

Simpson's $1/3^{\text{rd}}$ Rule of Integration

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What is Integration?

Integration

The process of measuring the area under a curve.

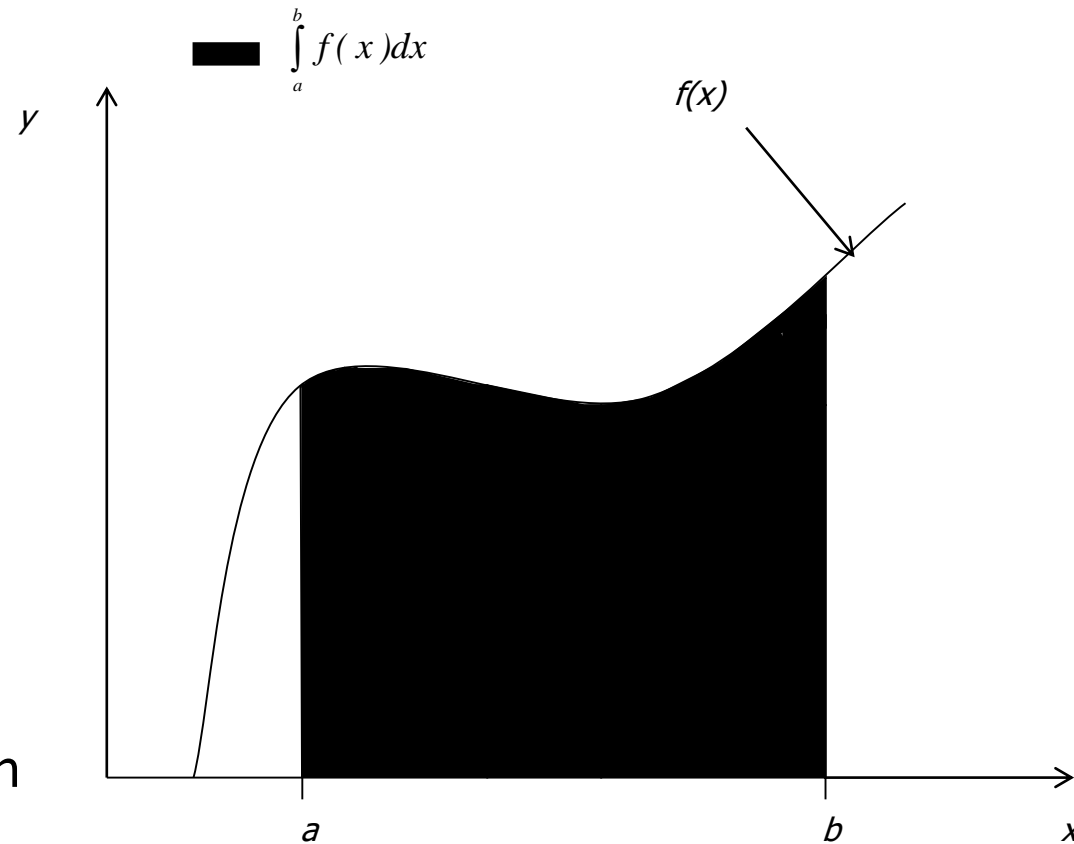
$$I = \int_a^b f(x) dx$$

Where:

$f(x)$ is the integrand

a = lower limit of integration

b = upper limit of integration



Simpson's $1/3^{\text{rd}}$ Rule

Basis of Simpson's 1/3rd Rule

Trapezoidal rule was based on approximating the integrand by a first order polynomial, and then integrating the polynomial in the interval of integration. Simpson's 1/3rd rule is an extension of Trapezoidal rule where the integrand is approximated by a second order polynomial.

