Gauss Quadrature Rule of Integration

Major: All Engineering Majors

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What is Integration?

Integration

The process of measuring the area under a curve.

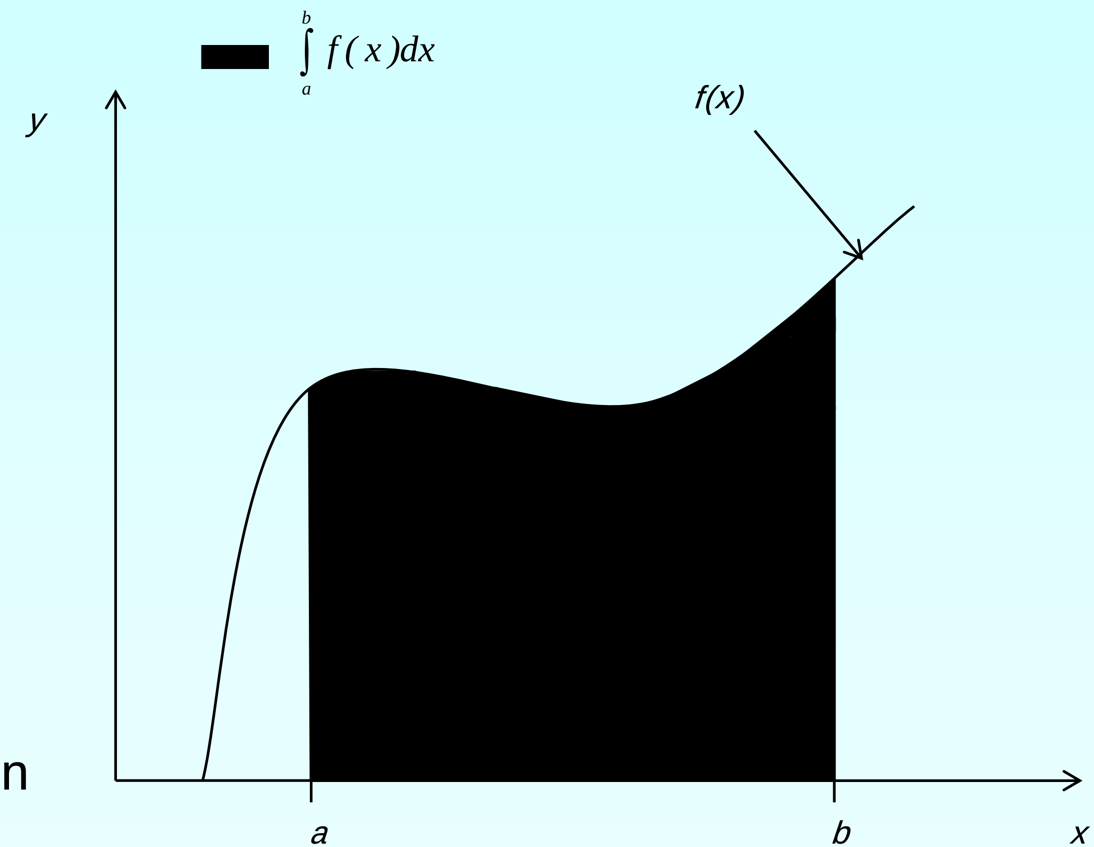
$$I = \int_a^b f(x)dx$$

Where:

f(x) is the integrand

a= lower limit of integration

b= upper limit of integration



Two-Point Gaussian Quadrature Rule

Basis of the Gaussian Quadrature Rule

Previously, the Trapezoidal Rule was developed by the method of undetermined coefficients. The result of that development is summarized below.

$$\int_a^b f(x)dx \approx c_1 f(a) + c_2 f(b)$$

$$= \frac{b-a}{2} f(a) + \frac{b-a}{2} f(b)$$

Basis of the Gaussian Quadrature Rule

The two-point Gauss Quadrature Rule is an extension of the Trapezoidal Rule approximation where the arguments of the function are not predetermined as a and b but as unknowns x_1 and x_2. In the two-point Gauss Quadrature Rule, the integral is approximated as

$$I = \int_a^b f(x)dx \approx c_1 f(x_1) + c_2 f(x_2)$$

Basis of the Gaussian Quadrature Rule

The four unknowns x_1, x_2, c_1 and c_2 are found by assuming that the formula gives exact results for integrating a general third order polynomial, $f(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3$.

