#### Evaluate the integral $\int_0^2 \sqrt{\sin x} \, dx$ . Compare the result in both conditions [2013/Fall] for Simpson 3 and 3 rule.

Solution:

Given that:

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

$$a = 0, b = \frac{\pi}{2}$$

Taking n = 6,

$$h = \frac{b-a}{n} = \frac{\frac{\pi}{2}-0}{6} = \frac{\pi}{12}$$

Now, table is created at the interval of  $\frac{\pi}{12}$  from 0 to  $\frac{\pi}{2}$ .

| x | 0  | $\frac{\pi}{12}$      | $\frac{\pi}{6}$       | $\frac{\pi}{4}$ | $\frac{\pi}{3}$ | $\frac{5\pi}{12}$ |
|---|----|-----------------------|-----------------------|-----------------|-----------------|-------------------|
| у | 0  | 0.508                 | 0.707                 | 0.840           | 0.930           | 0.982             |
| 3 | 70 | <i>y</i> <sub>1</sub> | <b>y</b> <sub>2</sub> | у3              | <b>y</b> 4      | <b>y</b> 5        |

Now, by Simpson's  $\frac{1}{2}$  rule

$$I = \frac{h}{3} [y_0 + y_6 + 4(y_1 + y_3 + y_5) + 2(y_2 + y_4)]$$

$$= \frac{\pi}{3 \times 12} [0 + 1 + 4(0.508 + 0.840 + 0.982) + 2(0.707 + 0.930)]$$

$$= 1.186$$

Again, by Simpson's  $\frac{3}{6}$  rule

$$I = \frac{3h}{8} [y_0 + y_6 + 3(y_1 + y_2 + y_4 + y_5) + 2y_3]$$

$$= \frac{3\pi}{8 \times 12} [0 + 1 + 3(0.508 + 0.707 + 0.930 + 0.982) + 2(0.840)]$$

$$= 1.184$$

and, Absolute value of I

$$I_{abs} = \int_0^{\pi} \sqrt{\sin x} \, dx = 1.198$$

NOTE: Use calculator to directly obtain the absolute value in radian mode.

# Numerical Differentiation and Integration 153

Error by Simpson  $\frac{1}{3}$  rule = |1.186 - 1.198| = 0.012

Error by Simpson  $\frac{3}{8}$  rule = |1.184 - 1.198| = 0.014

Here, the error by Simpson  $\frac{1}{3}$  rule is less than Simpson  $\frac{3}{8}$  rule.

Evaluate the Integral  $I = \int_0^6 \frac{1}{1+x^2} dx$ . Compare the absolute error in both conditions for Simpson  $\frac{1}{3}$  rule and Simpson  $\frac{3}{8}$  rule. [2013/Spring]

solution: Given that;

$$I = \int_0^6 \frac{1}{1+x^2} \, \mathrm{d}x$$

$$a = 0, b = 6$$

$$h = \frac{b-a}{n} = \frac{6-0}{6} = 1$$

Now, Table is created at the interval of 1 from 0 to 6

mulating the table.

| TO SHAPE MEDICAL | ng cric ca | 1   | 2   | -   | West desired |            |       |
|------------------|------------|-----|-----|-----|--------------|------------|-------|
| X                | -          | 1.  | 2 . | 3   | . 4          | 5          | 6     |
| у                | 1          | 0.5 | 0.2 | 0.1 | 0.058        | 0.038      | 0 000 |
|                  | Vo         | V1  | Y2  | Tre |              | 0.038      | 0.027 |
|                  | 1          |     | ,   | У3  | У4           | <b>y</b> 5 | y6    |

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

$$I = \frac{h}{3} [(y_0 + y_6) + 4 (y_1 + y_3 + y_5) + 2 (y_2 + y_4)]$$
  
=  $\frac{1}{3} [1 + 0.027 + 4 (0.5 + 0.1 + 0.038) + 2 (0.2 + 0.058)]$   
= 1.365

By Simpson's  $\frac{3}{9}$  rule,

$$I = \frac{3h}{8} [y_0 + y_6 + 3 (y_1 + y_2 + y_4 + y_5) + 2 (y_3)]$$
  
=  $\frac{3}{8} [1 + 0.027 + 3 (0.5 + 0.2 + 0.058 + 0.038) + 2 (0.1)]$   
= 1.355

Now, Absolute value of I,

$$I = \int_0^6 \frac{1}{1 + x^2} dx = \tan^{-1}(x) \Big|_0^6 = 1.405$$

Error by Simpson 
$$\frac{1}{3}$$
 rule =  $|1.405 - 1.365| = 0.04$ 

Error by Simpson 
$$\frac{3}{8}$$
 rule =  $|1.405 - 1.355| = 0.05$   
Error by Simpson  $\frac{3}{8}$  rule =  $|3.405 - 1.355| = 0.05$ 

Here, the error by Simpson  $\frac{1}{3}$  rule is less than Simpson  $\frac{3}{8}$  rule.

Find the integral value  $I = \int_0^1 \frac{dx}{1+x^2}$  correct to three decimal place by [2013/Spring, 2018/Spring] using Romberg integration. 3.

Solution:

Given that:

$$I = \int_0^1 \frac{dx}{1 + x^2}$$

Here, a = 0, b = 1Taking h = 0.5 and creating interval of 0.5 from 0 to 1.

0.8 y = f(x)V1 yo

Now, using trapezoidal rule,

$$1(0.5) = \frac{h}{z} [y_0 + y_2 + 2y_1]$$
$$= \frac{0.5}{2} [1 + 0.5 + 2 (0.8)]$$
$$= 0.775$$

Taking h = 0.25 and creating interval of 0.25 from 0 to 1.

| X | 0  | 0.25       | 0.5        | 0.75       | 1          |
|---|----|------------|------------|------------|------------|
| y | 1  | 0.9411     | 0.8        | 0.64       | 0.5        |
|   | Vo | <b>y</b> 1 | <b>y</b> 2 | <b>У</b> 3 | <b>y</b> 4 |

Now, using trapezoidal rule,

$$I(0.25) = \frac{h}{2} [y_0 + y_4 + 2 (y_1 + y_2 + y_3)]$$
  
=  $\frac{0.25}{2} [1 + 0.5 + 2 (0.9411 + 0.8 + 0.64)]$   
=  $0.7827$ 

iii) Takingh - 0125

|   | <i>y</i> <sub>0</sub> | $y_1$  | <b>y</b> <sub>2</sub> | <i>V</i> 3 | V4  | Ve     | V6   | Va     | Va  |
|---|-----------------------|--------|-----------------------|------------|-----|--------|------|--------|-----|
| y | 1                     | 0.9846 | 0.9411                | 0.8767     | 0.8 | 0.7191 | 0.64 | 0.5663 | 0.5 |
| X | 0                     | 0.125  | 0.25                  | 0.375      | 0.5 | 0.625  | 0.75 | 0.875  | 1   |

Numerical Differentiation and Integration 155

Now, using Trapezoidal rule.

w, using Trapezoidal rule,  

$$I(0.125) = \frac{h}{2} [y_0 + y_8 + 2 (y_1 + y_2 + y_3 + y_4 + y_5 + y_6 + y_7)]$$

$$= \frac{0.125}{2} [1 + 0.5 + 2 (0.9846 + 0.9411 + 0.8767 + 0.8 + 0.7191 + 0.64 + 0.5663)]$$

