

From Counting Raindrops to the Fundamental Theorem

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In this workshop you will use the Pröpper-Böhm coproduction `integ()`, a TI-92 package, to explore various numerical integration methods, compare their convergence and find a way to the Fundamental Theorem. Although a couple of examples have been provided, additional comments, suggestions, improvements are appreciated by both presentators.

The problems offered are only suggestions and can be changed and extended in many ways. The presentators hope to initialize own ideas and investigations for enriching calculus teaching in the class room. Some of the problems could be a source for class projects.

1) $f(x) = 2(x+2)e^{-\frac{x}{3}}$

Find the area enclosed between the graph and the x -axis for $-1 \leq x \leq 6$.

- Plot the function graph and find an approximate value using 7 strips. Use the TI-92 for calculating the function values. Produce a hand sketch of the graph with the in- or circumscribed rectangles or trapeziums.
- Use `integ()` and apply the Monte Carlo Method. (with at least 200 "rain drops").

Add all results of your group and calculate the average.

Produce a graphic representation of the mean for $n=200, 400, 600, \dots$ drops.

- Apply other methods using $n = 20$ strips (graphically), note the results.

Compare the results with the "Random result".

(Geom. Sequence decomposition does not work, because of one negative bound)

- Apply Option Ⓒ to compare the convergence of the methods. (Choose 3).
- 1. Generalization: Try three methods using n strips. Find the limit for $n \rightarrow \infty$.

Do you have any idea, why both LowerSum and UpperSum don't work?

- 2. Generalization: Try three methods using a and b as lower and upper bounds. Find again the limit for $n \rightarrow \infty$. Save one result as *area*.
- Leave `integ()`. In the Home Screen substitute x for the upper bound b and define an area function *area(x)* with x as variable upper bound. Find the 1st derivative of this function!!!

2) $f(x) = \sin(x)$;

Find the area between graph and x -axis for $0 \leq x \leq 2\pi$.

Produce tables for different methods for $n = 10, 20, 30, \dots$ (graphic representation!)

Monte Carlo with $n = 100, 200, 300, 400, 500, 600, \dots$

$$f(x) = |\sin(2x)| \quad 0 \leq x \leq 2\pi; \text{ same as above}$$

3) Explain the "*Pulcherrima*"

4) $f(x) = -\frac{x^3}{15} - \frac{3x^2}{10} + \frac{3x}{2} + \frac{12}{5}; -1 \leq x \leq 3$

- Apply Simpson's Rule and Pulcherrima using **n** strips. Can you interpret that unexpected result?
- Make it possible to apply the "Geometric Sequence Decomposition" despite the negative lower bound!

5) Find the generalized integration rules for:

$$\int_a^h c x^p dx; \quad \int_a^h c e^{px} dx; \quad \int_a^h c \sin x dx; \quad \int_a^h \frac{c}{x} dx$$

6) Make a conjecture for a formula for the area of an ellipse.

7) How to handle a discontinuity within the integration range?

- a) $\int_0^4 \frac{10}{\sqrt[3]{x^2}} dx$ with $n = 10, \dots, 60$ (10) any method!?!
which of them will not work and why not?

$$\int_0^4 \frac{10}{\sqrt[3]{x^2}} dx \quad \text{with } n \text{ strips and } n \rightarrow \infty, a \rightarrow 0$$

- b) $\int_0^4 \frac{10}{x^2} dx$ with $n = 10, \dots, 60$ (10) any method!?!
Can you see a difference in the convergence behaviour?

- $\int_0^4 \frac{10}{x^2} dx$ with **n** strips and $n \rightarrow \infty, a \rightarrow 0$

8) Find a function with two jump discontinuities. Produce a numerical approximation for the area between the function graph and $y = 0$. Is there anything you have to take care of? Plot the function graph and the integral function on the same set of axes.

9) Find a function with a non differentiable place within the integration range. Plot the integral function.

10) There are some relations between the various numerical approximations. Verify - and then proof!?! - the following ones using a self chosen function:

well known and easy explained:	$2 * S_{TRAP} = S_{LEFT} + S_{RIGHT}$.
well known?	$3 * S_{SIMPSON} = S_{TRAP} + 2 * S_{MID}$
also well known?	$3 * S_{SIMPSON}(h) = 4 * TRAPEZ(2h) - TRAPEZ(h)$

11) Try the following: take a generic function $g(x)$ or wolfgang(x) or josef(x), bounds a and b, number of strips = 1 and choose any method. Interpret the result.

