MAT2001 – Numerical Methods for Engineers MATLAB Report

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Submitted to

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Aim: To implement Newton's Raphson method for a system for linear system of equation.

Objective: we have to solve a nonlinear equation, f(x)=0 that we cannot easily solve analytically.

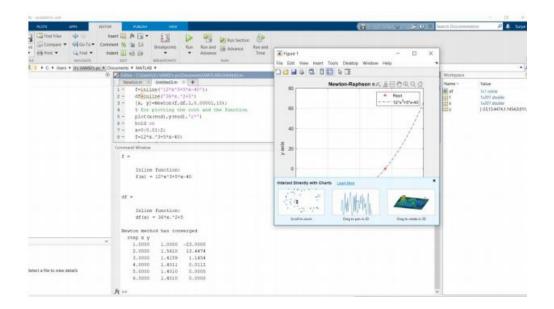
Algorithm:

This is a very popular method that usually converges rapidly. It solves the equation f(x)=0, assuming that we can compute f(x). The iterations start with an initial guess x_0 and proceeds as $x_{k+1}=x_k-\{f(x_k)/f(x_k)\}$.

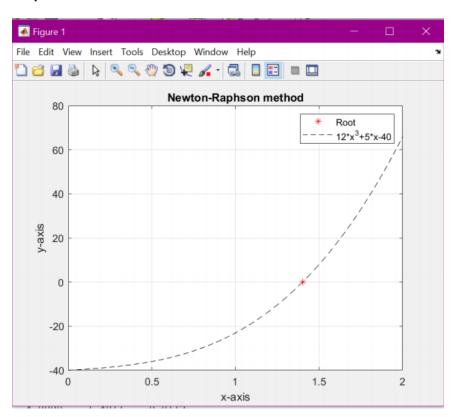
```
function [x,y]=Newton(fun,funpr,x1,tol,kmax)
x(1)=x1;
y(1)=feval(fun,x(1));
ypr(1)=feval(funpr,x(1));
for k=2:kmax
x(k)=x(k-1)-y(k-1)/ypr(k-1);
y(k)=feval(fun,x(k));
 if abs(x(k)-x(k-1)) < tol
disp('Newton method has converged');
 break;
 end
ypr(k)=feval(funpr,x(k));
 iter=k;
end
if(iter>=kmax)
disp('zero not found to desired tolerance');
end
```

```
n=length(x);
k=1:n;
out=[k' x' y'];
disp(' step x y')
disp(out)
Untitled3.m
f=inline('12*x^3+5*x-40')
df=inline('36*x.^2+5')
[x, y]=Newton(f,df,1,0.00001,10);
% for plotting the root and the functionplot(x(end),y(end),'r*')
hold on
x=0:0.01:2;
f=12*x.^3+5*x-40;
plot(x,f,'k--')
grid on
xlabel('x-axis')
ylabel('y-axis')
title('Newton-Raphson method')
legend('Root','12*x^3+5*x-40')
```

Output:



Graph:



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Aim: To implement Newton's method for a system of three equations

Objective: we have to solve a nonlinear equation, f(x)=0 that we cannot easily solve analytically.

Algorithm:

