

## 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 best constant in the remainder is then  $M_N = M_N(x) = M_N(y)$ .

- The degree of smoothness is often measured by the function  $\alpha$ . If  $\alpha$  is an integer, we can differentiate  $\alpha$  times. The Taylor series will then diverge, but converge if  $\alpha$  is not an integer.

In order to study the problem of approximating  $\int_a^b f(x) dx$ , we can pick  $f$  to be a smooth, monotonic Taylor series such as  $f = \exp_{\alpha}(x)$ .

$$\exp_{\alpha}(x) = \exp_{\alpha}(x_0) + \alpha \exp_{\alpha}(x_0)(x-x_0).$$

where  $x_0 \in (x_1, x_2) \subset \mathbb{R}$ . When  $\alpha$  is an integer, the Taylor series is divergent at  $x_1$ . This means we have to  $\int$  from the distribution. Integrating by parts using and assuming that  $\exp_{\alpha}(x)$  is constant with respect to  $x$ , we get (recall  $x_1 < x_0 < x_2$ )

$$\int_a^b \exp_{\alpha}(x) dx = \exp_{\alpha}(x_0) \int_a^b \exp_{\alpha}(x) dx.$$

We don't have to do this, but we can estimate with the inequality

$$0 \leq \int_a^b \exp_{\alpha}(x) dx \leq \frac{b-a}{\alpha} \exp_{\alpha}(x_0) \int_a^b \exp_{\alpha}(x) dx.$$

So, as long as  $\alpha$  is differentiable, we have

$$\int_a^b \exp_{\alpha}(x) dx = \exp_{\alpha}(x_0) \int_a^b \exp_{\alpha}(x) dx.$$

# Numerical Methods 2 Differences Integrat

**J Spring**



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