Hence

$$\int_a^b f(x)dx = \int_a^b \left(a_0 + a_1 x + a_2 x^2 + a_3 x^3\right)dx$$

$$= \left[a_0 x + a_1 \frac{x^2}{2} + a_2 \frac{x^3}{3} + a_3 \frac{x^4}{4}\right]_a^b$$

$$= a_0(b-a) + a_1\left(\frac{b^2 - a^2}{2}\right) + a_2\left(\frac{b^3 - a^3}{3}\right) + a_3\left(\frac{b^4 - a^4}{4}\right)$$

Basis of the Gaussian Quadrature Rule

It follows that

$$\int_a^b f(x)dx = c_1\left(a_0 + a_1x_1 + a_2{x_1}^2 + a_3{x_1}^3\right) + c_2\left(a_0 + a_1x_2 + a_2{x_2}^2 + a_3{x_2}^3\right)$$

Equating Equations the two previous two expressions yield

$$a_0(b-a) + a_1\left(\frac{b^2-a^2}{2}\right) + a_2\left(\frac{b^3-a^3}{3}\right) + a_3\left(\frac{b^4-a^4}{4}\right)$$

$$= c_1\left(a_0 + a_1x_1 + a_2{x_1}^2 + a_3{x_1}^3\right) + c_2\left(a_0 + a_1x_2 + a_2{x_2}^2 + a_3{x_2}^3\right)$$

$$= a_0(c_1 + c_2) + a_1(c_1x_1 + c_2x_2) + a_2\left(c_1{x_1}^2 + c_2{x_2}^2\right) + a_3\left(c_1{x_1}^3 + c_2{x_2}^3\right)$$

Basis of the Gaussian Quadrature Rule

Since the constants a_0, a_1, a_2, a_3 are arbitrary

$$b - a = c_1 + c_2$$

$$\frac{b^2 - a^2}{2} = c_1 x_1 + c_2 x_2$$

$$\frac{b^3 - a^3}{3} = c_1 {x_1}^2 + c_2 {x_2}^2$$

$$\frac{b^4 - a^4}{4} = c_1 {x_1}^3 + c_2 {x_2}^3$$

Basis of Gauss Quadrature

The previous four simultaneous nonlinear Equations have only one acceptable solution,

$$x_1 = \left(\frac{b-a}{2}\right)\left(-\frac{1}{\sqrt{3}}\right) + \frac{b+a}{2}$$

$$x_2 = \left(\frac{b-a}{2}\right)\left(\frac{1}{\sqrt{3}}\right) + \frac{b+a}{2}$$

$$c_1 = \frac{b-a}{2}$$

$$c_2 = \frac{b-a}{2}$$

Basis of Gauss Quadrature

Hence Two-Point Gaussian Quadrature Rule

$$\int_a^b f(x)dx \approx c_1 f\left(x_1\right) + c_2 f\left(x_2\right)$$

$$= \frac{b-a}{2} f\left(\frac{b-a}{2}\left(-\frac{1}{\sqrt{3}}\right) + \frac{b+a}{2}\right) + \frac{b-a}{2} f\left(\frac{b-a}{2}\left(\frac{1}{\sqrt{3}}\right) + \frac{b+a}{2}\right)$$

Higher Point Gaussian Quadrature Formulas

Higher Point Gaussian Quadrature Formulas

$$\int_a^b f(x)dx \approx c_1 f(x_1) + c_2 f(x_2) + c_3 f(x_3)$$

is called the three-point Gauss Quadrature Rule.

The coefficients c_1, c_2, and c_3, and the functional arguments x_1, x_2, and x_3 are calculated by assuming the formula gives exact expressions for integrating a fifth order polynomial

$$\int_a^b \left(a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4 + a_5 x^5\right)dx$$

General n-point rules would approximate the integral

$$\int_a^b f(x)dx \approx c_1 f(x_1) + c_2 f(x_2) + \ldots\ldots\ldots + c_n f(x_n)$$

Arguments and Weighing Factors for n-point Gauss Quadrature Formulas

In handbooks, coefficients and arguments given for n-point Gauss Quadrature Rule are given for integrals

$$\int_{-1}^{1} g(x)dx \cong \sum_{i=1}^{n} c_i g(x_i)$$

as shown in Table 1.

Table 1: Weighting factors c and function arguments x used in Gauss Quadrature Formulas.

Points	Weighting Factors	Function Arguments
2	c_1 = 1.000000000 c_2 = 1.000000000	x_1 = -0.577350269 x_2 = 0.577350269
3	c_1 = 0.555555556 c_2 = 0.888888889 c_3 = 0.555555556	x_1 = -0.774596669 x_2 = 0.000000000 x_3 = 0.774596669
4	c_1 = 0.347854845 c_2 = 0.652145155 c_3 = 0.652145155 c_4 = 0.347854845	x_1 = -0.861136312 x_2 = -0.339981044 x_3 = 0.339981044 x_4 = 0.861136312

Arguments and Weighing Factors for n-point Gauss Quadrature Formulas

Table 1 (cont.) : Weighting factors c and function arguments x used in Gauss Quadrature Formulas.

Points	Weighting Factors	Function Arguments
5	c_1 = 0.236926885 c_2 = 0.478628670 c_3 = 0.568888889 c_4 = 0.478628670 c_5 = 0.236926885	x_1 = -0.906179846 x_2 = -0.538469310 x_3 = 0.000000000 x_4 = 0.538469310 x_5 = 0.906179846
6	c_1 = 0.171324492 c_2 = 0.360761573 c_3 = 0.467913935 c_4 = 0.467913935 c_5 = 0.360761573 c_6 = 0.171324492	x_1 = -0.932469514 x_2 = -0.661209386 x_3 = -0.2386191860 x_4 = 0.2386191860 x_5 = 0.661209386 x_6 = 0.932469514