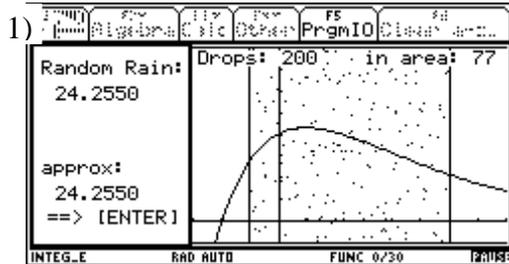
12) Find a numerical approximation for $\int_2^{10} \frac{5(e^{\frac{x}{2}} + x^2)}{10 + x^3} dx$

How many strips are necessary to obtain a 4 digit accuracy

- Left- or RightSum,
- Midpoint Rule, Trapezium Sum,
- Simpson's Rule, Pulcherrima.
- Compare with the TI-92's nInt-function.

13) Find a numerical approximation for $\int_2^4 \frac{1}{\sigma\sqrt{2\pi}} e^{-\left(\frac{x-\bar{X}}{\sigma}\right)^2} dX; \bar{X} = 3.5, \sigma = 1.5$

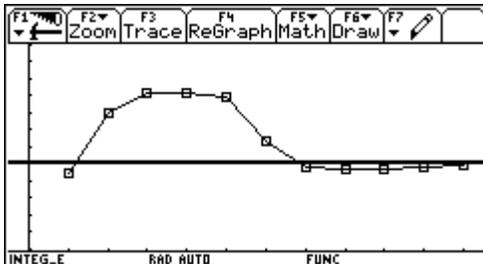
Selected answers



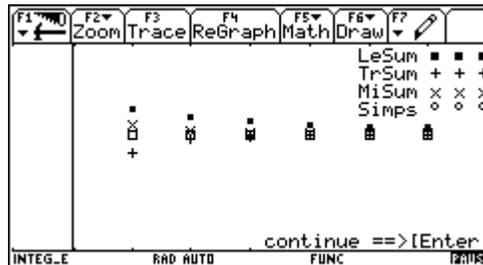
Area of the rectangle = 7 * 9 = 63
63 : area = 77 : 200 --> area = 24.2550

	c1	c2	c3	c4
1	200	24.2550	200	24.2550
2	200	27.7200	400	25.9875
3	200	27.8460	600	26.6070
4	200	26.4180	800	26.5598
5	200	26.0610	1000	26.4600
6	200	18.9210	1200	25.2035
7	200	19.6350	1400	24.4080

c1=seq(200,n,1,11)



n	LeSum	TrSum	MiSum	Simps
10	24.6875	24.4684	24.6095	24.5625
20	24.6485	24.5390	24.5744	24.5626
30	24.6251	24.5521	24.5678	24.5626
40	24.6114	24.5567	24.5655	24.5626
50	24.6026	24.5588	24.5645	24.5626
60	24.5965	24.5599	24.5639	24.5626



Tools Params Method Compar. IntFunc Expls
actual function: numerically
 $f(x) = 2 \cdot (x+2) \cdot e^{-\frac{x}{3}}$
x ∈ [-2 .. 7]; y ∈ [-1 .. 10]
Integration range: [-1 .. 6]
Number of strips/drops: n

Mid Point Rule:
$$\frac{14 \cdot e^{\frac{7}{6 \cdot n} - 2} \cdot (e^{7/3} - 8)}{(e^{\frac{7}{3 \cdot n} - 1}) \cdot n} + \frac{49 \cdot (e^{\frac{7}{3 \cdot n} + 1}) \cdot e^{-1}}{(e^{\frac{7}{3 \cdot n} - 1}) \cdot n}$$

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Mid Point Rule: (limit for n→∞)

$$6 \cdot (4 \cdot e^{7/3} - 11) \cdot e^{-2}$$

[process displayed results End=[Enter]]

Simpson:

$$\frac{98 \cdot \left(e^{\frac{7}{3 \cdot n}} + e^{\frac{7}{6 \cdot n} + 1} \right) \cdot e^{\frac{7}{6 \cdot n} - 2} \cdot (e^{7/3} - 1)}{3 \cdot \left(e^{\frac{7}{3 \cdot n}} - 1 \right)^2 \cdot n^2}$$

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Simpson: (limit for n→∞)

$$6 \cdot (4 \cdot e^{7/3} - 11) \cdot e^{-2}$$

[process displayed results End=[Enter]]

