Simpson's 1/3rd Rule of Integration

Electrical Engineering Majors

Authors: Autar Kaw, Charlie Barker

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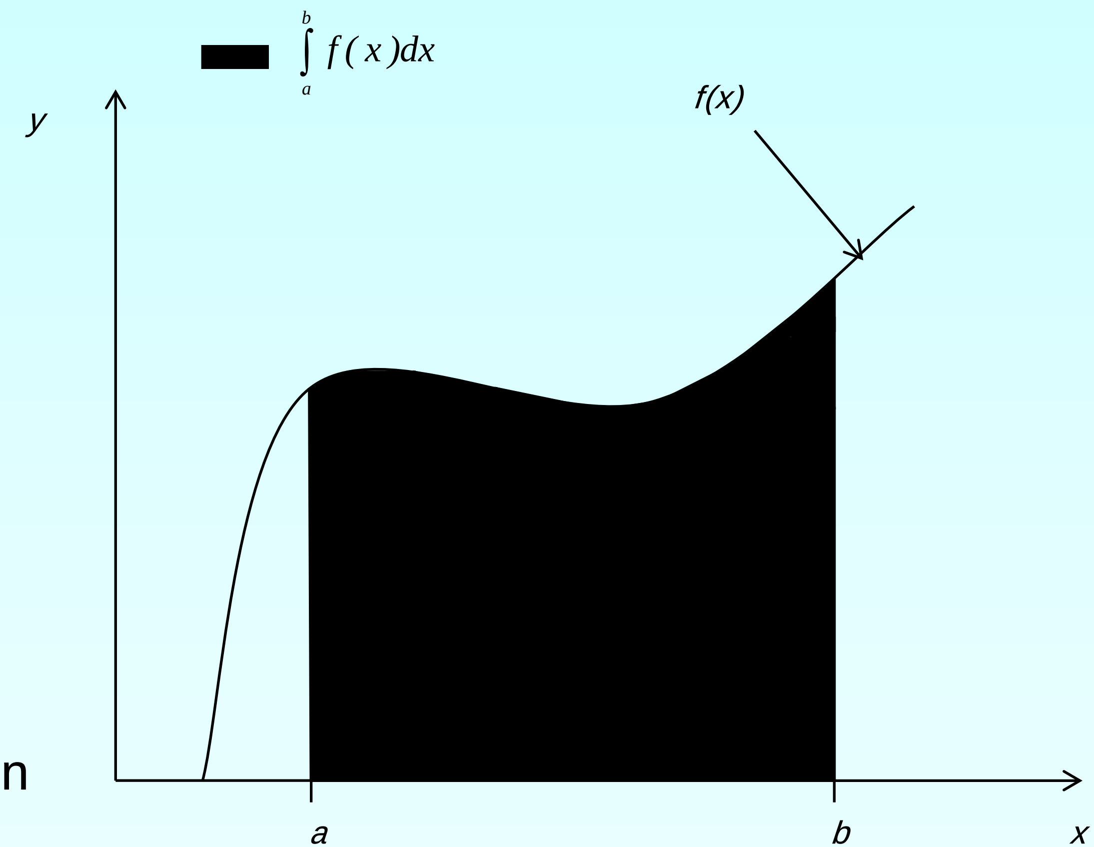
What is Integration?

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 1/3rd 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

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

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

$$f_2(x) = a_0 + a_1 x + a_2 x^2$$

Basis of Simpson's 1/3rd Rule

Choose

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

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

$$f(a) = f_2(a) = a_0 + a_1 a + a_2 a^2$$

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

$$f(b) = f_2(b) = a_0 + a_1 b + a_2 b^2$$

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

$$I \approx \int_a^b f_2(x)dx$$

$$= \int_a^b \left(a_0 + a_1 x + a_2 x^2\right)dx$$

$$= \left[a_0 x + a_1 \frac{x^2}{2} + a_2 \frac{x^3}{3}\right]_a^b$$

$$= a_0(b-a) + a_1 \frac{b^2 - a^2}{2} + a_2 \frac{b^3 - a^3}{3}$$

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 probability for an oscillator to have its frequency within 5% of the target of 1kHz is determined by finding total area under the normal distribution function for the range in question:

$$(1-\alpha)=\int_{-2.15}^{2.9}\frac{1}{\sqrt{2\pi}}e^{-\frac{x^2}{2}}dx$$

a) Use Simpson's 1/3rd rule to find the frequency
b) Find the true error, E_t for part (a).
c) Find the absolute relative true error, $|\in_t|$ for part (a).

