

2.1. NUMERICAL INTEGRATION

- We often only care about the size of the remainder, and write inequalities such as

$$\left| \frac{1}{N!} f^{(N)}(y)(x-a)^N \right| \leq \frac{1}{N!} \left(\max_{z \in [x,a]} |f^{(N)}(z)| \right) |x-a|^N,$$

or, for short,

$$\left| \frac{1}{N!} f^{(N)}(y)(x-a)^N \right| \leq \frac{1}{N!} M_N |x-a|^N,$$

where all the “constants” are hidden in the M_N . So, the remainder is in the order of $|x-a|^N$. The first question is the N question is how $N \rightarrow \infty$?

- The degree of the polynomial approximation the function is N times differentiable, can estimate differentiable. In fact, the Taylor series itself may diverge, but requires $N \rightarrow \infty$ as well as x .

In order to study the problem of approximating $\sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x-a)^n$, let us consider f to be a convex, increasing Taylor series with $a = -1$, $f_{N+1} > 0$.

$$f_{N+1} = f_{N+1}(x) = \frac{f^{(N+1)}(y)}{(N+1)!} (x+1)^{N+1},$$

where $y \in (-1, x+1)$. When x takes any value greater than -1 , $f_{N+1} > 0$. This means we have an f that can be estimated. Integrating the both sides and recognizing that $f_{N+1}(x)$ is constant with respect to x , we get (recall $f_0 = f_{N+1} = 0$)

$$\int_0^x f_{N+1}(x) dx = f_{N+1}(x) x = \int_0^x f_{N+1}(x) dx.$$

We don't have much about y , but we can estimate with the inequality

$$0 \leq \int_0^x f_{N+1}(x) dx \leq \frac{f_{N+1}(x)}{2} \int_0^x (x+1)^N dx = \frac{f_{N+1}(x)}{2(N+1)} (x+1)^{N+1}.$$

As $x \rightarrow \infty$, f is differentiable, so have

$$\int_0^x f_{N+1}(x) dx = o(f_{N+1}(x))$$

Numerical Methods 2 Differences Integrat

Wenbin Ji



Numerical Methods 2 Differences Integrat:

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