



CEE 394

Numerical Integration Using Simpson's Rules in C++

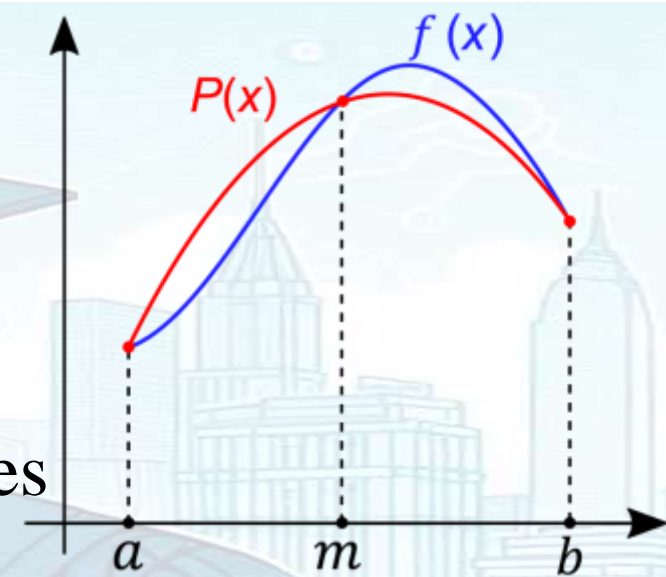
Introduction

This program numerically integrates a given function within a specified interval using Simpson's rules. It demonstrates the application of numerical methods for approximating definite integrals and assessing the accuracy of the result through error analysis.

Problem Statement

Given a function $f(x)$ and the interval $[a, b]$, the task is to approximate the integral of $f(x)$ over the interval $[a, b]$ using Simpson's rules and calculate the percentage error compared to the exact integral value.

Simpson's Rule Theory



- Simpson's Rule : Smarter area approximations for curves
- Steps to Simpson's 1/3 Approximations:
 1. Divide the curve into even sections.
 2. In each section, draw a parabola using three points.
- Formula for Simpsons 1/3 rule

$$\text{Integral} = \frac{h}{3} [f(x_0) + 4f(x_1) + 2f(x_2) \dots + 2f(x_{n-2}) + 4f(x_{n-1}) + f(x_n)]$$

Simpson's Rule Theory

- Simpson's 3/8 works with 4 points instead of 3 as in Simpson's 1/3
- Steps to Simpson's 3/8 Approximations:
 1. Divide the curve into multiple sections (multiples of 3).
 2. In each section, draw a parabola using four points.
- Formula for Simpson's 3/8 rule

$$\text{Integral} = \frac{3h}{8} [f(x_0) + 3f(x_1) + 3f(x_2) + 2f(x_3) \dots + 2f(x_{n-2}) + 3f(x_{n-1}) + f(x_n)]$$

Solution Steps

- Define the function $f(x)$ to be integrated.
- Specify the interval $[a, b]$ for integration.
- Calculate the step size h using the formula:

$$h = \frac{b-a}{10}$$

- Apply Simpson's 1/3 rule for the first 4 intervals and Simpson's 3/8 rule for the last 6 intervals to compute the approximated integral.

Solution Steps

- Define the function $f(x)$ to be integrated.
- Compute the percentage error using the formula:

$$\frac{|Extract\ Integral - Approximated\ Integral|}{Extract\ Integral} \times 100$$

Pseudo Code

1. Define the function $f(x)$ that needs to be integrated.
2. Begin main function.
 - 2.1 Define the lower bound 'a' and upper bound 'b' of the integration interval.
 - 2.2 Calculate the step size 'h' as $(b - a) / 10$.
 - 2.3 Apply Simpson's 1/3 rule for the first 4 intervals:
 - 2.3.1 Calculate Simpson's 1/3 rule for the first 4 intervals using the formula:
$$\text{simp13} = (h / 3) * (f(a) + 4 * f(a + h) + 2 * f(a + 2 * h) + 4 * f(a + 3 * h) + f(a + 4 * h)).$$
 - 2.4 Apply Simpson's 3/8 rule for the last 6 intervals:
 - 2.4.1 Calculate Simpson's 3/8 rule for the last 6 intervals using the formula:
$$\text{simp38} = (3 * h / 8) * (f(a + 4 * h) + 3 * (f(a + 5 * h) + f(a + 6 * h) + f(a + 7 * h) + f(a + 8 * h)) + f(b)).$$
 - 2.5 Calculate the total integral 'int_f' as the sum of simp13 and simp38.
 - 2.6 Calculate the percentage error 'Et' using the formula:
$$\text{Et} = ((\text{exact_integral} - \text{int_f}) / \text{exact_integral}) * 100.$$
 - 2.7 Output the calculated integral 'int_f' and the percentage error 'Et'.
 - 2.8 End main function.