Now, optimizing values by Romberg integration,

$$I(0.5, 0.25) = \frac{1}{3} [4I(0.25) - I(0.5)]$$

$$= \frac{1}{3} [4 \times 0.7827 - 0.775]$$

$$= 0.7852$$

$$I(0.25, 0.125) = \frac{1}{3} [4I(0.125) - I(0.25)]$$

$$= \frac{1}{3} [4 \times 0.7847 - 0.7827]$$

$$= 0.7853$$

$$I(0.5, 0.25, 0.125) = \frac{1}{3} [4I(0.25, 0.125) - I(0.5, 0.25)]$$

$$= 0.7853$$

Hence the value of integral  $\int_0^1 \frac{dx}{1+x^2} = 0.7853$ 

Also, 
$$\int_0^1 \frac{dx}{1+x^2} = \tan^{-1}(x) \Big|_0^1 = 0.7853$$

Table of obtained values;

The following table gives the displacement, x (cms) of an object at various of time, t(seconds). Find the velocity and acceleration of the object at t = 1.6 sec. Using suitable interpolation method. [2014/Fall]

| T | 1.0 | 1.2 | 1.4  | 1.6  | 1.8  |
|---|-----|-----|------|------|------|
| X | 9.0 | 9.5 | 10.2 | 11.0 | 13.2 |

Solution:

Creating the difference table from given data

| 156 | A Comple | Vy Vy | v'y | V'y  | Viv |
|-----|----------|-------|-----|------|-----|
| 1.0 | 9.0      | 0.5   | 0.2 | -0.1 |     |
| 1.4 | 10.2     | 0.8   | 1.4 | 1.3  | 1,4 |
| 1.6 | 11.0     | 2.2   | 1   |      |     |

of Numerical Method

Here the data of T is equispaced and t = 1.6 sec is near the end of the table. Here the data of 1 is equispaced and for numerical differentiation, so using Newton's backward formula for numerical differentiation.

Now, all = 1.0 sec From numerical differentiation, using Newton's backward formula

m numerical differentiation, which is numerical differentiation, 
$$\left(\frac{dy}{dx}\right)_{1.6} = y' = \frac{1}{h} \left[ \nabla y_n + \frac{\nabla^2 y_n}{2} + \frac{\nabla^3 y_n}{3} \right]$$
$$= \frac{1}{0.2} \left[ 0.8 + \frac{0.1}{2} + \frac{-0.1}{3} \right]$$

= 4.083 cm/s is the required velocity of an object

Now, for acceleration

$$y'' = \frac{1}{h^2} [\nabla^2 y_n + \nabla^3 y_n] = \frac{1}{0.22} [0.1 + -0.1]$$

y'' = 0 cm/s<sup>2</sup> is the required acceleration of an object.

- Evaluate the integral  $\int_0^{\infty} (1 + 3\cos^2 x) dx$  by,
  - Trapezoidal rule
  - Simpson's  $\frac{3}{8}$  rule, taking number of intervals (n) = 6

[2014/Spring]

Solution:

Given that;

$$I = \int_0^{\pi} (1 + 3\cos^2 x) \, \mathrm{d}x$$
$$n = 6$$

Also,

 $a = 0, b = \pi$ 

Then,

$$h = \frac{b-a}{n} = \frac{\pi - 0}{6} = \frac{\pi}{6}$$

## Numerical Differentiation and integration 157

Now, table is created at the interval of  $\frac{\pi}{6}$  from 0 to  $\pi$ 3.25 1.75 By trapezoidal rule,

$$I = \frac{h}{2} [y_0 + y_6 + 2 (y_1 + y_2 + y_3 + y_4 + y_5)]$$

$$= \frac{\pi}{2 \times 6} [4 + 4 + 2 (3.25 + 1.75 + 1 + 1.75 + 3.25)]$$

1 = 7.8539By Simpson's  $\frac{3}{8}$  rule,

$$I = \frac{3h}{8} [y_0 + y_6 + 3 (y_1 + y_2 + y_4 + y_5) + 2y_3]$$

$$= \frac{3\pi}{8 \times 6} [4 + 4 + 3 (3.25 + 1.75 + 1.75 + 3.25) + 2 (1)]$$

$$= 7.8539$$

Also,

$$I_{abs} = \int_0^{\pi} (1 + 3\cos^2 x) dx = \int_0^{\pi} 1 + \frac{3}{2} (\cos 2x + 1) = 7.8539$$

Evaluate the integral  $I = \int_0^2 \sin x \, dx$  for n = 6 and compare the result in both conditions for Simpson  $\frac{1}{3}$  and  $\frac{3}{8}$  rule.

solution:

Given that;

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

$$a = 0, \quad b = \frac{\pi}{2}, \quad n = 6$$

$$a=0, b-2, n-0$$

$$h = \frac{b - a}{n} = \frac{\frac{\pi}{2} - 0}{6} = \frac{\pi}{12}$$

Now, creating table at the interval of  $\frac{\pi}{12}$  from 0 to  $\frac{\pi}{2}$ 

| X | 0              | $\frac{\pi}{12}$ | <u>π</u><br>6         | <u>π</u> | <u>π</u><br>3 | <u>5π</u><br>12 | $\frac{\pi}{2}$ |
|---|----------------|------------------|-----------------------|----------|---------------|-----------------|-----------------|
| y | 0              | 0.258            | 0.5                   | 0.707    | 0.866         | 0.965           | 1               |
|   | y <sub>0</sub> | <b>y</b> 1       | <b>y</b> <sub>2</sub> | уз       | У4            | у5              | y <sub>6</sub>  |

Now, By Simpson's 
$$\frac{1}{3}$$
 rule
$$1 = \frac{h}{3} [y_0 + y_0 + 4 (y_1 + y_3 + y_5) + 2 (y_2 + y_4)]$$

$$1 = \frac{h}{3} [y_0 + y_0 + 4 (y_1 + y_3 + y_5) + 2 (y_2 + y_4)]$$

$$= \frac{\pi}{3 \times 12} [0 + 1 + 4 (0.258 + 0.707 + 0.965) + 2 (0.5 + 0.866)]$$

$$= 0.0993$$
Again, by Simpson's  $\frac{3}{8}$  rule
$$1 = \frac{3h}{8} [y_0 + y_0 + 3 (y_1 + y_2 + y_4 + y_5) + 2y_3]$$

$$= \frac{3\pi}{8 \times 12} [0 + 1 + 3 (0.258 + 0.5 + 0.866 + 0.965) + 2 (0.707)]$$

$$= 0.9995$$
and,  $I_{abs} = \int_0^{\pi} \sin x \cdot dx = [-\cos x]_0^{\pi/2} = -\cos \frac{\pi}{2} + \cos 0 = 1$ 
Now, Error by Simpson  $\frac{1}{3}$  rule =  $|1 - 0.9993| = 0.0007$ 
Error by Simpson  $\frac{3}{8}$  rule =  $|1 - 0.9995| = 0.0005$ 

Here, the error by Simpson  $\frac{1}{3}$  rule is more than Simpson  $\frac{3}{8}$  rule, so Simpson  $\frac{3}{8}$  rule is more accurate.

