Due: Friday, 8 February 2019

Errors

- 4.2 Do this both by hand (you can show this as a comment in your assignment script if you like) and also by using 'bin2dec'. The syntax for this command is, for example, bin2dec('1010101') to convert the binary number 1010101.
- **4.4** -- This problem helps us understand the limits of finite arithmetic.
- **4.11** -- This problem is an excuse to practice loops and computing errors explicitly

Numerical Integration

- ** NOTE** When the problem asks for the "composite" rules, please use the rules in their most primitive form—e.g., Equation 19.16 for the Trapazoidal rule. I find this much closer to the "mathematical intuition" of the problem.
- → Our goal is to build expertise in **understanding**, not necessarily efficiency!
- → Do not code the composite rules directly please!
- → This means that you will have to slightly modify the "trap" code given in the text on page 500.
- **19.2**—You can show your analytic work in a comment in your code if you like.
- 19.12
- **19.16**—Use the trapezoidal rule.

Extra Credit (2 points)

The pdf for a 2-variable problem (with zero correlation) is given by

$$f(x,y) = \frac{1}{2\pi\sigma_x\sigma_y} \exp\left(-\frac{x^2}{2\sigma_x^2} - \frac{y^2}{2\sigma_y^2}\right)$$

Assume that $\sigma_x^2 = \sigma_y^2 = 1$. Compute the following using the trapezoidal rule. Code this up yourself (not using MATLAB's built-in functions).

$$I_{1} = \int_{y=-1}^{y=1} \int_{x=-1}^{x=1} f(x,y) dx dy$$

$$I_{2} = \int_{y=-2}^{y=2} \int_{x=-2}^{x=2} f(x,y) dx dy$$

$$I_{3} = \int_{y=-3}^{y=3} \int_{x=-3}^{x=3} f(x,y) dx dy$$

$$I_3 = \int_{y=-3}^{y=3} \int_{x=-3}^{x=3} f(x,y) dx dy$$