CMPSC/Mathematics 451 MATLAB Program Two Due 1 April 2020 Spring 2020

You are to write MATLAB (or Octave) functions to implement the composite Trapezoid rule and the composite Simpson's Rule for approximate computation of the integral

$$I = \int_a^b f(x)dx.$$

Both integration methods will have (n+1) evenly space mesh points x_0, x_1, \ldots, x_n where

$$x_k = a + kh, \quad h = (b - a)/n.$$

Given n you can generate the mesh points with the two MATLAB statements

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Your fu

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 $function \ int = trap(f,a,b,n)$

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where f is a function handle for the function to b mend reviewing the MATLAB intrinsic functions **feval** for function evaluation and **sum** for summing the entries of a vector. Your code should be very short and should avoid loops. The output int is $T_0(h)$ (but don't use this notation in your code). I suggest treating n = 1 as a special case.

As part of your Simpson's rule routine, you will need a function called **update_trap** for updating the trapezoid rule. It has the first line

function new_int=update_trap(f,a,b,n,old_int)

where a,b, and n have the same meaning as for **trap**. If we let h = (b-a)/n, then $old_int = T_0(h)$. The output argument $new_int = T_0(h/2)$.

This uses the formula in the notes that produces $T_0(h/2)$ from $T_0(h)$ and the function f evaluated at the midpoints

$$x_{k+1/2}$$
, = $a + (k+1/2)h$, $k = 0: n-1$.

Again, this code for this function should be short.

The last function implements the composite Simpson's rule using the functions **trap** and **update_trap**. It's first line is

function [int,err]=simpson(f,a,b,n).

where

$$int = T_1(h) = (4 * T_0(h/2) - T_0(h))/3$$

and err is

Assignment Project he Liam Help is the error estimate from the notes. You may assume that n is divisible by

is the error estimate from the notes. You may assume that n is divisible by 2. Thus \mathbf{si} mpute $T_0(2h)$ and two called the control of the control of

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Test your code on three functions that I will put in t **Program**Two Examples in the MATLAB Assignme repifunc.m, logically monthly medical medical medical points. For these three functions, use the Trapezoid rule and S n = 32, 64, 128. Also produce compute $T_0(h) - I$ and $T_1(h) - I$ for the "exact" integrals. For Simpson's Rule, also produce the estimated error.

• **pifunc.m**. Compute the integral over the interval [0, 1]. This function is

$$pifunc(x) = 1/(1+x^2).$$

You should get an approximation of π .

• logderiv.m. Compute the integral over the interval [1, e] where $e = \exp(1)$ is the natural logarithm base. This function is

$$logderiv(x) = 1/x$$
.

The integral should be approximately 1.

• **erfderiv.m**. Compute the integral over the intervals [0,1] and [0,3]. This function is

 $erfderiv(x) = \frac{2}{\sqrt{\pi}}e^{-x^2}.$

You should get good approximations of $\mathbf{erf}(1)$ and $\mathbf{erf}(3)$ from the \mathbf{erf} function in MATLAB.

Please turn in all three functions, your calling script, and your results. I recommned use of the function **diary** in MATLAB to produce a diary file for your output.

Quiz Four will involve using parts of this project to construct a function for Romberg integration.

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