TASHKENT STATE UNIVERSITY OF ECONOMICS

International journal of topics

INNOVATION SCIENCE AND TECHNOLOGY

Scopus || Electronic journal specializing in Scopus

ISSUE 8

Acceptance of papers **August, 2025**

Acceptance of papers

Published monthly

Topics

economics, technology, social sciences

ISSN 3060-5229

THE SCIENTIFIC-POPULAR ELECTRONIC JOURNAL **"INNOVATION SCIENCE AND TECHNOLOGY"** HAS BEEN REGISTERED UNDER THE NUMBER **C-5669633** BY THE AGENCY FOR INFORMATION AND MASS COMMUNICATIONS (AOKA) OF THE REPUBLIC OF UZBEKISTAN, EFFECTIVE FROM OCTOBER 9, 2024.

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The scientific electronic journal "Innovation Science and Technology" has been included in the list of scientific publications recommended for the publication of main scientific results of dissertations for the award of PhD and DSc degrees in economics and technical sciences, in accordance with the Resolution No. 370 of the Presidium of the Higher Attestation Commission of the Republic of Uzbekistan, dated May 8, 2025.

Electronic publication, Issue 7. 35 pages.
Approved for publication on August 1, 2025.

Editorial board:

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A COMPARATIVE STUDY ON THE CONVERGENCE AND ACCURACY OF NUMERICAL INTEGRATION METHODS

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Abstract: This study investigates the accuracy of three fundamental numerical integration methods: the Rectangle Rule, Trapezoidal Rule, and Simpson's Rule. We approximate the definite integral of a smooth function, f (x) = sin(x) + 1, over a fixed interval. By analyzing the absolute error as the number of subintervals increases, we empirically demonstrate the methods' rates of convergence. The results clearly show that Simpson's Rule, with its higher-order O(h) accuracy, converges significantly faster than the O(h²) accuracy of the other two methods.

Key words: Numerical Integration, Quadrature, Simpson's Rule, Trapezoidal Rule, Error Analysis, Rate of Convergence, Numerical Methods.

INTRODUCTION

One of the fundamental problems in calculus and applied mathematics is the evaluation of the definite integral of a function, $\int_a^b f(x)\,dx$ While the Fundamental Theorem of Calculus provides a method for exact evaluation when an antiderivative is known, many functions encountered in science and engineering do not have elementary antiderivatives. In such cases, we must rely on numerical methods, also known as numerical quadrature, to approximate the value of the integral.

The core idea of these methods is to approximate the area under the curve *f (x)* by summing the areas of simpler geometric shapes, such as rectangles, trapezoids, or regions under parabolas. The accuracy of these approximations depends heavily on the chosen method and the number of subintervals used to divide the integration domain [a, b]. This study aims to:

1. Formulate three classical numerical integration methods: the Midpoint Rectangle Rule, the Trapezoidal Rule, and Simpson's Rule.
2. Apply these methods to a known, integrable function to empirically measure their accu- racy.
3. Analyze the rate of convergence for each method by observing how the error decreases as the number of subintervals increases, and compare these findings with theoretical error bounds.

METHODS AND MATERIALS

To compare the methods, we consider a function *f (x)* defined on an interval [a, b]. We divide the interval into n subintervals of equal width $h = (b - a)/n$. The points $x_i = a + ih$ *for* $i = 0, 1, \ldots, n$ are the endpoints of these subintervals.

Numerical Quadrature Rules

Midpoint Rectangle Rule This method approximates the area in each subinterval with a rectangle whose height is the value of the function at the midpoint. Its formula is:

$$M_n = h \sum_{i=1}^{n} f\left(\frac{x_{i-1} + x_i}{2}\right)$$

The local error for this rule is theoretically bounded by $O(h^3)$, leading to a global error of $O(h^2)$.

Trapezoidal Rule This rule approximates the area by summing the areas of trapezoids formed by connecting the points $(x_{i-1}, f(x_{i-1}))$ and $(x_i, f(x_i))$ with a straight line.

$$T_n = \frac{h}{2}\left(f(x_0) + 2\sum_{i=1}^{n-1} f(x_i) + f(x_n)\right)$$

Similar to the Midpoint Rule, its global error is O(h²).

Simpson's Rule This higher-order method approximates the function over pairs of subintervals with a quadratic polynomial (a parabola). It requires n to be an even number.

$$S_n = \frac{h}{3}\left(f(x_0) + 4\sum_{i=1}^{n/2} f(x_{2i-1}) + 2\sum_{i=1}^{n/2-1} f(x_{2i}) + f(x_n)\right)$$

Its use of quadratic approximation yields a significantly better global error bound of O(h).

Test Case and Procedure

We will approximate the integral of the function f(x) = sin(x) + 1 over the interval [0, 2π]. The exact value of this integral is:

$$\int_0^{2\pi} (\sin(x)+1)\,dx = [-\cos(x)+x]_0^{2\pi} = (-\cos(2\pi)+2\pi)-(-\cos(0)+0) = (-1+2\pi)-(-1) = \mathbf{2\pi}$$

We will compute the approximations M_n, T_n, and S_n for n = {8, 16, 32, 64, 128, 256}. For each result, we will calculate the absolute error: Error = |Approximation - 2|.

Results

The absolute errors for each method were calculated and are presented in Table 1. The data is visualized on a log-log plot in Figure 1 to clearly show the different rates of convergence.

Tabulated Error Data

Table 1: Absolute error for each method vs. number of intervals (n).

