

**HW5 – Due Friday, March 24, start of class**  
**No electronic submissions, only hard copy**  
**Be sure to justify all your answers completely.**

1. (10 points) Numerically compute

$$\int_{-1}^1 \cos(2x + 1/2) dx$$

using (a) the composite trapezoid rule, (b) the composite Simpson's rule, and (c) Gaussian Quadrature. In each case first use the error estimates given in class to find how large  $n$  needs to be to ensure that the error in your computation is less than  $10^{-5}$ . Then perform the computation for that  $n$  and confirm that your answer is within the estimated error.

For Gaussian Quadrature you can find a list of coefficients and nodes at <https://pomax.github.io/bezierinfo/legendre-gauss.html>. You can use a computer to compute the error estimates for Gaussian Quadrature.

2. Let  $T(a, b)$  and  $T(a, (a + b)/2) + T((a + b)/2, b)$  be single and double applications of the Trapezoid rule to  $\int_a^b f(x) dx$ . Derive the approximate relation between

$$|T(a, b) - (T(a, (a + b)/2) + T((a + b)/2, b))|$$

and

$$\left| \int_a^b f(x) dx - (T(a, (a + b)/2) + T((a + b)/2, b)) \right|$$

used in adaptive Trapezoid quadrature.

3. Let  $h = (b - a)/3$ ,  $x_0 = a$ ,  $x_1 = a + h$ , and  $x_2 = b$ . Find the degree of precision of the quadrature formula

$$\int_a^b f(x) dx \approx \frac{9}{4}hf(x_1) + \frac{3}{4}hf(x_2)$$

4. Derive the error term in Simpson's rule by assuming that

$$\int_a^b f(x) dx = \frac{b - a}{6} \left( f(a) + 4f\left(\frac{a + b}{2}\right) + f(b) \right) + kf^{(4)}(\eta)$$

and finding  $k$  by using the formula for  $f(x) = x^4$ .