### Use following table of data to estimate velocity at t = 7 sec

| Use following table or Time, t(s)  | 5        | 6    | 7    | 8     | 9        |
|------------------------------------|----------|------|------|-------|----------|
| Distance Travelled, s(t) (km)      | 10.0     | 14.5 | 19.5 | 25.5  | 32.0     |
| Hint: velocity is first derivative | of s(t). |      |      | [2015 | (Spring) |

#### Solution:

Creating difference table

| t= | x = y = s(t) | STREET, STREET | 2 <sup>nd</sup> diff | 3 <sup>rd</sup> diff | 4 <sup>th</sup> diff |
|----|--------------|--|----------------------|----------------------|----------------------|
| 5  | 10.0         | 4.5  | 1                    |                      |                      |
| 6  | 14.5         | 4.5  | 0.5                  |                      |                      |
|    |              | 5  |                      | 0.5                  |                      |
| 7  | 19.5         | 1 1  | 1                    |                      | -1                   |
|    | 1 1          | 6  |                      | -0.5                 |                      |
| 8  | 25.5         |  | 0.5                  |                      |                      |
| ./ | 1            | 6.5  | 1                    |                      |                      |
| 9  | 32.0         |  |                      |                      |                      |

Now, to estimate velocity at t = 7 sec which lies at the mid of table.

Numerical Differentiation and integration 159 [ptink] stirling's central difference formula, we have, yo = yo +  $\frac{p}{1!} \left( \frac{\Delta y_0 + \Delta y_{-1}}{2} \right) + \frac{p^2}{2!} \Delta^2 y_{-1} + \frac{p(p^2 - 1^2)}{3!} = \frac{y_{-1} + \Delta^3 y_{-2}}{2} = \frac{y_{-1} + \Delta^3 y_{-2}}{2}$ 

**NOTE:** Formula is placed according to the data available in difference table i.e.,  $\Delta y_0$  and  $\Delta y_{-1}$  are present but not for other  $\Delta^3 y_{-1}$ ,  $\Delta^3 y_{-2}$  etc for t = 7.

$$s'(t) = \frac{1}{1} \left[ \frac{6+5}{2} \right]$$

s'(t) = 5.5 km/s is the required velocity

Evaluate the integral  $I = \int_0^1 \exp\left(\frac{-1}{1+x^2}\right) dx$ , using gauss quadrature formula with n = 2 and n = 3. [2016/Fall]

solution:

Given that;

$$I = \int_0^{10} f(x) dx$$

where, 
$$f(x) = \exp\left(\frac{-1}{1+x^2}\right)$$

Using gauss quadrature formula with n = 2 and n = 3 since limit a = 0 and b = 10 is not from -1 to 1, so using,

$$x = \frac{1}{2}(b-a)u + \frac{1}{2}(b+a)$$

or 
$$x = \frac{1}{2}(10 - 0) u + \frac{1}{2}(10 + 0)$$

Differentiating on both sides

Then, substituting the values form (1) and (2) to I,

 $I = \int_{-1}^{1} \exp\left(\frac{-1}{1 + (5u + 5)^2}\right) 5 du$ 

Now,  

$$I = \int_{-1}^{1} f(x) dx = f\left(-\frac{1}{\sqrt{3}}\right) + f\left(\frac{1}{\sqrt{3}}\right)$$
  
 $I = \int_{-1}^{1} f(x) dx = f\left(-\frac{1}{\sqrt{3}}\right) + f\left(\frac{1}{\sqrt{3}}\right)$   
 $I = \int_{-1}^{1} f(x) dx = f\left(-\frac{1}{\sqrt{3}}\right) + f\left(\frac{1}{\sqrt{3}}\right)$   
 $I = \int_{-1}^{1} f(x) dx = f\left(-\frac{1}{\sqrt{3}}\right) + f\left(\frac{1}{\sqrt{3}}\right)$   
 $I = \int_{-1}^{1} f(x) dx = f\left(-\frac{1}{\sqrt{3}}\right) + f\left(\frac{1}{\sqrt{3}}\right)$   
 $I = \int_{-1}^{1} f(x) dx = f\left(-\frac{1}{\sqrt{3}}\right) + f\left(\frac{1}{\sqrt{3}}\right)$   
 $I = \int_{-1}^{1} f(x) dx = f\left(-\frac{1}{\sqrt{3}}\right) + f\left(\frac{1}{\sqrt{3}}\right)$   
 $I = \int_{-1}^{1} f(x) dx = f\left(-\frac{1}{\sqrt{3}}\right) + f\left(\frac{1}{\sqrt{3}}\right)$   
 $I = \int_{-1}^{1} f(x) dx = f\left(-\frac{1}{\sqrt{3}}\right) + f\left(\frac{1}{\sqrt{3}}\right)$   
 $I = \int_{-1}^{1} f(x) dx = f\left(-\frac{1}{\sqrt{3}}\right) + f\left(\frac{1}{\sqrt{3}}\right)$   
 $I = \int_{-1}^{1} f(x) dx = f\left(-\frac{1}{\sqrt{3}}\right) + f\left(\frac{1}{\sqrt{3}}\right)$   
 $I = \int_{-1}^{1} f(x) dx = f\left(-\frac{1}{\sqrt{3}}\right) + f\left(\frac{1}{\sqrt{3}}\right)$   
 $I = \int_{-1}^{1} f(x) dx = f\left(-\frac{1}{\sqrt{3}}\right) + f\left(-\frac{1}{\sqrt{3}}\right)$   
 $I = \int_{-1}^{1} f(x) dx = f\left(-\frac{1}{\sqrt{3}}\right) + f\left(-\frac{1}{\sqrt{3}}\right)$   
 $I = \int_{-1}^{1} f(x) dx = f\left(-\frac{1}{\sqrt{3}}\right) + f\left(-\frac{1}{\sqrt{3}}\right)$   
 $I = \int_{-1}^{1} f(x) dx = f\left(-\frac{1}{\sqrt{3}}\right) + f\left(-\frac{1}{\sqrt{3}}\right)$   
 $I = \int_{-1}^{1} f(x) dx = f\left(-\frac{1}{\sqrt{3}}\right) + f\left(-\frac{1}{\sqrt{3}}\right)$ 

Gauss formula for 
$$n = 3$$
 is,  

$$I = \frac{8}{9} f(0) + \frac{5}{9} \left[ f\left(-\sqrt{\frac{3}{5}}\right) + f\left(\sqrt{\frac{3}{5}}\right) \right]$$

$$= \frac{8}{9} \left( 5 \exp\left(\frac{-1}{1 + (0 + 5)^2}\right) \right)$$

$$+ \frac{5}{9} \left[ 5 \exp\left(\frac{-1}{1 + \left(5\left(-\sqrt{\frac{3}{5}}\right) + 5\right)^2}\right) \right]$$

$$+ 5 \exp\left[ 5 \exp\left(\frac{-1}{1 + \left(5\left(\sqrt{\frac{3}{5}}\right) + 5\right)^2}\right) \right]$$

$$= 4.276 + 4.531 = 8.807$$

Evaluate the integral  $\int_0^{\infty} e^{x^2} dx$ , using Simpson  $\frac{1}{3}$  rule and Simpson  $\frac{1}{8}$ rule, dividing the interval into six parts. [2016/Spring]

Solution:

Given that:

$$I = \int_0^{0.6} e^{x^2} dx,$$

a = 0, b = 0.6 and n = 6

Then,

$$h = \frac{b-a}{n} = \frac{0.6-0}{6} = 0.1$$

## Numerical Differentiation and Integration 161

table is created at the interval of 0.1 from 0 to 0.6. 0.2 0.4 1.010 1.040 0.5 1.094 0.6 1.173 **y**1 1.284 Yz 1.433 **Y**4 **Y6** 

