ALGORITHM 84 SIMPSON'S INTEGRATION

PAUL E. HENNION

Giannini Controls Corporation

Astromechanics Research Division, Berwyn, Penn.

real procedure SIM (n, a, b, y);

value n, a, b; real a, b; integer n; array y;

comment This is a method for obtaining the approximate value of the definite integral of a continuous function when the integral cannot be evaluated in elementary functions. Given y = f(x) and the $\int_a^b y \, dx$ to be evaluated. Plot the curve f(x), and divide [a, b] evenly into n equal parts, erecting the ordinates y_0 , y_1 , \cdots , y_n . Then the approximate value of the definite integral by Simpson's rule states that:

$$\int_{a}^{b} f(x) dx = \frac{b-a}{3n} (y_0 + 4y_1 + 2y_2 + \dots + 4y_{n-1} + y_n);$$

begin real s; integer i;

s := (y[0] - y[n])/2;

for i := 1 step 2 until n - 1 do s := s + 2 × y[i] + y[i+1];

 $SIM := 2 \times (b - a) \times s/(3 \times n)$

end

CERTIFICATION OF ALGORITHM 84 SIMPSON'S INTEGRATION [P. E. Hennion, Comm. ACM 5 (Apr. 1962)]

A. P. Relph

The English Electric Co., Whetstone, England

Simpson's Integration was translated using the Deuce Algol compiler and, with no corrections, gave satisfactory results.

It is not stated in the comment that integer n needs to be even.

REMARK ON ALGORITHM 84

SIMPSON'S INTEGRATION [Paul E. Hennion. Comm.

ACM, Apr. 1962]

RICHARD GEORGE*

Particle Accelerator Div., Argonne National Lab., Argonne, Ill.

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In performing integration by the use of Simpson's rule, it is well known that the interval [a, b] must be divided evenly into n equal parts, and that it is essential for n to be an even number.

In the published algorithm, there is neither a comment on this important restriction, nor a programmed test for the parity of n. It is therefore a potential trap for the unwary programmer.

CERTIFICATION OF ALGORITHM 84 SIMPSON'S INTEGRATION [P. E. Hennion, Comm. ACM, Apr. 62]

Peter G. Behrenz

Matematikmaskinnämnden, Stockholm, Sweden

SIM was successfully run on FACIT EDB using FACIT-ALGOL 1, which is a realization of ALGOL 60 for FACIT EDB. No changes in the program were necessary. To test SIM some polynomials were integrated.