

3. [12 points]

a. [8 points] Estimate the value of I , where

$$I = \int_0^1 e^{-\frac{t^2}{2}} dt$$

using $LEFT(3)$, $RIGHT(3)$, $MID(3)$ and $TRAP(3)$. Write each sum.

Solution:

t	0	$\frac{1}{6}$	$\frac{1}{3}$	$\frac{1}{2}$	$\frac{2}{3}$	$\frac{5}{6}$	1
$e^{-\frac{t^2}{2}}$	1	.9862	.946	.8825	.8007	.7006	.6065

$$LEFT(3) = \frac{1}{3}(1 + .946 + .8007) = .9156$$

$$RIGHT(3) = \frac{1}{3}(.946 + .8007 + .6065) = .7844$$

$$TRAP(3) = \frac{.9156 + .7844}{2} = .85$$

$$MID(3) = \frac{1}{3}(.9862 + .8825 + .7006) = .8564.$$

b. [4 points] Which among the four Riemann sums ($LEFT(n)$, $RIGHT(n)$, $MID(n)$ and $TRAP(n)$) yields the closest underestimate to I , for any number n of subdivisions of the interval $[0, 1]$? Justify your answer.

Solution: $f(t) = e^{-\frac{t^2}{2}}$

$$f'(t) = -te^{-\frac{t^2}{2}} < 0 \text{ on } t \in (0, 1]$$

$$f''(t) = e^{-\frac{t^2}{2}}(t^2 - 1) \leq 0 \text{ on } t \in [0, 1].$$

Since $f(t)$ is concave down and decreasing in $[0, 1)$, then $TRAP(n)$ yields the closest underestimate for I for all n .