Due: October 11, 2022

- Zip all your files and label the zip file as [Roll number in lower case]_hw6.zip
- The scripts will be executed and compared against the submitted PDF file.
- Submit a single zip file containing .tex, .py, .pdf and image files only.
- Generic instructions from previous homeworks stand.
- This assignment is to be done entirely in Python
- Use scipy.special.roots_legendre to get the values of w_i and x_i

All tasks are performed on the following integral

$$I = \int_{-1}^{1} f(x)dx, \quad \text{where } f(x) = e^{-x} \sin^{2}(4x)$$
 (1)

and define the error as

Error =
$$\left| \int_{-1}^{1} f(x) dx - \sum_{i=0}^{N} f(x_i) w_i \right|$$
 (2)

Answer the following (state your inferences for each),

- 1. Plot the first five Legendre polynomials on the same plot.
- 2. Plot log(error) as the number of terms in the series, *N*. Comment on the trend observed. Do you observe a monotonic decrease in error with *N*? Why or why not.
- 3. Plot a graph that shows the number of quadrature points required (N) for a given target error (e.g., 10^{-6} , 10^{-8} ···). On the same plot, also show the number of number of segments required from the "best" method (Trap, LE, RE or MP) of the previous assignment.
- 4. Redo the above plot with the computational time required for a given target error using the two methods (Quadrature vs "best" from previous assignment).

For those who are inclined (not graded):

Given the following properties of the Legendre polynomials

$$\int_{-1}^{1} P_n(x) P_m(x) dx = \frac{2}{2n+1} \delta_{\text{mn}}$$

where δ_{mn} is the Kronecker delta, plot the approximate function between -1 and 1 obtained by using the Legendre polynomials $(P_n(x))$ as basis functions for different values of N.

The approximate function is given by

$$f(x) \approx \sum_{i=0}^{N} P_i(x) w_i \tag{3}$$

To get started, multiply the above equation with $P_m(x)$ and integrate from -1 to 1 to arrive at the values of the weights.