Intervals (n)	Midpoint Rule Error	Trapezoidal Rule	Error Simpson's Rule Error
8	2.57E-01	5.16E-01	1.34E-02
16	6.44E-02	1.29E-01	8.35E-04
32	1.61E-02	3.22E-02	5.22E-05
64	4.02E-03	8.05E-03	3.26E-06
128	1.01E-03	2.01E-03	2.04E-07
256	2.51E-04	5.03E-04	1.27E-08

Graphical Analysis of Convergence

Figure 1 uses logarithmic scales for both axes. On such a plot, an error function of the form $E \approx C \cdot n^{-k}$ appears as a straight line with slope −k. This visually demonstrates the order of convergence.

Convergence of Numerical Integration Methods

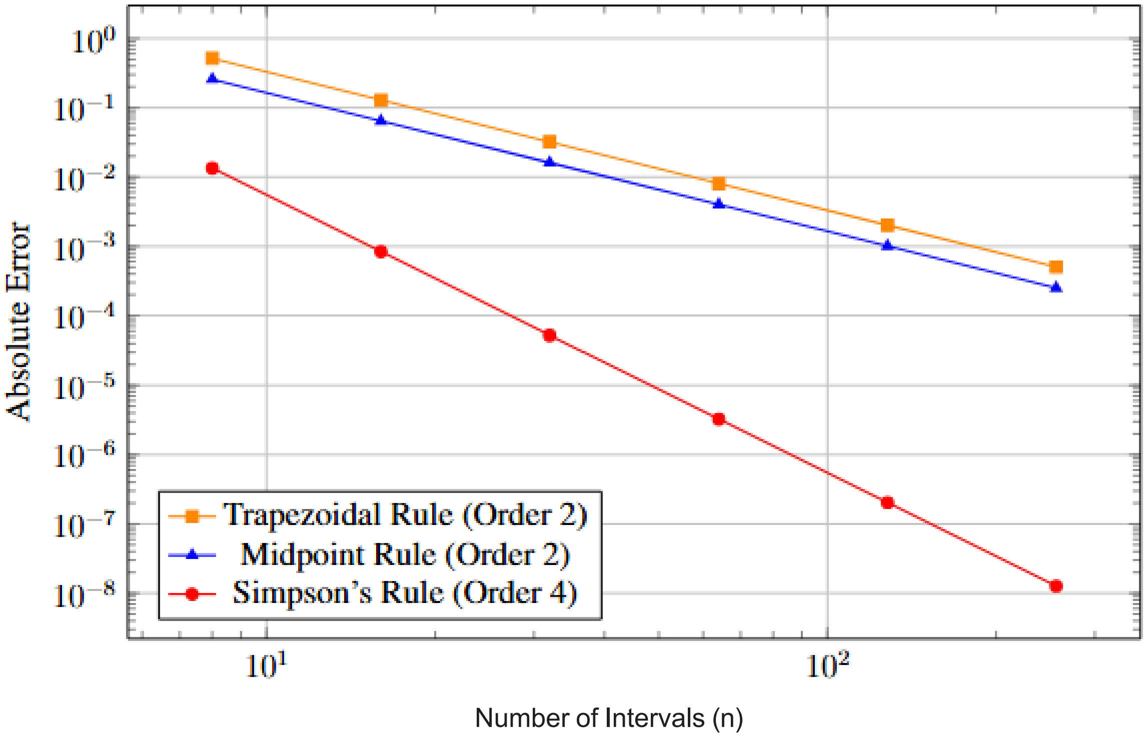

Figure 1: Log-log plot of error vs. number of intervals. The steeper slope for Simpson's Rule indicates a much faster rate of convergence.Discussion

The results powerfully confirm the theoretical predictions. As seen in Table 1, for any given number of intervals n, the error from Simpson's Rule is orders of magnitude smaller than that of the other two methods.

The log-log plot in Figure 1 provides the most crucial insight. The lines for the Midpoint and Trapezoidal rules are parallel, with a slope of approximately -2. This visually confirms that their error decreases quadratically with the number of intervals, or as $O(h^2)$. Doubling n (halving h) reduces the error by a factor of approximately four.

In stark contrast, the line for Simpson's Rule is significantly steeper, with a slope of approximately -4. This demonstrates its fourth-order convergence, O(h). Doubling the number of intervals reduces the error by a factor of roughly sixteen. This vastly superior convergence rate means that Simpson's Rule can achieve a desired level of accuracy with far fewer function evaluations, making it exceptionally more efficient for computationally expensive functions.

The trade-off is minimal: Simpson's Rule is only slightly more complex to implement. However, the immense gain in accuracy for the same computational effort makes it the preferred method for most applications involving smooth functions.

CONCLUSION

This study successfully demonstrated the comparative accuracy of the Midpoint, Trapezoidal, and Simpson's quadrature rules. Through empirical analysis, we confirmed that while all methods converge to the true value of the integral, they do so at vastly different rates. Simpson's Rule, by leveraging a higher-order quadratic approximation, provides a fourth-order rate of convergence that is significantly superior to the second-order convergence of the Midpoint and Trapezoidal rules. This analysis underscores a fundamental principle in numerical methods: the choice of algorithm and its underlying mathematical approximation has a profound impact on the efficiency and accuracy of the solution.

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Proofreader: Zokir ALIBEKOV

Layout and Designer: Oloviddin Sobir ugli

2025. № 8

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