

The trouble with error estimates is that it is often very difficult to compute four derivatives and obtain a good upper bound  $K$  for  $|f^{(4)}(x)|$  by hand. But computer algebra systems have no problem computing  $f^{(4)}$  and graphing it, so we can easily find a value for  $K$  from a machine graph. This exercise deals with approximations to the integral  $I = \int_0^{2\pi} f(x) dx$ , where  $f(x) = e^{\cos(x)}$

- (a) Use a graph to get a good upper bound for  $|f''(x)|$ .

Inputting “second derivative of ” to WolframAlpha, we get the following results:

Derivative: Show steps

$$\frac{d^2}{dx^2}(e^{\cos(x)}) = e^{\cos(x)}(\sin^2(x) - \cos(x))$$

second derivative of  $e^{\cos(x)}$  WolframAlpha

Plots:

second derivative of  $e^{\cos(x)}$  WolframAlpha

Global minima: Approximate form

$$\min\left\{\frac{\partial^2 e^{\cos(x)}}{\partial x^2}\right\} = -e \text{ at } x = 2n\pi \text{ for integer } n$$

second derivative of  $e^{\cos(x)}$  WolframAlpha

From either the graph or the indicated minimum, we choose  $K = |-e| \approx 2.72$ .

- (b) Use  $M_{10}$  to approximate  $I$ .

So midpoints are  $x = 1 \cdot \frac{2\pi}{20}, 3 \cdot \frac{2\pi}{20}, 5 \cdot \frac{2\pi}{20}, \dots, 19 \cdot \frac{2\pi}{20}$

$$y_i = e^{\cos(x)}$$

$$M_{10} = (2\pi - 0)/10 * (\gamma_1(2\pi/20) + \gamma_1(3 \cdot 2\pi/20) + \dots + \gamma_1(19 \cdot 2\pi/20))$$

$$\approx 7.954926518$$

(c) Use part (a) to estimate the error in part (b).

$$|E_m| \leq \frac{e(2\pi-0)^3}{24 \cdot 10^2} \approx 0.2809459949$$

OR

$$|E_m| \leq \frac{2.72(2\pi-0)^3}{24 \cdot 10^2} \approx 0.2811235752$$

(d) Use the built-in numerical integration capability of your CAS to approximate  $I$ .

Definite integral: Fewer digits | More digits

$$\int_0^{2\pi} e^{\cos(x)} dx = 2\pi I_0(1) \approx$$

7.954926521012845274513219665329394328161342771816638573400.  
595955383360608164694666995137357228568774

$I_n(z)$  is the modified Bessel function of the first kind  $\rightarrow$

definite integral of  $e^{\cos(x)}$  from  $x=0$  to  $x=2\pi$  WolframAlpha

(e) How does the actual error compare with the error estimate in part (c)?

The actual error is  $|7.954926521 - 7.954926518| = 0.000000003 = 3 \times 10^{-9}$  which is much less than the  $2.8 \times 10^{-1}$  we found in part (c).

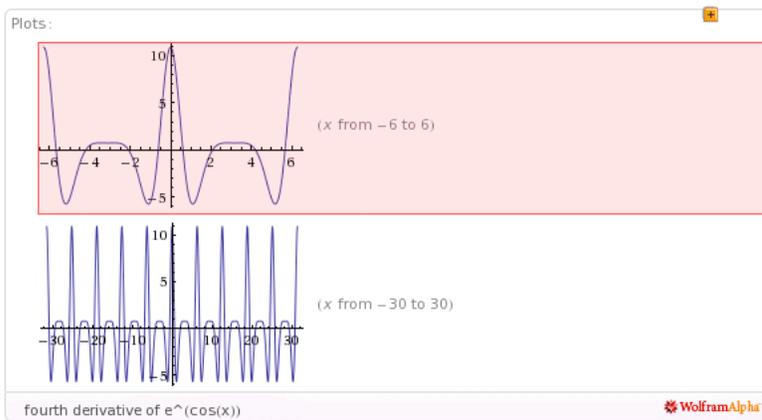
(f) Use a graph to get a good upper bound for  $|f^{(4)}(x)|$ .

Inputting “fourth derivative of ” to WolframAlpha, we get the following results:

Derivative: Show steps

$$\frac{d^4}{dx^4} (e^{\cos(x)}) = \frac{1}{8} e^{\cos(x)} (-4 \cos(x) + 24 \cos(2x) + 12 \cos(3x) + \cos(4x) - 1)$$

fourth derivative of  $e^{\cos(x)}$  WolframAlpha



Global maximum: Approximate form

$$\max \left\{ \frac{\partial^4 e^{\cos(x)}}{\partial x^4} \right\} = 4e \text{ at } x = 0$$

fourth derivative of  $e^{\cos(x)}$  WolframAlpha

From either the graph or the indicated maximum, we choose  $K = |4e| \approx 10.88$ .

(g) Use  $S_{10}$  to approximate  $I$ .

$$y_i = e^{\cos(x)}$$

$$S_{10} = \left(\frac{2\pi}{10}\right) \left( \frac{1}{3} \left( y_1(0) + 4y_1\left(1 \cdot \frac{2\pi}{10}\right) + 2y_1\left(2 \cdot \frac{2\pi}{10}\right) + \dots + 4y_1\left(9 \cdot \frac{2\pi}{10}\right) + y_1(2\pi) \right) \right)$$

$$\approx 7.953789422$$

(h) Use part (f) to estimate the error in part (g).

$$|E_S| \leq \frac{4e(2\pi-0)^5}{180 \cdot 10^4} \approx 0.0591536177$$

OR

$$|E_S| \leq \frac{10.88(2\pi-0)^5}{180 \cdot 10^4} \approx 0.0591910075$$

(i) How does the actual error compare with the error estimate in part (h)?

The actual error is  $|7.954926521 - 7.953789422| = 0.000000001 = 1 \times 10^{-9}$  which is much less than the  $5.9 \times 10^{-2}$  we found in part (c).

(j) How large should  $n$  be to guarantee that the size of the error in  $S_n$  is less than 0.0001?

We solve

$$\frac{4e(2\pi-0)^5}{180 \cdot n^4} \leq 0.0001$$

$$\frac{4e(2\pi)^5}{180 \cdot 0.0001} \leq n^4 \Rightarrow n \geq \sqrt[4]{\frac{4e(2\pi)^5}{180 \cdot 0.0001}}$$

$$n \geq 49.3$$

So we take  $n \geq 50$  to ensure an error of less than 0.0001.  
(10.88 gives the same result.)