

Multiple-Segment Trapezoidal Rule

In Example 1, the true error using a single segment trapezoidal rule was large. We can divide the interval [8,30] into [8,19] and [19,30] intervals and apply the trapezoidal rule over each segment.

$$f(t) = 2000 \ln\left(\frac{140000}{140000 - 2100t}\right) - 9.8t$$

$$\int_8^{30} f(t) dt = \int_8^{19} f(t) dt + \int_{19}^{30} f(t) dt$$

$$\approx (19-8)\left[\frac{f(8)+f(19)}{2}\right] + (30-19)\left[\frac{f(19)+f(30)}{2}\right]$$

$$f(8) = 177.27 \text{ m/s}$$

$$f(19) = 2000 \ln\left(\frac{140000}{140000 - 2100(19)}\right) - 9.8(19) = 484.75$$

m/s

$$f(30) = 901.67 \text{ m/s}$$

Hence

$$\int_8^{30} f(t) dt \approx (19-8)\left[\frac{177.27+484.75}{2}\right] + (30-19)\left[\frac{484.75+901.67}{2}\right]$$

$$= 11266 \text{ m}$$

The true error, E_t , is

$$\begin{aligned} E_t &= 11061 - 11266 \\ &= -205 \text{ m} \end{aligned}$$

The true error now is reduced from 807 m to 205 m. Extending this procedure to dividing $[a,b]$ into n equal segments and applying the trapezoidal rule over each segment, the sum of the results obtained for each segment is the approximate value of the integral.

Divide $(b-a)$ into n equal segments as shown in Figure 4. Then the width of each segment is

$$h = \frac{b-a}{n} \quad (26)$$

The integral I can be broken into h integrals as

$$\begin{aligned} I &= \int_a^b f(x)dx \\ &= \int_a^{a+h} f(x)dx + \int_{a+h}^{a+2h} f(x)dx + \dots + \int_{a+(n-2)h}^{a+(n-1)h} f(x)dx + \int_{a+(n-1)h}^b f(x)dx \quad (27) \end{aligned}$$

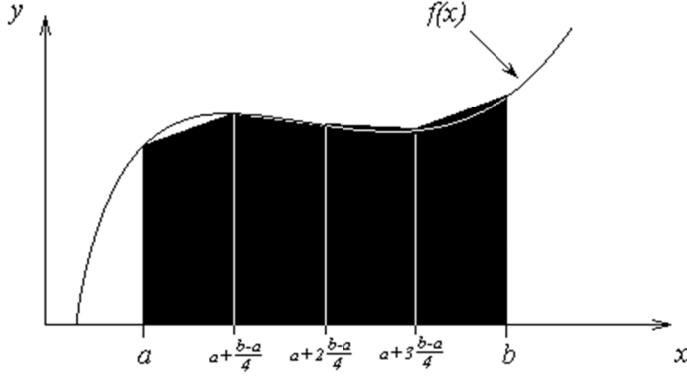


Figure 4 Multiple ($n = 4$) segment trapezoidal rule

Applying trapezoidal rule Equation (27) on each segment gives

$$\begin{aligned} \int_a^b f(x)dx &= [(a+h)-a] \left[\frac{f(a)+f(a+h)}{2} \right] \\ &\quad + [(a+2h)-(a+h)] \left[\frac{f(a+h)+f(a+2h)}{2} \right] \\ &\quad + \dots \dots \dots \\ &\quad + [(a+(n-1)h)-(a+(n-2)h)] \left[\frac{f(a+(n-2)h)+f(a+(n-1)h)}{2} \right] \\ &\quad + [b-(a+(n-1)h)] \left[\frac{f(a+(n-1)h)+f(b)}{2} \right] \\ &= h \left[\frac{f(a)+f(a+h)}{2} \right] + h \left[\frac{f(a+h)+f(a+2h)}{2} \right] \\ &\quad + \dots \dots \dots \\ &\quad + h \left[\frac{f(a+(n-2)h)+f(a+(n-1)h)}{2} \right] \\ &\quad + h \left[\frac{f(a+(n-1)h)+f(b)}{2} \right] \\ &= h \left[\frac{f(a)+2f(a+h)+2f(a+2h)+\dots+2f(a+(n-1)h)+f(b)}{2} \right] \\ &= \frac{h}{2} \left[f(a) + 2 \left\{ \sum_{i=1}^{n-1} f(a+ih) \right\} + f(b) \right] \\ &= \frac{b-a}{2n} \left[f(a) + 2 \left\{ \sum_{i=1}^{n-1} f(a+ih) \right\} + f(b) \right] \quad (28) \end{aligned}$$