

Similarly

$$\int_{x_0 + (n-3)h}^{x_0 + nh} y(x) dx = \frac{3h}{8} [y_{n-3} + 3y_{n-2} + 3y_{n-1} + y_n]$$

Adding above integrals, we get

$$\begin{aligned} \int_{x_0}^{x_3} y(x) dx + \int_{x_3}^{x_6} y(x) dx + \dots + \int_{x_{n-3}}^{x_n} y(x) dx \\ = \frac{3h}{8} [y_0 + 3(y_1 + y_2 + y_4 + y_5 + \dots + y_{n-2} + y_{n-1}) \\ + 2(y_3 + y_6 + \dots + y_{n-3}) + y_n] \end{aligned}$$

$$\Rightarrow \int_{x_0}^{x_0 + nh} y(x) dx = \int_{x_0}^{x_n} y(x) dx = \frac{3h}{8} [y_0 + 3(y_1 + y_2 + y_4 + y_5 + \dots + y_{n-2} + y_{n-1}) + 2(y_3 + y_6 + \dots + y_{n-3}) + y_n]$$

Simpson's ~~3~~ Three-eight rule

* While applying Simpson's Three-eight rule, the number of subintervals should be taken as a multiple of 3.

Ex \Rightarrow Evaluate the integral $\int_0^1 \frac{x^2}{1+x^3}$ using Simpson's $\frac{1}{3}$ rule. compare the error with the exact value.

Solution \Rightarrow Let us divide the interval (0,1) into 4 equal parts so that $h = 0.25$

Taking $y(x) = \frac{x^2}{1+x^3}$, we have

x	0	0.25	0.50	0.75	1.00
$y(x)$	0	0.06153	0.22222	0.39560	0.5
	x_0	x_1	x_2	x_3	x_4

By Simpson's $\frac{1}{3}$ rule, we have

$$\int_0^1 \frac{x^2}{1+x^3} dx = \frac{h}{3} [y_0 + 4(y_1 + y_3) + 2y_2 + y_4]$$

$$= \frac{0.25}{3} [0 + 4(0.06153 + 0.3956) + 2(0.22222) + \cancel{0.44444}]$$

$$= 0.23108$$

$$\int_0^1 \frac{x^2}{1+x^3} dx = \frac{1}{3} \log(1+x^3) \Big|_0^1 = \frac{1}{3} \log e^2$$

$$= 0.23105$$

$$\text{error} = 0.23108 - 0.23105 = 0.00003$$

Lecture-24

Boole's Rule

\Rightarrow Putting $n=4$ in Newton's quadrature formula, points will be (x_i, y_i) ,

when $n=4$,
 $i=0, 1, 2, 3, 4$,

Then

$$\int_{x_0}^{x_0+4h} y(x) dx = 4h \left[y_0 + 2\Delta y_0 + \frac{5}{3} \Delta^2 y_0 + \frac{2}{3} \Delta^3 y_0 + \frac{7}{90} \Delta^4 y_0 \right]$$

$$= \frac{2h}{45} [7y_0 + 32y_1 + 12y_2 + 32y_3 + 7y_4]$$

Similarly

$$\int_{x_0+4h}^{x_0+8h} y(x) dx = \frac{2h}{45} [7y_4 + 32y_5 + 12y_6 + 32y_7 + 7y_8]$$

$$\int_{x_0+(n-4)h}^{x_0+nh} y(x) dx = \frac{2h}{45} [7y_{n-4} + 32y_{n-3} + 12y_{n-2} + 32y_{n-1} + 7y_n]$$

Adding all these integrals from x_0 to $x_0+n\Delta x$ where n is a multiple of 4, we get

$$\int_{x_0}^{x_0+n\Delta x} y(x) dx = \frac{2h}{45} [7y_0 + 32y_1 + 12y_2 + 32y_3 + 14y_4 + 32y_5 + 12y_6 + 32y_7 + 14y_8 + \dots]$$

This is known as Boole's Rule

* while applying Boole's rule, the number of sub-intervals should be taken as a multiple of 4.

Example \Rightarrow Use Boole's five-point formula to compute

$$\int_0^{\pi/2} \sqrt{\sin(x)} dx$$

Solution \Rightarrow As in question it is given that we have to take 5-points so,

take $n=4$, points will be x_0, x_1, x_2, x_3, x_4

$$h = \frac{\pi/2 - 0}{4} = \pi/8$$

$$\text{here } y(x) = \sqrt{\sin x}$$

$$\Rightarrow y(0) = 0 = y_0$$

$$y(\pi/8) = 0.61861 = y_1$$

$$y(\pi/4) = 0.84090 = y_2$$

$$y(3\pi/8) = 0.96119 = y_3$$

$$y(\pi/2) = 1.0 = y_4$$

$$I = \int_0^{\pi/2} \sqrt{\sin(x)} dx = \frac{2}{45} \left(\frac{\pi}{8} \right) [7y_0 + 32y_1 + 12y_2 + 32y_3 + 7y_4]$$

$$= \frac{\pi}{180} [7 \times 0 + 32 \times 0.61861 + 12 \times 0.84090 + 32 \times 0.96119 + 7 \times 1.0]$$

