

Chapter 5

Numerical Integration

Numerical integration is the process of evaluating a definite integral from the values of the function given in tabular form and when this process is applied to the integration of a function of single variable, and then the process is called quadrature.

The numerical integration of the tabulated value is solved by representing $f(x)$ by an interpolation formula and then integrating it between the given intervals.

A General quadrature formula:

$$\text{Let } I = \int_a^b f(x) dx$$

Where $f(x)$ is obtained by an interpolation formula in the interval (a, b) which is divided into n sub-intervals of equal width h . Let $x_0 = a, x_1 = a + h, x_2 = a + 2h \dots \dots \dots x_n = a + nh = b$ and corresponding values of $f(x)$ be $y_0, y_1, y_2 \dots \dots \dots y_n$.

The number of ordinates is $(n+1)$.

$$\text{If } y = f(x) = f(x_0 + ph) \text{ then } \frac{x - x_0}{h} = p \Rightarrow \frac{dx}{h} = dp \Rightarrow dx = hdp$$

By Newton's forward interpolation formula

$$y = y_0 + p\Delta y_0 + \frac{p(p-1)}{2!} \Delta^2 y_0 + \frac{p(p-1)(p-2)}{3!} \Delta^3 y_0 + \dots \dots \dots$$

Integrating both sides.

$$\int_{x_0}^{x_0+nh} y dx = \int_0^n \left[y_0 + p\Delta y_0 + \frac{p(p-1)}{2!} \Delta^2 y_0 + \frac{p(p-1)(p-2)}{3!} \Delta^3 y_0 + \right. \\ \left. + \frac{p(p-1)(p-2)(p-3)}{4!} \Delta^4 y_0 + \frac{p(p-1)(p-2)(p-3)(p-4)}{5!} \Delta^5 y_0 + \right. \\ \left. + \frac{p(p-1)(p-2)(p-3)(p-4)(p-5)}{6!} \Delta^6 y_0 + \dots \right] h dp \\ = n \int_0^n \left[y_0 + p\Delta y_0 + \frac{p^2-p}{2!} \Delta^2 y_0 + \frac{p^3-3p^2+2p}{3!} \Delta^3 y_0 + \right. \\ \left. + (p^4-6p^3+11p^2-6p) \frac{1}{24} \Delta^4 y_0 + (p^5-10p^4+35p^3-50p^2+24p) \frac{1}{120} \Delta^5 y_0 + \right. \\ \left. + (p^6-15p^5+85p^4-225p^3+274p^2-120p) \frac{1}{720} \Delta^6 y_0 + \dots \right] dp \quad [x_0=0]$$

On integrating with respect to p we get,

$$= h \left[py_0 + \frac{p^2}{2} \Delta y_0 + \left(\frac{p^3}{6} - \frac{p^2}{4} \right) \Delta^2 y_0 + \left(\frac{p^4}{4} - p^3 + p^2 \right) \frac{\Delta^3 y_0}{6} \right. \\ \left. + \left(\frac{p^5}{5} - \frac{3p^4}{2} + \frac{11p^3}{3} - 3p^2 \right) \frac{\Delta^4 y_0}{24} \right. \\ \left. + \left(\frac{p^6}{6} - 2p^5 + \frac{35p^4}{4} - \frac{50p^3}{3} + 12p^2 \right) \frac{\Delta^5 y_0}{120} \right. \\ \left. + \left(\frac{p^7}{7} - \frac{15p^6}{6} + 17p^5 - \frac{225p^4}{4} + \frac{274p^3}{3} - 60p^2 \right) \frac{\Delta^6 y_0}{720} + \dots \right]_0^n$$

On Putting $p = n$, we get

$$\begin{aligned}
 &= n \left[ny_0 + \frac{n^2}{2} \Delta y_0 + \left(\frac{n^3}{6} - \frac{n^2}{4} \right) \Delta^2 y_0 + \left(\frac{n^4}{4} - n^3 + n^2 \right) \frac{\Delta^3 y_0}{6} \right. \\
 &+ \left(\frac{n^5}{5} - \frac{3n^4}{4} + \frac{11n^3}{3} - 3n^2 \right) \frac{\Delta^4 y_0}{24} \\
 &+ \left(\frac{n^6}{6} - 2n^5 + \frac{35n^4}{4} - \frac{50n^3}{3} + 12n^2 \right) \frac{\Delta^5 y_0}{120} \\
 &\left. + \left(\frac{n^7}{6} - \frac{15n^6}{6} + 17n^5 - \frac{225n^4}{4} + \frac{274n^3}{3} - 60n^2 \right) \frac{\Delta^6 y_0}{720} + \dots \right] \tag{1}
 \end{aligned}$$

This is Newton-cotes quadrature formula and from this we deduce different quadrature rules by taking $n = 1, 2, 3, 6, \dots$

Trapezoidal Rule:

We have to find the area of the region ABCD by trapezoidal Rule. Base AB is divided into n equal parts. First of all we find out the area of the 1st division and then area of the remaining divisions.

