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MAT216 - Numerical Methods Homework - 4

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(A)

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Note: Show all your operations in detail. The solutions that do not have enough details will be graded with zero points.

1. (P.180 Q.6c) Use the most accurate three point formula to determine derivative of $f(x)$ at each point in the following table.

x	$f(x)$
1.1	1.52918
1.2	1.64024
1.3	1.70470
1.4	1.71277

2. (P.200 Q.2a-6a-10a) Approximate the following integral

$$\int_{-0.25}^{0.25} \cos^2(x) dx$$

using

- (a) Trapezoidal rule,
 - (b) Simpson's rule,
 - (c) Midpoint rule.
3. (P.208 Q.2a-4a-6a) Approximate the following integral

$$\int_{-0.5}^{0.5} \cos^2(x) dx$$

using

- (a) Composite trapezoidal rule with $n = 4$,
- (b) Composite Simpson's rule with $n = 4$,
- (c) Composite midpoint rule with $n + 2 = 4 + 2 = 6$ subintervals.

1. (P.180 Q.6c) Use the most accurate three point formula to determine derivative of $f(x)$ at each point in the following table.

x	$f(x)$
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For the first and the last point we should use three point endpoint formula since $h=0.1$
For the other two cases we should use the central three point formula.

Three point endpoint formula

$$\frac{1}{2h} [-3f(x_0) + 4f(x_0+h) - f(x_0+2h)]$$

$$f'(1.1) = \frac{1}{0.2} [-3(1.52918) + 4(1.64024) - 1.70470]$$

$$f'(1.1) = \frac{0.26872}{0.2} = 1.3436.$$

Three point midpoint formula

$$\frac{1}{2} [f(x_0+h) - f(x_0-h)]$$

$$f'(1.2) = \frac{1}{0.2} (1.70470 - 1.52918)$$

$$f'(1.2) = 0.8776$$

$$f'(1.3) = \frac{1}{0.2} [1.71277 - 1.64024]$$

$$f'(1.3) = 0.36265$$

↑
three point midpoint
formula

Here, we are going to use three point endpoint

$$h = -0.1$$

$$= \frac{1}{0.2} [-1.64024 + 4(1.70470) - 3(1.71277)]$$

$$f'(1.4) = -0.20125$$

2. (P.200 Q.2a-6a-10a) Approximate the following integral

$$\int_{-0.25}^{0.25} \cos^2(x) dx$$

using

- (a) Trapezoidal rule,
- (b) Simpson's rule,
- (c) Midpoint rule.

a) Trapezoidal Rule (2.1);

$$\frac{(b-a) \cdot f(a) + f(b)}{2}$$

$$\cos^2(-0.25) = 0.938791280$$

$$\cos^2(0.25) = 0.93879128094$$

$$0.5 \cdot \frac{\cos^2(-0.25) + \cos^2(0.25)}{2} = 0.46939564047$$

b) Simpson's rule (2,2);

$$\frac{f(a) + 4f\left(\frac{a+b}{2}\right) + f(b)}{6} (b-a)$$

$$0.5 \left(\frac{0.93879128094 + 4 + 0.93879128094}{6} \right)$$

$$= 0.48979854682$$

c) Midpoint Rule (2.3);

$$f\left(\frac{a+b}{2}\right) (b-a)$$

$$\int_{-0.25}^{0.25} \cos^2(x) dx = 0.5$$

3. (P.208 Q.2a-4a-6a) Approximate the following integral

$$\int_{-0.5}^{0.5} \cos^2(x) dx$$

using

- (a) Composite trapezoidal rule with $n = 4$,
- (b) Composite Simpson's rule with $n = 4$,
- (c) Composite midpoint rule with $n + 2 = 4 + 2 = 6$ subintervals.

Recall the formulas specified in (2.1), (2.2) and (2.3).

$$\Delta x = \frac{(0.5) - (-0.5)}{4} = \frac{1}{4} = 0.25$$

$$\underbrace{\int_{-0.5}^{-0.25} \cos^2(x) dx}_a + \underbrace{\int_{-0.25}^0 \cos^2(x) dx}_b + \underbrace{\int_0^{0.25} \cos^2(x) dx}_c + \underbrace{\int_{0.25}^{0.5} \cos^2(x) dx}_d$$

$$a = \int_{-0.5}^{-0.25} \cos^2(x) dx = \frac{((0.25)(f(-0.25), f(-0.5)))}{2}$$

$$= \frac{0.93879128094 + 0.77015115293}{2}$$

$$= 0.21361780423$$

$$b = \int_{-0,25}^0 \cos^2(x) dx = \frac{(0,25) (f(0) + f(-0,25))}{2}$$

$$\frac{1 + 0,93879128094}{8} = 0,24234891011$$

$$c) \int_0^{0,25} \cos^2(x) dx = (0,25) \left(\frac{f(0,25) + f(0)}{2} \right)$$

$$\frac{1 + 0,93879128094}{8} = 0,24234891011$$

$$d = \int_{0,25}^{0,5} (0,25) \left(\frac{f(0,5) + f(0,25)}{2} \right)$$

$$\frac{0,93879128094 + 0,77015115293}{8} = 0,21361780623$$

$$2(0,24234891011) + 2(0,21361780623)$$

$$= 0,911933628$$

d) Simpson's rule when $n=4$; $\Delta x=0.25$

$$\underbrace{\int_{-0.5}^{-0.25} \cos^2(x) dx}_a + \underbrace{\int_{-0.25}^0 \cos^2(x) dx}_b + \underbrace{\int_0^{0.25} \cos^2(x) dx}_c + \underbrace{\int_{0.25}^{0.5} \cos^2(x) dx}_d$$

a) $\int_{-0.5}^{-0.25} \cos^2(x) dx = (0.25) \frac{(f(-0.25) + f(-0.5) + f(0.375) \cdot 4)}{6}$

$$\frac{0.93879128094 + 0.77015115293 + 3.46337773775}{24}$$

$$= 0.21551334048$$

b) $\int_{-0.25}^0 \cos^2(x) dx = (0.25) \left(\frac{f(0) + f(-0.25) + 4f(-0.125)}{6} \right)$

$$\frac{1 + 0.93879128094 + 3.93782486342}{24}$$

$$= 0.24485900518$$

$$c = \int_0^{0.25} \cos^2(x) dx = (0.25) \left(\frac{f(0.25) + f(0) + 4f(0.125)}{8} \right)$$

$$= 0.24485900518$$

$$d = \int_{0.25}^{0.5} \cos^2(x) dx = (0.25) \left(\frac{f(0.5) + f(0.25) + 4f(0.375)}{8} \right)$$

$$= 0.21551334048$$

Sum of all partial integrations' results;

$$= 2(0.21551334048) + 2(0.24485900518)$$

$$= 0.92074469132$$

$$c) \quad n+2 = n+h = 6 \quad h = \frac{b-a}{n+2}$$

$$x_j' = a + (j+1) \cdot h$$

$$\int_a^b f(x) \cdot dx = 2 \cdot h \sum_{j=0}^{n/2} f(x_{2j}) + \frac{b-a}{6} h^2 f''(\mu)$$

$$\int_{-0.5}^{0.5} \cos^2 x dx = 2h \left[f(x_0) + f(x_2) + f(x_4) \right] \quad h = \frac{1}{6}$$

$$x_0 = a+h = -\frac{2}{6} \quad x_2 = 0$$

$$= \frac{2}{6} \left[\cos^2\left(-\frac{2}{6}\right) + \cos^2(0) + \cos^2\left(\frac{2}{6}\right) \right]$$

$$= 0.928629086$$