

EM314 - NUMERICAL METHODS ASSIGNMENT - INTEGRATION

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Q1.

a. MATLAB code (trapezoidal.m)

```
function [ I, lexact, RE] = trapezoidal( f, a, b, numSeg );
    Step = ( b-a )/numSeg;
    X = a:Step:b;
    I = 0;
    for i = 1:length( X )-1
        I = I + f( X( i ) ) + f( X( i+1 ) );
    end
    I = I*Step*.5;
    lexact = integral(f,a,b);
    RE = 100*( lexact - I )/lexact;
End
```

b. MATLAB code (f.m)

```
function res = f(x)
    res = (1-x-4.*x.^3+2.*x.^5);
end
```

MATLAB code (Q1b.m)

```
for i=2:4
    [I,lexact,RE] = trapezoidal(@f,0,4,i);
    fprintf('\nSegments = %d \nEstimateValue = %f \nExactValue = %f\nPRE = %f %%\n',i,I,lexact,RE);
End
```

Output of the code

Segments = 2
EstimateValue = 1852.000000
ExactValue = 1105.333333
PRE = -67.551267 %

Segments = 3
EstimateValue = 1447.720165
ExactValue = 1105.333333
PRE = -30.975889 %

Segments = 4
EstimateValue = 1300.000000
ExactValue = 1105.333333
PRE = -17.611580 %

c. MATLAB code (simpsonsOneThree.m)

```
function [I,lexact,RE] = simpsonsOneThree(f, a, b,numSeg);  
    Step = (b-a)/numSeg;  
    X = a:Step:b;  
    I = 0;  
    for i = 1:2:length(X)-2  
        I = I + f( X( i ) ) + 4*f( X( i+1 ) ) + f( X( i+2 ) );  
    end  
    I = Step*I/3;  
    lexact = integral(f,a,b);  
    RE = 100*(lexact - I)/lexact;  
end
```

d. MATLAB code (Q1d.m)

```
for i=2:2:6
    [l,lexact,RE] = simpsonsOneThree(@f,0,4,i);
    fprintf('\nSegments = %d \nEstimateValue = %f \nExactValue = %f
            \nPRE = %f %%\n',i,l,lexact,RE)
end
```

Output of the code

```
Segments = 2
EstimateValue = 1276.000000
ExactValue = 1105.333333
PRE = -15.440290 %
```

```
Segments = 4
EstimateValue = 1116.000000
ExactValue = 1105.333333
PRE = -0.965018 %
```

```
Segments = 6
EstimateValue = 1107.440329
ExactValue = 1105.333333
PRE = -0.190621 %
```

- e. Composite Trapezoidal rule is used for all segments from 2 to 15 and for Multiple application of Simpson's 1/3rd rule is used for even number of segments and for odd number of segments combination of Simpsons 1/3rd and 3/8th rules are used.

MATLAB code (compositeSimpsons.m)

```
function [PRE] = compositeSimpsons(f, a, b,numSeg);
    Step = (b-a)/numSeg;
    X = a:Step:b;
    IOneThree = 0;
    for i = 1:2:length(X)- 5
        IOneThree = IOneThree + f( X( i ) ) + 4*f( X( i+1 ) ) + f( X( i+2 ) );
    end
    IOneThree = Step*IOneThree/3;
    i = length(X)- 3;
    IThreeEight = f( X( i ) ) + 3*f( X( i+1 ) ) + 3*f( X( i+2 ) ) + f( X( i+3 ) );
    IThreeEight = ( 3*Step*IThreeEight ) / 8;
    I = IOneThree + IThreeEight;
    lexact = integral(f,a,b);
    PRE = 100*(lexact - I )/lexact;
end
```

MATLAB code (Q1e.m)

```
fprintf('\nSegments\tTrapezoidalRule\tSimpsonsRule\n');
for i=2:15
    [I,lexact,TRPRE] = trapezoidal(@f,0,4,i);
    if ( rem(i,2) == 0 )
        [I,lexact,SRPRE] = simpsonsOneThree(@f,0,4,i);
    else
        SRPRE = compositeSimpsons(@f,0,4,i);
    end
    fprintf('\t%d\t\t%.2f\t\t%.2f\n',i,TRPRE,SRPRE);
end
```