On taking $n = 1$, in the equation (1) the figures will be a trapezium and the curve will be a straight line passing through (x_0, y_0) and (x_1, y_1) and other integrals will be zero.

Putting $n = 1$ in (1)

$$\begin{aligned}
 \int_{x_0}^{x_0+h} f(x) dx &= h \left[y_0 + \frac{1}{2} \Delta y_0 \right] = h \left[y_0 + \frac{1}{2} (y_1 - y_0) \right] \\
 &= h \left[\frac{y_0}{2} + \frac{y_1}{2} \right] = \frac{h}{2} [y_0 + y_1] \dots \dots \dots (1)
 \end{aligned}$$

Similarly

$$\int_{x_0+h}^{x_0+2h} f(x)dx = \frac{h}{2}[y_1 + y_2]$$

$$\int_{x_0+2h}^{x_0+3h} f(x)dx = \frac{h}{2}[y_2 + y_3]$$

.....

$$\int_{x_0+(n-1)h}^{x_0+nh} f(x)dx = \frac{h}{2}[y_{n-1} + y_n]$$

On adding above n integrals, we get

$$\begin{aligned} & \int_{x_0}^{x_0+h} f(x)dx + \int_{x_0+h}^{x_0+2h} f(x)dx + \int_{x_0+2h}^{x_0+3h} f(x)dx + \dots + \int_{x_0+(n-1)h}^{x_0+nh} f(x)dx \\ &= \frac{h}{2}[(y_0 + y_1) + (y_1 + y_2) + (y_2 + y_3) + \dots + (y_{n-1} + y_n)] \\ &= \frac{h}{2}[(y_0 + y_n) + 2(y_1 + y_2 + y_3 + \dots + y_{n-1})] \end{aligned}$$

So
$$\int_{x_0}^{x_0+nh} f(x)dx = \frac{h}{2}[(y_0 + y_n) + 2(y_1 + y_2 + \dots + y_{n-1})]$$

Problem: Calculate an approximate value of $\int_0^{\frac{\pi}{2}} \sin x dx$ by Trapezoidal rule.

Solution: We divide the range $\left(0, \frac{\pi}{2}\right)$ into ten equal parts, so

$$h = \frac{\pi}{20}$$

x	0	$\frac{\pi}{20}$	$\frac{\pi}{10}$	$\frac{3\pi}{20}$	$\frac{\pi}{5}$	$\frac{\pi}{4}$	$\frac{3\pi}{10}$
$\sin x$	0.0060	0.1564	0.3090	0.4540	0.5878	0.7071	0.8090
	y_0	y_1	y_2	y_3	y_4	y_5	y_6
x	$\frac{7\pi}{20}$	$\frac{2\pi}{5}$	$\frac{9\pi}{20}$	$\frac{\pi}{2}$			
$\sin x$	0.8910	0.9511	0.9877	1.0000			
	y_7	y_8	y_9	y_{10}			

Using Trapezoidal rule, approximate value is

$$\begin{aligned} \int_0^{\frac{\pi}{2}} \sin x \, dx &= h \left\{ \frac{1}{2} (y_0 + y_{10}) + (y_1 + y_2 + \dots + y_9) \right\} \\ &= \frac{\pi}{20} \left\{ \frac{1}{2} (0 + 1) + 0.1564 + 0.3090 + 0.4540 + 0.5878 \right. \\ &\quad \left. + 0.7071 + 0.8090 + 0.8910 + 0.9511 + 0.9877 \right\} \\ &= \frac{\pi}{20} (0.5 + 5.8531) = 0.9979 \quad [\pi = 3.141592654] \end{aligned}$$

Simpson's One Third Rule:

On putting $n = 2$ in (1), the curve through (x_0, y_0) , (x_1, y_1) and (x_2, y_2) is a parabola (Polynomial of 2nd degree) and other integrals vanish.

