

4.12

$$= 2hy_0 + 2h^2y_0' + \frac{4}{3}h^3y_0'' + \frac{2}{3}h^4y_0''' + \dots$$

Subtracting (2)-(1)

$$E = \left[2hy_0 + 2h^2y_0' + \frac{4}{3}h^3y_0'' + \frac{2}{3}h^4y_0''' + \dots \right] - \frac{h}{3} \left[y_0 + 4 \left(y_0 + hy_0' + \frac{h^2}{2!}y_0'' + \dots \right) + \left(y_0 + 2hy_0' + \frac{4h^2}{2!}y_0'' + \dots \right) \right]$$

Simplifying, we get $E = -\frac{h^5}{90}y_0^{iv}$ Error in the interval $[x_0, x_2]$. Neglecting terms of h^6, h^7, \dots Similarly, error in the interval $[x_2, x_4] = -\frac{h^5}{90}y_2^{iv}$ Hence total principal error $E = -\frac{h^5}{90} [y_0^{iv} + y_2^{iv} + y_4^{iv} + \dots + y_{2(n-1)}^{iv}]$ Let $y^{iv}(\xi)$ be the maximum of $|y_0^{iv}|, |y_2^{iv}|, \dots, |y_{2(n-1)}^{iv}|$.Then we have $E < -\frac{h^5}{90}y^{iv}(\xi) = -\frac{(b-a)h^4}{180}y^{iv}(\xi)$ Hence the error of Simpson's $\frac{1}{3}$ rule is of order h^4 .**Algorithm 4.2: Algorithm for Simpson's $\frac{1}{3}$ rd rule**

1. Define $f(x)$
2. Enter the values of upper and lower limit of a, b
3. Enter the number of steps, N
4. $Ns=2$
5. $h = [(a-b)/N]/Ns$
6. $sum=0$
7. do
 - {
 - $sum = sum + h/3 * (((func(a) + 4 * (func(a+h)) + func(a+2*h))))$;
 - $a = a + Ns * h$;
 - }while ($a < b$);
8. print Sum