

Numerical Analysis
homework 10: Numerical Integration

Due on Tuesday, May 9, 2017

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1 Introduction

In this assignment, we will implement Newton-Cotes Integration to calculate the following function:

$$f(x) = e^x \quad (1)$$

$$I = \int_0^2 f(x) dx \quad (2)$$

Because the integration of e^x can be evaluated by ourself, so we have the groundtruth:

$$I^* = e^2 - e^0 \approx 6.389056 \quad (3)$$

We will divide the interval 0 to 2 into 12, 24, 96, 192, 384, 768, 1536 subintervals, respectively, and calculate the error with different order. For 12 subintervals, we will create 13-vector X and Y:

$$h = \frac{2}{12}$$

$$X[k] = k * h$$

$$Y[k] = e^{X[k]}$$

X, Y and order will be our input parameter of function.

2 Implementation

Algorithm 1 Newton-Cotes Integration

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Input is order, VEC X, VEC Y
len = size of X
W is weight of the order.
sum = 0
for each i ∈ {0, order, 2*order, 3*order, ..., len-2} do
    for each k ∈ {0, 1, 2, ..., order} do
        sum += W[k] * Y[i+k]
    end for
end for
return sum * (X[1] - X[0])

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3 Discussion

From Section 1, we have already known that:

$$I^* \approx 6.389056$$

As a result, we will calculate the error with different subintervals and order in this section.

3.1 Experiment Result

For convinient purpose, I will refer I_k^n and E_k^n as my answer and error with k subintervals and order n, respectively.

The following tables show the experiment result.

Table 1: Experiment Result

(a) Result of 12 subintervals				(b) Result of 24 subintervals			
I_{12}^1	6.403839	E_{12}^1	1.48E-02	I_{24}^1	6.392753	E_{24}^1	3.70E-03
I_{12}^2	6.389083	E_{12}^2	2.73E-05	I_{24}^2	6.389058	E_{24}^2	1.71E-06
I_{12}^3	6.389117	E_{12}^3	6.12E-05	I_{24}^3	6.38906	E_{24}^3	3.85E-06
I_{12}^4	6.389056	E_{12}^4	2.86E-07	I_{24}^4	6.389056	E_{24}^4	4.51E-09
I_{12}^6	6.389056	E_{12}^6	3.94E-09	I_{24}^6	6.389056	E_{24}^6	1.58E-11
(c) Result of 48 subintervals				(d) Result of 96 subintervals			
I_{48}^1	6.38998	E_{48}^1	9.24E-04	I_{96}^1	6.389287	E_{96}^1	2.31E-04
I_{48}^2	6.389056	E_{48}^2	1.07E-07	I_{96}^2	6.389056	E_{96}^2	6.69E-09
I_{48}^3	6.389056	E_{48}^3	2.41E-07	I_{96}^3	6.389056	E_{96}^3	1.50E-08
I_{48}^4	6.389056	E_{48}^4	7.07E-11	I_{96}^4	6.389056	E_{96}^4	1.10E-12
I_{48}^6	6.389056	E_{48}^6	6.04E-14	I_{96}^6	6.389056	E_{96}^6	0
(e) Result of 192 subintervals				(f) Result of 384 subintervals			
I_{192}^1	6.389114	E_{192}^1	5.78E-05	I_{384}^1	6.389071	E_{384}^1	1.44E-05
I_{192}^2	6.389056	E_{192}^2	4.18E-10	I_{384}^2	6.389056	E_{384}^2	2.61E-11
I_{192}^3	6.389056	E_{192}^3	9.40E-10	I_{384}^3	6.389056	E_{384}^3	5.88E-11
I_{192}^4	6.389056	E_{192}^4	1.69E-14	I_{384}^4	6.389056	E_{384}^4	3.55E-15
I_{192}^6	6.389056	E_{192}^6	1.78E-15	I_{384}^6	6.389056	E_{384}^6	8.88E-16
(g) Result of 768 subintervals				(h) Result of 1536 subintervals			
I_{768}^1	6.38906	E_{768}^1	3.61E-06	I_{1536}^1	6.389057	E_{1536}^1	9.03E-07
I_{768}^2	6.389056	E_{768}^2	1.64E-12	I_{1536}^2	6.389056	E_{1536}^2	1.07E-13
I_{768}^3	6.389056	E_{768}^3	3.66E-12	I_{1536}^3	6.389056	E_{1536}^3	2.27E-13
I_{768}^4	6.389056	E_{768}^4	0	I_{1536}^4	6.389056	E_{1536}^4	8.88E-16
I_{768}^6	6.389056	E_{768}^6	1.78E-15	I_{1536}^6	6.389056	E_{1536}^6	7.99E-15

From Table 1, we can plot Error vs Different Order as shown in Figure 1.

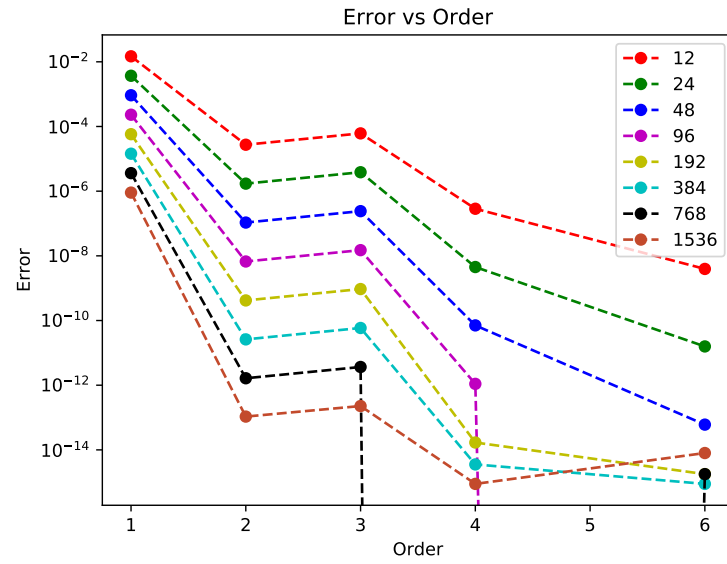


Figure 1: Error vs Order