Tools Params Method Compar. IntFunc Expls

actual function: numerically

$$f(x) = 2 \cdot (x + 2) \cdot e^{-x/3}$$

x ∈ [-2 .. 7]; y ∈ [-1 .. 10]
 Integration range: [a .. b]
 Number of strips/drops: n

Trapezium

$$(a - b) \cdot e^{-a/3} - 2 \cdot (a + b) \cdot e^{-a/3} - 2 \cdot n \cdot e^{-a/3}$$

[process displayed results End=[Enter]]

Trapezium sum: (limit for n→∞)

$$-6 \cdot \left(e^{\frac{a}{3}} \cdot (b + 2) + 3 \cdot e^{\frac{a}{3}} - (a + 5) \cdot e^{\frac{b}{3}} \right) \cdot e^{-\frac{a}{3}}$$

[process displayed results End=[Enter]]

Find an area function and produce its first derivative.

Store as →:

Enter=OK ESC=CANCEL

integ() Done

area

$$-6 \cdot \left(e^{\frac{a}{3}} \cdot (b + 2) + 3 \cdot e^{\frac{a}{3}} - (a + 5) \cdot e^{\frac{b}{3}} \right) \cdot e^{-\frac{a}{3}}$$

expand(ans(1))

$$\frac{6 \cdot a}{(e^a)^{1/3}} + \frac{30}{(e^a)^{1/3}} - \frac{6 \cdot b}{(e^b)^{1/3}} - \frac{30}{(e^b)^{1/3}}$$

ans(1)→area(b)

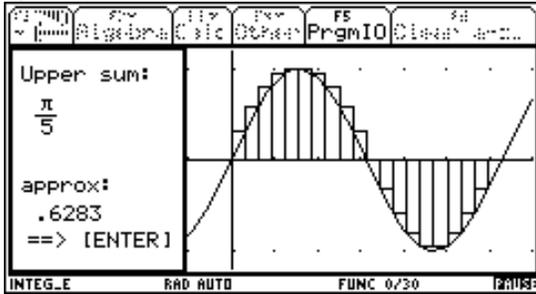
area(x)

$$-6 \cdot x \cdot e^{-x/3} - 30 \cdot e^{-x/3} + 6 \cdot a \cdot e^{-a/3} + 30 \cdot e^{-a/3}$$

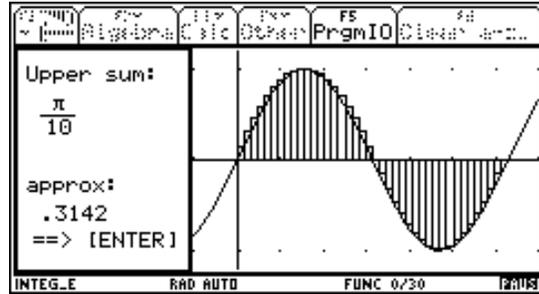
$\frac{d}{dx}(\text{area}(x))$ $2 \cdot x \cdot e^{-x/3} + 4 \cdot e^{-x/3}$

d(area(x),x)

