

COT 4500 Quiz #4 Solutions

Date: 3/2/2012

1) (25 pts) Use the Trapezoid Rule with $n = 4$ (4 trapezoids total), to approximate the following integral: $\int_{\pi/2}^{7\pi/6} e^{\sin x} dx$.

Solution

The evaluation points are $x = \pi/2$, $x = 2\pi/3$, $x = 5\pi/6$, $x = \pi$ and $x = 7\pi/6$. The corresponding value of h is $\pi/6$, the height of each trapezoid. Here is the approximation:

$$\begin{aligned} \frac{\pi}{12} [e^{\sin \frac{\pi}{2}} + 2e^{\sin 2\pi/3} + 2e^{\sin 5\pi/6} + 2e^{\sin \pi} + e^{\sin 7\pi/6}] \\ = \frac{\pi}{12} \left[e + 2e^{\frac{\sqrt{3}}{2}} + 2e^{\frac{1}{2}} + 2 + e^{-\frac{1}{2}} \right] \sim 3.502127162 \end{aligned}$$

2) (25 pts) Use Simpson's Rule with $n = 4$ (5 separate evaluation points, x_0 through x_4) to approximate the integral in question #2.

Solution

The evaluation points are $x = \pi/2$, $x = 2\pi/3$, $x = 5\pi/6$, $x = \pi$ and $x = 7\pi/6$. The corresponding value of h is $\pi/6$. Here is the approximation:

$$\begin{aligned} \frac{\pi}{18} [e^{\sin \frac{\pi}{2}} + 4e^{\sin 2\pi/3} + 2e^{\sin 5\pi/6} + 4e^{\sin \pi} + e^{\sin 7\pi/6}] \\ = \frac{\pi}{18} \left[e + 4e^{\frac{\sqrt{3}}{2}} + 2e^{\frac{1}{2}} + 4 + e^{-\frac{1}{2}} \right] \sim 3.513701341 \end{aligned}$$

3) (25 pts) Use the Gaussian Quadrature with $n = 4$ to approximate the integral $\int_{-1}^3 e^{x^2} dx$. (Note: This approximation probably won't be great because this function can't be approximated well with a low order polynomial. Also, note that the bounds of the integral are not from -1 to 1.) The appropriate chart from the book is as follows:

<u>Roots (for n=4)</u>	<u>Coefficients (for n = 4)</u>
.8611363116	.3478548451
.3399810436	.6521451549
-.3399810436	.6521451549
-.8611363116	.3478548451

Solution

Using $a = -1$, $b = 3$, we can map the integral as follows:

$$\int_{-1}^3 e^{x^2} dx = \int_{-1}^1 2e^{(2t+1)^2} dt$$

Now, plug into the Gaussian Quadrature formula:

$$.3478548451*f(.8611363116) + .6521451549*f(.3399810436) + \\ .3478548451*f(-.8611363116) + .6521451549*f(-.3399810436)$$

where $f(t) = 2e^{(2t+1)^2}$, so

$$f(.861) \sim 2e^{2.72^2} \sim 1653.696286$$

$$f(.340) \sim 2e^{1.68^2} \sim 16.81502134$$

$$f(-.340) \sim 2e^{0.320^2} \sim 1.107853396$$

$$f(-.861) \sim 2e^{(-.722)^2} \sim 1.684852027$$

Adding this all together, we get 587.5206653. (Note: The real answer is closer to 1446. I obtained this number by running both the Trapezoid and Simpson's Rule with $n = 10000$.) The issue here is that nearly all the area is under the curve from $x = 2$ to $x = 3$, but this portion of the curve is only weighted by .347, so to speak.

4) (25 pts) In class on Monday 27th, we coded up a version of the trapezoid rule for a double integral for an arbitrary number of intervals, n : $\int_a^b [\int_c^d f(x,y)dy]dx$. Write a C function that uses the Trapezoid Rule to approximate this given integral for a given function f that takes in two parameters, that you can call. Use the following prototype for your function:

Solution

```
double TrapRule(double a, double b, double c, double d, int n) {

    double sum = 0;
    double stepx = (b - a)/n;
    double stepy = (d - c)/n;

    int i,j;

    for (i=0; i<=n; i++) {
        for (j=0; j<=n; j++) {

            double coeff = 4;
            if (i == 0 || i == n) coeff /= 2;
            if (j == 0 || j == n) coeff /= 2;

            sum += (coeff*f(a+stepx*i, c+stepy*j));
        }
    }
    return sum;
}
```