

University of Babylon
College of Engineering
Department of Environmental Engineering
Engineering Analysis I (ENAN 103)



Numerical Integration

Simpson's 1/3 Rule

Undergraduate Level, 3th Stage

Mr. Waleed Ali Tameemi
Engineer/ College of Engineering/ Babylon University
M.Sc. Civil Engineering/ the University of Kansas/ USA

2016-2017

Lecture Outline

1.0 Introduction

2.0 Trapezoidal Method

2.1 Equal Segments Trapezoidal Method

2.2 Unequal Segments Trapezoidal Method

3.0 Simpson's Rule Method

3.1 Simpson's $1/3$ Rule

3.2 Simpson's $3/8$ Rule

4.0 Gaussian Quadrature Method

5.0 Summary

3.0 – Simpson’s Rule Method

3.1 – Simpson’s 1/3 Rule

The integration of a function can be approximately calculated using the 1/3 rule of Simpson and as follows:

The number of segments has to be even ($n = \text{even \#}$),

$$\int_a^b f(x)dx = \frac{\Delta x}{3} [y_0 + y_n + 4 \sum_{i=1}^{n-1} y_{i_{\text{odd}}} + 2 \sum_{i=2}^{n-1} y_{i_{\text{even}}}]$$

$$\Delta x = \frac{b - a}{n}$$

$$\epsilon = \left| \frac{\text{True Value} - \text{Approximate Value}}{\text{True Value}} \right| \times 100\%$$

where:

Δx : segment length,

n : the number of segments (for Simpson’s 1/3 Rule method, n must be an even number),

ϵ : the error value.

$$x_0 = a \qquad y_0 = f(x_0)$$

$$x_1 = x_0 + \Delta x \qquad y_1 = f(x_1)$$

$$x_n = x_{n-1} + \Delta x = b \qquad y_n = f(x_n)$$

Ex1: Calculate the value of the given integration.

$$\int_8^{30} \{2000 \ln[\frac{140000}{140000 - 2100x}] - 9.8x\} dx$$

The number of segments (n) is equal to 4.

Compare your solution with the exact solution (I = 11061).

Solution:

Four segments, n=4, even number

$$a = 8 \quad , \quad b = 30$$

$$\Delta x = \frac{b - a}{n} = \frac{30 - 8}{4} = 5.5$$

$$y_i = f(x_i) = 2000 \ln[\frac{140000}{140000 - 2100x_i}] - 9.8x_i$$

i	x	y
0	$x_0 = a = 8$	$2000 \times \ln[\frac{140000}{140000 - 2100 \times (8)}] - 9.8 \times (8) = 177.3$
1	$8+5.5=13.5$	$2000 \times \ln[\frac{140000}{140000 - 2100 \times (13.5)}] - 9.8 \times (13.5) = 320.2$
2	$13.5+5.5=19$	$2000 \times \ln[\frac{140000}{140000 - 2100 \times (19)}] - 9.8 \times (19) = 484.7$
3	$19+5.5=24.5$	$2000 \times \ln[\frac{140000}{140000 - 2100 \times (24.5)}] - 9.8 \times (24.5) = 676.1$
4	$24.4+5.5=30=b$	$2000 \times \ln[\frac{140000}{140000 - 2100 \times (30)}] - 9.8 \times (30) = 901.7$

$$I = \int_a^b f(x)dx = \frac{\Delta x}{3} [y_0 + y_n + 4 \sum_{i=1}^{n-1} y_{i_{odd}} + 2 \sum_{i=2}^{n-1} y_{i_{even}}]$$

$$= \frac{5.5}{3} [177.3 + 901.7 + 4 \times (320.2 + 676.1) + 2 \times (484.75)] = 11078.3$$

Compare with the true value:

$$\epsilon = \left| \frac{\text{True Value} - \text{Approximate Value}}{\text{True Value}} \right| \times 100\% = \left| \frac{11061 - 11078.3}{11061} \right| \times 100\%$$

$$= 0.16\%$$

Ex2: Calculate the value of the given integration.

$$\int_0^{10} \frac{300x}{1 + e^x} dx$$

The number of segments (n) is equal to 4.

