

Numerical Integration

Performs numerical integration on x-y data. Uses **Simpson's Rule** where applicable, and the **Trapezoidal Rule** in all other cases.

Returns the **result**, as well as a string indicating the **method** used.

```
[method, result] = NumIntgr1(x, y);
```

Methods

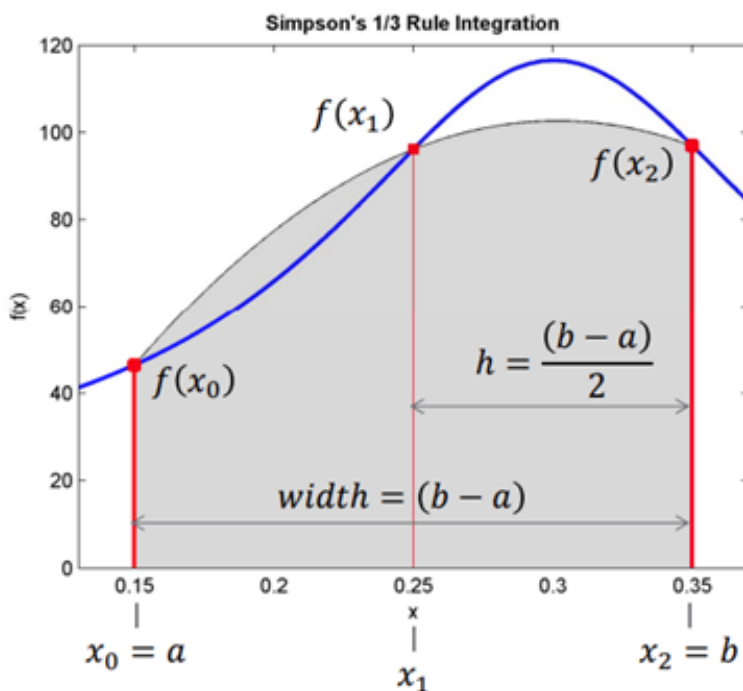
Simpson's 1/3 Rule:

Approximates a function using **2nd order polynomials**.

For ***n*** equal segments (*i.e.*, ***n*+1** evenly spaced data points), the definite integral can be approximated as follows. Note that ***n*** must be **even**.

$$\int_a^b f(x)dx \cong \frac{1}{3} \frac{(b-a)}{n} \left[f(x_0) + 4 \sum_{i=1,3,5,\dots}^{n-1} f(x_i) + 2 \sum_{j=2,4,6,\dots}^{n-2} f(x_j) + f(x_n) \right]$$

Here $(b-a)/n$ is the spacing between data points.



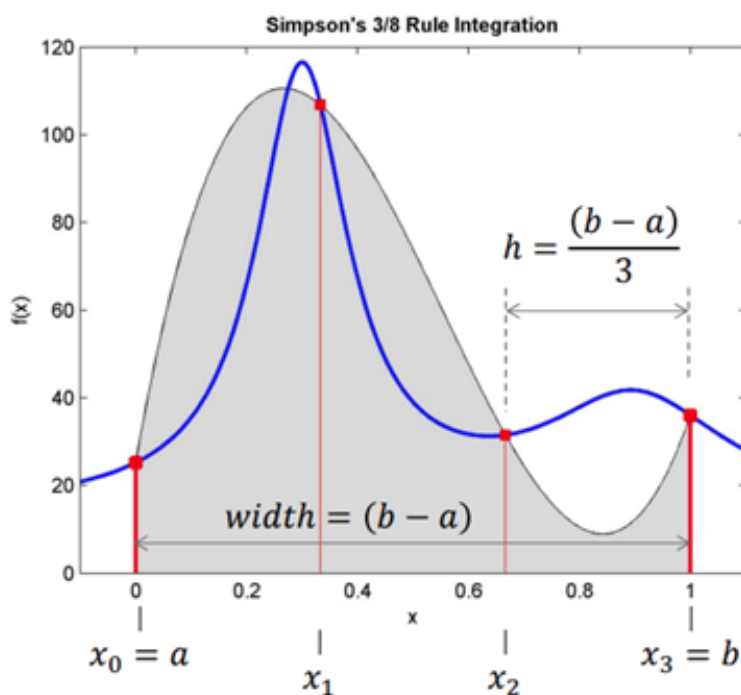
Simpson's 3/8 Rule:

Approximates a function using **3rd order polynomials**.

