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2010 / 02 / 16

2009 / 11 / 05

Abstract

The purpose of this research is the improvement of the numerical Riemann's integral using series. Riemann's method displayed in this research and we suggested an algorithm to improve the convergence using Geometric series, p-series and Taylor series for the exponential function. And we ended the discussion for this method by use some examples and we noticed that the Geometric series is the best series to get the nearby numerical solution from exact solution.

p-

: -1

[5]

$$\pi = \left(\frac{16}{9}\right)^2 = 3.1605$$

π

.96

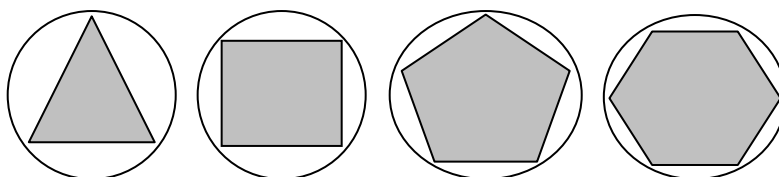
n

r

n

(2.1)

[1,2]



(1)

[4]

[3]

(1)

(2)

(3)

(Midpoint Rule)

(Simpson's Rule)

(Trapezoidal Rule)

[1,6]

: -2

$$\int_a^b f(x) dx = \lim_{\max \Delta x_i \rightarrow 0} \sum_{i=1}^n f(z_i) \Delta x_i \quad \dots(1)$$

$$\Delta x_i = x_i - x_{i-1} \quad a = x_0 \leq x_1 \leq \dots \leq x_n = b \quad x_0, x_1, \dots, x_n$$

$$[x_{i-1}, x_i] \quad z_i \quad i = 1, 2, \dots, n$$

$$\int_a^b f(x) dx = \lim_{n \rightarrow \infty} \frac{b-a}{n} \sum_{i=1}^n f(x_i) \quad \dots(2)$$

$$\cong \frac{b-a}{n} \sum_{i=1}^n f(x_i) = \frac{\sum_{i=1}^n f(x_i)}{n} (b-a)$$

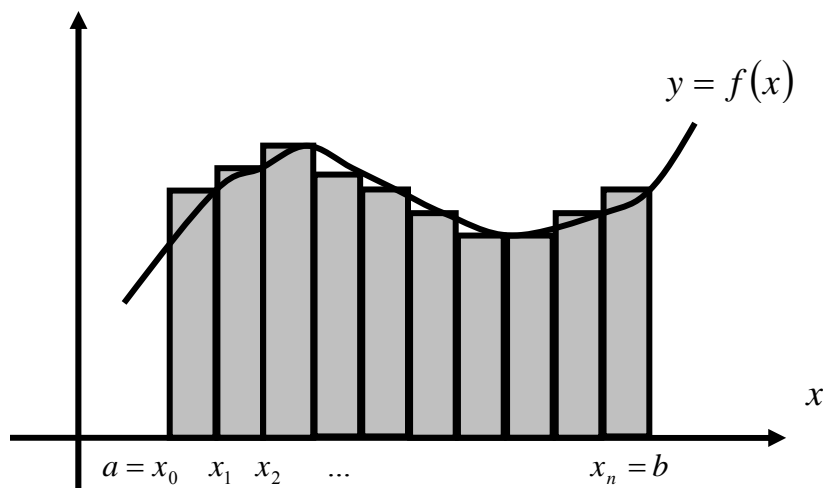
$$m = \frac{\sum_{i=1}^n f(x_i)}{n}$$

$$\int_a^b f(x) dx = \lim_{n \rightarrow \infty} \frac{b-a}{n} \sum_{i=1}^n f(x_i) \quad \dots(2)$$

$$\cong \frac{b-a}{n} \sum_{i=1}^n f(x_i) = \frac{\sum_{i=1}^n f(x_i)}{n} (b-a)$$

$$m = \frac{\sum_{i=1}^n f(x_i)}{n}$$

y [3] (2)