C++ Code

```
#include <iostream>  
#include <cmath>  
// Define the function  
double f(double x) {  
    return 0.2 + 25 * x - 200 * pow(x, 2) + 675 * pow(x, 3) - 900 * pow(x, 4) + 400 * pow(x,  
5);}  
int main() {  
// Define interval [a, b] = [0.2, 0.8]  
    double a = 0.2;  
    double b = 0.8;  
// Calculate step size  
    double h = (b - a) / 10;  
// Apply Simpson's 1/3 rule for the first 4 intervals  
    double simp13 = (h / 3) * (f(a) + 4 * f(a + h) + 2 * f(a + 2 * h) + 4 * f(a + 3 * h) + f(a + 4  
* h));
```


C++ Code

```
// Apply Simpson's 3/8 rule for the last 6 intervals
```

```
double simp38 = (3 * h / 8) * (f(a + 4 * h) + 3 * (f(a + 5 * h) + f(a + 6 * h) + f(a + 7 * h)  
+ f(a + 8 * h)) + f(b));
```

```
// Calculate the integral
```

```
double int_f = simp13 + simp38;
```

```
// Calculate percentage error
```

```
double Et = ((1.640533 - int_f) / 1.640533) * 100;
```

```
// Output results
```

```
std::cout << "Integral of the function: " << int_f << std::endl;
```

```
std::cout << "Percentage error: " << Et << "%" << std::endl;
```

```
return 0;
```

```
}
```


Code Explanation

```
❑ #include <iostream>#include <cmath>
```

These lines include the necessary header files: ‘<iostream>’ for input/output stream functionality and ‘<cmath>’ for mathematical functions.

```
❑ double f(double x) { return 0.2 + 25 * x - 200 * pow(x, 2) + 675 * pow(x, 3) - 900 * pow(x, 4) + 400 * pow(x, 5); }
```

This block defines a function ‘f(x)’ that calculates the value of a given function at a given point ‘x’.

```
❑ int main() {
```

This line marks the beginning of the ‘main’ function, which serves as the entry point of the program.

```
❑ double a = 0.2; double b = 0.8;
```

These lines define the lower and upper bounds of integration.

Code Explanation

```
❑ double h = (b - a) / 10;
```

This line calculates the step size 'h' for the integration interval.

```
❑ double simp13 = (h / 3) * (f(a) + 4 * f(a + h) + 2 * f(a + 2 * h) + 4 * f(a + 3 * h) + f(a + 4 * h));
```

This line applies Simpson's 1/3 rule to the first 4 intervals of the integration interval.

```
❑ double simp38 = (3 * h / 8) * (f(a + 4 * h) + 3 * (f(a + 5 * h) + f(a + 6 * h) + f(a + 7 * h) + f(a + 8 * h)) + f(b));
```

This line applies Simpson's 3/8 rule to the last 6 intervals of the integration interval.

```
❑ double int_f = simp13 + simp38;
```

This line calculates the total integral by summing the results obtained from Simpson's 1/3 and 3/8 rules.

Code Explanation

```
❑ double Et = ((1.640533 - int_f) / 1.640533) * 100;
```

This line calculates the percentage error of the calculated integral compared to the exact value.

```
❑ std::cout << "Integral of the function: " << int_f << std::endl; std::cout << "Percentage  
error: " << Et << "%" << std::endl;
```

These lines output the calculated integral and the percentage error to the standard output (typically the console).

```
❑ return 0;}
```

This line indicates the end of the 'main' function and returns an integer value of '0' to the operating system, typically indicating successful execution.

Final Answer

- The Resulting area under the curve is 1.38579 squared units.
- This is with an error of 15.5278%
- The accuracy of the resulting area under curve can be increase with an increase in number of intervals.

Output

```
/tmp/WDJfQsw2YH.o  
Integral of the function: 1.38579  
Percentage error: 15.5278%
```


Additional Comments/Tips

- Ensure the correctness of the function definition and interval specification for accurate integration.
- Experiment with different numbers of subintervals to observe how the accuracy of the approximation varies.

Conclusion

This program demonstrates the application of Simpson's rules for numerical integration in C++, providing an efficient and accurate method for approximating definite integrals.