UNIVERSITY OF ILLINOIS DIGITAL COMPUTER

LIBRARY ROUTINE E-2 158

TITLE

Integration by Simpson's Rule (Tabulated Values)

TYPE

Closed subroutine

NUMBER OF WORDS

21

TEMPORARY STORAGE

0.1

ACCURACY

 $\pm 2^{-39} + truncation error$

DURATION

1.4n + 3.2 milliseconds

DESCRIPTION

This routine computes an approximation to the integral

$$\frac{1}{b-a}$$
 $\int_a^b f(x) dx$ by means of the formula

$$\frac{1}{b-a} \int_{a}^{b} f(x) dx \approx \frac{1}{3n} (f_0^{-1} + 4f_1 + 2f_2 + 4f_3 + --- + f_n)$$

where $f_i = f(\frac{[b-a]}{n} i + a)$ is a tabulated function at

an even number n of equally spaced intervals. Entry is made by means of

where the parameter p is the location of the first tabulated value f_0 . The tabulated value f_i must be located in p + i. Control is returned to the left hand side of q + 2 with the result

$$\frac{1}{b-a}\int_a^b f(x) dx$$

in the accumulator and also in the quotient register. The limits a and b need not be specified since the result is independent of a linear change of variable.

NOTE

DATE 6/13/55-RT: 4/27/56
PROGRAMMED BY L. Isaacson
APPROVED BY

mge

4	}	F	
LOCATION	ORDER		NOTES PAGE 1
0	41 F	- (
	к5 6ғ		
1	42 2L		
	L4 19L		
2	42 18L		Plant link
	L5 ()F		
3	42 F		
	00 19F		
14	42 8L	·	
	L4 F		
5	42 16L		Set counter
,	L5 F		
6	L4 F		3n in 1
	L4 F		
7	40 1F		
	41 F		
8	50 19L		2 ⁻³⁹ y ₀
	74 ()F		
9	L ⁾ + F		
1.	40 F		
10	L5 L	:	
**	LO 20L	*	Binary switch
11	42 20L		
	F5 8L		T
12	42 8L		- Test for end of loop
	LO 16L		
13	32 15 L		
	S5 F		·
14	50 20L		
	22 8L		
15	00 F	•	Waste
<i>,</i> *	S5 F		
16	50 19L		70
	74 () F		2 ⁻³⁹ y _n

LOCATION	ORDER	NOT	ES PAGE 2
17	L4 F		
	66 1F	Divide by 3n • 3	2 ⁻³⁹
18	S5 F		
	26 () F		
1 9	00 F		•
	00 lF		
20	00 F	30	
·	00 2F	2 • 2 ⁻³⁹	