(2)

$$\begin{array}{rcl}
 & & : \quad \mathbf{1-2} \\
 & & : \\
 & [a, b] & f(x) \bullet \\
 & . a, b & \bullet \\
 & . n & \bullet \\
 & & : \\
 & [a, b] & \bullet \\
 \hline
 . i=1,2,\dots,n & x_i = a + i(b-a)/n & x_i :1 \\
 & . f(x_i) & i=1,2,\dots,n :2 \\
 & (2) & :3
 \end{array}$$

$$\begin{array}{rcl}
 & & : \quad \mathbf{-3} \\
 & & \{a_n\} \\
 a_1 + a_2 + a_3 + \dots + a_n + \dots & & \dots(3) \\
 \{s_n\} & . & a_n .
 \end{array}$$

$$\begin{array}{rcl}
 s_1 = a_1 \\
 s_2 = a_1 + a_2 \\
 . \\
 . \\
 . \\
 \dots(4)
 \end{array}$$

$$s_n = a_1 + a_2 + \dots + a_n = \sum_{k=1}^n a_k$$

s_n

L L

$$a_1 + a_2 + \dots + a_n + \dots = \sum_{n=1}^{\infty} a_n = L \quad \dots(5)$$

[2]

$$\sum_{n=1}^{\infty} ar^{n-1} = a + ar + ar^2 + \dots + ar^{n-1} + \dots \quad \dots(6)$$

[2] : .i

r $a \neq 0$ r a
 :

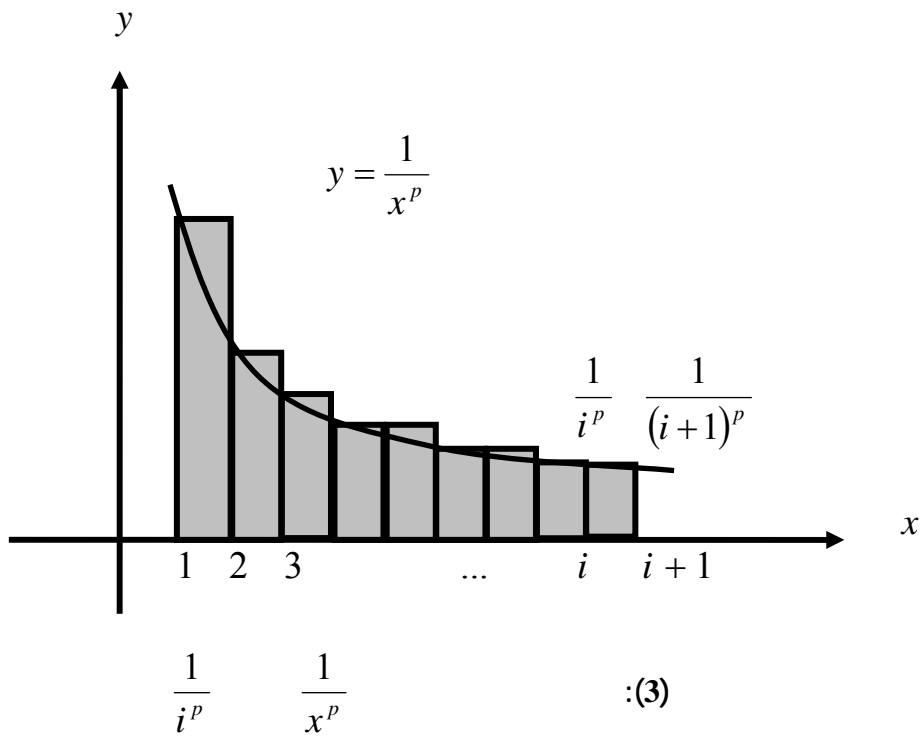
$$\sum_{n=1}^{\infty} ar^{n-1} = \frac{a}{1-r} \quad \begin{matrix} |r| < 1 & \bullet \\ \dots(7) \end{matrix}$$

$$\sum_{n=1}^{\infty} \frac{1}{n^p} = 1 + \frac{1}{2^p} + \frac{1}{3^p} + \frac{1}{4^p} + \dots + \frac{1}{n^p} + \dots \quad \begin{matrix} |r| \geq 1 & \bullet \\ [2]: p - & .ii \\ \dots(8) \end{matrix}$$

$p \leq 1$ $p > 1$ p

$$\frac{1}{i^p} \quad \frac{1}{x^p} \quad \frac{1}{i^p} \quad \frac{1}{(i+1)^p} \quad \frac{1}{x^p}$$

