

22.2 The integral can be evaluated analytically as,

$$I = \int_1^2 \left(x + \frac{1}{x} \right)^2 dx = \int_1^2 x^2 + 2 + x^{-2} dx$$

$$I = \left[\frac{x^3}{3} + 2x - \frac{1}{x} \right]_1^2 = \frac{2^3}{3} + 2(2) - \frac{1}{2} - \frac{1^3}{3} - 2(1) + \frac{1}{1} = 4.8333$$

The tableau depicting the implementation of Romberg integration to $\varepsilon_s = 0.5\%$ is

iteration→	1	2	3
$\varepsilon_t \rightarrow$	6.0345%	0.0958%	0.0028%
$\varepsilon_a \rightarrow$		1.4833%	0.0058%
1	5.12500000	4.83796296	4.83347014
2	4.90972222	4.83375094	
4	4.85274376		

Thus, the result is 4.83347014.

22.3

	1	2	3
n	$\varepsilon_a \rightarrow$	7.9715%	0.0997%
1	1.34376994	1.97282684	1.94183605
2	1.81556261	1.94377297	
4	1.91172038		

22.9 (a)

$$\int_2^{\infty} \frac{dx}{x(x+2)} = \int_0^{0.5} \frac{1}{t^2} (t) \frac{1}{1/t+2} dt = \int_0^{0.5} \frac{1}{1+2t} dt$$

We can use 8 applications of the extended midpoint rule.

$$\frac{1}{16} (0.941176 + 0.842105 + 0.761905 + 0.695652 + 0.64 + 0.592593 + 0.551724 + 0.516129) = 0.34633$$

This result is close to the analytical solution

$$\int_2^{\infty} \frac{dx}{x(x+2)} = \left[0.5 \ln \left(\frac{x}{x+2} \right) \right]_2^{\infty} = 0.5 \ln \left(\frac{\infty}{\infty+2} \right) - 0.5 \ln \left(\frac{2}{2+2} \right) = 0.346574$$

(b)

$$\int_0^{\infty} e^{-y} \sin^2 y \, dy = \int_0^2 e^{-y} \sin^2 y \, dy + \int_2^{\infty} e^{-y} \sin^2 y \, dy$$

For the first part, we can use 4 applications of Simpson's 1/3 rule

$$I = (2-0) \frac{0 + 4(0.048 + 0.219 + 0.258 + 0.168) + 2(0.139 + 0.26 + 0.222) + 0.112}{24} = 0.344115$$

For the second part,

$$\int_2^{\infty} e^{-y} \sin^2 y \, dy = \int_0^{1/2} \frac{1}{t^2} e^{-1/t} \sin^2(1/t) \, dt$$

We can use the extended midpoint rule with $h = 1/8$.

$$I = \frac{1}{8} (0 + 0.0908 + 0.00142 + 0.303) = 0.0494$$

The total integral is

$$I = 0.344115 + 0.0494 = 0.393523$$

This result is close to the analytical solution of 0.4.

(c)

$$\int_0^{\infty} \frac{1}{(1+y^2)(1+y^2/2)} dy = \int_0^2 \frac{1}{(1+y^2)(1+y^2/2)} dy + \int_2^{\infty} \frac{1}{(1+y^2)(1+y^2/2)} dy$$

For the first part, we can use Simpson's 1/3 rule

$$(2-0) \frac{1+4(0.9127+0.4995+0.2191+0.0972)+2(0.7111+0.3333+0.1448)+0.0667}{24} = 0.863262$$

For the second part,

$$\int_2^{\infty} \frac{1}{(1+y^2)(1+y^2/2)} dy = \int_0^{1/2} \frac{1}{t^2(1+(1/t)^2)(1+1/(2t^2))} dt$$

We can use the extended midpoint rule with $h = 1/8$.

$$I = \frac{1}{8}(0.007722+0.063462+0.148861+0.232361) = 0.056551$$

The total integral is

$$I = 0.863262 + 0.056551 = 0.919813$$

This result is close to the analytical solution of 0.920151.

