

Use the integral  $\int_0^2 x e^{-x} dx$  using

- 1) Trapezoidal rule
- 2) Trapezoidal rule with four compositions
- 3) Simpson's rule
- 4) Simpson's rule with two compositions
- 5) Simpson's 3/8 rule
- 6) Gauss-Legendre two point rule

1)  $\int_0^2 x e^{-x} dx = \frac{(f_0 + f_1)h}{2} = \frac{(f(0) + f(2))(2)}{2}$

$= (0) + 2e^{-2} = 0.27067$

Diagram:  $h=2$ , interval from 0 to 2.

2)  $\int_0^2 x e^{-x} dx = \frac{(f(0) + f(\frac{1}{2}))(\frac{1}{2})}{2} + \frac{(f(\frac{1}{2}) + f(1))(\frac{1}{2})}{2}$

$+ \frac{(f(1) + f(1.5))(\frac{1}{2})}{2} + \frac{(f(1.5) + f(2))(\frac{1}{2})}{2}$

$= \frac{(0 + 0.303265)(\frac{1}{2})}{2} + \frac{(0.303265 + 0.36788)(\frac{1}{2})}{2} +$

$\frac{(0.36788 + 0.33469)(\frac{1}{2})}{2} + \frac{(0.33469 + 0.27067)(\frac{1}{2})}{2}$

Diagram:  $h=\frac{1}{2}$ , interval from 0 to 2 with points at 0, 0.5, 1, 1.5, 2.

2)  $\int_0^2 x e^{-x} dx = \frac{(f(0) + f(\frac{1}{2}))(\frac{1}{2})}{2} + \frac{(f(\frac{1}{2}) + f(1))(\frac{1}{2})}{2}$

$+ \frac{(f(1) + f(1.5))(\frac{1}{2})}{2} + \frac{(f(1.5) + f(2))(\frac{1}{2})}{2}$

$= \frac{(0 + 0.303265)(\frac{1}{2})}{2} + \frac{(0.303265 + 0.36788)(\frac{1}{2})}{2} +$

$\frac{(0.36788 + 0.33469)(\frac{1}{2})}{2} + \frac{(0.33469 + 0.27067)(\frac{1}{2})}{2}$

$= 0.570582$

Diagram:  $h=\frac{1}{2}$ , interval from 0 to 2 with points at 0, 0.5, 1, 1.5, 2.

3)  $\int_0^2 x e^{-x} dx = \frac{(f_0 + 4f_1 + f_2)h}{3}$

$= \frac{(f(0) + 4(f(1)) + f(2))(1)}{3}$

$= \frac{(0 + 4(0.36788) + 0.27067)}{3} = 0.58073$

Diagram:  $h=1$ , interval from 0 to 2 with points at 0, 1, 2.

$$\begin{aligned}
 4) \int_0^2 x e^{-x} dx &= \frac{(f_0 + 4f_1 + f_2)h}{3} + \frac{(f_1 + 4f_2 + f_3)h}{3} \\
 &= \frac{(f(0) + 4f(\frac{1}{2}) + f(1))(\frac{1}{2})}{3} + \frac{(f(1) + 4f(1.5) + f(2))(\frac{1}{2})}{3} \\
 &= \frac{(0 + 4(0.30326) + 0.36788)(\frac{1}{2})}{3} + \frac{(0.36788 + 4(0.334695) + (0.27067))(\frac{1}{2})}{3} \\
 &= 0.263487 + 0.329555 \\
 &= 0.593042
 \end{aligned}$$

$h = \frac{b-a}{2M} = \frac{2}{2(2)} = \frac{1}{2}$

$$\begin{aligned}
 &= \frac{(0 + 4(0.30326) + 0.36788)(\frac{1}{2})}{3} + \frac{(0.36788 + 4(0.334695) + (0.27067))(\frac{1}{2})}{3} \\
 &= 0.263487 + 0.329555 \\
 &= 0.593042
 \end{aligned}$$

$$\begin{aligned}
 5) \int_0^2 x e^{-x} dx &= \frac{(f_0 + 3f_1 + 3f_2 + f_3)3h}{8} \\
 &= \frac{(f(0) + 3f(\frac{2}{3}) + 3f(\frac{4}{3}) + f(2))(\frac{2}{3})}{8} \\
 &= \frac{(0 + 0.342278 + 0.351463 + 0.27067)}{4}
 \end{aligned}$$

