

Readings: *Linz & Wang*, Sections 6.2, 6.3.

This assignment is concerned with the computation of the integral

$$I = \int_0^1 \frac{4}{1+x^2} dx = \pi$$

1. Using MATLAB or your calculator use the following methods to compute approximations to I . In each case give the error.
 - (a) The simple (1 panel) trapezoid rule.
 - (b) The 2 panel trapezoid rule.
 - (c) The 4 panel trapezoid rule.
 - (d) The simple (2 panel) Simpson's rule.
 - (e) The 4 panel Simpsons rule.
 - (f) The simple (1 panel) midpoint rule.
 - (g) The compound 2 panel midpoint rule.
 - (h) The compound 4 panel midpoint rule.
 - (i) The three-eighths rule.
 - (j) The simple (1 panel) corrected trapezoid rule.
 - (k) The 2 panel corrected trapezoid rule.
 - (l) The 4 panel corrected trapezoid rule.

2. Download the scripts trap.m and simp.m from the class website. Use them with $n = 8, 16, 32, 64, 128, 256$ to compute approximations to I . In each case compute the error. What do you observe?

3.

- (a) Find constants α_1 and α_2 such that the integration rule

$$I = \int_0^h f(x) dx \approx \alpha_1 f(h/4) + \alpha_2 f(3h/4) = Q$$

is exact for all linear polynomials.

- (b) Is the above rule exact for quadratics ?
- (c) Given that the error of the rule is of the form

$$e = I - Q = cf^{(d)}(\zeta)h^{d+1}$$

for smooth f , where $0 < \zeta < h$, find the integer d and the constant c .

- (d) Use the rule to compute an approximation to I . Compute the error. How does it compare with the other methods?