This is a very popular method that usually converges rapidly. It solves the equation f(x)=0, assuming that we can compute f(x). The iterations start with an initial guess x_0 and proceeds as $x_{k+1}=x_k-\{f(x_k)/f(x_k)\}$.

```
function x = NewtonSys(F,J,x0,tol,kmax)
xold=x0; iter=1;
while(iter<=kmax)</pre>
    y=-feval(J,xold)\feval(F,xold);
    xnew=xold+y';
    dif=norm(xnew-xold);
    disp([iter xnew dif]);
    if dif<=tol</pre>
        x=xnew;
        disp('Newton method has converged')
 return;
    else
        xold=xnew;
    end
    iter=iter+1
end
disp('Newton method has converged')
x=xnew
disp("For A=1 & B=1 the values are")
F=inline('[1+x(1)^2*x(2)-2*x(1); x(1)-x(1)^2*x(2)]');
F1=inline('[1+x(1)^2*x(2)-4*x(1); 3*x(1)-x(1)^2*x(2)]');
F2=inline('[1+x(1)^2*x(2)-3*x(1); 2*x(1)-x(1)^2*x(2)]');
J=inline('[2*x(1)*x(2) - 2, x(1)^2;1 - 2*x(1)*x(2), -x(1)^2]')
x0=[1 1]; tol=0.0001;kmax=20;
disp("For A=1 & B=1 the values are")
x=NewtonSys(F,J,x0,tol,kmax)
disp("For A=1 & B=3 the values are")
x1=NewtonSys(F1,J,x0,tol,kmax)
disp("For A=1 & B=2 the values are")
x2=NewtonSys(F2,J,x0,tol,kmax)
```

```
Output:
```

>> runningnewtonsysmethod
For A=1 & B=1 the values are
J =

Inline function:
$$J(x) = [2*x(1)*x(2) - 2, x(1)^2; 1 - 2*x(1)*x(2), -x(1)^2]$$

For A=1 & B=1 the values are 1 1 1 0

Newton method has converged

x =

1 1

iter =

2

2 1 3 0

Newton method has converged

x1 =

1 3

iter =

2

2 1 2 0

Newton method has converged

x2 =

1 2

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Aim: To solve the system secant method

Objective: To find root r that uses a succession of roots of secant lines to better approximate a root of a function f.

Algorithm: The secant method is defined by the recurrence relation

$$x_n = x_{n-1} - f(x_{n-1}) \frac{x_{n-1} - x_{n-2}}{f(x_{n-1}) - f(x_{n-2})} = \frac{x_{n-2} f(x_{n-1}) - x_{n-1} f(x_{n-2})}{f(x_{n-1}) - f(x_{n-2})}.$$

As can be seen from the recurrence relation, the secant method requires two initial values, x_0 and x_1 , which should ideally be chosen to lie close to the root.

MATLAB Code:

```
function [xx, yy]=Secant(f,a,b,tol,kmax)
y(1)=f(a);
y(2)=f(b);
x(1)=a;
x(2)=b;
Dx(1)=0;
Dx(2)=0;
disp(' step x(k-1) x(k) x(k+1) y(k+1) Dx(k+1)')
for k=2:kmax
x(k+1)=x(k)-y(k)*(x(k)-x(k-1))/(y(k)-y(k-1));
y(k+1)=f(x(k+1));
Dx(k+1)=x(k+1)-x(k);
iter=k-1;
 out=[iter, x(k-1),x(k),x(k+1),y(k+1),Dx(k+1)];
 disp(out)
 xx=x(k+1);
yy=y(k+1);
 if abs(y(k+1))<tol</pre>
 disp('Secant method has converged'); break;
 if (iter>=kmax)
 disp('zero not found to desired tolerance');
end
```

 $f=@(x) 2*x.^2+3*log(x)-1;$

```
a=1;b=2;
tol=0.00001;kmax=10;
[xx, yy]=Secant(f,a,b,tol,kmax);
x=0:0.01:3;
y=2*x.^2+3*log(x)-1;
plot(x,y)
hold on
plot(xx(end),yy(end),'r*')
hold on
xlabel('X-Axis')
ylabel('Y-Axis')
title('Secant Method')
```

Output:

step x(k-1) x(k) x(k+1) y(k+1) Dx(k+1)

1.0000 0.5000 1.0000 0.8603 0.0289 -0.1397

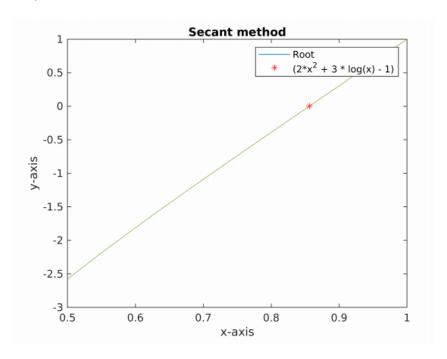
2.0000 1.0000 0.8603 0.8562 0.0001 -0.0042