Now, by Simpson's  $\frac{1}{3}$  rule,

$$\int_{0.5}^{\infty} \left[ y_0 + y_6 + 4 \left( y_1 + y_3 + y_5 \right) + 2 \left( y_2 + y_4 \right) \right]$$

$$= \frac{0.1}{3} \left[ 1 + 1.433 + 4 \left( 1.010 + 1.094 + 1.284 \right) + 2 \left( 1.04 + 1.173 \right) \right]$$

$$= 0.68036$$

Again, by Simpson's  $\frac{3}{8}$  rule,

$$I = \frac{3h}{8} [y_0 + y_6 + 3 (y_1 + y_2 + y_4 + y_5) + 2y_3]$$

$$= \frac{3 \times 0.1}{8} [1 + 1.433 + 3 (1.010 + 1.040 + 1.173 + 1.284) + 2 (1.094)]$$

$$= 0.68032$$

$$= 0.68032$$

$$Also, I_{abs} = \int_{0}^{0.6} e^{x^2} dx = 0.68049$$

Estimate the following integrals by,

- Simpson's 3 method
- Simpson's  $\frac{1}{3}$  method and compare the result

$$\int_{2}^{1} \frac{e^{x} dx}{x}$$
 (Assume n = 4)

[2017/Fall]

solution:

Given that;

$$I = \int_{2}^{1} \frac{e^{x}}{x} dx$$
  
  $a = 2, b = 1, n = 4$ 

$$h = \frac{b-a}{n} = \frac{1-2}{4} = -0.25$$

Now, creating table at the interval of (-0.25) from 2 to 1.

| X | 2          | 1.75  | 1.5            | 1.25  | 1.    |
|---|------------|-------|----------------|-------|-------|
| у | 3.694      | 3.288 | 2.987          | 2.792 | 2.718 |
|   | <b>y</b> 0 | у1    | y <sub>2</sub> | Уз    | V4    |

Now, by Simpson's  $\frac{1}{3}$  rule,

And he Simpson's  $\frac{3}{8}$  rule.

is by simpson 8 8
$$1 = \frac{3h}{6} \left[ y_0 + y_4 + 3 \left( y_1 + y_2 \right) + 2y_3 \right]$$

$$= \frac{3 - 0.25}{6} \left[ 3.694 + 2.718 + 3 \left( 3.288 + 2.987 \right) + 2 \left( 2.792 \right) \right]$$

$$= \frac{3 - 0.25}{6} \left[ 3.694 + 2.718 + 3 \left( 3.288 + 2.987 \right) + 2 \left( 2.792 \right) \right]$$

Then, 
$$l_{th} = \int_{-\infty}^{\infty} \frac{e^{x}}{x} dx = -3.0591$$

Then 
$$\lim_{x \to -1} \int_{-1}^{1} \frac{dx}{x} = -3.0591$$
  
Now. Error by Simpson  $\frac{1}{3}$  rule =  $|-3.0591 + 3.0588| = 0.0003$ 

Error by Simpson 
$$\frac{3}{8}$$
 rule =  $[-3.0591 + 2.8894] = 0.1697$ 

So, Simpson's  $\frac{1}{3}$  rule is more accurate.

### Apply Romberg's method to evaluate

$$\int_0^{\frac{\pi}{2}} \frac{\cos x}{\sqrt{1 + \sin x}} dx$$

[2017/Fall]

#### Solution:

Given that;

$$I = \int_0^{\frac{\pi}{2}} \frac{\cos x}{\sqrt{1 + \sin x}} \, \mathrm{d}x$$

$$a=0,\,b=\frac{\pi}{2}$$

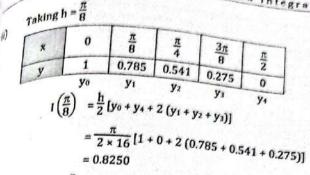
Taking  $h = \frac{\pi}{4}$  and creating interval of  $\frac{\pi}{4}$  from 0 to  $\frac{\pi}{2}$ 

| x | 0  | $\frac{\pi}{4}$       | $\frac{\pi}{2}$       |
|---|----|-----------------------|-----------------------|
| у | 1  | 0.541                 | 0                     |
|   | Vo | <i>y</i> <sub>1</sub> | <i>y</i> <sub>2</sub> |

Now, using trapezoidal rule

$$I\left(\frac{\pi}{4}\right) = \frac{h}{2} [y_0 + y_2 + 2y_1]$$
$$= \frac{\pi}{2 \times 4} [1 + 0 + 2 (0.541)] = 0.8175$$

## Numerical Differentiation and integration 163



Taking h =  $\frac{\pi}{16}$ 

| x | 0  | $\frac{\pi}{16}$                | $\frac{\pi}{8}$              | $\frac{3\pi}{16}$    | π                 | 5π                   | 37                    | 7-      |   |
|---|----|---------------------------------|------------------------------|----------------------|-------------------|----------------------|-----------------------|---------|---|
| - | _  | 0.897                           | 0.785                        | 0.665                | 4                 | 16                   | 8                     | 16      | 7 |
|   | 1  | 40                              | 100                          | 0.667                | 0.541             | 0.410                | 0.275                 | 0.120   | 2 |
|   | yo | y <sub>1</sub>                  | . y <sub>2</sub>             | Уз                   | y <sub>4</sub>    |                      |                       | 0.138   | U |
|   |    | $\left(\frac{\pi}{16}\right) =$ |                              | 0.                   | · y2+3            | 3 + y <sub>4</sub> + | ys + y <sub>6</sub> + | y7)]    |   |
|   |    |                                 | π                            |                      |                   |                      |                       | 21.00   |   |
|   |    | = 7                             | 2 × 16 [                     | 1+0+2                | (0.897            | +0705                |                       |         | * |
|   |    | = 7                             | $\frac{\pi}{2 \times 16}$ [1 | +0+2                 | (0.897            | + 0.785              | + 0.667               | + 0.541 |   |
|   |    |                                 | 2 × 16 [1                    | l + 0 + 2<br>+ 0.410 | (0.897<br>+ 0.275 | + 0.785              | + 0.667<br>B)]        | + 0.541 |   |

Now, optimizing values by Romberg Integration

$$I\left(\frac{\pi}{4}, \frac{\pi}{8}\right) = \frac{1}{3} \left[ 4I\left(\frac{\pi}{8}\right) - I\left(\frac{\pi}{4}\right) \right]$$

$$= \frac{1}{3} \left[ 4 \times 0.8250 - 0.8175 \right] = 0.8275$$

$$I\left(\frac{\pi}{8}, \frac{\pi}{16}\right) = \frac{1}{3} \left[ 4I\left(\frac{\pi}{16}\right) - I\left(\frac{\pi}{8}\right) \right]$$

$$= \frac{1}{3} \left[ 4\left(0.8279\right) - \left(0.8250\right) \right] = 0.8279$$

$$I\left(\frac{\pi}{4}, \frac{\pi}{8}, \frac{\pi}{16}\right) = \frac{1}{3} \left[ 4I\left(\frac{\pi}{8}, \frac{\pi}{16}\right) - I\left(\frac{\pi}{4}, \frac{\pi}{8}\right) \right]$$

$$= \frac{1}{3} \left[ 4 \times 0.8272 - 0.8275 \right] = 0.8280$$

Hence the value of integral  $\int_0^{\frac{\pi}{2}} \frac{\cos x}{\sqrt{1 + \sin x}} dx = 0.8280$ 

Also, 
$$I_{abs} = \int_0^{\frac{\pi}{2}} \frac{\cos x}{\sqrt{1 + \sin x}} dx = 0.8284$$

A Complete Manual of Numerical Methods A complete moves along a fixed straight rod 9 + 8 distance

