

May 22, 2023 (Due: 08:00 May 29, 2023)

1. (a) Determine the degree of exactness of the quadrature rule

$$\int_a^b f(x) \, dx \approx \frac{b-a}{2} \left(f\left(\frac{2a+b}{3}\right) + f\left(\frac{a+2b}{3}\right) \right).$$

(b) By partitioning $[a, b]$ into n subintervals of equal length and applying the quadrature rule from part (a) on each subinterval, we obtain a composite quadrature rule. Implement such a composite quadrature rule and determine the asymptotic behavior of the error ($O(h)$, $O(h^2)$, $O(h^3)$, or ...) when integrating

$$\int_0^\pi \sin x \, dx = 2,$$

where $h = (b - a)/n$.

2. Suppose that $f: [a, b] \rightarrow \mathbb{R}$ is twice continuously differentiable.

(a) Show that the remainder (i.e., truncation error) of the composite midpoint rule is given by

$$\frac{(b-a)^3}{24n^2} f''(\xi)$$

for some $\xi \in (a, b)$.

(b) If we use the composite midpoint rule to approximate $\int_0^1 e^x \, dx$, how many sampling points do we need in order to obtain six correct digits after the decimal point?

3. Use Romberg's method to compute $\int_0^1 e^x \, dx$ and $\int_0^1 x^{3/2} \, dx$. Keep a record for intermediate results. What can you say about the convergence?

4. Let $E_n[f]$ be the remainder of the n -point Gauss–Legendre quadrature rule. Show that for any continuous function $f \in C[-1, 1]$, we have

$$\lim_{n \rightarrow \infty} E_n[f] = 0,$$

i.e., Gauss–Legendre quadrature rule converges for any continuous function.

5. Show that the n -point Gauss–Chebyshev quadrature rule reads

$$\int_{-1}^1 \frac{f(x)}{\sqrt{1-x^2}} \, dx \approx \frac{\pi}{n} \sum_{k=1}^n f\left(\cos \frac{(2k-1)\pi}{2n}\right).$$

6. (optional) Let us ignore all planets in the solar system and assume that the orbit of Halley's comet is a perfect ellipse. Try to estimate the total orbit length of Halley's comet.

Note that the circumference of an ellipse cannot be represented by an elementary function in terms of its major and minor axes. You will need to do the calculation using numerical integration.

Here are some useful data:

- The eccentricity of the orbit is 0.967.
- The shortest distance between the comet and the sun is 88 million kilometers.

You can also search online to find some other information about the comet.