3.0000 0.8603 0.8562 0.8561 -0.0000 -0.0000

secant method has converged

0.8561 -0.0000

Graph:



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Aim: To solve the system using Gauss Elimination

Objective: Solving systems of linear equations. It consists of a sequence of operations performed on the corresponding matrix of coefficients

Algorithm: Gaussian elimination allows the computation of the determinant of a square matrix, we have to recall how the elementary row operations change the determinant:

- Swapping two rows multiplies the determinant by -1
- Multiplying a row by a nonzero scalar multiplies the determinant by the same scalar
- Adding to one row a scalar multiple of another does not change the determinant.

If Gaussian elimination applied to a square matrix A produces a row echelon matrix B, let d be the product of the scalars by which the determinant has been multiplied, using the above rules. Then the determinant of A is the quotient by d of the product of the elements of the diagonal of B:

$$\det(A) = \frac{\prod \operatorname{diag}(B)}{d}.$$

```
function x=Gaussele(A,b);
A=[1 3 5;2 -1 -3;4 5 -1];
b=[14;3;7];
[m,n]=size(A);
if m~=n
        error('Matrix A must be square');
end
nb=n+1;
Aug=[A b];

for k=1:n-1
        for i=k+1:n
            factor=Aug(i,k)/Aug(k,k);
            Aug(i,k:nb)=Aug(i,k:nb)-factor*Aug(k,k:nb);
        end
end
```

```
x=zeros(n,1);
x(n)=Aug(n,nb)/Aug(n,n);
for i=n-1:-1:1
    x(i)=(Aug(i,nb)-Aug(i,i+1:n)*x(i+1:n))/Aug(i,i);
end
disp('Gauss elimination method')
x(i);

Output:
gaussian_method
Gauss elimination method

ans =

5
-2
```

3

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Aim: To solve the system Gauss Siedel method

Objective: Iteratively solving the system of linear equations

Algorithm:

```
Inputs: A, b
Output:
Choose an initial guess
                         to the solution
repeat until convergence
    for i from 1 until n do
        for j from 1 until n do
            if j \neq i then
            end if
        end (j-loop)
    end (i-loop)
    check if convergence is reached
end (repeat)
MATLAB Code:
clear ; clc ; close all
n = input('size of the equation system n = ');
C = input('Matrix C ' );
b = input('Matrix b ' );
dett = det(C)
if dett == 0
   print('cannot solve because det(C) = 0 ')
else
b = b'
A = [C b]
for j = 1:(n-1)
       for i = (j+1) : n
           mult = A(i,j)/A(j,j);
           for k= j:n+1
               A(i,k) = A(i,k) - mult*A(j,k) ;
```

```
end
        end
end
for p = n:-1:1
    for r = p+1:n
        x(p) = A(p,r)/A(p,r-1)
    end
   end
end
Output:
size of the equation system n =
3
Matrix C
[6 -2 1;1 2 -5;-2 7 2]
Matrix b
[0\ 0\ 0]
dett =
229.0000
b =
  0
  0
  0
A =
  6 -2 1 0
  1 2 -5 0
```