$(0, \infty)$ x $\frac{1}{x^p}$
 $\frac{1}{i^p}$ $\frac{1}{x^p}$ (3)
 $1 \times \frac{1}{i^p}$



(3)

$$\frac{1}{(i+1)^p} \leq \int_i^{i+1} \frac{1}{x^p} dx \leq \frac{1}{i^p}$$

$$\sum_{i=1}^{\infty} \frac{1}{(i+1)^p} \leq \int_1^{\infty} \frac{1}{x^p} dx \leq \sum_{i=1}^{\infty} \frac{1}{i^p}$$

($p > 1$)

$$\sum_{i=1}^{\infty} \frac{1}{i^p} \approx \int_1^{\infty} \frac{1}{x^p} dx \quad \dots(9)$$

$-p+1 < 0 \quad p > 1 \quad f(x) = 1/x^p$

$$\int_1^{\infty} x^{-p} dx = \lim_{b \rightarrow \infty} \left[\frac{x^{-p+1}}{-p+1} \right]_1^b = \frac{1}{1-p} \lim_{b \rightarrow \infty} (b^{-p+1} - 1) = \frac{1}{p-1} \quad \dots(10)$$

[2]: .iii

$$\sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \dots + \frac{x^n}{n!} + \dots = e^x \quad \dots(11)$$

-4

(a,b) n

:(1)

n	I_1	
2 n	I_2	$\epsilon_1 = I_2 - I_1$
3 n	I_3	$\epsilon_2 = I_3 - I_2$
.	.	.
.	.	.
.	.	.
(m) n	I_m	$\epsilon_{m-1} = I_m - I_{m-1}$
(m+1) n	I_{m+1}	$\epsilon_m = I_{m+1} - I_m$

I_n \in_n

:

$$I = \lim_{m \rightarrow \infty} I_m = I_1 + (I_2 - I_1) + (I_3 - I_2) + (I_4 - I_3) + \dots + (I_{m+1} - I_m) + \dots$$

$$= I_1 + \varepsilon_1 + \varepsilon_2 + \varepsilon_3 + \dots + \varepsilon_m + \dots$$

$$\therefore I = I_1 + \sum_{i=1}^{\infty} \varepsilon_i \quad \dots(12)$$

 I_1

$$\varepsilon = \sum_{i=0}^{\infty} \varepsilon_i$$

 n ε_n

$$\varepsilon = \sum_{i=0}^{\infty} \varepsilon_i$$

$$\sum_{i=0}^{\infty} \varepsilon_i$$

$$\sum_{i=0}^{\infty} \varepsilon_i$$

:

1-4

$$\sum_{n=0}^{\infty} ar^n$$

$$\sum_{i=0}^{\infty} \varepsilon_i$$

$$\varepsilon_1 + \varepsilon_2 + \varepsilon_3 + \dots \approx a + ar + ar^2 + \dots$$

$$\left(i \quad \frac{\varepsilon_{i+1}}{\varepsilon_i} \approx r \quad \right)$$

:

$$\varepsilon_1 = a \quad \varepsilon_2 = \varepsilon_1 r \quad \Rightarrow \quad r = \frac{\varepsilon_2}{\varepsilon_1}$$

 ε

$$\sum_{i=0}^{\infty} \varepsilon_1 \left(\frac{\varepsilon_2}{\varepsilon_1} \right)^i$$

$$\varepsilon \approx \sum_{i=0}^{\infty} \varepsilon_i = \frac{\varepsilon_1}{1 - \varepsilon_2 / \varepsilon_1} = \frac{\varepsilon_1^2}{\varepsilon_1 - \varepsilon_2} \quad \dots(13)$$

$$\left(\sum_{i=1}^{\infty} \frac{a}{i^p} \right) p-$$

$$\sum_{i=0}^{\infty} \varepsilon_i$$

$$\varepsilon_1 + \varepsilon_2 + \varepsilon_3 + \dots \approx a + \frac{a}{2^p} + \frac{a}{3^p} + \dots$$