Compare your solution with the exact solution (I = 246.59).

Solution:

Four segments, n=4, even number

$$a = 0 \quad , \quad b = 10$$

$$\Delta x = \frac{b - a}{n} = \frac{10 - 0}{4} = 2.5$$

$$y_i = f(x_i) = \int_0^{10} \frac{300x}{1 + e^x} dx$$

i	x	y

0	$x_0 = a = 0$	$\frac{300 \times (0)}{1 + e^{(0)}} = 0$
1	$0+2.5=2.5$	$\frac{300 \times (2.5)}{1 + e^{(2.5)}} = 56.89$
2	$2.5+2.5=5$	$\frac{300 \times (5)}{1 + e^{(5)}} = 10.04$
3	$5+2.5=7.5$	$\frac{300 \times (7.5)}{1 + e^{(7.5)}} = 1.24$
4	$7.5+2.5=10=b$	$\frac{300 \times (10)}{1 + e^{(10)}} = 0.14$

$$I = \int_a^b f(x)dx = \frac{\Delta x}{3} [y_0 + y_n + 4 \sum_{i=1}^{n-1} y_{i_{odd}} + 2 \sum_{i=2}^{n-1} y_{i_{even}}]$$

$$= \frac{2.5}{3} [0 + 0.14 + 4 \times (56.89 + 1.24) + 2 \times (10.04)] = 210.62$$

Compare with the true value:

$$\epsilon = \left| \frac{\text{True Value} - \text{Approximate Value}}{\text{True Value}} \right| \times 100\% = \left| \frac{246.59 - 210.62}{246.59} \right| \times 100\%$$

$$= 14.59\%$$

Ex3: Calculate the value of the given integration.

$$\int_1^5 \sqrt{1+x^2} dx$$

The number of segments (n) is equal to 8.

Solution:

Eight segments (n=8, even #)

$$a = 1 \quad , \quad b = 5$$

$$\Delta x = \frac{b - a}{n} = \frac{5 - 1}{8} = 0.5$$

$$y_i = f(x_i) = \sqrt{1 + x^2}$$

i	x	y
0	$x_0 = a = 1$	$\sqrt{1 + (1)^2} = 1.41$
1	$1+0.5=1.5$	$\sqrt{1 + (1.5)^2} = 1.80$
2	$1.5+0.5=2$	$\sqrt{1 + (2)^2} = 2.24$
3	$2+0.5=2.5$	$\sqrt{1 + (2.5)^2} = 2.69$
4	$2.5+0.5=3$	$\sqrt{1 + (3)^2} = 3.26$
5	$3+0.5=3.5$	$\sqrt{1 + (3.5)^2} = 3.64$
6	$3.5+0.5=4$	$\sqrt{1 + (4)^2} = 4.12$
7	$4+0.5=4.5$	$\sqrt{1 + (4.5)^2} = 4.61$
8	$4.5+0.5=5=b$	$\sqrt{1 + (5)^2} = 5.10$

$$\begin{aligned} I &= \int_a^b f(x)dx = \frac{\Delta x}{3} [y_0 + y_n + 4 \sum_{i=1}^{n-1} y_{i_{odd}} + 2 \sum_{i=2}^{n-1} y_{i_{even}}] \\ &= \frac{0.5}{3} [1.41 + 5.10 + 4 \times (1.80 + 2.69 + 3.64 + 4.61) + 2 \times (2.24 + 3.26 \\ &\quad + 4.12)] = 12.79 \end{aligned}$$

Homework 13

Use the 1/3 Simpson's Rule method to estimate the value of the following integration.

$$\int_0^4 xe^{2x} dx$$

The number of segments (n) is equal 8.

Compare your solution with the exact solution ($I = 5216.92$).