

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 `F4` 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) $f(x) = -\frac{x^3}{15} - \frac{3x^2}{10} + \frac{3x}{2} + \frac{12}{5}; \quad -1 \leq x \leq 3$

- 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:

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

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,.....,60 (10) any method!?!
which of them will not work and why not?

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

- b) $\int_0^4 \frac{10}{x^2} dx$ with **n** = 10,....., 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:

$$2 * S_{\text{TRAP}} = S_{\text{LEFT}} + S_{\text{RIGHT}}.$$

well known?

$$3 * S_{\text{SIMPSON}} = S_{\text{TRAP}} + 2 * S_{\text{MID}}$$

also well known?

$$3 * \text{SIMPSON}(h) = 4 * \text{TRAPEZ}(2h) - \text{TRAPEZ}(h)$$

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.

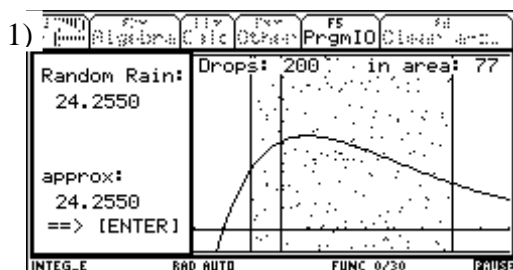
12) Find a numerical approximation for
$$\int_2^{10} \frac{5(e^{\frac{x}{2}} + x^2)}{10 + x^3} dx$$

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.

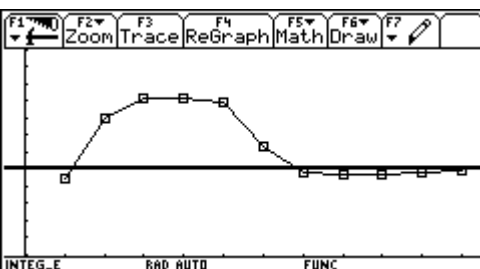
13) Find a numerical approximation for
$$\int_2^4 \frac{1}{\sigma\sqrt{2\pi}} e^{-\left(\frac{x-\bar{X}}{\sigma}\right)^2} dX; \bar{X}=3.5, \sigma=1.5$$

Selected answers

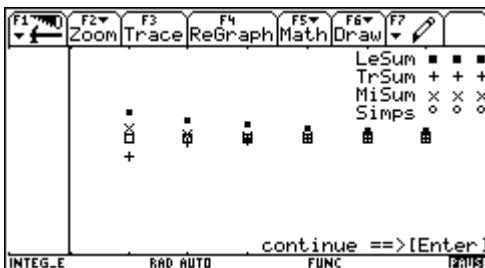


Area of the rectangle = $7 * 9 = 63$
 $63 : \text{area} = 77 : 200 \rightarrow \text{area} = 24.2550$

F1	F2	F3	F4	F5	F6	F7
Plot	Setup	Cell	Header	Calc	Util	Stat
DATA						
	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)					



F1	F2	F3	F4	F5	F6	F7
Plot	Setup	Cell	Header	Calc	Util	Stat
DATA						
	"n"	"LeSum"	"TrSum"	"MiSum"	"Sims"	
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		
	==> [ENTER]					



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

INTEG_E RAD AUTO FUNC 1/30

Algebra Calc Other PrgmIO Clear a-z...

Mid Point Rule:

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

[p]rocess displayed results End=[Enter]

INTEG_E RAD AUTO FUNC 1/30

Algebra Calc Other PrgmIO Clear a-z...

Mid Point Rule: (limit for n→∞)

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

[p]rocess displayed results End=[Enter]

INTEG_E RAD AUTO FUNC 1/30

Algebra Calc Other PrgmIO Clear a-z...

Simpson:

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

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INTEG_E RAD AUTO FUNC 1/30

Algebra Calc Other PrgmIO Clear a-z...

Simpson: (limit for n→∞)

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

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INTEG_E RAD AUTO FUNC 1/30

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: [a .. b]
 Number of strips/drops: n

INTEG_E RAD AUTO FUNC 1/30

Algebra Calc Other PrgmIO Clear a-z...

Trapezium

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

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INTEG_E RAD AUTO FUNC 4/30

Algebra Calc Other PrgmIO Clear a-z...

Trapezium sum: (limit for n→∞)

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

[p]rocess displayed results End=[Enter]

INTEG_E RAD AUTO FUNC 1/30

Find an area function and produce its first derivative.

Algebra Calc Other PrgmIO Clear a-z...

Store as →: area

Enter=OK ESC=CANCEL

INTEG_E RAD AUTO FUNC 4/30

Algebra Calc Other PrgmIO Clear a-z...

integ()

area

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

expand(ans(1))

INTEG_E RAD AUTO FUNC 2/30

Algebra Calc Other PrgmIO Clear a-z...