A silder in a machine moves along a fixed straight rod 9 + 8 distance

A silder in a machine moves along a fixed straight rod 9 + 8 distance

A silder in a machine moves along a fixed straight rod 9 + 8 distance

A silder in a machine moves along a fixed straight rod 9 + 8 distance

A silder in a machine moves along a fixed straight rod 9 + 8 distance

A silder in a machine moves along a fixed straight rod 9 + 8 distance

A silder in a machine moves along a fixed straight rod 9 + 8 distance

A silder in a machine moves along a fixed straight rod 9 + 8 distance

A silder in a machine moves along a fixed straight rod 9 + 8 distance

A silder in a machine moves along a fixed straight rod 9 + 8 distance

A silder in a machine moves along a fixed straight rod 9 + 8 distance

A silder in a machine moves along a fixed straight rod 9 + 8 distance

A silder in a machine moves along a fixed straight rod 9 + 8 distance

A silder in a machine moves along a fixed straight rod 9 + 8 distance

A silder in a machine moves along a fixed straight rod 9 + 8 distance

A silder in a machine move of the silder in a fixed straight rod 9 + 8 distance

A silder in a machine move of the silder in a fixed straight rod 9 + 8 distance

A silder in a machine move of the silder in a fixed straight rod 9 + 8 distance

A silder in a fixed straight rod 9 + 8 distance

A silder in a fixed straight rod 9 + 8 distance

A silder in a fixed straight rod 9 + 8 distance

A silder in a fixed straight rod 9 + 8 distance

A silder in a fixed straight rod 9 + 8 distance

A silder in a fixed straight rod 9 + 8 distance

A silder in a fixed straight rod 9 + 8 distance

A silder in a fixed straight rod 9 + 8 distance

A silder in a fixed straight rod 9 + 8 distance

A silder in a fixed straight rod 9 + 8 distance

A silder in a fixed straight rod 9 + 8 distance

A silder in a fixed straight rod 9 + 8 distance

A silder in a fixed straight rod 9 + 8 distance

A silder in a fixed straight rod 9 + 8 di A sider in a machine moves along the various values of latance a sider in a machine moves along the rod is given below for various values of lance (cm) along the velocity and the acceleration of the slider in a machine rod the velocity and the acceleration of the slider in a machine rod the velocity and the acceleration of the slider in a machine rod the velocity and the acceleration of the slider in a machine moves along the slider in a machine moves along the velocity and the acceleration of the slider in a machine moves along the slider in a machine moves along the slider in a machine moves along the velocity and the acceleration of the slider in a machine moves along the slider in a machine moves alon a machine it given below the acceleration of the slider when the velocity and the acceleration of the slider when [2017/sn.then]

| seconds. Find the | 0.2     | 0.3   |
|-------------------|---------|-------|
| 1 0 0.1           | 1 20.07 | 33.95 |

table from given data

| Creating diff | ference table 11 v = x | 1st diff   | 2"diff          | 3rd diff |
|---------------|------------------------|------------|-----------------|----------|
| x=t           | 30.13                  | 1.49       | -0.24           |          |
| 0.1           | 31.62                  | 1.25       | -0.17           | 0.07     |
| 0.2           | 32.87                  | 1.08       | -0.17           |          |
| 0.3           | 33.95                  | d+=02 lies | near the end or | ftha     |

Here, the data of t is equispaced and t nere, use data of the ward formula for numerical differentiation.

From, numerical differentiation using Newton's backward formula

$$y' = \frac{1}{h} \left[ \nabla y_n + \frac{\nabla^2 y_n}{2} \right] = \frac{1}{0.1} \left[ 1.25 + \frac{-0.24}{2} \right]$$

y' = 11.3 cm/s is the required velocity of an object.

Now, for acceleration

$$y'' = \frac{1}{h^2} [\nabla^2 y_n] = \frac{1}{0.1^2} \times -0.24$$

$$y'' = -24 \text{ cm/s}^2$$

is the required acceleration of an object

The velocity 'v' of a particle at a distance 's' from a point on its path is given is given by the following table.

| 0 | s(m)   | 0  | 10 | 20 | 30 | 40 | 50 | 60 |
|---|--------|----|----|----|----|----|----|----|
| 1 | v(m/s) | 47 | 58 | 64 | 65 | 61 | 52 | 38 |

Estimate the time taken to travel 60 metres by using Simpson's  $\frac{1}{3}$  rule and Simpson's  $\frac{3}{8}$  rule. [2017/ Spring]

#### Solution:

We have,

$$v = \frac{ds}{dt}$$

$$dt = \frac{1}{v}ds = y \cdot ds$$
  $\Rightarrow y = \frac{1}{v}$ 

Numerical Differentiation and integration 165

on integration,  $t = \int_{0}^{\infty} y \cdot ds$ a = 0, b = 60, n = 6

ing table at the interval of 10 from 0 to 60

| Creating | 0 10                         | 20             | 30   | 40             | 50   |          |
|----------|------------------------------|----------------|------|----------------|------|----------|
| X=3      | $\frac{1}{7}$ $\frac{1}{58}$ | 1 64           | 1 65 | 1 61           | 1 52 | 60       |
| y=v   3  | 70 Y1                        | y <sub>2</sub> | уз   | y <sub>4</sub> | ys   | 38<br>38 |

Now, by Simpson's  $\frac{1}{3}$  rule,

$$I = \frac{h}{3} [y_0 + y_6 + 4 (y_1 + y_3 + y_5) + 2 (y_2 + y_4)]$$

$$= \frac{10}{3} \left[ \frac{1}{47} + \frac{1}{38} + 4 \left( \frac{1}{58} + \frac{1}{65} + \frac{1}{52} \right) + 2 \left( \frac{1}{64} + \frac{1}{61} \right) \right] = 1.063$$

Again, by Simpson's  $\frac{3}{8}$  rule

$$I = \frac{3h}{8} [y_0 + y_6 + 3 (y_1 + y_2 + y_4 + y_5) + 2y_3]$$

$$= \frac{3 \times 10}{8} \left[ \frac{1}{47} + \frac{1}{38} + 3 \left( \frac{1}{58} + \frac{1}{64} + \frac{1}{61} + \frac{1}{52} \right) + 2 \left( \frac{1}{65} \right) \right] = 1.064 \text{ s}$$

Evaluate the integral  $I = \int_0^{\frac{\pi}{2}} (1 + 3 \cos 2x) dx$ . Compare the result in both conditions for Simpson  $\frac{1}{3}$  and  $\frac{3}{9}$  rule. [2018/Fall]

#### solution:

Given that:

$$I = \int_0^{\frac{\pi}{2}} (1 + 3\cos 2x) \, dx$$

$$a = 0$$
,  $b = \frac{\pi}{2}$ ,  $n = 6$ 

$$h = \frac{b-a}{n} = \frac{\frac{\pi}{2}-0}{6} = \frac{\pi}{12}$$

Now, table is created at the interval of  $\frac{\pi}{12}$ 

| x | 0  | $\frac{\pi}{12}$ | <u>π</u> | $\frac{\pi}{4}$ | <u>π</u><br>3 | <u>5π</u><br>12 | $\frac{\pi}{2}$ |
|---|----|------------------|----------|-----------------|---------------|-----------------|-----------------|
| у | 4  | 3.598            | 2.5      | 1               | -0.5          | -1.598          | -2              |
|   | yo | <b>y</b> 1       | у2       | уз              | У4            | у5              | <b>y</b> 6      |

Now, by Simpson's 
$$\frac{1}{3}$$
 rule.

