

Monte Carlo Integration

The famous 'hit or miss' method for integration does not require a long program. Try to solve the following integral:

$$I = \int_0^2 \sin^2 \frac{1}{x(2-x)} dx$$

The function behaves round $x=1$ quite regular but near $x=0$ and $x=2$ it start to oscillate. However the integral is certainly finite and less than 2. The Monte Carlo method is very suitable for this.

In Python just write a function with the function after the integral sign. Use the `numpy.random` functions to generate x values in the correct range and a random value for y . Count the values which are 'hits' and use them to calculate the approximation for I .

You can extend your program to calculate the error.

A more common Monte Carlo method is to use mean values. Try to do this too.

A typical result for the integral above should give you 1.4422 for the first method and 1.4413 for the second method.