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

■ expand

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

ans(1)→area(b)

INTEG_E RAD AUTO FUNC 3/30

Algebra Calc Other PrgmIO Clear a-z...

Done

■ area(x)

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

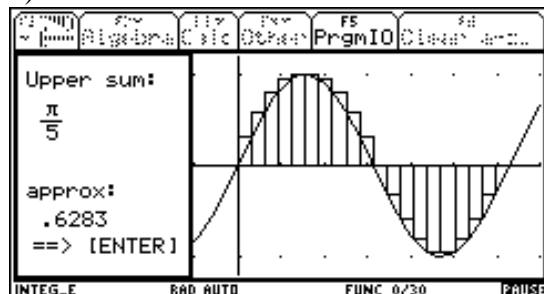
■ d(area(x))

$$2 \cdot x \cdot e^{\frac{-x}{3}} + 4 \cdot e^{\frac{-x}{3}}$$

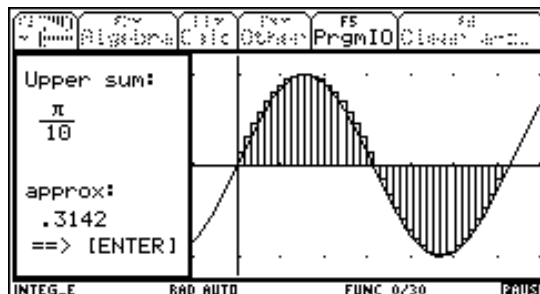
d(area(x),x)

INTEG_E RAD AUTO FUNC 6/30

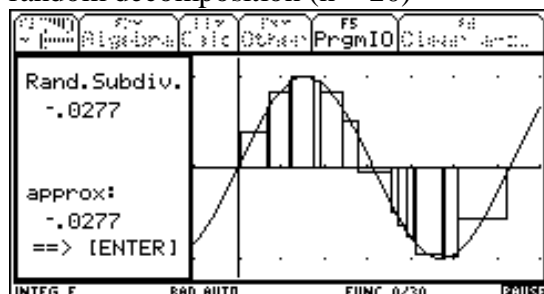
2) n = 20



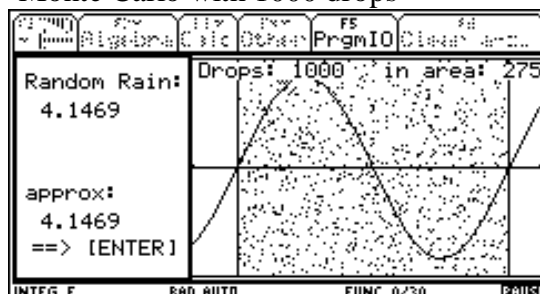
n = 40



random decomposition (n = 20)



Monte Carlo with 1000 drops



3)

Tools Params Method Compar. IntFunc Expls

actual function: numerically

$$f(x) = \frac{-x^3}{15} - \frac{3 \cdot x^2}{10} + \frac{3 \cdot x}{2} + 12/5$$

x∈[-2.0000 .. 4.0000]; y∈[-1.0000 ..

Integration range: [-1 .. 3]

Number of strips/drops: n

INTEG_E RAD AUTO FUNC 6/30

Algebra Calc Other PrgmIO Clear a-z...

Simpson:

$$\frac{172}{15}$$

[process displayed results End=[Enter]]

INTEG_E RAD AUTO FUNC 6/30 2/10/93

Translation to enable the geometric sequence decomposition

Algebra Calc Other PrgmIO Clear a-z...

■ of

$$\frac{-x^3}{15} - \frac{3 \cdot x^2}{10} + \frac{3 \cdot x}{2} + 12/5$$

■

$$\frac{-(x-2)^3}{15} - \frac{3 \cdot (x-2)^2}{10} + \frac{3 \cdot (x-2)}{2} + 12/5 \rightarrow$$

$$\frac{-x^3}{15} + \frac{x^2}{10} + \frac{19 \cdot x}{10} - 19/15$$

integ()

INTEG_E RAD AUTO FUNC 2/30

Tools Params Method Compar. IntFunc Expls

actual function: graphically

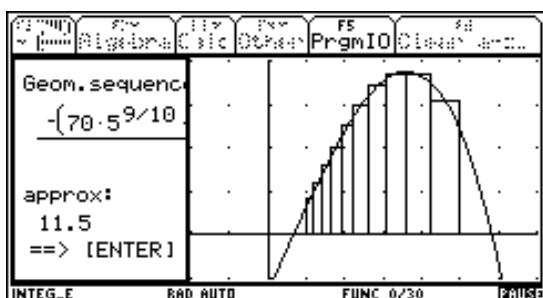
$$f(x) = \frac{-x^3}{15} + \frac{x^2}{10} + \frac{19 \cdot x}{10} - 19/15$$

x∈[-2. .. 7.]; y∈[-1. .. 4.]