$$1 = \frac{h}{3} \left[ y_0 + y_1 + 4 \left( y_1 + y_2 + y_5 \right) + 2 \left( y_2 + y_4 \right) \right]$$

$$= \frac{\pi}{3 \times 12} \left[ 4 \times (-2) + 4 \left( 3.598 + 1 - 1.598 \right) + 2 \left( 2.5 - 0.5 \right) \right]$$

$$= 1.57070$$
Again, by Simpson's  $\frac{3}{6}$  rule.

$$1 = \frac{3h}{6} \left[ y_0 + y_0 + 3 \left( y_1 + y_2 + y_4 + y_5 \right) + 2y_3 \right]$$

$$= \frac{3\pi}{6 + 12} \left[ 4 + (-2) + 3 \left( 3.598 + 2.5 - 0.5 - 1.598 \right) + 2 \left( 1 \right) \right]$$

$$= 3.57079$$

Also, 
$$l_{\text{th}} = \int_{0}^{2} (1 + 3\cos 2x) dx = 1.57079$$
  
Now. Error by Simpson  $\frac{1}{3}$  rule =  $|1.57079 - 1.57079| = 0$   
Error by Simpson  $\frac{3}{8}$  rule =  $|1.57079 - 1.57079| = 0$ 

Hence, the Simpson's  $\frac{1}{3}$  and  $\frac{3}{8}$  rule is accurate with zero error.

### From the following table of values of x and y, obtain $\frac{dy}{dx}$ and $\frac{d^2y}{dx^2}$ for

| X = | 1.2.   |        |        |        |        |
|-----|--------|--------|--------|--------|--------|
| x   | 1.0    | 1.2    | 1.4    | 1.6    | 1.8    |
| v   | 2.7183 | 3.3201 | 4.0552 | 4.9530 | 6.0496 |

[2018/Spring]

#### Solution:

Creating difference table

| X   | у      | Δy     | $\Delta^2 y$ | $\Delta^3 y$ | ∆ <sup>4</sup> y |
|-----|--------|--------|--------------|--------------|------------------|
| 1.0 | 2.7183 |        |              |              |                  |
| 1.2 | 3.3201 | 0.6018 | 0.1333       |              | I and the        |
| 1.4 | 4.0552 | 5      | 0.1627       | 0.0294       | 0.0067           |
| 1.6 | 4.9530 | 0.8978 | 0.1988       | 0.0361       | 1                |
| .8  | 6.0496 | 1.0966 |              |              | - v-4            |

No med Integration 167

the data of x is equispaced and x = 1.2 lies near the starting of table so the data  $\frac{1.2}{1.2}$  lies near the starting Newton's forward formula for numerical differentiation.

Now, at x = 1.2.

from numerical differentiation, using Newton's forward formula

$$\frac{dy}{dx} = y' = \frac{1}{h} \left[ \Delta y_n - \frac{\Delta^2 y_n}{2} + \frac{\Delta^3 y_n}{3} \right]$$

$$= \frac{1}{0.2} \left[ 0.7351 - \frac{0.1627}{2} + \frac{0.0361}{3} \right]$$

$$y' = 3.328$$

Again, for 
$$\frac{d^2y}{dx^2}$$

$$\frac{d^2y}{dx^2} = y'' = \frac{1}{h^2} [\Delta^2 y_n - \Delta^3 y_n]$$
$$= \frac{1}{0.2^2} [0.1627 - 0.0361]$$

$$y'' = 3.165$$

### The following data gives corresponding values of pressure 'p' and

| 000 0 E C | 405 | 40-  |      |      |    |
|-----------|-----|------|------|------|----|
| P         | 105 | 42.7 | 25.3 | 16.7 | 13 |
| v         | 2   | 4    | 6    | 8    | 10 |
| 100       |     |      |      |      | 10 |

Find the rate of change of volume when pressure is 105 and 13.

[2018/Fall]

solution:

As the values of p are not equispaced, we use Newton's divided difference formula.

The divided difference table is

|    | x = p | y = v | 1 <sup>st</sup> diff | 2 <sup>nd</sup> diff | 3 <sup>rd</sup> diff   | 4 <sup>th</sup> diff  |
|----|-------|-------|----------------------|----------------------|------------------------|-----------------------|
| Χo | 105   | 2     |                      |                      | grant the area         |                       |
|    | 42.7  |       | -0.0321              | 0.0040               |                        |                       |
| (1 | 42.7  | 4     | 04460                | 0.0010               |                        |                       |
|    | 25.0  |       | -0.1149              |                      | -3.96×10 <sup>-5</sup> |                       |
| 2  | 25.3  | 6     |                      | 0.0045               |                        | 7.06×10 <sup>-6</sup> |
| 1  |       |       | -0.2325              |                      | -6.90×10 <sup>-4</sup> |                       |
|    | 16.7  | 8     |                      | 0.0250               |                        |                       |
|    | - 14  | 10    | -0.5405              |                      | 1.00                   |                       |
|    | 13    | 10    |                      |                      |                        | 0.9                   |

Now. Newton's divided formula for the 1st derivative.

ret.  

$$f'(x) = \frac{dV}{dp} = \begin{bmatrix} x_0, x_1 \end{bmatrix} + (2x - x_0 - x_1) \begin{bmatrix} x_0, x_1, x_2 \end{bmatrix} + \begin{bmatrix} x_0, x_1 \end{bmatrix} + \begin{bmatrix}$$

Now, when pressure is 105

w. when pressure is 100
$$\frac{dV}{dp_{\pi t_T} = 105} = -0.0321 + (2(105) - 105 - 42.7) (0.0010)$$

$$+ [3(105)^2 - 2(105) (105 + 42.7 + 25.3) + (105 \times 42.7)$$

$$+ (42.7 \times 25.3) + (25.3 \times 105)] (-3.96 \times 10^{-5})$$

$$+ [4(105)^3 - 3(105)^2 (105 + 42.7 + 25.3 + 16.7)$$

$$+ 2(105) (105 \times 42.7 + 42.7 \times 25.3 + 25.3 \times 16.7)$$

$$+ 16.7 \times 105 + 42.7 \times 16.7 + 105 \times 25.3)$$

$$- (105 \times 42.7 \times 25.3 + 42.7 \times 25.3 \times 16.7)$$

$$+ 25.3 \times 16.7 \times 105 + 105 \times 42.7 \times 16.7)] (7.06 \times 10^{-6})$$

$$= 2.9289$$

Similarly when pressure is 13, using x = 13 in the formula, we get,

$$\frac{dV}{dp}_{a:p=13} = -0.6689$$

#### Evaluate $\int_{-2}^{2} \frac{x}{x+2e^{x}} dx$ by using trapezoidal, Simpson's $\frac{1}{3}$ and $\frac{3}{8}$ rule [2019/Fall] with n = 6.

