

9.

```
1 using Printf
2 function romberg(f::Function, xlim, n, ε)
3     a, b = xlim
4     h = b - a
5     T = zeros(n, n)
6     T[1, 1] = 1 / 2 * h * (f(a) + f(b))
7     for i = 1:n
8         tmpsum = 0
9         jmax = 2^(i - 1)
10        for j = 1:jmax
11            tmpsum += f(a + (j - 1 / 2) * h)
12        end
13        T[i+1, 1] = 1 / 2 * T[i, 1] + 1 / 2 * h * tmpsum
14        for m = 1:i
15            T[i+1, m+1] = (4^m * T[i+1, m] - T[i, m]) / (4^m - 1)
16        end
17        for m = 1:i
18            @printf("%12.9f\t", T[i, m])
19        end
20        @printf("\n")
21        if i > 1 && abs(T[i+1, i+1] - T[i, i]) < ε
22            @printf("Accuracy requirement satisfied.\n\n")
23            break
24        end
25        h /= 2
26    end
27 end
```

```
1 f(x) = 2 / sqrt(pi) * exp(-x)
2 ε = 1e-6
3 xlim = 0, 1
4 romberg(f, xlim, 20, ε)
5 f(x) = exp(-x^2)
6 ε = 1e-6
7 xlim = 0, 0.8
8 romberg(f, xlim, 20, ε)
```

```
1 Problem 9.1
2 0.771743332
3 0.728069946      0.713512151
4 0.716982762      0.713287034      0.713272026
5 Accuracy requirement satisfied.
6 Problem 9.2
7 0.610916970
8 0.646316000      0.658115677
9 0.654851153      0.657696204      0.657668239
10 0.656966396      0.657671477      0.657669829      0.657669854
11 Accuracy requirement satisfied.
```

- 9.1, 取 $I = 0.713272026$
- 9.2, 取 $I = 0.657669854$