Hence

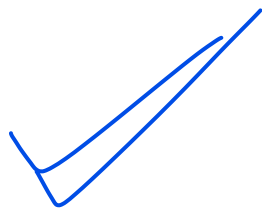
$$I = \int_a^b \underline{f(x)} dx \approx \int_a^b \underline{f_2(x)} dx$$

Where $f_2(x)$ is a second order polynomial.

$$\underline{f_2(x) = a_0 + a_1x + a_2x^2}$$

Basis of Simpson's 1/3rd Rule

Choose



$$(a, f(a)), \left(\frac{a+b}{2}, f\left(\frac{a+b}{2}\right) \right), \text{ and } (b, f(b))$$

as the three points of the function to evaluate a_0 , a_1 and a_2 .

$$f(a) = f_2(a) = a_0 + a_1a + a_2a^2$$

$$f\left(\frac{a+b}{2}\right) = f_2\left(\frac{a+b}{2}\right) = a_0 + a_1\left(\frac{a+b}{2}\right) + a_2\left(\frac{a+b}{2}\right)^2$$

$$f(b) = f_2(b) = a_0 + a_1b + a_2b^2$$

Basis of Simpson's 1/3rd Rule

Solving the previous equations for a_0 , a_1 and a_2 give

$$a_0 = \frac{a^2 f(b) + abf(b) - 4abf\left(\frac{a+b}{2}\right) + abf(a) + b^2 f(a)}{a^2 - 2ab + b^2}$$

$$a_1 = -\frac{af(a) - 4af\left(\frac{a+b}{2}\right) + 3af(b) + 3bf(a) - 4bf\left(\frac{a+b}{2}\right) + bf(b)}{a^2 - 2ab + b^2}$$

$$a_2 = \frac{2\left(f(a) - 2f\left(\frac{a+b}{2}\right) + f(b)\right)}{a^2 - 2ab + b^2}$$


Basis of Simpson's 1/3rd Rule

Then

$$\begin{aligned} I &\approx \int_a^b f_2(x) dx \\ &= \int_a^b (a_0 + a_1 x + a_2 x^2) dx \\ &= \left[a_0 \underline{x} + a_1 \frac{x^2}{2} + a_2 \frac{x^3}{3} \right]_a^b \\ &= a_0(b - a) + a_1 \frac{b^2 - a^2}{2} + a_2 \frac{b^3 - a^3}{3} \end{aligned}$$

Basis of Simpson's 1/3rd Rule

Substituting values of a_0, a_1, a_2 give


$$\int_a^b f_2(x) dx = \frac{b-a}{6} \left[f(a) + 4f\left(\frac{a+b}{2}\right) + f(b) \right]$$

Since for Simpson's 1/3rd Rule, the interval $[a, b]$ is broken into 2 segments, the segment width

$$h = \frac{b-a}{2}$$

Basis of Simpson's 1/3rd Rule

Hence

$$\int_a^b f_2(x) dx = \frac{h}{3} \left[f(a) + 4f\left(\frac{a+b}{2}\right) + f(b) \right]$$

Because the above form has 1/3 in its formula, it is called Simpson's 1/3rd Rule.

Example 1

The distance covered by a rocket from $t=8$ to $t=30$ is given by

$$x = \int_8^{30} \left(2000 \ln \left[\frac{140000}{140000 - 2100t} \right] - 9.8t \right) dt$$

- a) Use Simpson's 1/3rd Rule to find the approximate value of x
- b) Find the true error, E_t
- c) Find the absolute relative true error, $|\epsilon_t|$

Solution

a)

$$\begin{aligned}x &= \int_8^{30} f(t) dt \\x &= \left(\frac{b-a}{6} \right) \left[f(a) + 4f\left(\frac{a+b}{2}\right) + f(b) \right] \\&= \left(\frac{30-8}{6} \right) [f(8) + 4f(19) + f(30)] \\&= \left(\frac{22}{6} \right) [177.2667 + 4(484.7455) + 901.6740] \\&= 11065.72 \text{ m}\end{aligned}$$

Solution (cont)

b) The exact value of the above integral is

$$x = \int_8^{30} \left(2000 \ln \left[\frac{140000}{140000 - 2100t} \right] - 9.8t \right) dt$$

$$= 11061.34 \text{ m}$$

True Error

$$E_t = 11061.34 - 11065.72$$

$$= -4.38 \text{ m}$$

Solution (cont)

a)c) Absolute relative true error,

$$|\epsilon_t| = \left| \frac{11061.34 - 11065.72}{11061.34} \right| \times 100\%$$
$$= 0.0396\%$$