$$\text{So } \int_{x_0}^{x_0+2h} f(x) \, dx = h \left[2y_0 + \frac{(2)^2}{2} \Delta y_0 + \left(\frac{2^3}{6} - \frac{2^2}{4} \right) \Delta^2 y_0 \right]$$

$$\begin{aligned}
 &= h \left[2 y_0 + 2 (y_1 - y_0) + \left(\frac{4}{3} - 1 \right) (\Delta y_1 - \Delta y_0) \right] \\
 &= h \left[2 y_0 + 2 y_1 - 2 y_0 + \frac{1}{3} \{ y_2 - y_1 - (y_1 - y_0) \} \right] \\
 &= h \left[2 y_0 + 2 y_1 - 2 y_0 + \frac{1}{3} y_2 - \frac{1}{3} y_1 + \frac{1}{3} y_0 \right] \\
 &= h \left[\frac{1}{3} y_0 + \frac{4}{3} y_1 + \frac{1}{3} y_2 \right] \\
 \text{So, } \int_{x_0}^{x_0 + 2h} f(x) dx &= \frac{h}{3} [y_0 + 4 y_1 + y_2]
 \end{aligned}$$

Similarly

$$\begin{aligned}
 \int_{x_0 + 2h}^{x_0 + 4h} f(x) dx &= \frac{h}{3} [y_2 + 4 y_3 + y_4] \\
 \int_{x_0 + 4h}^{x_0 + 6h} f(x) dx &= \frac{h}{3} [y_4 + 4 y_5 + y_6] \\
 &\dots\dots\dots \\
 &\dots\dots\dots \\
 \int_{x_0 + (n-2)h}^{x_0 + nh} f(x) dx &= \frac{h}{3} [y_{n-2} + 4 y_{n-1} + y_n]
 \end{aligned}$$

Adding we get.

$$\begin{aligned}
 &\int_{x_0}^{x_0 + 2h} f(x) dx + \int_{x_0 + 2h}^{x_0 + 4h} f(x) dx + \int_{x_0 + 4h}^{x_0 + 6h} f(x) dx + \dots\dots\dots + \int_{x_0 + (n-2)h}^{x_0 + nh} f(x) dx \\
 &= \frac{h}{3} [(y_0 + 4y_1 + y_2) + (y_2 + 4y_3 + y_4) + (y_4 + 4y_5 + y_6) + \dots\dots\dots + (y_{n-2} + 4y_{n-1} + y_n)]
 \end{aligned}$$

So

$$\int_{x_0}^{x_0+nh} f(x)dx = \frac{h}{3} [(y_0 + y_n) + 2(y_2 + y_4 + y_6 + \dots + y_{n-2}) + 4(y_1 + y_3 + y_5 + \dots + y_{n-1})]$$

$$\text{So } \int f(x) dx = \frac{h}{3} [(y_0 + y_n) + 2 \sum y_e + 4 \sum y_o]$$

Geometric Proof:

$$\begin{aligned} \text{Area } APQC &= \int_{-n}^{+n} y dy = \int_{-n}^n (ax^2 + bx + c) dx \\ &= \left[\frac{ax^3}{3} + \frac{bx^2}{2} + cx \right]_{-n}^n = \frac{2h}{3} (ah^2 + 3c) \end{aligned}$$

A (-h, y₀), B (0, y₁), C (h₁, y₂) lie on parabola.

$$y_0 = ah^2 - bh + c$$

$$y_1 = c$$

$$y_2 = ah^2 + bh + c$$

$$y_0 + y_2 = 2ah^2 + 2c = 2ah^2 + 2y_1$$

$$\text{So, } \Rightarrow 2ah^2 = y_0 + y_2 - 2y_1$$

$$\Rightarrow ah^2 = \frac{1}{2}(y_0 + y_2 - 2y_1)$$

$$\begin{aligned} \text{So, APQC} &= \frac{2h}{3} \left[\frac{1}{2}(y_0 + y_2 - 2y_1) + 3y_1 \right] \\ &= \frac{h}{3} [y_0 + y_2 - 2y_1 + 6y_1] \\ &= \frac{h}{3} [y_0 + 4y_1 + y_2] \quad \text{so on} \end{aligned}$$

