Homework 3 due: 09/27/2016

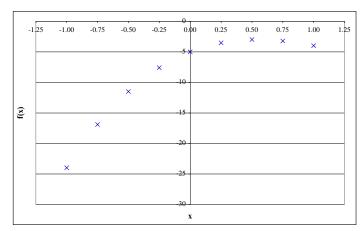
Problem 1 [25 pts]. (No program is required for this problem.)

a) Show analytically that the minimal *total* error for Simpson's rule is achieved for fewer points N as compared to the trapezoid rule. Use that the relative approximation error is $\varepsilon_{\text{approx}} \approx 1/N^A$, with A = 2 for the trapezoid rule, and with A = 4 for Simpson's rule; also, the roundoff error accumulates randomly for both algorithms, that is $\varepsilon_{\text{ro}} \approx \varepsilon_{\text{m}} N^{1/2}$, where $\varepsilon_{\text{m}} \approx 10^{-15}$ is the machine precision for variables of *double data* type.

b) What are the minimal total errors for both rules? Is it possible for any of the rules to achieve an error close to machine precision?

Problem 2 [25 pts]. Use the programs you developed for **Lab 3** to numerically calculate, $\int_{-1}^{1} f(x) dx$ where an experiment has provided 9 measurements of f(x) shown in the table below and the figure to the right. Use double data type for floating-point numbers.

- a) Use Trapezoid rule <u>or</u> Simpson's rule: choose the method that yields the least total error.
- b) Briefly comment on the use of Gaussian quadrature to integrate the tabulated function (data points) over the interval $-1 \le x \le 1$.



	Experimental data points for $f(x)$								
x	-1	-0.75	-0.50	-0.25	0.00	0.25	0.50	0.75	1.00
f(x)	-24.0000	-16.9063	-11.5000	-7.5938	-5.0000	-3.5313	-3.0000	-3.2188	-4.0000

Problem 3 [25 pts]. (No program is required for this problem.) The 4-th degree Legendre polynomial is given as, $P^4(x) = (3-30x^2+35x^4)/8$. Calculate the absolute approximation error of the forward difference (FD) and central difference (CD) algorithms with h = 0.1 for the first derivative of $P^4(x)$ as a function of x.

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Problem 4 [25 pts]. Calculate the electric potential at point P at a distance d = 0.1 m on the y-

axis above a uniformly charged rod with linear charge density $\lambda=2\times10^{-10}$ C/m and length L=0.5 m. The potential at point P is an integral of the potential produced by infinitesimal sectors (of width dx) that make up the rod,

$$V = \int dV = \int k \frac{dq}{r} = \int_0^L \frac{k\lambda}{\sqrt{x^2 + d^2}} dx = \int_0^L f(x) dx$$

with $k = 9 \times 10^9$ N.m²/C². Use one of the programs you created in **Lab 3** to integrates f(x) in the interval $0 \le x \le L$, using <u>Simpson's rule</u> for 513 points. Give the answer in units of Volts

(1V=1N.m/C). Compare your result with the exact one,
$$V = k\lambda \ln \frac{L + \sqrt{L^2 + d^2}}{d}$$
, by printing to

a file the numeric and exact results together with the relative error, $relErr = \frac{y_{numeric} - y_{exact}}{y_{exact}}$.

