

Stochastic Methods

Assignment 2 - Solution

Academic Year 2020/2021

[Please insert your name]

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Due date: Thursday, April 1, 2021, 11.59pm	

Exercise 1:	Lagrange	Interpolation	and	Newton's	Divided-	Differences
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E	xercise 1:	Lagrange	Interpolation	n and New	ton's Divi	ded-Differ	ences
	(a)						
	(b)						
	(c)						
	(d)						
	(e)						

Exercise 2: Implementation of Interpolation

- (a)
- (b)
- (c)

Exercise 3: Composite Trapezoidal Rule and Composite Simpson's Rule

- (a)
- (b)

Exercise 4: Implementation of Numerical Quadrature

- (a)
- (b)
- (c)