$$(i \quad \frac{\varepsilon_{i+1}}{\varepsilon_i} \rightarrow 1)$$

$$\varepsilon_1 = a$$

$$\varepsilon_2 = \frac{\varepsilon_1}{2^p}$$

$$\varepsilon_2 = \frac{\varepsilon_1}{2^p}$$

$$2^p \cdot \varepsilon_2 = \varepsilon_1$$

$$2^p = \frac{\varepsilon_1}{\varepsilon_2}$$

$$\ln 2^p = \ln \left(\frac{\varepsilon_1}{\varepsilon_2} \right)$$

$$p \cdot \ln 2 = \ln \varepsilon_1 - \ln \varepsilon_2$$

$$p = \frac{\ln \varepsilon_1 - \ln \varepsilon_2}{\ln 2} \quad \varepsilon$$

$$\sum_{i=1}^{\infty} \varepsilon_1 \frac{1}{i^p}$$

$$\int_1^{\infty} \frac{\varepsilon_1}{x^p} dx$$

$$\varepsilon \approx \sum_{i=1}^{\infty} \frac{\varepsilon_1}{i^p} \approx \int_1^{\infty} \frac{\varepsilon_1}{x^p} dx = \frac{\varepsilon_1}{p-1} \quad \dots(14)$$

:

$$e^x$$

$$\sum_{i=0}^{\infty} \varepsilon_i$$

$$\varepsilon_1 + \varepsilon_2 + \varepsilon_3 + \dots \approx a + ax + ax^2 + \dots$$

$$(i \quad \frac{\varepsilon_{i+1}}{\varepsilon_i} \rightarrow 0)$$

$$\varepsilon_1 = a$$

$$\varepsilon_2 = \varepsilon_1 x \quad \Rightarrow \quad x = \frac{\varepsilon_2}{\varepsilon_1}$$

$$\varepsilon = \sum_{i=0}^{\infty} \frac{\varepsilon_1 \left(\frac{\varepsilon_2}{\varepsilon_1} \right)^i}{i!}$$

$$\varepsilon \approx \sum_{i=0}^{\infty} \frac{\varepsilon_1}{i!} \left(\frac{\varepsilon_2}{\varepsilon_1} \right)^i = \varepsilon_1 \cdot e^{\varepsilon_2/\varepsilon_1} \quad \dots(15)$$

4-4

:

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•

•

•

$$. i=1,2,\dots,n \quad x_i = a + i(b-a)/n \quad x_i \quad :1$$

$$. f(x_i) \quad i=1,2,\dots,n \quad :2$$

$$) \quad (2) \quad :3$$

($I_1 =$

$$. i=1,2,\dots,2n \quad :4$$

$$) \quad (2) \quad :5$$

($I_2 =$

$$. i=1,2,\dots,3n \quad :6$$

$$) \quad (2) \quad :7$$

($I_3 =$

$$\varepsilon_2 = I_3 - I_2 \quad \varepsilon_2 \quad \varepsilon_1 = I_2 - I_1 \quad \varepsilon_1 \quad :8$$

