MA 302 - Spring 2020

## Homework 5: Due on Wednesday, April 22

## 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:

```
function approx_int = numerical_int(f,a,b,n,method)
```

i.e. it should return the approximate value of $\int_{a}^{b} f(x) d x$.

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 $\int_{0}^{1} e^{-x^{2}} d x$ 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 $\Delta x$ 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 .
3. Plot the errors and values of $\Delta x$ 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.