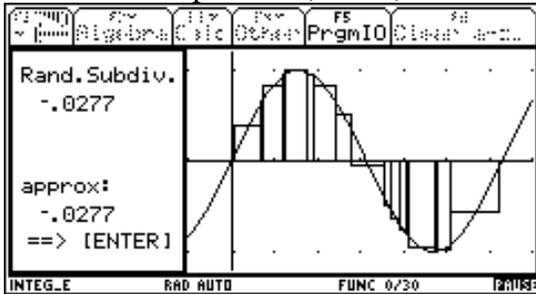
2) n = 20



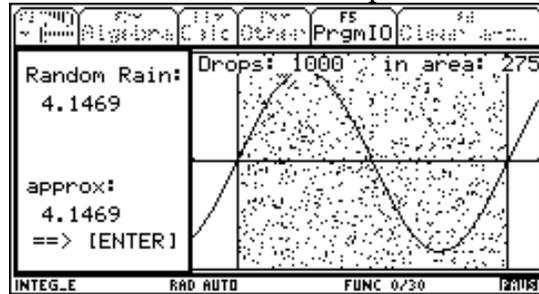
n = 40



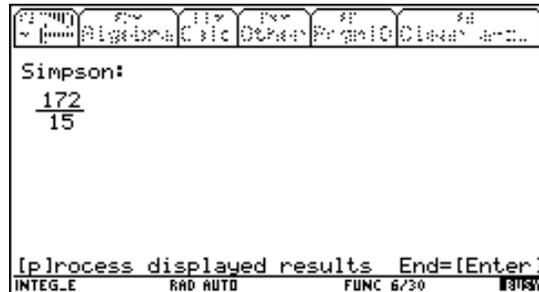
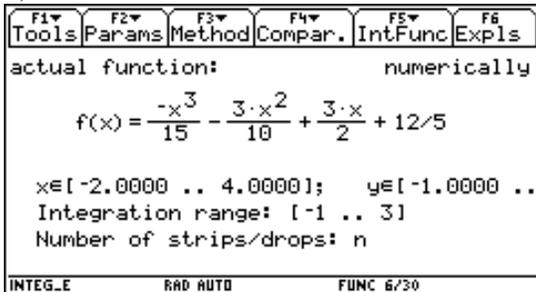
random decomposition (n = 20)



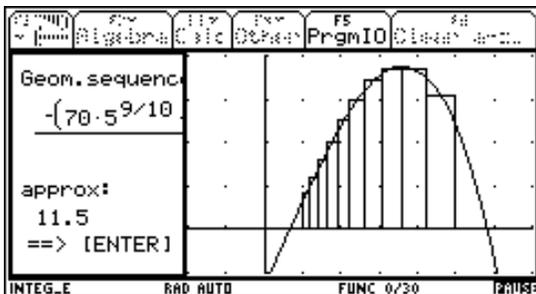
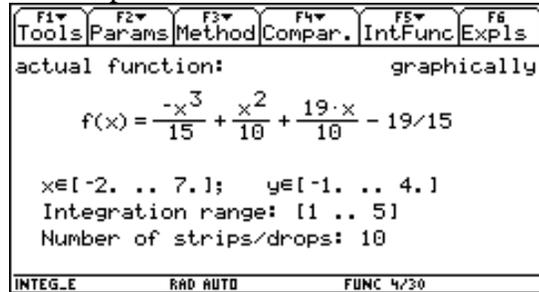
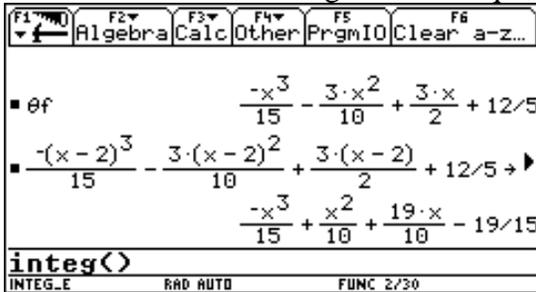
Monte Carlo with 1000 drops



3)

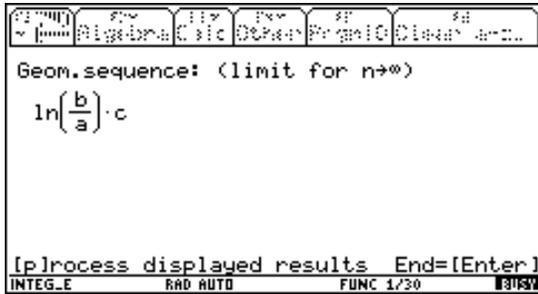
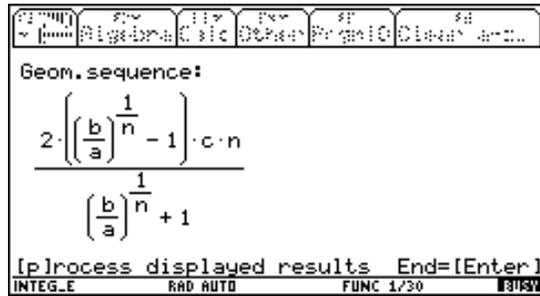
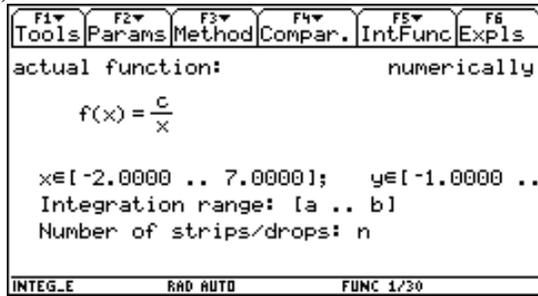