#### Solution:

Given that;

$$I = \int_{-2}^{2} \frac{x \, \mathrm{d}x}{x + 2e^x}$$

a = -2, b = 2, n = 6

$$h = \frac{b-a}{n} = \frac{2+2}{6} = \frac{2}{3}$$

Now, table is created at the interval of  $\frac{2}{3}$  from -2 to 2.

| ( |       | ,              |                       | ٥  |                       |               |       |
|---|-------|----------------|-----------------------|----|-----------------------|---------------|-------|
| X | -2    | $\frac{-4}{3}$ | -2                    | 0  | $\frac{2}{3}$         | $\frac{4}{3}$ | 2     |
| y | 1.156 | 1.653          | -1.850                | 0  | 0.146                 | 0.149         | 0.119 |
|   | yo    | $y_1$          | <i>y</i> <sub>2</sub> | уз | <i>y</i> <sub>4</sub> | у5            | у6    |

Numerical Differentiation and Integration 169

Now, by trapezoidal rule,

$$\int_{1}^{NOW, 15} \frac{h}{2} [y_0 + y_6 + 2 (y_1 + y_2 + y_3 + y_4 + y_5)]$$

$$= \frac{2}{2 \times 3} [1.156 + 0.119 + 2 (1.653 - 1.850 + 0 + 0.146 + 0.149)] = 0.490$$

$$\lim_{NOW, 15} \frac{1}{2} [y_0 + y_6 + 2 (y_1 + y_2 + y_3 + y_4 + y_5)]$$

$$Again$$
, by Simpson's  $\frac{1}{3}$  rule,

$$I = \frac{h}{3} [y_0 + y_6 + 4(y_1 + y_3 + y_5) + 2(y_2 + y_4)]$$

$$= \frac{2}{3 \times 3} [1.56 + 0.119 + 4(1.653 + 0 + 0.149) + 2(-1.850 + 0.146)]$$

$$= 1.1277$$

And, by Simpson's  $\frac{3}{8}$  rule,

$$[ = \frac{3h}{8} [y_0 + y_6 + 3 (y_1 + y_2 + y_4 + y_5) + 2y_3]$$

$$= \frac{3 \times 2}{8 \times 3} [1.156 + 0.119 + 3 (1.653 - 1.850 + 0.146 + 0.149) + 2 \times 0]$$

$$= 0.3922$$

Using three-point Gaussian Quadrature formula, evaluate,

$$\int_0^1 \frac{dx}{1+x}$$

[2019/Fall]

solution:

Given that;

$$I = \int_0^1 \frac{dx}{1+x}$$

Using gauss quadrature formula with n = 3.

Since limit a = 0 and b = 1 is not from -1 to 1 so using.

$$x = \frac{1}{2}(b-a)u + \frac{1}{2}(b+a)$$

or, 
$$x = \frac{1}{2}(1-0)u + \frac{1}{2}(1+0)$$

$$x = \frac{u}{2} + \frac{1}{2}$$

.... (1)

Differentiating on both sides

$$x = \frac{du}{2}$$

Now, substituting the values from (1) and (2) to I,

$$I = \int_{-1}^{1} \frac{\frac{du}{2}}{1 + \left(\frac{u}{2} + \frac{1}{2}\right)} = \int_{-1}^{1} \frac{du}{3 + u}$$

Now. Gauss formula for 
$$n = 3$$
 is
$$I = \frac{8}{6}f(0) + \frac{5}{6}\left[f\left(-\sqrt{\frac{5}{3}}\right) + f\left(\sqrt{\frac{3}{5}}\right)\right]$$

$$= \frac{8}{6} \times \frac{1}{3} + \frac{5}{6}\left[\frac{1}{3} - \sqrt{\frac{3}{5}} + \frac{1}{3} + \sqrt{\frac{3}{5}}\right]$$

The following table gives the velocity of a velocity at various points

| of time.         | 11   | 2  | 4   | 5 |   |
|------------------|------|----|-----|---|---|
| Time, t(seconds) | 1    | 1. | 2.2 | 4 | 1 |
| Valacity v(m/s)  | 0.25 | 1  |     | 1 | _ |

Find the acceleration of the vehicle at t = 1.1 second and t = 2.5 second using any suitable differential formula. [2019/Spring]

As the values of time are not equispaced, we use Newton's divided difference

The divided difference table is

| 111 | $\int x = t$ | y = v | 1 <sup>st</sup> diff | 2 <sup>nd</sup> diff | 3 <sup>rd</sup> diff |
|-----|--------------|-------|----------------------|----------------------|----------------------|
| xe  | 1            | 0.25  | 0.75                 |                      |                      |
|     | , .          | 1     | 0.73                 | -0.05                |                      |
| X1  | - 1          | 1     | 0.6                  | -                    | 0.1125               |
| X2  | 4            | 2.2   | 1.8                  | 0.4                  |                      |
| X3  | 5            | 4     | 1.0                  |                      | u spoc               |

From Newton's divided formula for the 1st derivative, we get,

$$f(x) = [x_0, x_1] + (2x - x_0 - x_1) [x_0, x_1, x_2] + [3x^2 - 2x (x_0 + x_1 + x_2) + x_0 x_1 + x_1 x_2 + x_2 x_0] [x_0, x_1, x_2, x_3]$$

Now, when t = 1.1

$$f(x)_{1.1} = 0.75 + [2 (1.1) - 1 - 2] (-0.05)$$

$$+[3(1.1)^{2} - 2(1.1)(1 + 2 + 4) + (1)(2) + (2)(4) + (1)(4) (0.1125)$$

$$= 0.75 + 0.04 + 0.2508$$

 $f(x)_{1.1} = 1.0408$  is the required acceleration in m/s<sup>2</sup>

Again, when t = 2.5

$$f(x)_{25} = 0.75 + 2(2.5) - 1 - 2) (-0.05)$$

$$+ [3(2.5)^{2} - 2 (2.5)(1 + 2 + 4) + (1)(2) + (2)(4) + (1)(4)] (0.1125)$$

$$= 0.75 - 0.1 - 0.2531$$

$$= 0.3969 \text{ m/s}^{2} \text{ is the required acceleration.}$$

Numerical Differentiation and Integration 171

du by using trapezoidal, Simpson's  $\frac{1}{3}$  and  $\frac{3}{8}$  rule with n = 6.

solution:

$$\int_0^{\frac{\pi}{2}} \frac{\sin u}{u} du$$

$$a = 0$$
,  $b = \frac{\pi}{2}$ ,  $n = 6$ 

$$h = \frac{b-a}{n} = \frac{\frac{\pi}{2} - 0}{6} = \frac{\pi}{12}$$

Now, table is created at the interval of  $\frac{\pi}{12}$  from 0 to  $\frac{\pi}{2}$ 

| x = U | 0  | $\frac{\pi}{12}$ | <u>π</u><br>6 | $\frac{\pi}{4}$ | $\frac{\pi}{3}$ | 5π    | π     |
|-------|----|------------------|---------------|-----------------|-----------------|-------|-------|
|       | 1  | 0.988            | 0.954         | 0.9             | 0.826           | 12    | 2     |
| y     | V0 | y1               | у2            | У3              | y <sub>4</sub>  | 0.737 | 0.636 |

At x = u = 0,  $\frac{\sin u}{u} = \frac{0}{0}$ , so we use L-Hopital's rule for 0. Rest of the values are normally calculated.