Integration range: [1 .. 5]

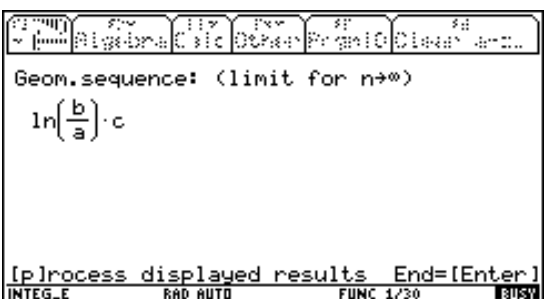
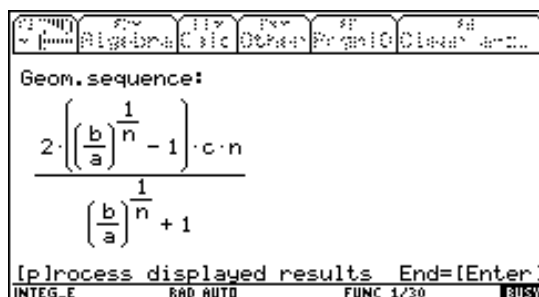
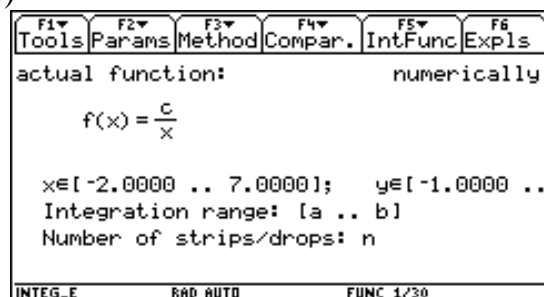
Number of strips/drops: 10

INTEG_E RAD AUTO FUNC 4/30



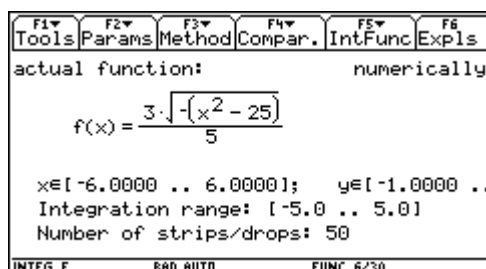
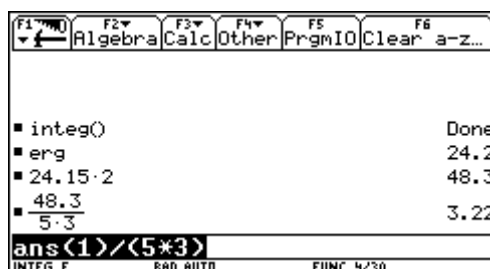
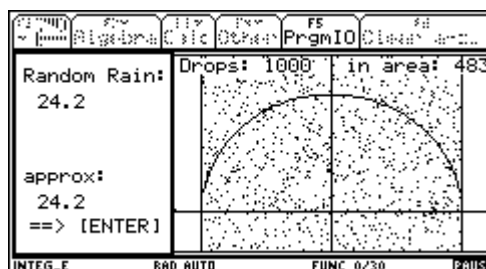
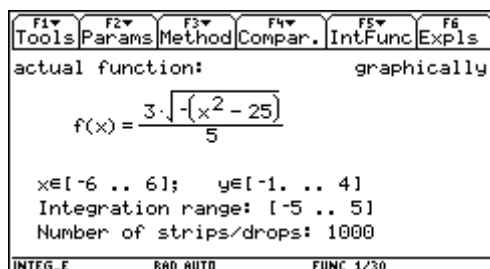
The generalization with limit $n \rightarrow \infty$ does not work. The *TI* is unable to compute the sum. But you can do it by parts:
 $-x^{3/15}$ leads to part1,
 The sum of the four limits is: 172/15.
 (fortunately!!!)