Translation to enable the geometric sequence decomposition



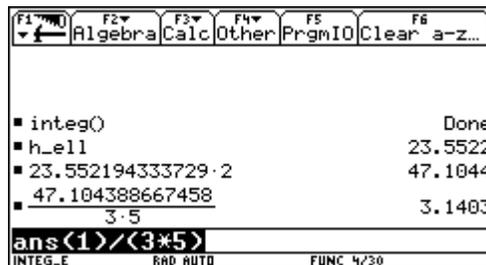
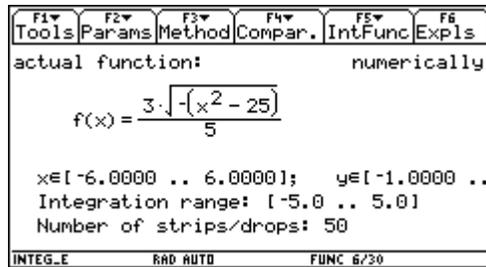
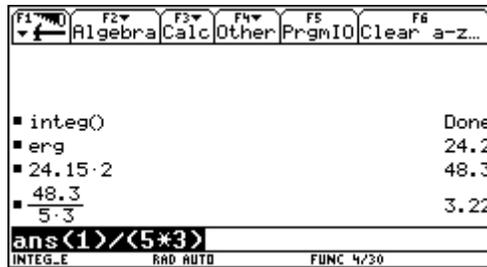
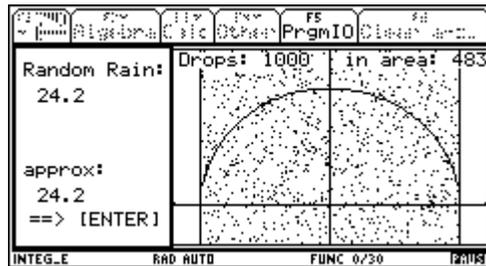
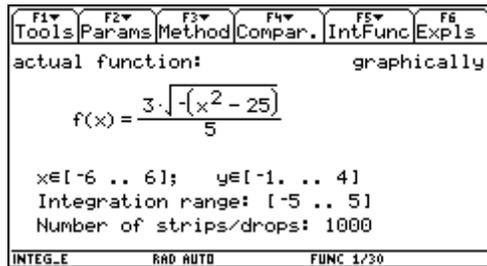
The generalization with limit $n \rightarrow \infty$ does not work. The TI is unable to compute the sum. But you can do it by parts: $-x^3/15$ leads to part 1,
The sum of the four limits is: $172/15$.
(fortunately!!!)

5)



Unfortunately the TI is unable to perform the summation for the trig functions. So we cannot derive the integration rules for $\sin(x)$ and $\cos(x)$ - unlike carrying through the same process with *DERIVE*.

6) Ellipse ($a = 5, b = 3$): $\frac{x^2}{25} + \frac{y^2}{9} = 1 \rightarrow y = \pm \frac{3}{5} \sqrt{25 - x^2}$



The root describes a circle with area = 25π , all function values are multiplied by $3/5$, so the area of the ellipse should be:

7a)

F1	F2	F3	F4	F5	F6
Algebra	Calc	Other	Format	Clear	Quit
n	MISUM				
10	37.0333				
20	39.2153				
30	40.2776				
40	40.9490				
50	41.4273				
60	41.7925				
==> [ENTER]					
INTEG.E	RAD AUTO	FUNC 1/30			

F1	F2	F3	F4	F5	F6
Tools	Params	Method	Compar.	IntFunc	Expls
actual function:			numerically		
$f(x) = \frac{10}{x^{2/3}}$					
x∈[-6.0000 .. 6.0000]; y∈[-1.0000 ..					
Integration range: [a .. 4.0]					
Number of strips/drops: n					
INTEG.E	RAD AUTO	FUNC 1/30			

F1	F2	F3	F4	F5	F6
Algebra	Calc	Other	Format	Clear	Quit
Geom.sequence:					
$a \cdot \sum_{k=1}^n \left[10 \cdot \left(\frac{2}{2^n} \cdot \left(\frac{1}{a} \right)^{\frac{1}{n}} - 1 \right) \cdot e^{\ln(2) \cdot \left(\frac{-2}{3 \cdot n} + \frac{2}{3} \right)} \right]$					
[p]rocess displayed results End=[Enter]					
INTEG.E	RAD AUTO	FUNC 1/30			