For n equal segments (i.e., $n+1$ evenly spaced data points), the definite integral can be approximated as follows. Note that n must be an **integer multiple of 3**.

$$\int_a^b f(x)dx \cong \frac{3(b-a)}{8n} \left[f(x_0) + 3 \sum_{i=1,4,7,\dots}^{n-2} f(x_i) + 3 \sum_{j=2,5,8,\dots}^{n-1} f(x_j) + 2 \sum_{k=3,6,9,\dots}^{n-3} f(x_k) + f(x_n) \right]$$

Here $(b-a)/n$ is the spacing between data points.



Trapezoidal Rule:

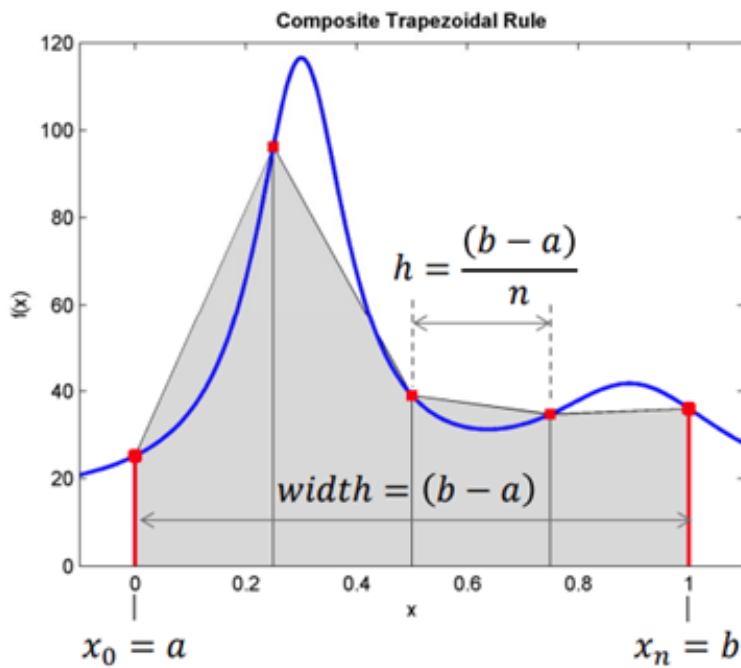
Approximates a function using **trapezoids**.

For n equal segments (i.e., $n+1$ evenly spaced data points), the definite integral can be approximated as follows.

$$\int_a^b f(x)dx \cong \frac{b-a}{n} \sum_{i=1}^n \frac{1}{2} [f(x_i) + f(x_{i+1})]$$

$$= \frac{b-a}{n} \left\{ \sum_{j=1}^{n+1} [f(x_j)] - \frac{1}{2} [f(x_1) + f(x_{n+1})] \right\}$$

Here $(b-a)/n$ is the spacing between data points.



Test code:

$$\int_0^{\pi} \sin x \, dx = 2$$

```
for Npts = logspace(1, 4, 4) + 1
    x = pi*linspace(0, 1, Npts);
    y = sin(x);
    [method, result] = NumIntgr1(x, y);
    fprintf('n = %-6d \tTrapz = %.6f \t%s = %.6f\n', Npts-1, trapz(x, y), method,
result)
end
```

| | | |
|-----------|------------------|---------------------|
| n = 10 | Trapz = 1.983524 | Simp 1/3 = 2.000110 |
| n = 100 | Trapz = 1.999836 | Simp 1/3 = 2.000000 |
| n = 1000 | Trapz = 1.999998 | Simp 1/3 = 2.000000 |
| n = 10000 | Trapz = 2.000000 | Simp 1/3 = 2.000000 |

```
for Npts = logspace(1, 4, 4)
    x = pi*linspace(0, 1, Npts);
    y = sin(x);
    [method, result] = NumIntgr1(x, y);
    fprintf('n = %-6d \tTrapz = %.6f \t%s = %.6f\n', Npts-1, trapz(x, y), method,
result)
end
```

| | | |
|----------|------------------|---------------------|
| n = 9 | Trapz = 1.979651 | Simp 3/8 = 2.000382 |
| n = 99 | Trapz = 1.999832 | Simp 3/8 = 2.000000 |
| n = 999 | Trapz = 1.999998 | Simp 3/8 = 2.000000 |
| n = 9999 | Trapz = 2.000000 | Simp 3/8 = 2.000000 |

Resources:

https://web.engr.oregonstate.edu/~webbky/MAE4020_5020_files/Section%208%20Integration.pdf