Solution

a)

$$(1-\alpha) \approx \frac{b-a}{6}\left[f(a)+4f\left(\frac{a+b}{2}\right)+f(b)\right]$$

$$\approx \left(\frac{2.9-(-2.15)}{6}\right)[f(-2.15)+4f(0.375)+f(2.9)]$$

$$\approx \left(\frac{5.05}{6}\right)[0.03955+4(0.37186)+0.0059525]$$

$$\approx 1.2902$$

Solution (cont)

b) Since the exact value of the above integral cannot be found, we take numerical integration value using maple as exact value

$$(1-\alpha) = \int_{-2.15}^{2.9} \frac{1}{\sqrt{2\pi}} e^{-\frac{x^2}{2}} dx = 0.98236$$

True Error

$$E_t = True\ Value - Approximate\ Value$$

$$= 0.98236 - 1.2902$$

$$= -0.30785$$

Solution (cont)

c) Absolute relative true error,

$$|\in_t| = \left|\frac{\text{True Error}}{\text{True Value}}\right| \times 100\%$$

$$= \left|\frac{-0.30785}{0.98236}\right| \times 100\%$$

$$= 31.338\%$$

Multiple Segment Simpson's 1/3rd Rule

Multiple Segment Simpson's 1/3rd Rule

Just like in multiple segment Trapezoidal Rule, one can subdivide the interval

[a, b] into n segments and apply Simpson's 1/3rd Rule repeatedly over

every two segments. Note that n needs to be even. Divide interval

[a, b] into equal segments, hence the segment width

$$h = \frac{b-a}{n} \qquad \int_a^b f(x)dx = \int_{x_0}^{x_n} f(x)dx$$

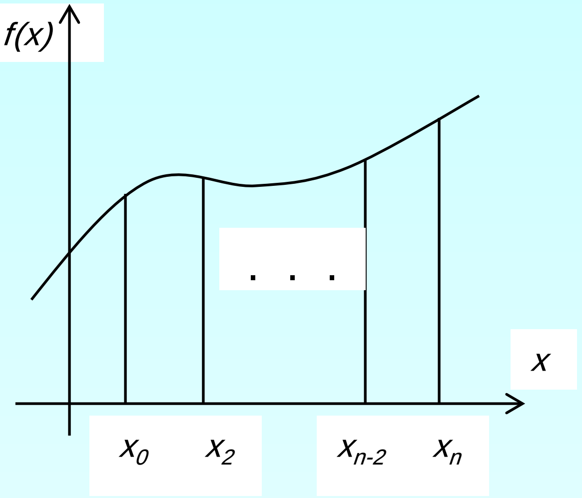
where

$$x_0 = a \qquad x_n = b$$

Multiple Segment Simpson's 1/3rd Rule

$$\int_a^b f(x)dx = \int_{x_0}^{x_2} f(x)dx + \int_{x_2}^{x_4} f(x)dx + \ldots..$$

$$\ldots. + \int_{x_{n-4}}^{x_{n-2}} f(x)dx + \int_{x_{n-2}}^{x_n} f(x)dx$$



Apply Simpson's 1/3rd Rule over each interval,

$$\int_a^b f(x)dx = (x_2 - x_0)\left[\frac{f(x_0) + 4f(x_1) + f(x_2)}{6}\right] + \ldots$$

$$+ (x_4 - x_2)\left[\frac{f(x_2) + 4f(x_3) + f(x_4)}{6}\right] + \ldots$$

Multiple Segment Simpson's 1/3rd Rule

$$\ldots+(x_{n-2}-x_{n-4})\left[\frac{f(x_{n-4})+4f(x_{n-3})+f(x_{n-2})}{6}\right]+\ldots$$