$$\text{So, CQ RS} = \frac{h}{3} [y_2 + 4y_3 + y_4] \dots\dots\dots$$

$$A = APQC + CQRS + \dots\dots\dots$$

$$\text{So, Area} = \frac{h}{3} [x + 2E + 40]$$

Problem: Calculate by Simpson's rule an approximate value of

$$\int_{-3}^3 x^4 dx \text{ by taking seven equidistance intervals.}$$

Solution: The seven equidistance intervals are -3, -2, -1, 0, 1, 2, 3 and the length of each interval is 1

x	-3	-2	-1	0	1	2	3
$Y = x^4$	81	16	1	0	1	16	81
	y_0	y_1	y_2	y_3	y_4	y_5	y_6

$$\text{So, } \int_{x_0}^{x_0+6h} y dx = \frac{h}{3} [(y_0 + y_6) + 2(y_2 + y_4) + 4(y_1 + y_3 + y_5)]$$

$$\begin{aligned} \int_{x_0}^3 x^4 dx &= \frac{1}{3} [(81 + 81) + 2(1 + 1) + 4(16 + 0 + 16)] \\ &= \frac{1}{3} [162 + 4 + 128] = \frac{1}{3} \times 294 = 98 \end{aligned}$$

So Approximate value of is $\int_{-3}^3 x^4 dx = 98$.

Simpson's Three eight Rule:

On putting $n = 3$ in (1), we consider three strips at a time. The curve passes through (x_0, y_0) , (x_1, y_1) , (x_2, y_2) , (x_3, y_3) . Other integrals vanish.

$$\begin{aligned} &\int_{x_0}^{x_0+3h} f(x) dx \\ &= h \left[3y_0 + \frac{3^2}{2} \Delta y_0 + \left(\frac{27}{6} - \frac{9}{4} \right) \Delta^2 y_0 + \left(\frac{81}{4} - 27 + 9 \right) \frac{\Delta^3 y_0}{6} \right] \\ &= h \left[3y_0 + \frac{9}{2} (y_1 - y_0) + \frac{9}{4} (\Delta y_1 - \Delta y_0) + \frac{3}{8} (\Delta^2 y_1 - \Delta^2 y_0) \right] \end{aligned}$$

$$\begin{aligned}
 &= h \left[3y_0 + \frac{9}{2}y_1 - \frac{9}{2}y_0 + \frac{9}{4}[y_2 - y_0 - (y_1 - y_0)] + \frac{3}{8}(\Delta y_2 - \Delta y_1 - \Delta y_1 + \Delta y_0) \right] \\
 &= h \left[\left\{ 3y_0 + \frac{9}{2}y_1 - \frac{9}{2}y_0 + \frac{9}{4}y_2 - \frac{9}{2}y_1 + \frac{9}{4}y_0 \right\} + \frac{3}{8}\{(y_3 - y_2) - 2(y_2 - y_1) + (y_1 - y_0)\} \right] \\
 &= h \left[\frac{3}{4}y_0 + \frac{9}{4}y_2 + \frac{3}{8}(y_3 - y_2 - 2y_2 + 2y_1 + y_1 - y_0) \right] \\
 &= h \left[\frac{3}{4}y_0 + \frac{9}{4}y_2 + \frac{3}{8}y_3 - \frac{9}{8}y_2 + \frac{9}{8}y_1 - \frac{3}{8}y_0 \right] \\
 &= h \left[\frac{3}{4}y_0 + \frac{9}{8}y_1 + \frac{9}{8}y_2 + \frac{3}{8}y_3 \right]
 \end{aligned}$$

So, $\int_{x_0}^{x_0+3h} f(x) dx = \frac{3h}{8} [y_0 + 3y_1 + 3y_2 + 3y_3]$

$$\int_{x_0+3h}^{x_0+6h} f(x) dx = \frac{3h}{8} [y_3 + 3y_4 + 3y_5 + 3y_6]$$

$$\int_{x_0+6h}^{x_0+9h} f(x) dx = \frac{3h}{8} [y_6 + 3y_7 + 3y_8 + 3y_9]$$

.....

$$\int_{x_0+(n-3)h}^{x_0+nh} f(x) dx = \frac{3h}{8} [y_{n-3} + 3y_{n-2} + 3y_{n-1} + 3y_n]$$

Adding we get

$$\begin{aligned}
 \int_{x_0}^{x_0+nh} f(x) dx &= \frac{3h}{8} [(y_0 + y_n) + 3(y_1 + y_2 + y_4 + y_5 + \dots + y_{n-1}) \\
 &\quad + 2(y_3 + y_6 + y_9 + \dots + y_{n-3})]
 \end{aligned}$$

Problem: A river is 80 meters wide. The depth d (in meters) of the river at a distance x from the bank is given by

x	0	10	20	30	40	50	60	70	80
d	0	4	7	9	12	15	14	8	3
	y_0	y_1	y_2	y_3	y_4	y_5	y_6	y_7	y_8

Find approximately area of cross section of the river using Simpson's $\frac{3}{8}$ Rule.