A =

-2 7 2 0

6 -2 1 0 0 2 -5 0 -2 7 2 0

A =

6.0000 -2.0000 1.0000 0 0 2.3333 -5.0000 0 -2.0000 7.0000 2.0000 0

A =

6.0000 -2.0000 1.0000 0 0 2.3333 -5.1667 0 -2.0000 7.0000 2.0000 0

A =

6.0000 -2.0000 1.0000 0 0 2.3333 -5.1667 0 -2.0000 7.0000 2.0000 0

A =

6.0000 -2.0000 1.0000 0 0 2.3333 -5.1667 0 0 7.0000 2.0000 0

A =

6.0000 -2.0000 1.0000 0 0 2.3333 -5.1667 0 0 6.3333 2.0000 0

A =

6.0000 -2.0000 1.0000 0 0 2.3333 -5.1667 0 0 6.3333 2.3333 0 6.0000 -2.0000 1.0000 0 0 2.3333 -5.1667 0 0 6.3333 2.3333 0

A =

6.0000 -2.0000 1.0000 0 0 2.3333 -5.1667 0 0 0 2.3333 0

A =

6.0000 -2.0000 1.0000 0 0 2.3333 -5.1667 0 0 0 16.3571 0

A =

6.0000 -2.0000 1.0000 0 0 2.3333 -5.1667 0 0 0 16.3571 0

x =

0 -2.2143

x =

-0.3333 -2.2143

x =

-0.5000 -2.2143

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Aim: To solve the system Jacobi method

Objective: For determining the solutions of a strictly diagonally dominant system of linear equations.

Algorithm :

```
Imput: initial guess x^{(0)} to the solution, (diagonal dominant) matrix A, right-hand side vector b, convergence criterion Output: solution when convergence is reached Comments: pseudocode based on the element-based formula above k=0 while convergence not reached do for i:=1 step until n do \sigma=0 for j:=1 step until n do if j\neq i then \sigma=\sigma+a_{ij}x_j^{(k)} end and and
```

```
clc;
clear all;
A=[5 -2 3; -3 9 1; 2 -1 -7]
b=[-1;2;3]
N = 40
x=[1,1,1]
jacobi(A, b, N)
function jacobi(A, b, N)
test=all((2*abs(diag(A)))- sum(abs(A),2)>=0);
if test==0
    A([1\ 2],:) = A([2\ 1],:);
    b([1 \ 2]) = b([2 \ 1]);
end
test=all((2*abs(diag(A)))- sum(abs(A),2)>=0);
if test==0
    A([2\ 1],:) = A([1\ 2],:);
    b([2 1]) = b([1 2]);
    A([1 3],:) = A([3 1],:);
    b([1 \ 3]) = b([3 \ 1]);
    disp("not a dominant vector")
```

```
end
disp(" dominant vector")
d=diag(A);
D=diag(d);
disp("Displaying the diagonal matrix")
disp(D)
D_inv=inv(D);
disp("Displaying the inverse of diagonal matrix")
disp(D_inv)
E=A-D;
disp("Displaying remainder matrix")
disp(E)
x=[1;1;1];
T=-D_inv*E;
C=D_inv*b;
for j=1:N
   x=T*x+C;
end
disp("Here are the result of the following matrix: ")
disp(x)
end
Output:
A =
     5
          -2
                 3
    -3
          9
                 1
     2
          -1
                -7
b =
    -1
     2
     3
N =
    40
```

x =

1 1 1

dominant vector

Displaying the diagonal matrix

5 0 0 0 9 0 0 0 -7

Displaying the inverse of diagonal matrix

0.2000 0 0 0 0.1111 0 0 0 -0.1429

Displaying remainder matrix

0 -2 3 -3 0 1 2 -1 0

Here are the result of the following matrix:

- 0.1861
- 0.3312
- -0.4227

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Aim: To solve the system using LU Decomposition

Objective: Factors a matrix as the product of a lower triangular matrix and an upper triangular matrix.