(d)

$$\int_{-2}^{\infty} ye^{-y} dy = \int_{-2}^2 ye^{-y} dy + \int_2^{\infty} ye^{-y} dy$$

For the first part, we can use 4 applications of Simpson's 1/3 rule

$$I = (2-(-2)) \frac{-14.78+4(-6.72-0.824+0.303+0.335)+2(-2.72+0+0.368)+0.2707}{24} = -7.807$$

For the second part,

$$\int_2^{\infty} ye^{-y} dy = \int_0^{1/2} \frac{1}{t^3} e^{-1/t} dt$$

We can use the extended midpoint rule with $h = 1/8$.

$$I = \frac{1}{8}(0.000461+0.732418+1.335696+1.214487) = 0.410383$$

The total integral is

$$I = -7.80733 + 0.410383 = -7.39695$$

(e)

$$\int_0^{\infty} \frac{1}{\sqrt{2\pi}} e^{-x^2/2} dx = \int_0^2 \frac{1}{\sqrt{2\pi}} e^{-x^2/2} dx + \int_2^{\infty} \frac{1}{\sqrt{2\pi}} e^{-x^2/2} dx$$

For the first part, we can use 4 applications of Simpson's 1/3 rule

$$I = (2-0) \frac{0.399 + 4(0.387 + 0.301 + 0.183 + 0.086) + 2(0.352 + 0.242 + 0.130) + 0.054}{24} = 0.47725$$

For the second part,

$$\int_2^{\infty} \frac{1}{\sqrt{2\pi}} e^{-x^2/2} dx = \int_0^{1/2} \frac{1}{\sqrt{2\pi}} \frac{1}{t^2} e^{-1/(2t^2)} dt$$

We can use the extended midpoint rule with $h = 1/8$.

$$I = \frac{1}{8} (0 + 0 + 0.024413063 + 0.152922154) = 0.02217$$

The total integral is

$$I = 0.47725 + 0.02217 = 0.499415$$

This is close to the exact value of 0.5.

22.14 Change of variable:

$$x = \frac{1.5+0}{2} + \frac{1.5-0}{2}x_d = 0.75 + 0.75x_d$$

$$dx = \frac{1.5-0}{2}dx_d = 0.75dx_d$$

$$I = \int_{-1}^1 \frac{1.5}{\sqrt{\pi}} e^{-(0.75+0.75x_d)^2} dx_d$$

Therefore, the transformed function is

$$f(x_d) = \frac{1.5}{\sqrt{\pi}} e^{-(0.75+0.75x_d)^2}$$

Two-point formula:

$$I = f\left(\frac{-1}{\sqrt{3}}\right) + f\left(\frac{1}{\sqrt{3}}\right) = 0.765382 + 0.208792 = 0.974173$$

$$\varepsilon_t = \left| \frac{0.966105 - 0.974173}{0.966105} \right| \times 100\% = 0.835\%$$

23.1

	x	$f(x)$
x_{i-2}	0.261799388	0.965925826
x_{i-1}	0.523598776	0.866025404
x_i	0.785398163	0.707106781
x_{i+1}	1.047197551	0.5
x_{i+2}	1.308996939	0.258819045

$$\text{true} = -\sin(\pi/4) = -0.70710678$$

The results are summarized as

	first-order	second-order
Forward	-0.79108963 -11.877%	-0.72601275 -2.674%
Backward	-0.60702442 14.154%	-0.71974088 -1.787%
Centered	-0.69905703 1.138%	-0.70699696 0.016%

23.4 The true value is $-\sin(\pi/4) = -0.70710678$.

$$D(\pi/3) = \frac{-0.25882 - 0.965926}{2(1.047198)} = -0.58477$$

$$D(\pi/6) = \frac{0.258819 - 0.965926}{2(0.523599)} = -0.67524$$

$$D = \frac{4}{3}(-0.67524) - \frac{1}{3}(-0.58477) = -0.70539$$