Output of the code

Segments	TrapezoidalRule	SimpsonsRule
2	-67.55	-15.44
3	-30.98	-6.86
4	-17.61	-0.97
5	-11.33	-0.81
6	-7.89	-0.19
7	-5.80	-0.19
8	-4.45	-0.06
9	-3.52	-0.06
10	-2.85	-0.02
11	-2.36	-0.03
12	-1.98	-0.01
13	-1.69	-0.01
14	-1.46	-0.01
15	-1.27	-0.01

Step size reduces when segment size is increasing. With the step size convergence rate is higher when Multiple Application of Simpsons $1/3^{\text{rd}}$ rule used than when Composite Trapezoidal rule is used.

Q2. Composite Trapezoidal rule is used for all segments from 2 to 10 and for Multiple application of Simpson's $1/3^{\text{rd}}$ rule is used for even number of segments and for odd number of segments combination of Simpsons $1/3^{\text{rd}}$ and $3/8^{\text{th}}$ rules are used.

a. MATLAB code (f2.m)

```
function res = f2(x)
    m=1;
    %m=1.5;
    %m=2;
    n=2;
    %n=2.5;
    %n=3;
    res = ( x.^(m-1) ).*( (1-x).^(n-1) );
end
```

MATLAB code (Q2a.m)

```
fprintf('Exact Value = %f\n', integral( @f2,0,1 ));
fprintf('\t\t\tTrapezoidal\t\t\tSimpsons\n')
fprintf('Segments\tEstimate\tPRE(%%)\tEstimate\tPRE(%%)\n');

for i=2:10
    [ TRI, lexact, TRPRE ] = trapezoidal( @f2, 0, 1, i );

    if ( rem(i,2) == 0 )
        [ SRI, lexact, SRPRE ] = simpsonsOneThree(@f2,0,1,i);
    else
        [ SRI, SRPRE ] = compositeSimpsons(@f2,0,1,i);
    End

    fprintf('%4d\t\t%f\t%.2f\t%f\t%.2f\n',i,TRI,TRPRE,SRI,SRPRE);
end
```

Output of the code

$\beta(1, 2)$

Exact Value = 0.500000

Segments	Trapezoidal		Simpsons	
	Estimate	PRE(%)	Estimate	PRE(%)
2	0.500000	0.00	0.500000	0.00
3	0.500000	0.00	0.500000	0.00
4	0.500000	0.00	0.500000	0.00
5	0.500000	0.00	0.500000	0.00
6	0.500000	0.00	0.500000	0.00

$\beta(1.5, 2.5)$

Exact Value = 0.196350

Segments	Trapezoidal		Simpsons	
	Estimate	PRE(%)	Estimate	PRE(%)
2	0.125000	36.34	0.166667	15.12
3	0.157135	19.97	0.176777	9.97
4	0.170753	13.04	0.186004	5.27
5	0.177980	9.36	0.189065	3.71
6	0.182347	7.13	0.190751	2.85
7	0.185222	5.67	0.191965	2.23
8	0.187232	4.64	0.192725	1.85
9	0.188702	3.89	0.193343	1.53
10	0.189816	3.33	0.193761	1.32

$\beta(2, 3)$

Exact Value = 0.083333

Segments	Trapezoidal		Simpsons	
	Estimate	PRE(%)	Estimate	PRE(%)
2	0.062500	25.00	0.083333	0.00
3	0.074074	11.11	0.083333	0.00
4	0.078125	6.25	0.083333	0.00
5	0.080000	4.00	0.083333	0.00
6	0.081019	2.78	0.083333	0.00
7	0.081633	2.04	0.083333	0.00
8	0.082031	1.56	0.083333	0.00
9	0.082305	1.23	0.083333	0.00
10	0.082500	1.00	0.083333	0.00

- b.** From above tables, for same number of segments error is relatively less, when Simpsons Rules are used than Composite trapezoidal rule. And in Simpsons rule convergence is higher than the trapezoidal rule.