Algorithm:

Let A be a square matrix. An **LU factorization** refers to the factorization of A, with proper row and/or column orderings or permutations, into two factors — a lower triangular matrix L and an upper triangular matrix U:

In the lower triangular matrix all elements above the diagonal are zero, in the upper triangular matrix, all the elements below the diagonal are zero. For example, for a 3×3 matrix A, its LU decomposition looks like this:

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} = \begin{bmatrix} \ell_{11} & 0 & 0 \\ \ell_{21} & \ell_{22} & 0 \\ \ell_{31} & \ell_{32} & \ell_{33} \end{bmatrix} \begin{bmatrix} u_{11} & u_{12} & u_{13} \\ 0 & u_{22} & u_{23} \\ 0 & 0 & u_{33} \end{bmatrix}.$$

Without a proper ordering or permutations in the matrix, the factorization may fail to materialize.

For example, it is easy to verify (by expanding the matrix multiplication) that . If , then

at least one of and has to be zero, which implies that either L or U is <u>singular</u>. This is impossible if A is nonsingular (invertible). This is a procedural problem. It can be removed by simply reordering the rows of A so that the first element of the permuted matrix is nonzero. The same problem in subsequent factorization steps can be removed the same way; see the basic procedure below.

```
L*U
[L,U,P] = lu(A)
disp("calculating P'*L*U")
P'*L*U
Output:
L =
    1.0000
                             0
   -0.3000
             -0.0400
                        1.0000
    0.5000
              1.0000
                             0
U =
   10.0000
             -7.0000
                             0
         0
              2.5000
                        5.0000
         0
                        6.2000
                   0
calculating L*U
ans =
   10.0000
             -7.0000
                             0
   -3.0000
              2.0000
                        6.0000
   5.0000
             -1.0000
                        5.0000
L =
    1.0000
                   0
                             0
    0.5000
              1.0000
   -0.3000
             -0.0400
                        1.0000
U =
```

10.0000

-7.0000

0

P =

1 0 0 0 0 1 0 1 0

calculating P'*L*U

ans =

 10.0000
 -7.0000
 0

 -3.0000
 2.0000
 6.0000

 5.0000
 -1.0000
 5.0000

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Aim: Implementing Power Method.

Objective: The algorithm will produce a number Lambda, which is the greatest (in absolute value) eigenvalue of A, and a nonzero vector v, which is a corresponding eigenvector of Lambda, that is, Av=(Lambda)*(v).

Algorithm: The power iteration algorithm starts with a vector b0, which may be an approximation to the dominant eigenvector or a random vector. The method is described by the recurrence relation

$$b_{k+1} = \frac{Ab_k}{\|Ab_k\|}$$

```
n=input('Enter dimension of the matrix, n: ');
A = zeros(n,n);
x = zeros(1,n);
y = zeros(1,n);
tol = input('Enter the tolerance, tol: ');
m = input('Enter maximum number of iterations, m: ');
A=[1 2 0; -2 1 2; 1 3 1];
x=[1 \ 1 \ 1];
k = 1; lp = 1;
amax = abs(x(1));
for i = 2 : n
  if abs(x(i)) > amax
       amax = abs(x(i));
       lp = i;
  end
end
for i = 1 : n
  x(i) = x(i)/amax;
end
fprintf('\n\n Ite.
                     Eigenvalue ......Eigenvectores.....\n');
while k <= m
    for i = 1 : n
       y(i) = 0;
```

```
for j = 1 : n
           y(i) = y(i) + A(i,j) * x(j);
         end
      end
      ymu = y(1p);
      lp = 1;
      amax = abs(y(1));
      for i = 2 : n
         if abs(y(i)) > amax
            amax = abs(y(i));
            lp = i;
         end
      end
      if amax <= 0</pre>
         fprintf('0 eigenvalue - select another ');
         fprintf('initial vector and begin again\n');
      else
           err = 0;
           for i = 1 : n
              t = y(i)/y(lp);
              if abs(x(i)-t) > err
                err = abs(x(i)-t);
              end
              x(i) = t;
           fprintf('%4d
                            %11.8f', k, ymu);
           for i = 1 : n
             fprintf(' %11.8f', x(i));
           end
           fprintf('\n');
           if err <= tol</pre>
              fprintf('\n\nThe eigenvalue after %d iterations is: %11.8f \n',k, ymu);
              fprintf('The corresponding eigenvector is: \n');
              for i = 1 : n
                 fprintf('
                                                             %11.8f \n', x(i));
              fprintf('\n');
              break;
           end
           k = k+1;
       end
end
 fprintf('Method did not converge within %d iterations\n', m);
 end
Output:
powermethod
Enter dimension of the matrix, n:
Enter the tolerance, tol:
```

