hence independent of n and; that means, it is independent of the partition.

In fact, this C_i 's are some constants α_i 's multiplied by the k minus first derivative at a minus k minus first derivative at point b now this asymptotic expansion it is known as Euler Maclaurin series expansion and the coefficients α_i 's. So, for that what comes into picture are Bernoulli polynomial, but I do not want to get into details of those things

it is just i want to tell you that if the function is sufficiently differentiable then we have got a asymptotic series expansion.

Now, using composite trapezoidal rule we got rid of the term h^2 and then obtained a result which has got error to be less than or equal to constant times h^4 .

So, this asymptotic series expansion it tells us that it is possible now to get rid of the term h^4 and obtain a error to be less than or equal to h^6 and. So, on

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$$\int_a^b f(x) dx = T_n + C_1 h^2 + C_2 h^4 + O(h^6)$$

$$= T_{\frac{n}{2}} + C_1 (2h)^2 + C_2 (2h)^4 + O(h^6)$$

$$\int_a^b f(x) dx = T_n + C_2 h^4 (4 - 16) + O(h^6)$$

$$= T_n + C_2' h^4 + O(h^6) \quad C_2' = -9 C_2$$

So, this is known as Romberg integration. So, look at this expansion $T_n + C_1 h^2 + C_2 h^4 + O(h^6)$ when instead of considering n intervals I look at $n/2$ intervals I have $T_{n/2} + C_1 (2h)^2 + C_2 (2h)^4 + O(h^6)$. So, it is $2h^2 + C_2 2^4 h^4 + O(h^6)$ now what we are doing is we are considering 4 times this minus this and divided by 3. So, that was our $T_{n/2}$. So, when you do that you are going to get $\int_a^b f(x) dx = T_{n/2} + C_2 h^4 (4 - 16) + O(h^6)$ is equal to $T_{n/2}$ plus this term gets cancelled because you are multiplying here by 4 and subtracting. So, nothing here.

This term is going to have $C_2 h^4 (4 - 16)$ divided by 3 plus term of the order of h^6 .

And thus you have $T_{n/2} + C_2' h^4 + O(h^6)$ plus term of the order of h^6

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$$\int_a^b f(x) dx = T_n^1 + C_2' h^4 + O(h^6) \quad \times 16$$

C_2' : ind. of h .

$$\int_a^b f(x) dx = \frac{T_n^1}{2} + C_2' (2h)^4 + O(h^6)$$

$$\int_a^b f(x) dx = \frac{16 T_n^1 - T_{n/2}^1}{15} + O(h^6)$$

$$= T_n^2 + O(h^6)$$

$T_n^1: T_n, T_{n/2}^1: T_{n/2}, T_{n/4}^1$

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$$\int_a^b f(x) dx = T_n^1 + C_2' h^4 + O(h^6)$$

$$= \frac{T_n^1}{2} + C_2' (2h)^4 + O(h^6)$$

$$\int_a^b f(x) dx = \frac{16 T_n^1 - T_{n/2}^1}{15} + O(h^6)$$

$$T_n^2 = \frac{16 T_n^1 - T_{n/2}^1}{15}$$

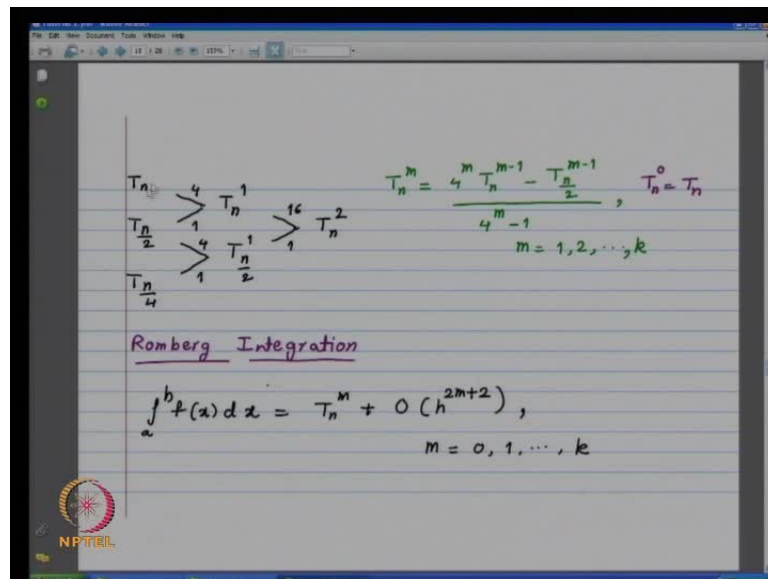
Where now C_2 dash is minus $9C_2$. So, you have integral a to b $f(x) dx$ is equal to T_n^1 plus C_2 dash h raise to 4 plus term of the order of h raise to 6. C_2 dash independent of h . So, integral a to b $f(x) dx$ will be equal to T_n by 2. Consider partition with n by 2 intervals. C_2 dash will not change what will change will be instead of h you will have $2h$ raise to 4 plus term of the order of h raise to 6.

Now, we want to get rid of these 2 terms. So, we will multiply this equation by 16 subtract these 2 equations and divide by 15. So, you will have integral a to b $f(x) dx$ is

equal to $16T_{n/2} - T_n$ divided by 15 this term will go away and you are left with term of the order of h^6 so this is going to be your $T_{n/2}$ plus term of the order of h^6 . $T_{n/2}$ what it involves is $T_{n/2}$ these are the composite trapezoidal rules $T_{n/2}$ will involve $T_{n/4}$ and $T_{n/2}$.

So, $T_{n/2}$ it is going to be based on trapezoidal rule based on n intervals trapezoidal rule based on $n/2$ intervals and trapezoidal rule based on $n/4$ intervals and their combinations that is going to give into give as a formula which has error to be less than or equal to h^6 so integral a to b $f(x) dx$ is $16T_{n/2} - T_n$ divided by 15 plus term of the order of h^6 .

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So diagrammatically here you have T_n here you have $T_{n/2}$ $2T_{n/4}$ these are all composite trapezoidal rules then consider 4 times this minus 1 times this divided by 3 that will give you $T_{n/2}$ next consider 4 times this minus 1 times $T_{n/4}$ divided by 3 that will give you T_n after obtaining this consider 16 times this minus this term divided by 15 that is going to give you $T_{n/2}$.

More general case will be T_n^0 is equal to T_n is composite trapezoidal rule define T_n^m by this formula that T_n^m is equal to $4^m T_{n/2}^{m-1} - T_{n/2}^{m-1}$ divided by $4^m - 1$.

M is equal to 12 up to k . So, the final thing T_n is going to give you the error to be less than or equal to constant times h^{2k+2} or $\int_a^b f(x) dx$ is equal to T_n plus term of the order of h^{2m+2} .

If m is equal to 0 ; that means, the composite trapezoidal rule that it is of the order of h^2 then m is equal to 1 order of h^4 and. So, on so thus if our function f is sufficiently differentiable then based on composite trapezoidal rule associated with different partitions we can construct a approximation to $\int_a^b f(x) dx$ with the error of the order of h^{2k+2} where k is equal to $0, 1, 2, \dots$ and. So, on

So, next time we are going to consider numerical differentiation thank you.