$$+(x_n-x_{n-2})\left[\frac{f(x_{n-2})+4f(x_{n-1})+f(x_n)}{6}\right]$$

Since

$$x_i-x_{i-2}=2h \qquad i=2,4,\ldots,n$$

Multiple Segment Simpson's 1/3rd Rule

Then

$$\int_a^b f(x)dx = 2h\left[\frac{f(x_0)+4f(x_1)+f(x_2)}{6}\right]+\ldots$$

$$+2h\left[\frac{f(x_2)+4f(x_3)+f(x_4)}{6}\right]+\ldots$$

$$+2h\left[\frac{f(x_{n-4})+4f(x_{n-3})+f(x_{n-2})}{6}\right]+\ldots$$

$$+2h\left[\frac{f(x_{n-2})+4f(x_{n-1})+f(x_n)}{6}\right]$$

Multiple Segment Simpson's 1/3rd Rule

$$\int_a^b f(x)dx = \frac{h}{3}\left[f(x_0) + 4\{f(x_1) + f(x_3) + ... + f(x_{n-1})\} + ...\right]$$

$$... + 2\{f(x_2) + f(x_4) + ... + f(x_{n-2})\} + f(x_n)\}]$$

$$= \frac{h}{3}\left[f(x_0) + 4\sum_{\substack{i=1 \\ i=odd}}^{n-1} f(x_i) + 2\sum_{\substack{i=2 \\ i=even}}^{n-2} f(x_i) + f(x_n)\right]$$

$$= \frac{b-a}{3n}\left[f(x_0) + 4\sum_{\substack{i=1 \\ i=odd}}^{n-1} f(x_i) + 2\sum_{\substack{i=2 \\ i=even}}^{n-2} f(x_i) + f(x_n)\right]$$

Example 2

The probability for an oscillator to have its frequency within 5% of the target of 1kHz is determined by finding total area under the normal distribution function for the range in question:

$$(1-\alpha)=\int_{-2.15}^{2.9}\frac{1}{\sqrt{2\pi}}e^{-\frac{x^2}{2}}dx$$

a) Use four segment Simpson's 1/3rd Rule to find the approximate value of *x*.
b) Find the true error, E_t for part (a).
c) Find the absolute relative true error, $|\in_a|$ for part (a).

Solution

a) Using *n* segment Simpson's 1/3rd Rule,

$$h=\frac{b-a}{n}=\frac{2.9-(-2.15)}{4}=1.2625$$

So

$$f(x_0)=f(-2.15)$$

$$f(x_1)=f(-2.15+1.265)=f(-0.8875)$$

$$f(x_2)=f(-0.8875+1.2625)=f(0.375)$$

$$f(x_3)=f(0.375+1.2625)=f(1.6375)$$

$$f(x_4)=f(x_n)=f(2.9)$$

Solution (cont.)

$$(1-\alpha) \approx \frac{b-a}{3n}\left[f(x_0) + 4\sum_{\substack{i=1 \\ i=odd}}^{n-1} f(x_i) + 2\sum_{\substack{i=2 \\ i=even}}^{n-2} f(x_i) + f(x_n) \right]$$

$$\approx \frac{2.9-(-2.15)}{3(4)}\left[f(-2.15) + 4\sum_{\substack{i=1 \\ i=odd}}^{3} f(x_i) + 2\sum_{\substack{i=2 \\ i=even}}^{2} f(x_i) + f(2.9) \right]$$

$$\approx \frac{5.05}{12}\left[f(-2.15) + 4f(x_1) + 4f(x_3) + 2f(x_2) + f(2.9) \right]$$

$$\approx \frac{5.05}{12}\left[f(-2.15) + 4f(-0.8875) + 4f(1.6375) + 2f(0.375) + f(2.9) \right]$$

$$\approx \frac{5.05}{12}\left[0.03955 + 4(0.26907) + 4(0.10439) + 2(0.37186) + 0.0059525 \right]$$

$$\approx 0.96079$$

Solution (cont.)

b) In this case, the true error is

$$E_t = True\,Value - Approximate\,Value$$

$$= 0.98236 - 0.96079$$

$$= 0.021568$$

c) The absolute relative true error

$$|\in_t| = \left|\frac{\text{True Error}}{\text{True Value}}\right| \times 100\%$$

$$= \left|\frac{0.021568}{0.98236}\right| \times 100\%$$

$$= 2.1955\%$$

Solution (cont.)