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



<p>1:factor(2:expand(3:approx(4:comDenom(5:lim(...,a,?) 6:lim(...,b,?) 7:lim(...,n,*) 8:with (1?) 9:definite integral A:differentiate B:orig. result C:store as →</p> <p>[p]rocess displayed results End=[Enter]</p> <p>INTEG.E RAD AUTO FUNC 1/30</p>	<p>F1 Algebra F2 Calc F3 Other F4 PrgmIO F5 Clear a-z...</p> <p>■ integ() Done ■ h_ell 23.5522 ■ 23.552194333729·2 47.1044 ■ 47.104388667458 3.1403 3·5</p> <p>ans(1)/(3*5)</p> <p>INTEG.E RAD AUTO FUNC 4/30</p>
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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)

<p>Tools Params Method Compar. IntFunc Expls</p> <p>actual function: numerically</p> $f(x) = \frac{10}{x^{2/3}}$ <p>x=[-6.0000 .. 6.0000]; y=[-1.0000 .. Integration range: [a .. 4.0] Number of strips/drops: n</p> <p>INTEG.E RAD AUTO FUNC 1/30</p>	<p>Tools Params Method Compar. IntFunc Expls</p> <p>actual function: numerically</p> $f(x) = \frac{10}{x^{2/3}}$ <p>x=[-6.0000 .. 6.0000]; y=[-1.0000 .. Integration range: [a .. 4.0] Number of strips/drops: n</p> <p>INTEG.E RAD AUTO FUNC 1/30</p>
<p>Geom.sequence:</p> $a \cdot \sum_{k=1}^n \left[10 \cdot 2^{\frac{2}{3}n} \cdot \left(\frac{1}{a} \right)^{\frac{1}{3}n} - 1 \right] \cdot e^{\ln(2) \cdot \left(\frac{-2}{3 \cdot n} + \frac{2}{3} \right)}$ <p>[p]rocess displayed results End=[Enter]</p> <p>INTEG.E RAD AUTO FUNC 1/30</p>	<p>Geom.sequence: (with a>0)</p> $\frac{-10 \cdot a^{2/3} \cdot \left((2 \cdot a)^{1/3} - 2 \right) \cdot 2^{\frac{2}{3}n} \cdot a^{\frac{1}{3}n} \cdot 2^{1/3}}{\left(a \cdot \left(\frac{1}{a} + 2^{\frac{2}{3}n} \right) \right)^{2/3} \cdot \left(2^{\frac{2}{3}n} \cdot a^{\frac{1}{3}n} - 1 \right)}$ <p>[p]rocess displayed results End=[Enter]</p> <p>INTEG.E RAD AUTO FUNC 1/30</p>
<p>Geom.sequence: (limit for n→∞)</p> $\frac{-30 \cdot \left((2 \cdot a)^{1/3} - 2 \right)}{2^{1/3}}$ <p>[p]rocess displayed results End=[Enter]</p> <p>INTEG.E RAD AUTO FUNC 1/30</p>	<p>Geom.sequence: (limit for a→0+)</p> $\frac{60}{2^{1/3}}$ <p>approx: 47.6220</p> <p>[p]rocess displayed results End=[Enter]</p> <p>INTEG.E RAD AUTO FUNC 1/30</p>

7b)

<p>Tools Params Method Compar. IntFunc Expls</p> <p>actual function: numerically</p> $f(x) = \frac{10}{x^2}$ <p>x=[-6.0000 .. 6.0000]; y=[-1.0000 .. Integration range: [a .. 4] Number of strips/drops: n</p> <p>INTEG.E RAD AUTO FUNC 3/30</p>	<p>Tools Params Method Compar. IntFunc Expls</p> <p>actual function: numerically</p> $f(x) = \frac{10}{x^2}$ <p>x=[-6.0000 .. 6.0000]; y=[-1.0000 .. Integration range: [a .. 4] Number of strips/drops: n</p> <p>INTEG.E RAD AUTO FUNC 3/30</p>
<p>Geom.sequence:</p> $40 \cdot 2^{\frac{2}{3}n} \cdot \left(\frac{1}{a} \right)^{\frac{1}{3}n} - \frac{10 \cdot 2^{\frac{2}{3}n} \cdot \left(\frac{1}{a} \right)^{\frac{1}{3}n}}{\left(2^{\frac{2}{3}n} \cdot \left(\frac{1}{a} \right)^{\frac{1}{3}n} + 1 \right)^2} \cdot a$ <p>[p]rocess displayed results End=[Enter]</p> <p>INTEG.E RAD AUTO FUNC 3/30</p>	<p>Geom.sequence: (limit for n→∞)</p> $\frac{-5 \cdot (a - 4)}{2 \cdot a}$ <p>[p]rocess displayed results End=[Enter]</p> <p>INTEG.E RAD AUTO FUNC 3/30</p>
<p>Geom.sequence: (limit for a→0+)</p> ∞ <p>[p]rocess displayed results End=[Enter]</p> <p>INTEG.E RAD AUTO FUNC 3/30</p>	<p>Geom.sequence: (limit for a→0+)</p> ∞ <p>[p]rocess displayed results End=[Enter]</p> <p>INTEG.E RAD AUTO FUNC 3/30</p>

8)