Solution:

$$A = \int_0^{80} f(x) dx = \frac{3h}{10} [(y_0 + y_8) + (y_1 + y_2 + y_4 + y_5 + y_7) + 2(y_3 + y_6)]$$

$$= \frac{30}{8} (87) = 701.25 \text{ sq. metres. approx}$$

Weddle's Rule:

On Putting $n = 6$ in (1), we get

$$\int_{x_0}^{x_0+6h} f(x) dx = h \left[6y_0 + 18\Delta y_0 + 27\Delta^2 y_0 + 24\Delta^3 y_0 + \frac{123}{10}\Delta^4 y_0 \right. \\ \left. + \frac{33}{10}\Delta^5 y_0 + \frac{41}{140}\Delta^6 y_0 \right]$$

Taking $\frac{41}{140}\Delta^6 y_0 = \frac{3}{10}\Delta^6 y_0$ (approx)

$$\int_{x_0}^{x_0+6h} f(x) dx = 6h \left[y_0 + 3\Delta y_0 + \frac{9}{2}\Delta^2 y_0 + 4\Delta^3 y_0 + \frac{123}{60}\Delta^4 y_0 \right. \\ \left. + \frac{11}{20}\Delta^5 y_0 + \frac{1}{20}\Delta^6 y_0 \right]$$

Putting $\Delta y_0 = y_1 - y_0$

$$\Delta^2 y_0 = \Delta y_1 - \Delta y_0 = y_2 - y_1 - y_1 + y_0 = y_2 - 2y_1 + y_0$$

$$\begin{aligned}
\Delta^3 y_0 &= \Delta(\Delta^2 y_0) = \Delta(y_2 - 2y_1 + y_0) \\
&= (y_2 - 2y_2 + y_1) - (y_2 - 2y_1 + y_0) \\
&= y_3 - 3y_2 + 3y_1 - y_0 \\
\Delta^4 y_0 &= \Delta(\Delta^3 y_0) = \Delta(y_3 - 3y_2 + 3y_1 - y_0) \\
&= (y_4 - 3y_3 + 3y_2 - y_1) - (y_3 - 3y_2 + 3y_1 - y_0) \\
&= y_4 - 4y_3 + 6y_2 - 4y_1 + y_0 \\
\Delta^5 y_0 &= \Delta(\Delta^4 y_0) = \Delta(y_4 - 4y_3 + 6y_2 - 4y_1 + y_0) \\
&= (y_5 - 4y_4 + 6y_3 - 4y_2 + y_1) - (y_4 - 4y_3 + 6y_2 - 4y_1 + y_0) \\
&= y_5 - 5y_4 + 10y_3 - 10y_2 + 5y_1 - y_0
\end{aligned}$$

$$\begin{aligned}
\Delta^6 y_0 &= \Delta(\Delta^5 y_0) = \Delta(y_5 - 5y_4 + 10y_3 - 10y_2 + 5y_1 - y_0) \\
&= (y_6 - 5y_5 + 10y_4 - 10y_3 + 3y_2 - y_1) - (y_5 - 5y_4 + 10y_3 - 10y_2 + 5y_1 - y_0) \\
&= y_6 - 6y_5 + 15y_4 - 20y_3 + 15y_2 - 6y_1 + y_0
\end{aligned}$$

On putting these values, we get.