Arguments and Weighing Factors for n-point Gauss Quadrature Formulas

So if the table is given for $\int_{-1}^{1} g(x)dx$ integrals, how does one solve $\int_{a}^{b} f(x)dx$? The answer lies in that any integral with limits of $[a, b]$ can be converted into an integral with limits $[-1,1]$ Let

$$x = mt + c$$

If $x = a,$ then $t = -1$

If $x = b,$ then $t = 1$

Such that:

$$m = \frac{b-a}{2}$$

Arguments and Weighing Factors for n-point Gauss Quadrature Formulas

Then $$c = \frac{b+a}{2}$$ Hence

$$x = \frac{b-a}{2}t + \frac{b+a}{2} \qquad dx = \frac{b-a}{2}dt$$

Substituting our values of x, and dx into the integral gives us

$$\int_a^b f(x)dx = \int_{-1}^{1} f\left(\frac{b-a}{2}t + \frac{b+a}{2}\right)\frac{b-a}{2}dt$$

Example 1

For an integral $\int_a^b f(x)dx,$ derive the one-point Gaussian Quadrature Rule.

Solution

The one-point Gaussian Quadrature Rule is

$$\int_a^b f(x)dx \approx c_1 f\left(x_1\right)$$

Solution

The two unknowns x_1, and c_1 are found by assuming that the formula gives exact results for integrating a general first order polynomial,

$$f(x) = a_0 + a_1 x.$$

$$\int_a^b f(x)dx = \int_a^b \left(a_0 + a_1 x\right)dx$$

$$= \left[a_0 x + a_1 \frac{x^2}{2}\right]_a^b$$

$$= a_0\left(b - a\right) + a_1\left(\frac{b^2 - a^2}{2}\right)$$

Solution

It follows that

$$\int_a^b f(x)dx = c_1\left(a_0 + a_1 x_1\right)$$

Equating Equations, the two previous two expressions yield

$$a_0\left(b-a\right)+a_1\left(\frac{b^2-a^2}{2}\right) = c_1\left(a_0 + a_1 x_1\right) = a_0\left(c_1\right)+a_1\left(c_1 x_1\right)$$

Basis of the Gaussian Quadrature Rule

Since the constants a_0, and a_1 are arbitrary

$$b - a = c_1$$

$$\frac{b^2 - a^2}{2} = c_1 x_1$$

giving

$$c_1 = b - a$$

$$x_1 = \frac{b + a}{2}$$

Solution

Hence One-Point Gaussian Quadrature Rule

$$\int_a^b f(x)dx \approx c_1 f(x_1) = (b-a)\ f\left(\frac{b+a}{2}\right)$$

Example 2

a) Use two-point Gauss Quadrature Rule to approximate the distance covered by a rocket from t=8 to t=30 as given by

$$x = \int_{8}^{30} \left(2000\, ln\left[\frac{140000}{140000 - 2100t} \right] - 9.8t \right) dt$$

b) Find the true error, E_t for part (a).

c) Also, find the absolute relative true error, $|\in_a|$ for part (a).

Solution

First, change the limits of integration from [8,30] to [-1,1]

by previous relations as follows

$$\int_{8}^{30} f(t)dt = \frac{30-8}{2}\int_{-1}^{1} f\left(\frac{30-8}{2}x + \frac{30+8}{2}\right)dx$$

$$= 11\int_{-1}^{1} f(11x+19)dx$$

Solution (cont)

Next, get weighting factors and function argument values from Table 1 for the two point rule,

$$c_1 = 1.000000000$$

$$x_1 = -0.577350269$$

$$c_2 = 1.000000000$$

$$x_2 = 0.577350269$$

Solution (cont.)

Now we can use the Gauss Quadrature formula

$$11\int_{-1}^{1} f(11x+19)dx \approx 11c_1 f(11x_1+19)+11c_2 f(11x_2+19)$$

$$=11f(11(-0.5773503)+19)+11f(11(0.5773503)+19)$$

$$=11f(12.64915)+11f(25.35085)$$

$$=11(296.8317)+11(708.4811)$$

$$=11058.44\ m$$

Solution (cont)

since

$$f(12.64915) = 2000\,ln\left[\frac{140000}{140000 - 2100(12.64915)}\right] - 9.8(12.64915)$$

$$= 296.8317$$

$$f(25.35085) = 2000\,ln\left[\frac{140000}{140000 - 2100(25.35085)}\right] - 9.8(25.35085)$$

$$= 708.4811$$

Solution (cont)

b) The true error, E_t , is

$$E_t = True\ Value - Approximate\ Value$$

$$= 11061.34 - 11058.44$$

$$= 2.9000\ m$$

c) The absolute relative true error, $|\in_t|$, is (Exact value = 11061.34m)

$$|\in_t| = \left|\frac{11061.34 - 11058.44}{11061.34}\right| \times 100\%$$

$$= 0.0262\%$$

Additional Resources

For all resources on this topic such as digital audiovisual lectures, primers, textbook chapters, multiple-choice tests, worksheets in MATLAB, MATHEMATICA, MathCad and MAPLE, blogs, related physical problems, please visit

http://numericalmethods.eng.usf.edu/topics/gauss_quadrature.html

THE END