F1	F2	F3	F4	F5	F6
Algebra	Calc	Other	Format	Clear	Quit
Geom.sequence: (with a>0)					
$\frac{-10 \cdot a^{2/3} \cdot \left((2 \cdot a)^{1/3} - 2 \right) \cdot 2^{\frac{2}{3 \cdot n}} \cdot a^{-\frac{1}{3 \cdot n}} \cdot 2^{1/3}}{\left(a \cdot \left(a^{\frac{1}{n}} + 2^{\frac{2}{n}} \right) \right)^{2/3} \cdot \left(2^{\frac{2}{3 \cdot n}} \cdot a^{-\frac{1}{3 \cdot n}} - 1 \right)}$					
[p]rocess displayed results End=[Enter]					
INTEG.E	RAD AUTO	FUNC 1/30			

F1	F2	F3	F4	F5	F6
Algebra	Calc	Other	Format	Clear	Quit
Geom.sequence: (limit for n→∞)					
$\frac{-30 \cdot \left((2 \cdot a)^{1/3} - 2 \right)}{2^{1/3}}$					
[p]rocess displayed results End=[Enter]					
INTEG.E	RAD AUTO	FUNC 1/30			

F1	F2	F3	F4	F5	F6
Algebra	Calc	Other	Format	Clear	Quit
Geom.sequence: (limit for a→0+)					
$\frac{60}{2^{1/3}}$					
approx: 47.6220					
[p]rocess displayed results End=[Enter]					
INTEG.E	RAD AUTO	FUNC 1/30			

7b)

F1	F2	F3	F4	F5	F6
Algebra	Calc	Other	Format	Clear	Quit
n	MISUM				
10	120.8721				
20	244.2406				
30	367.6104				
40	490.9804				
50	614.3504				
60	737.7204				
==> [ENTER]					
INTEG.E	RAD AUTO	FUNC 3/30			

F1	F2	F3	F4	F5	F6
Tools	Params	Method	Compar.	IntFunc	Expls
actual function:			numerically		
$f(x) = \frac{10}{x^2}$					
x∈[-6.0000 .. 6.0000]; y∈[-1.0000 ..					
Integration range: [a .. 4]					
Number of strips/drops: n					
INTEG.E	RAD AUTO	FUNC 3/30			

F1	F2	F3	F4	F5	F6
Algebra	Calc	Other	Format	Clear	Quit
Geom.sequence:					
$40 \cdot 2^{\frac{2}{n}} \cdot \left(\frac{1}{a} \right)^{\frac{1}{n}} - 10 \cdot 2^{\frac{2}{n}} \cdot \left(\frac{1}{a} \right)^{\frac{1}{n}}$					
[p]rocess displayed results End=[Enter]					
INTEG.E	RAD AUTO	FUNC 3/30			

F1	F2	F3	F4	F5	F6
Algebra	Calc	Other	Format	Clear	Quit
Geom.sequence: (limit for n→∞)					
$\frac{-5 \cdot (a - 4)}{2 \cdot a}$					
[p]rocess displayed results End=[Enter]					
INTEG.E	RAD AUTO	FUNC 3/30			

F1	F2	F3	F4	F5	F6
Algebra	Calc	Other	Format	Clear	Quit
Geom.sequence: (limit for a→0+)					
*					
[p]rocess displayed results End=[Enter]					
INTEG.E	RAD AUTO	FUNC 3/30			

8)

F1	F2	F3	F4	F5	F6
Tools	Params	Method	Compar.	IntFunc	Expls
actual function:			1:analytically		
$f(x) = \text{sign}(x+2) + \text{sign}(x-4) + .5000$					
x∈[-5 .. 6.0000]; y∈[-5.0000 .. 5.00					
Integration range: [-4 .. 5]					
Number of strips/drops: 15					
INTEG.E	RAD AUTO	FUNC 2/30			

F1	F2	F3	F4	F5	F6
Algebra	Calc	Other	Format	Clear	Quit
1. Integral function:					
[n]ew IntFunc [a]nalytically [e]nd					
INTEG.E	RAD AUTO	FUNC 0/30			

F1	F2	F3	F4	F5	F6
Algebra	Calc	Other	Format	Clear	Quit
Integral function #1					
$\int_{-4}^x f(t) dt = x+2 + x-4 + .5000 \cdot x - 8.00$					
[n]ew IntFunc [g]raphically [e]n					
INTEG.E	RAD AUTO	FUNC 0/30			