$$\begin{aligned}
\int_{x_0}^{x_0+6h} f(x) dx &= 6h \left[y_0 + 3(y_1 - y_0) + \frac{9}{2}(y_2 - 2y_1 + y_0) \right. \\
&\quad + 4(y_3 - 3y_2 + 3y_1 - y_0) + \frac{123}{60}(y_4 - 4y_3 + 6y_2 - 4y_1 + y_0) \\
&\quad + \frac{11}{20}(y_5 - 5y_4 + 10y_3 - 10y_2 + 5y_1 - y_0) \\
&\quad \left. + \frac{1}{20}(y_6 - 6y_5 + 15y_4 - 20y_3 + 15y_2 - 6y_1 + y_0) \right]
\end{aligned}$$

$$\begin{aligned}
 &= 6h \left[\left(1 - 3 + \frac{9}{2} - 4 + \frac{41}{20} - \frac{11}{20} + \frac{1}{10} \right) y_0 + \left(3 - 9 + 12 - \frac{41}{5} + \frac{11}{2} - \frac{3}{10} \right) y_1 \right. \\
 &\quad + \left(\frac{9}{2} - 12 + \frac{123}{10} - \frac{11}{2} + \frac{3}{4} \right) y_2 + \left(4 - \frac{41}{5} + \frac{11}{2} - 1 \right) y_3 \\
 &\quad \left. + \left(\frac{41}{20} - \frac{11}{4} + \frac{3}{4} \right) y_4 + \left(\frac{11}{20} - \frac{3}{10} \right) y_5 + \frac{1}{20} y_6 \right] \\
 &= 6h \left[\frac{1}{20} y_0 + \frac{1}{4} y_1 + \frac{1}{20} y_2 + \frac{3}{10} y_3 + \frac{1}{20} y_4 + \frac{1}{4} y_5 + \frac{1}{20} y_6 \right]
 \end{aligned}$$

Similarly

$$\int_{x_0+6h}^{x_0+12h} f(x) dx = \frac{3h}{10} (y_6 + 5y_7 + y_8 + 6y_9 + y_{10} + 5y_{11} + y_{12})$$

.....

$$\int_{x_0+(n-6)h}^{x_0+nh} f(x) dx = \frac{3h}{10} (y_{n-6} + 5y_{n-5} + y_{n-4} + 6y_{n-3} + y_{n-2} + 5y_{n-1} + y_n)$$

Adding, we get

$$f(x) dx = \frac{3h}{10} (y_0 + 5y_1 + y_2 + 6y_3 + y_4 + 5y_5 + 2y_6 + \dots)$$

Remark: (1) Interval AB is divided into multiple of 6 sub-divisions.

(2) Weddle's Rule is more accurate than Simpson's Rule.

Problem: Evaluate $\int_0^1 \frac{dx}{(1+x^2)}$ by using

- (1) Simpson's $\frac{3}{8}$ Rule (2) Weddle's Rule.

And hence find value of π dividing range into 6 six equal parts.

Solution: Here $\frac{1-0}{6} = \frac{1}{6}$

x	0	$\frac{1}{6}$	$\frac{2}{6}$	$\frac{3}{6}$	$\frac{3}{6}$
$\frac{1}{1+x^2}$	1.000	$\frac{36}{37} = 0.97297$	$\frac{36}{40} = 0.97297$	$\frac{36}{45} = 0.80000$	$\frac{36}{52} = 0.69231$
	y_0	y_1	y_2	y_3	y_4

By Simpson's $\frac{3}{8}$ Rule.

$$\begin{aligned} \int y dx &= \frac{3h}{8} [(y_0 + y_n) + 3(y_1 + y_2 + y_4 + y_5) + 2(y_3 + y_6)] \\ &= \frac{3 \times \frac{1}{6}}{8} [(1.000 + 0.5000) + 3(0.97297 + 0.90000) \\ &\quad + 0.69231 + 0.059016 + 2(0.80000)] \\ &= \frac{1}{16} [1.50000 + 3(3.15544) + 2(0.80000)] \\ &= \frac{1}{16} [12.56632] = 0.785395 \end{aligned}$$

$$\text{Again } \int_0^1 \frac{dx}{(1+x^2)} = (\tan^{-1} x)_0^1 = \frac{\pi}{4}$$

$$\text{So } \frac{\pi}{4} = 0.785395 \Rightarrow \pi = 3.14158$$

(2) By Weddle's Rule.

$$\begin{aligned} \int y dx &= \frac{3h}{10} [y_0 + 5y_1 + y_2 + 6y_3 + y_4 + 5y_5 + y_6] \\ &= \frac{3 \times \frac{1}{6}}{10} [1.0000 + 5(0.97297) + 0.90000 + 6(0.80000) \\ &\quad + 0.69231 + 5(0.59016) + 0.50000] \\ &= \frac{1}{20} [15.70796] = 0.785398 \end{aligned}$$

$$\text{So } \frac{\pi}{4} = 0.785398 \Rightarrow \pi = 3.141592(\text{approx}).$$