Table Values of Simpson's 1/3rd Rule for Example 2 with multiple segments

n	Approximate Value	E_t	$\lvert \in_t \rvert$
2	1.2902	−0.30785	31.338%
4	0.96079	0.021568	2.1955%
6	0.98168	0.00068166	0.069391%
8	0.98212	0.00023561	0.023984%
10	0.98226	0.0000922440	0.0094101%

Error in the Multiple Segment Simpson's 1/3rd Rule

The true error in a single application of Simpson's 1/3rd Rule is given as

$$E_t = -\frac{(b-a)^5}{2880} f^{(4)}(\zeta), \quad a < \zeta < b$$

In Multiple Segment Simpson's 1/3rd Rule, the error is the sum of the errors in each application of Simpson's 1/3rd Rule. The error in n segment Simpson's 1/3rd Rule is given by

$$E_1 = -\frac{(x_2 - x_0)^5}{2880} f^{(4)}(\zeta_1) = -\frac{h^5}{90} f^{(4)}(\zeta_1), \quad x_0 < \zeta_1 < x_2$$

$$E_2 = -\frac{(x_4 - x_2)^5}{2880} f^{(4)}(\zeta_2) = -\frac{h^5}{90} f^{(4)}(\zeta_2), \quad x_2 < \zeta_2 < x_4$$

Error in the Multiple Segment Simpson's 1/3rd Rule

$$E_i = -\frac{(x_{2i} - x_{2(i-1)})^5}{2880} f^{(4)}(\zeta_i) = -\frac{h^5}{90} f^{(4)}(\zeta_i), \quad x_{2(i-1)} < \zeta_i < x_{2i}$$

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$$E_{\frac{n}{2}-1} = -\frac{(x_{n-2} - x_{n-4})^5}{2880} f^{(4)}\left(\zeta_{\frac{n}{2}-1}\right) = -\frac{h^5}{90} f^{(4)}\left(\zeta_{\frac{n}{2}-1}\right), \quad x_{n-4} < \zeta_{\frac{n}{2}-1} < x_{n-2}$$

$$E_{\frac{n}{2}} = -\frac{(x_n - x_{n-2})^5}{2880} f^{4}\left(\zeta_{\frac{n}{2}}\right) = -\frac{h^5}{90} f^{(4)}\left(\zeta_{\frac{n}{2}}\right), \quad x_{n-2} < \zeta_{\frac{n}{2}} < x_n$$

Error in the Multiple Segment Simpson's 1/3rd Rule

Hence, the total error in Multiple Segment Simpson's 1/3rd Rule is

$$E_t = \sum_{i=1}^{\frac{n}{2}} E_i \quad = -\frac{h^5}{90}\sum_{i=1}^{\frac{n}{2}} f^{(4)}(\zeta_i) \quad = -\frac{(b-a)^5}{90n^5}\sum_{i=1}^{\frac{n}{2}} f^{(4)}(\zeta_i)$$

$$= -\frac{(b-a)^5}{90n^4}\frac{\sum_{i=1}^{\frac{n}{2}} f^{(4)}(\zeta_i)}{n}$$

Error in the Multiple Segment Simpson's 1/3rd Rule

The term $\dfrac{\sum_{i=1}^{\frac{n}{2}} f^{(4)}(\zeta_i)}{n}$ is an approximate average value of

$$f^{(4)}(x),\ a < x < b$$

Hence

$$E_t = -\frac{(b-a)^5}{90n^4}\overline{f}^{(4)}$$

where

$$\overline{f}^{(4)} = \frac{\sum_{i=1}^{\frac{n}{2}} f^{(4)}(\zeta_i)}{n}$$

Additional Resources

For all resources on this topic such as digital audiovisual lectures, primers, textbook chapters, multiple-choice tests, worksheets in MATLAB, MATHEMATICA, MathCad and MAPLE, blogs, related physical problems, please visit

http://numericalmethods.eng.usf.edu/topics/simpsons_13rd_rule.html

THE END

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