0.001Enter maximum number of iterations, m:

Ite.	Eigenvalue	Eigenvectores		
1	3.00000000	0.60000000	0.20000000	1.00000000
2	2.20000000	0.45454545	0.45454545	1.00000000
3	2.81818182	0.48387097	0.54838710	1.00000000
4	3.12903226	0.50515464	0.50515464	1.00000000
5	3.02061856	0.50170648	0.49488055	1.00000000
6	2.98634812	0.49942857	0.49942857	1.00000000
7	2.99771429	0.49980938	0.50057186	1.00000000
8	3.00152497	0.50006351	0.50006351	1.00000000

The eigenvalue after 8 iterations is: 3.00152497 The corresponding eigenvector is:

0.50006351
0.50006351

1.00000000

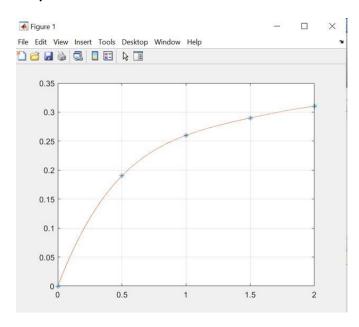
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Aim: Implementing Lagrange's interpolation.

MATLAB Code:

```
function y=lagrange(x,pointx,pointy)
n=size(pointx,2);
L=ones(n,size(x,2));
if (size(pointx,2)~=size(pointy,2))
    fprintf(1, '\nERROR!\nPOINTX and POINTY must have the same number of elements\n');
else
    for i=1:n
        for j=1:n
            if (i~=j)
                L(i,:)=L(i,:).*(x-pointx(j))/(pointx(i)-pointx(j));
        end
    end
y=0;
for i=1:n
    y=y+pointy(i)*L(i,:);
end
end
```

Output:



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Aim: To solve the system using Tridiagonal Method (Thomas Algorithm).

Objective: used to solve tridiagonal systems of equations

Algorithm:

```
Sub TriDiagonal_Matrix_Algorithm(N%, A#(), B#(), C#(), D#(), X#())
    Dim i%, W#
    For i = 2 To N
        W = A(i) / B(i - 1)
        B(i) = B(i) - W * C(i - 1)
        D(i) = D(i) - W * D(i - 1)
    Next i
    X(N) = D(N) / B(N)
    For i = N - 1 To 1 Step -1
        X(i) = (D(i) - C(i) * X(i + 1)) / B(i)
    Next i
End Sub
```

```
%Solving Linear system by using Thomas algorithm /Tridiagonal system
clc;clear all;close all;
format 'short'
%%Triangularization
m=input('Enter the order of TDmatrix:=');%Choose any square matrix
% Lower diagonal element such that first entry is zero.
a=input('\n Enter the lower diagonal vector:=')%lower diagonal elements
%a=[0 -1 -1 -1];
b=input('\n Enter the Main diagonal vector:=')%diagonal elements
%b=[2.04 2.04 2.04 2.04];
% Upper diagonal element such that last entry is zero.
c=input('\n Enter the upper diagonal vector:=')%upperdiagonal elements
% c=[-1 -1 -1 0];
d=input('Enter the right side vector:=')
%d=[4.08 0.8 0.8 2.08];
alpha=zeros(1,m);
for i=1:m
    if i==1
        alpha(i)=b(i);
        beta(i)=d(i);
    else
        ivalue=i
        alpha(i)=b(i)-(a(i)/alpha(i-1))*c(i-1);
        beta(i)=d(i)-(a(i)/alpha(i-1))*beta(i-1);
```

```
end
end
alpha
beta
%% Back substitution
x=zeros(1,m);
for i=m:-1:1
   if i==m
       x(i)=beta(i)/alpha(i);
   else
       x(i)=(beta(i)-c(i)*x(i+1))/alpha(i);
   end
end
Х
Output:
Enter the order of TDmatrix:=
5
 Enter the lower diagonal vector:=
[0 1 1 1 1]
a =
    0
       1 1 1 1
 Enter the Main diagonal vector:=
[-2 -2 -2 -2]
b =
   -2 -2 -2 -2
 Enter the upper diagonal vector:=
[1 1 1 1 0]
c =
    1
        1
               1
                     1
```

```
Enter the right side vector:=
[1;0;0;0;0]
d =
    1
    0
    0
    0
ivalue =
    2
ivalue =
    3
ivalue =
    4
ivalue =
    5
alpha =
  -2.0000 -1.5000 -1.3333 -1.2500 -1.2000
```

