

Mandatory 2

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Exercise 5

NR3's implementation of `DERule` from "derule.h" is used as a base for solving the integral in question 5.3

The equations for Extended Midpoint and `DERule` are set up as follows:

```
double eqn(double x) { return (cos(pow(x, 3)) * exp(-x)) / sqrt(x); }

double eqn_derule(double x, double delta) {
    // If x is small use delta instead to avoid division by zero
    if (abs(x) < 1e-6) {
        return (cos(pow(x, 3)) * exp(-x)) / sqrt(delta);
    } else {
        return (cos(pow(x, 3)) * exp(-x)) / sqrt(x);
    }
}
```

5.1

The analytical solution using Extended Midpoint is:

$$\begin{aligned} & \int_a^b \frac{\cos(x^3) \exp(-x)}{\sqrt{x}} dx \\ & \approx \frac{(b-a)}{N-1} \cdot \sum_{i=1}^{N-1} \left(\frac{\cos\left((a + \Delta x \cdot i)^3\right) \exp(a + \Delta x \cdot i)}{\sqrt{a + \Delta x \cdot i}} \right) + O\left(\frac{1}{N^2}\right) \quad \text{where } \Delta x = \frac{(b-a)}{N} \\ & = (b-a) \cdot \left(\frac{\cos\left((a + \frac{b-a}{2})^3\right) \exp(a + \frac{b-a}{2})}{\sqrt{a + \frac{b-a}{2}}} \right) + O\left(\frac{1}{4}\right) \quad \text{for } N = 2 \end{aligned}$$

5.2

5.3

`DERule` found the integral to be:

1.43004

using XXX f-calculation.