Problems: Find the distance between two stations from the following data consisting of the speeds $v(+)$ of an electric train at various times t after leaving one station until it stops at the next station. Apply Simpson's Rule

(v) (miles/hr)	0	13	33	39.5	40	40	36	15	0
t (min.)	0	0.5	1.0	1.5	2.0	2.5	3.0	3.5	4.0
	y_0	y_1	y_2	y_3	y_4	y_5	y_6	y_7	y_8

Solution: Here $h = 0.5$

If s (miles) be the distance covered in t (min), then $\frac{ds}{dt} = v$

$$\begin{aligned} \Rightarrow [s]_{t=0}^4 &= \int_0^4 v dt = \frac{h}{3} [(y_0 + y_8) + 2(y_2 + y_4 + y_6) + 4(y_1 + y_3 + y_5 + y_7)] \\ &= \frac{0.5}{3} \left[(0+0) + 2 \left(\frac{33}{60} + \frac{40}{60} + \frac{36}{60} \right) + 4 \left(\frac{13}{60} + \frac{39.5}{60} + \frac{40}{60} + \frac{15}{60} \right) \right] \\ &= \frac{0.5}{3} \left[2 \times \left(\frac{109}{60} \right) + 4 \left(\frac{107.5}{60} \right) \right] = 1.8 \text{ miles.} \end{aligned}$$

Problem: Calculate by Simpson's rule an approximate value of $\int_{-3}^3 x^4 dx$ by taking seven equidistance intervals.

Solution: The seven equidistance intervals are -3, -2, -1, 0, 1, 2, 3 and the length of each interval is 1

x	-3	-2	-1	0	1	2	3
$Y = x^4$	81	16	1	0	1	16	81
	y_0	y_1	y_2	y_3	y_4	y_5	y_6

$$\text{So, } \int_{x_0}^{x_0+6h} y dx = \frac{h}{3} [(y_0 + y_6) + 2(y_2 + y_4) + 4(y_1 + y_3 + y_5)]$$

$$\int_{x_0}^3 x^4 dx = \frac{1}{3} [(81 + 81) + 2(1 + 1) + 4(16 + 0 + 16)]$$

$$= \frac{1}{3} [162 + 4 + 128] = \frac{1}{3} \times 294 = 98$$

So Approximate value of is $\int_{-3}^3 x^4 dx$ 98.

$$\text{Exact value} = \int_{-3}^3 x^4 dx = \left(\frac{x^5}{5} \right)_{-3}^3 = \frac{1}{5} [243 + 243] = \frac{1}{5} (486) = 97.2$$

Exercise

1. The velocity v of a particle at a distance S from a point on its path is given by the table below:

S (meter)	0	10	20	30	40	50	60
v (m / sec)	47	58	64	65	61	52	38

Estimate the time taken to travel 60 meters by Simpson's $1/3^{\text{rd}}$ rule and Simpson's $3/8^{\text{th}}$ rule.

2. Find $\int_0^6 \frac{e^x}{1+x} dx$ approximately using Simpson's $3/8^{\text{th}}$ rule on Integration.
3. Estimate the error in Trapezoidal rule, Simpson's one-third rule and Simpson's three-eighth rule.

Exercise

4. Find the value of $\int_1^2 \frac{dx}{x}$ by Simpson's rule and hence evaluate the value of $\log_e 2$.

5. Compute $\int_0^4 e^x dx$ by Simpson's 1/3 rule with 10 subdivisions.

6. Evaluate $\int_0^1 \frac{dx}{1+x}$ by using I) Trapezoidal Rule II) Simpson's 1/3 rule III) Simpson's 3/8 Rule.

7. Evaluate $\int_0^1 \frac{dx}{1+x^2}$ by using Simpson's 3/8 rule taking $h=1/6$. Hence evaluate the value of π .

8. Evaluate $\int_0^1 \sqrt{1+x^3} dx$ by using I) Trapezoidal Rule II) Simpson's 1/3 rule.

9. Find the value of $\int_1^2 \frac{dx}{x}$ by Simpson's rule and Trapezoidal Rule take $h = 0.25$ in the given range?

10. The table below shows the temperature $f(t)$ as a function of time t

t	1	2	3	4	5	6	7
F(t)	81	75	80	83	78	70	60

Use Simpson's 1/3 rule method to estimate $\int_0^7 f(t) dt$.