beta =

1.0000 0.5000 0.3333 0.2500 0.2000

x =

-0.8333 -0.6667 -0.5000 -0.3333 -0.1667

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Aim: To solve the system of equation using Trapezoidal rule.

Objective: approximating the definite integral.

Algorithm:

$$\int_a^b f(x) \, dx pprox \sum_{k=1}^N rac{f(x_{k-1}) + f(x_k)}{2} \Delta x_k = rac{\Delta x}{2} \left(f(x_0) + 2 f(x_1) + 2 f(x_2) + 2 f(x_3) + 2 f(x_4) + \cdots + 2 f(x_{N-1}) + f(x_N)
ight).$$

MATLAB Code:

```
clc;
clear all;
f=@(x)cosh(x);
% create a handle to the function f with an @ sign.
a=input('Enter lower limit a: ');
b=input('Enter upper limit b: ');
n=input('Enter the no. of subinterval: ');
h=(b-a)/n;
sum=0;
for k=1:1:n-1
    x(k)=a+k*h;
    y(k)=f(x(k));
    sum=sum+y(k);
end
% Formula: (h/2)*[(y0+yn)+2*(y2+y3+..+yn-1)]
answer=(h/2)*(f(a)+f(b)+2*sum);
fprintf('\n The value of integration is %f',answer);
```

Output:

```
Enter lower limit a:

0
Enter upper limit b:

2
Enter the no. of subinterval:

4
```

The value of integration is 3.702107

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Aim: To solve the system using Simpson's 1/3rd Rule

Objective: approximations for definite integrals

Algorithm:

$$\int_a^b f(x)\,dx pprox rac{b-a}{6}\left[f(a)+4f\left(rac{a+b}{2}
ight)+f(b)
ight].$$

MATLAB Code:

```
clc;
clear all;
f=@(x)\cosh(x); %Change here for different function
a=input('Enter lower limit a: ');
b=input('Enter upper limit b: ');
n=input('Enter the number of sub-intervals n: ');
h=(b-a)/n;
if rem(n,2)==1
  fprintf('\n Enter valid n!!!');
   n=input('\n Enter n as even number ');
end
for k=1:1:n
 x(k)=a+k*h;
 y(k)=f(x(k));
end
 so=0;se=0;
for k=1:1:n-1
    if rem(k,2)==1
       so=so+y(k);%sum of odd terms
       se=se+y(k); %sum of even terms
    end
end
% Formula: (h/3)*[(y0+yn)+2*(y3+y5+...odd term)+4*(y2+y4+y6+...even terms)]
answer=h/3*(f(a)+f(b)+4*so+2*se);
fprintf('\n The value of integration is %f',answer); % exmple The value of
integration is 0.408009
```

Output:

```
Enter upper limit b:

2
Enter the number of sub-intervals n:
16
```

The value of integration is 2.451659