Now, by trapezoidal rule,

$$I = \frac{h}{2} [y_0 + y_6 + 2 (y_1 + y_2 + y_3 + y_4 + y_5)]$$

$$= \frac{\pi}{24} [1 + 0.636 + 2 (0.988 + 0.954 + 0.9 + 0.826 + 0.737)]$$

$$= 1.367$$

Again, by Simpson's  $\frac{1}{3}$  rule,

$$I = \frac{h}{3} [y_0 + y_6 + 4 (y_1 + y_3 + y_5) + 2 (y_2 + y_4)]$$

$$= \frac{\pi}{36} [1 + 0.636 + 4 (0.988 + 0.9 + 0.737) + 2 (0.954 + 0.826)]$$

$$= 1.369$$

And, by Simpson's  $\frac{3}{8}$  rule,

$$I = \frac{3h}{8} [y_0 + y_6 + 3 (y_1 + y_2 + y_4 + y_5) + 2y_3]$$

$$= \frac{3\pi}{96} [1 + 0.636 + 3 (0.988 + 0.954 + 0.826 + 0.737) + 2 (0.9)]$$

$$= 1.369$$

.... (2)

Solution:

Given that;

$$1 = \int_{0.5}^{1.5} e^{x^2} dx$$

Since limit a = 0.5 and b = 1.5 is not from -1 to 1

Since limit 
$$a = 0.5$$
 and  $a = 0.5$  and  $a$ 

so 
$$x = \frac{1}{2}(0.5 - 0.5) u + \frac{1}{2}(1.5 + 0.5)$$
  
or.  $x = \frac{1}{2}(1.5 - 0.5) u + \frac{1}{2}(1.5 + 0.5)$ 

or, 
$$x = \frac{u}{2} + 1$$

Differentiating on both sides

$$dx = \frac{du}{2}$$

Then, substituting the values from (1) and (2) to I,

$$I = \int_{-1}^{1} \frac{e^{\left(\frac{u}{2} + 1\right)^2}}{2} du$$

Now,

Gauss formula for n = 2 is

$$I = \int_{-1}^{1} f(x) dx = f\left(\frac{-1}{\sqrt{3}}\right) + f\left(\frac{1}{\sqrt{3}}\right)$$
$$= \frac{e^{\left(-\frac{1}{2\sqrt{3}} + 1\right)^{2}}}{2} + \frac{e^{\left(\frac{1}{2\sqrt{3}} + 1\right)^{2}}}{2}$$
$$= 0.829 + 2.631$$

Gauss formula for n = 3 is

$$I = \frac{8}{9}f(0) + \frac{5}{9}\left[f\left(-\sqrt{\frac{3}{5}}\right) + f\left(\sqrt{\frac{3}{5}}\right)\right]$$

$$= \frac{8}{9}\left(\frac{e^{(0+1)^2}}{2}\right) + \frac{5}{9}\left[\frac{e^{\left(-\frac{1}{2}\sqrt{3/5} + 1\right)^2}}{2} + \frac{e^{\left(\frac{1}{2}\sqrt{3/5} + 1\right)^2}}{2}\right]$$

$$= 1.208 + 2.307$$

$$I = 3.515$$

Obtain divided difference table for the given data set

| e | -1 | 2 | 5 | 7  |
|---|----|---|---|----|
| у | -8 | 3 | 1 | 12 |

1.

[2019/Fall]

### Numerical Differentiation and Integration 173

| goto | ting the | divided differen           | 2 <sup>nd</sup> diff                    |                                      |
|------|----------|----------------------------|---|--------------------------------------|
| ×    | -8       | $\frac{3+8}{2+1} = 3.667$  |   | 3 <sup>rd</sup> diff                 |
| -1   |          |                            | $\frac{-0.667 - 3.667}{5 + 1} = -0.722$ |                                      |
| 2    | 3        | $\frac{1-3}{5-2} = -0.667$ |   | $\frac{1.233 + 0.722}{7 + 1} = 0.24$ |
|      | 1 .      | 3-2                        | $\frac{5.5 + 0.667}{7 - 2} = 1.233$     | 7+1 = 0.24                           |
| 5    |          | $\frac{12-1}{7-5} = 5.5$   |   | The second                           |
| .    | 12       | 17.77                      |   |                                      |

Integrate the given integral using Romberg integration,

 $\int_{1}^{2} \frac{1}{1+x^3} dx$ 

[2020/Fall]

solution:

$$I = \int_{1}^{2} \frac{1}{1 + x^{3}} dx$$

| Takir | 1   | 1.5        | 2                |
|-------|-----|------------|------------------|
| v     | 0.5 | 0.228      | 0.111            |
|       | Vo  | <b>y</b> 1 | . y <sub>2</sub> |

Now using Trapezoidal rule

$$I(0.5) = \frac{h}{2} [y_0 + y_2 + 2y_1]$$
$$= \frac{0.5}{2} [0.5 + 0.111 + 2(0.228)] = 0.266$$

| X | 1   | 1.25  | 1.5   | 1.75  | 2     |
|---|-----|-------|-------|-------|-------|
| v | 0.5 | 0.338 | 0.228 | 0.157 | 0.111 |

Now, using Trapezoidal rule

$$I(0.25) = \frac{h}{2} [y_0 + y_4 + 2 (y_1 + y_2 + y_3)]$$
  
=  $\frac{0.25}{2} [0.5 + 0.111 + 2 (0.338 + 0.228 + 0.157)] = 0.257$ 

Now, using Trapezoidal rule

$$I(0.125) = \frac{h}{2} [y_0 + y_0 + 2 (y_1 + y_2 + y_3 + y_4 + y_5 + y_6 + y_7)]$$

$$= \frac{0.125}{2} [0.5 + 0.111 + 2 (0.412 + 0.338 + 0.277 + 0.228 + 0.118 + 0.157 + 0.131)]$$

$$= 0.254$$

Now, optimizing values by Romberg Integration

$$I(0.5, 0.25) = \frac{1}{3} [4 I(0.25) - I(0.5)]$$

$$= \frac{1}{3} [4(0.257) - 0.266]$$

$$= 0.254$$

$$I(0.25, 0.125) = \frac{1}{3} [4I (0.125) - I(0.25)]$$

$$= \frac{1}{3} [4(0.254) - 0.257]$$

$$= 0.253$$

$$I(0.5, 0.25, 0.125) = \frac{1}{3} [4I(0.25, 0.125) - I(0.5, 0.25)]$$

$$= \frac{1}{3} [4(0.253) - 0.254]$$

$$= 0.252$$

Hence the value of integral  $\int_{1}^{2} \frac{1}{1+x^3} dx = 0.252$ 

Also, 
$$I_{abs} = \int_{1}^{2} \frac{1}{1+x^{3}} dx = 0.2543$$

24. Compute the integral using Gaussian 3-point formula.

$$\int_2^3 \frac{e^x + \sin x}{1 + x^2} dx$$

[2020/Fall]

Solution:

Given that;

$$I = \int_2^5 \frac{e^x + \sin x}{1 + x^2} dx$$

ince limit a = 2 and b = 5 is not from -1 to 1,

numerical Differentiation and Integration 175  $x = \frac{1}{2}(5-2)u + \frac{1}{2}(5+2)$ of afferentiating on both sides, we get,  $dx = \frac{3}{2} du$ the  $\frac{3u+7}{1}$   $\frac{3u+7}{1}$ Now, using Gaussian 3-point formula,  $\int_{1}^{8} \frac{8}{9} f(0) + \frac{5}{9} \left[ f\left(-\sqrt{\frac{3}{5}}\right) + f\left(\sqrt{\frac{3}{5}}\right) \right]$  $= \frac{8}{9} \left[ \frac{e^{(7/2)} + \sin^{(7/2)}}{1 + \left(\frac{7}{2}\right)^2} \cdot \frac{3}{2} \right] + \frac{5}{9} \left[ \frac{3}{2} \cdot \frac{\frac{-3\sqrt{3/5} + 7}{2} + \sin^{\left(\frac{-3\sqrt{3/5} + 7}{2}\right)}}{1 + \left(\frac{-3\sqrt{3/5} + 7}{2}\right)^2} \right]$ = 3.297 + 5.271 1 = 8.568

of collection and most (ACID) environment

100 1 1838 D 1878 D 1838 D

Write short notes on Romberg integration.

[2013/Fall, 2015/Fall, 2015/Spring]

solution: See the topic 3.6.