$h = \frac{2}{3}$

$$\Rightarrow \frac{(f(0) + 3f(\frac{2}{3}) + 3f(\frac{4}{3}) + f(2)) \cdot \frac{2}{8}}{4}$$

$$= \frac{(0 + 0.342278 + 0.351463 + 0.27062)}{4}$$

$$= 0.2411027$$

$$6) \int_0^2 x e^{-x} dx = f\left(\frac{a+b}{2} - \frac{b-a}{2}\left(\frac{1}{\sqrt{3}}\right)\right) + f\left(\frac{b+a}{2} + \frac{b-a}{2}\left(\frac{1}{\sqrt{3}}\right)\right)$$

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

$$= f(0.42265) + f(1.57735)$$

$$= 0.2269659 + 0.3257569$$

$$= 0.6027228$$

$$\begin{aligned}
 &= e^x (x-2) \\
 E_T(h) &= \left| \frac{-h^2 f''(c)}{12} \right| \leq 5 \times 10^{-9} \\
 &= \frac{h^2(2) |f''(c)|}{12} \leq 5 \times 10^{-9} \\
 \text{Max } |f''(c)| \text{ is at } x=0 &\Rightarrow \left| e^0 (0-2) \right| = |2| = 2 \\
 \Rightarrow E_T(h) &= \frac{h^2(x)(2)}{12} \leq 5 \times 10^{-9} \\
 &= \frac{h^2}{3} \leq 5 \times 10^{-9} \\
 \sqrt{h^2} &\leq \sqrt{15 \times 10^{-9}} \\
 \boxed{h} &\leq 1.225 \times 10^{-4} \\
 h = \frac{b-a}{n} = \frac{2}{n} &\Rightarrow \frac{n}{2} \geq \frac{1}{1.225 \times 10^{-4}} \\
 \Rightarrow \boxed{n} &\geq 16326.53 \Rightarrow \text{followed.}
 \end{aligned}$$

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$$u = e^{-x}(-1 + x - 2 - 1)$$

$$f = e^{-x}(x-4)$$

$$E(f, h) = \left| \frac{-h^4(b-a)f^{(4)}(c)}{180} \right| \leq 5 \times 10^{-9}$$

$$\frac{h^4(2)}{180} |f^{(4)}| \leq 5 \times 10^{-9}$$

$$\Rightarrow \frac{h^4(4)}{90} \leq 5 \times 10^{-9}$$

$$\sqrt[4]{h^4} \leq \sqrt[4]{\frac{90 \times 5 \times 10^{-9}}{4}}$$

$$h \leq 1.83 \times 10^{-2}$$

$$h = \frac{b-a}{2m} = \frac{2}{2m} = \frac{1}{m}$$

$$\Rightarrow \frac{1}{m} \leq 1.83 \times 10^{-2}$$

$$m \geq 54.645$$

How many compositions  $M$  and what bandwidth  $h$  do we need to get an accuracy of  $10^{-9}$  for approximating  $\int_0^2 x e^{-x} dx$  using

1) Composite Trapezoidal Rule

2) Composite Simpson's Rule

1.  $f(x) = x e^{-x}$

$$f'(x) = x(-e^{-x}) + e^{-x}(1)$$

$$= -x e^{-x} + e^{-x}$$

$$f''(x) = -x(-e^{-x}) + e^{-x}(-1) + -e^{-x}$$

$$= x e^{-x} - e^{-x} - e^{-x}$$

$$= e^{-x}(x-2)$$

$$E_T(f, h) = \left| \frac{-h^2 f''(c)}{12} \right| \leq 5 \times 10^{-9}$$

$$= \frac{h^2 (2) |f''(c)|}{12} \leq 5 \times 10^{-9}$$

$$1-0, 2) = |2| = 2$$

2)  $f(x) = x e^{-x}$

$$f' = -x e^{-x} + e^{-x}$$

$$f'' = e^{-x}(x-2)$$

$$f''' = e^{-x}(1) + (x-2)(-e^{-x})$$

$$f^{(4)} = -e^{-x} + (x-2)(e^{-x}) + (-e^{-x})(1)$$

$$= -e^{-x} + (x-2)(e^{-x}) - e^{-x}$$

$$= e^{-x}(-1 + x-2 -1)$$

$$f^{(4)} = e^{-x}(x-4)$$

$$E(f, h) = \left| \frac{-h^4 (b-a) f^{(4)}(c)}{180} \right| \leq 5 \times 10^{-9}$$

$$4(2) |f^{(4)}(c)| \leq 5 \times 10^{-9}$$

$$f^{(4)} = e^{-x}(x-4)$$

$$\max |f^{(4)}| \text{ at } x=0$$

$$\Rightarrow |-4| = 4$$