$$) \quad (13) \quad :9$$

.(sum(Geometric sries) =

:10

$$I_g = I_1 + \text{sum(Geometric sries)}$$

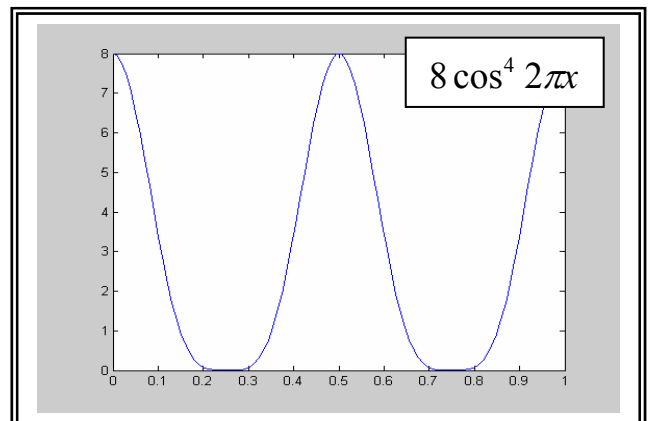
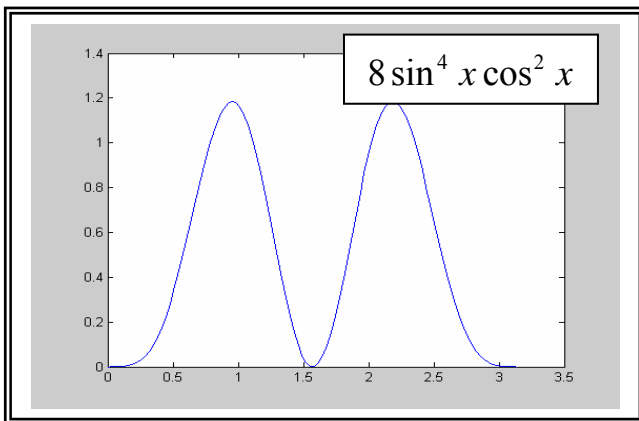
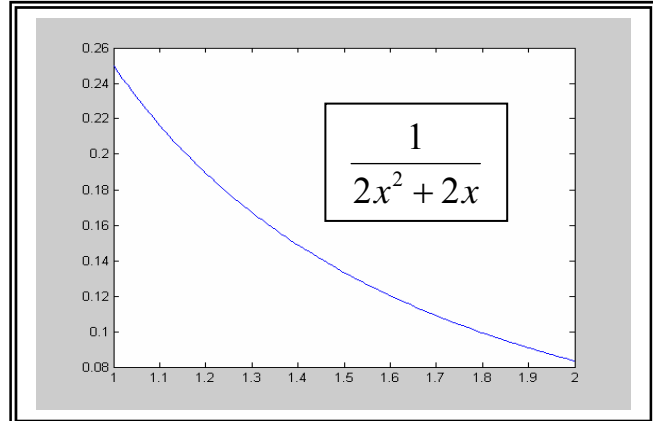
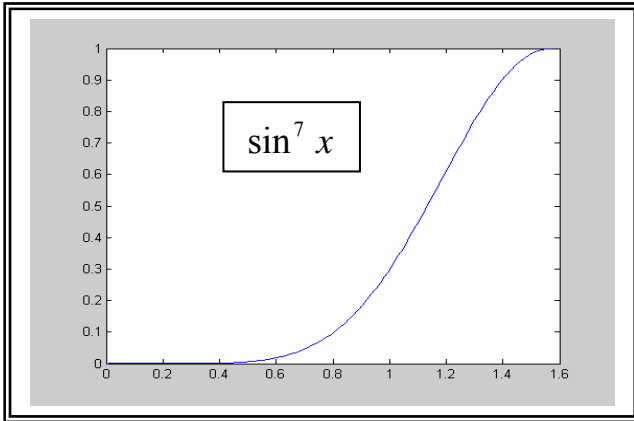
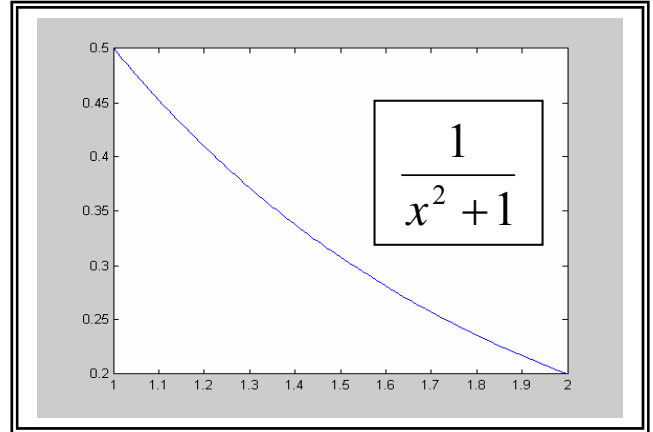
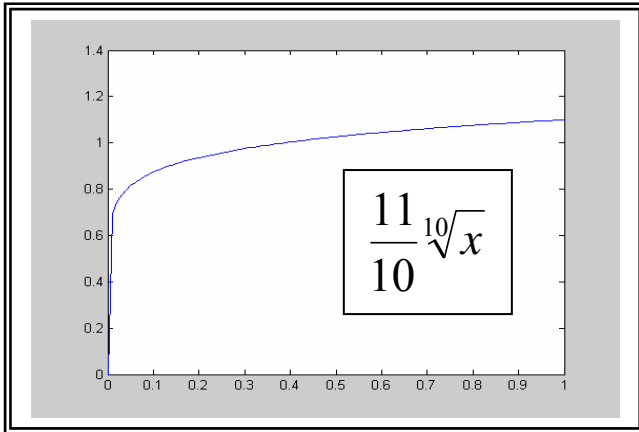
$$p = \frac{\ln \varepsilon_1 - \ln \varepsilon_2}{\ln 2} \quad :11$$

