

Numerical Methods for Ordinary and Partial Differential Equations | Summer 23

Prof. Dr. Dirk Langemann & Jannis Marquardt, M.Sc.
Institute for Partial Differential Equations

Assignment 4

- Programming exercises - Upload your solution until Mo, 15 May 2023, 03:00 pm.

Programming exercise 4.1 Summed Kepler's barrel rule

(4 + 4 + 2 = 10 points)

Consider the integral $\int_a^b f(x) dx$.

- (a) Write a Matlab function which subdivides [a, b] into equidistant subintervals and applies Kepler's barrel rule to each subinterval. The function should take four inputs: f, a, b and J, where J denotes the number of subintervals.
- (b) We now aim to iteratively call the function from (a) in order to compute the integral of the function $f(x)=\sin(x)$ for the interval $[a,b]=[0,\pi]$. Each time, the number of used intervals J should be increased by one. The number of intervals should be increased as long as the value of the summed quadratures keeps adjusting. More precisely: Repeat this process as long as the computed values vary more than 10^{-4} between each repetition. Stop the iteration if the difference between the computed values for the J-th step and the (J+1)-th step is smaller than 10^{-4} for more than 10 repetitions.
 - Also build in a safeguard: Let your program terminate after a maximal number of steps with an error message.
- (c) Extend your program in the following way: Store the value of the integral for each number of intervals J in a suitable way. Create a plot with the number of intervals on the x-axis and the distance between the value in the J-th step and the last computed value (for the largest number of intervals) on the y-axis.