Instructions:

The code submitted should be your own creation. You may consult MATLAB's documentation or the notes from class. The submission of codes obtained from online sources is a violation of Loyola's honor code.

Exercise 1: Numerical Integration

In this exercise you will implement and compare the numerical integration techniques we discussed in class. Your function should take as input:

- 1. **f** the integrand
- 2. a,b the lower and upper limits of integration
- 3. n the number of sub-intervals
- 4. method an integer corresponding to the method. Use: 1 Midpoint method, 2-Trapezoidal method, 3 Simpsons method

In other words, your function should have heading:

i.e. it should return the approximate value of $\int_{a}^{b} f(x) dx$. In addition, you should also satisfy the following conditions

- 1. Your function should not print out any output.
- 2. The Riemann sums should be implemented in vectorized form.

Testing

Write a script to compare the performance of the 3 methods in approximating $\int_{0}^{1} e^{-x^{2}} dx$ by

- 1. Running each method 10 times starting with n = 10 and increasing the number of subintervals by a factor of 2 for each run.
- 2. Save the errors for each method in a vector and calculate the ratio of successive errors for each method. As we noted in class, the error for the Midpoint and Trapezoidal method is of the form

$$E(\Delta x) = C(\Delta x)^2$$

where $\Delta x = \frac{b-a}{n}$. Therefore if Δx decreases by a factor of 2 the error should decrease by roughly a factor of $\frac{1}{4}$ therefore you should see that the ratio of successive errors is 4 for the Midpoint and Trapezoidal methods. In the case of Simpsons method the error behaves as $C(\Delta x)^4$, therefore the ratio of those errors should be 16.

Plot the errors and values of Δx on a log scale as shown on the plot below Save your plot as numerical_int_comp.jpg and include your file with your submission.
Note: The command set (gca, 'xdir', 'reverse'); will reverse the order of the values along the x-axis.



Submission of exercises

Place all your files (m-files, image, movie, summary.txt, diary.txt) in a folder named lastname_hwN and zip the folder to create a file lastname_hwN.zip. Email your zip file lastname_hwN.zip to pchidyagwai@loyola. with subject MA302_hwN.