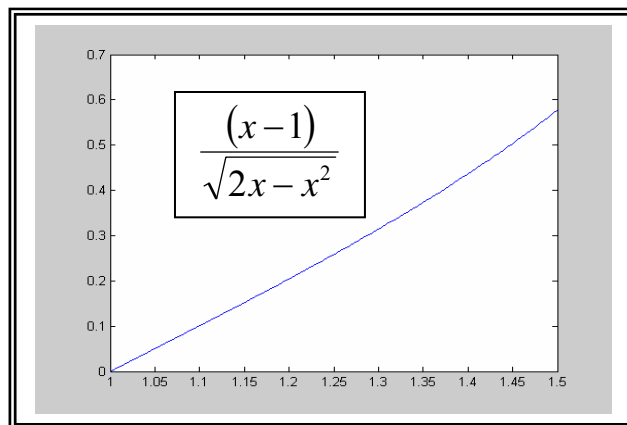
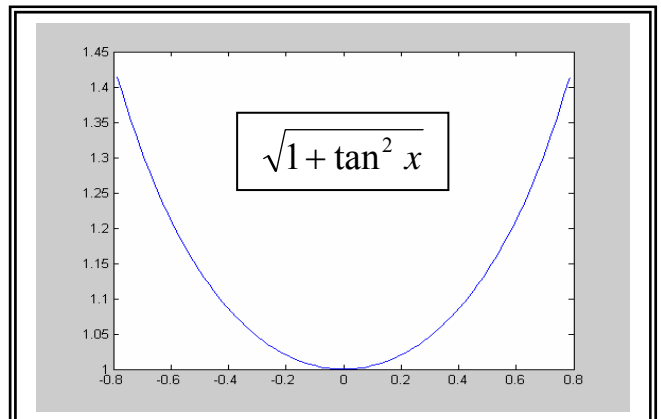
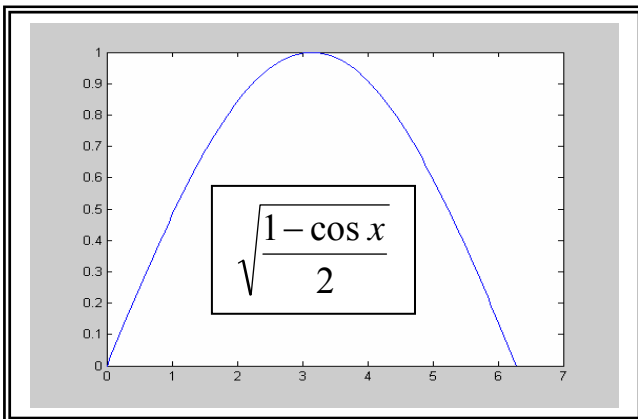
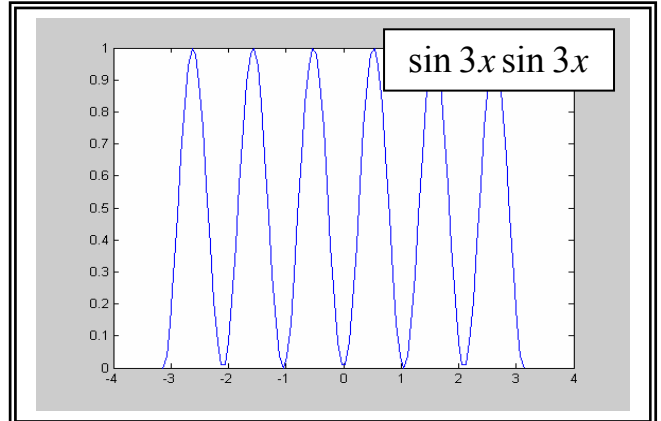
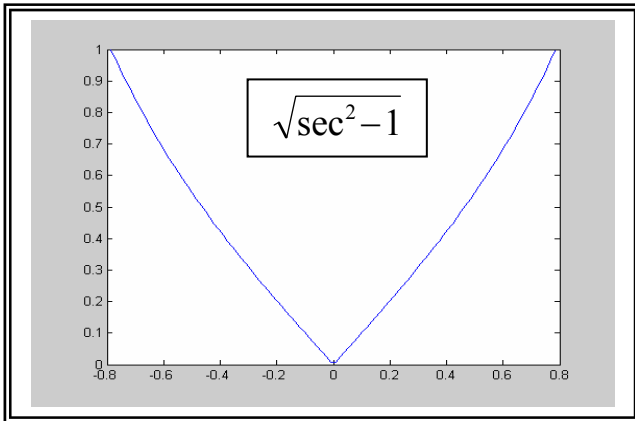
) (14) :12
 .(sum(p - sreies) = :13
 $I_p = I_1 + \text{sum}(p - \text{sreies})$:14
) (15) :14
 .(sum(Taylor sreies of e) = :15
 $I_e = I_1 + \text{sum}(\text{Taylor sreies of } e)$:16
 ,Ie Ip Ig :16
 : -5
 n)
 ((a,b)

:(2)

$f(x)$	(a,b)	I	$ I - I_{riemann} $	$ I - I_g $	$ I - I_p $	$ I - I_e $	
$\frac{11}{10}\sqrt{x}$	(0,1)	1.000000	2.3650×10^{-3}	1.3026×10^{-4}	6.3816×10^{-4}	2.4174×10^{-4}	0.016
$\frac{1}{x^2 + 1}$	(1,2)	0.321750	9.4480×10^{-5}	7.1909×10^{-7}	2.7478×10^{-5}	1.3977×10^{-5}	0.016
$\frac{1}{2x^2 + 2x}$	(1,2)	0.143841	7.6369×10^{-5}	6.4646×10^{-7}	2.2016×10^{-5}	1.1224×10^{-5}	0.016
$\sin^7 x$	$(0, \pi/2)$	16/35	1.0941×10^{-3}	3.3306×10^{-16}	3.4386×10^{-4}	1.7132×10^{-4}	0.016
$8 \cos^4 2\pi x$	(0,1)	3	1.6666×10^{-2}	8.4376×10^{-15}	5.2377×10^{-3}	2.6096×10^{-3}	0.031
$8 \sin^4 x \cos^2 x$	$(0, \pi)$	$\pi/2$	5.2359×10^{-3}	3.5527×10^{-15}	1.6454×10^{-3}	8.1985×10^{-4}	0.031
$\sin 3x \sin 3x$	$(-\pi, \pi)$	π	1.0471×10^{-2}	4.4408×10^{-15}	3.2909×10^{-3}	1.6397×10^{-3}	0.016
$\sqrt{\sec^2 x - 1}$	$(-\pi/4, \pi/4)$	0.693147	2.9369×10^{-3}	2.6105×10^{-5}	8.4298×10^{-4}	4.3025×10^{-4}	0.11
$\sqrt{\frac{1 - \cos x}{2}}$	$(0, 2\pi)$	4	1.3370×10^{-2}	8.3447×10^{-5}	3.9436×10^{-3}	1.9987×10^{-3}	0.031
$\sqrt{1 + \tan^2 x}$	$(-\pi/4, \pi/4)$	1.762747	1.5354×10^{-3}	1.4772×10^{-5}	4.3738×10^{-4}	2.2367×10^{-4}	0.031
$\frac{(x-1)}{\sqrt{2x-x^2}}$	(1,3/2)	0.133974	3.4668×10^{-5}	2.8538×10^{-7}	1.0018×10^{-5}	5.1046×10^{-6}	0.015

. n = 300 $I_{riemann}$ •
 . n = 100 I_g •
 . n = 100 p- I_p •
 . n = 100 e^x I_g •





(2)

:(4)

(2)

(a,b)

(4)

p-

.(2)

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