

a)

<K.P. Kaypee and T.N. Tian. Nathan's scheme>

$$\int_0^1 f(t) dt \approx \frac{f(0) + f(1) + 4f(\frac{1}{4}) + 4f(\frac{3}{4}) + 2f(\frac{1}{2})}{12},$$

Let $[t_0, t_1, t_2] = [0, \frac{1}{2}, 1]$

$h = 1/2$

The first point, $t_0 = 0$, has $h/6$ weights

$(t_0 + t_1)/2$ has $4h/6$ weights

t_1 has $2h/6$ weights

$(t_1 + t_2)/2$ has $4h/6$ weights

Lastly, $t_2 = 1$ has $h/6$ weights

Therefore, this is a Composite Simpson's rule = **ICS**

The error formula is

$$ECS(f) = -1/2880 * f''''(c) * (1/2)^4 = -1/46080 * f''''(c)$$

<Trish's scheme>

$$\int_0^1 f(t) dt \approx \frac{f(0) + f(1) + 2f(\frac{1}{4}) + 2f(\frac{3}{4}) + 2f(\frac{1}{2})}{8}.$$

Let $[t_0, t_1, t_2, t_3, t_4] = [0, \frac{1}{4}, \frac{1}{2}, \frac{3}{4}, 1]$

$h = 1/4$

t_0 has $h/2$ weight

t_1 has h weight

t_2 has h weight

t_3 has h weight

t_4 has $h/2$ weight

Therefore, this is a Composite Trapezoid Rule = **ICT**

$$ECT(f) = -1/12 * f''(c) * (1/4)^2 = -1/192 * f''(c)$$

b)

$$\langle x^3 - 3x^2 + 2 \rangle$$

Since the 4th derivative of the function is 0 we can use Nathan's scheme.

$$ECS(x^3 - 3x^2 + 2) = 0$$

$$\langle \arctan(3x - 1) \rangle$$

Since the 4th derivative's max absolute value is much larger than the 2nd derivative's we should use Trish's scheme.

$$ECT(\arctan(3x - 1)) = -5.846 * -1/12 * h^2 \quad (c=0.526)$$

$$\langle e^x \rangle$$

Since f'' and f'''' is the same in this case and Nathan's error formula has a bigger division, Nathan's scheme has smaller errors than Trish's.

$$ECS(e^x) = -1/2880 * e * h^4 \quad (c=1)$$

$$\langle x^{(5/2)} \rangle$$

Since the 4th derivative's max absolute value is much larger than the 2nd derivative's we should use Trish's scheme.

$$ECT(x^{(5/2)}) = (15 \cdot \sqrt{1})/4 \cdot (-1/12) \cdot h^2 \quad (c=1)$$

$$\langle \sqrt{|x - 1/2|} \rangle$$

Both the 4th and 2nd derivatives have really big max absolute values but the 4th one is steeper so we should use Trish's scheme.

$$ECT(\sqrt{|x - 1/2|}) = -\inf^*(-1/12) \cdot h^2 \quad (c = \lim_{x \rightarrow 1/2} x)$$

c)

$$\langle x^3 - 3x^2 + 2 \rangle$$

I used Composite Simpson's rule as the above error formula states, the error is zero regardless of how many points we have. So we can just use one subinterval

```
function res=Simpson_rule(f,a,b)
    res=(f(a)+4*f((a+b)/2)+f(b))*(b-a)/6;
end
f=@(x)x^3 - 3*x^2 + 2
Simpson_rule(f,0,1)
ans = 1.25
```

$$\langle \arctan(3x - 1) \rangle$$

Error formula for Composite Trapezoid Rule is $-1/12 f'' \cdot h^2 \cdot (1-0) < 10^{-8}$

$$5.846/12 \cdot h^2 \leq 10^{-8}$$

$$h \leq 0.000143272$$

$$N \sim 6980$$

So we need 6980 subintervals

```
function res=Trapezoid_rule(f,a,b)
    res=(f(a)+f(b))/2*(b-a);
end

t=linspace(0,1,6981);
f=@(x) atan(3*x-1);
for i=1:6980
    res=res+Trapezoid_rule(f,t(i),t(i+1));
end
res = 0.323584633878488
```

I used Composite Trapezoid Rule as higher derivatives have bigger values.

$$\langle e^x \rangle$$

Since the function does not grow as the derivative goes higher, we can use the rule that has the highest degree of h , Composite Simpson's rule. I think although there is one more evaluation of function in each subinterval, h^4 overcomes other rules.

The error formula for Composite Simpson's rule is $-1/2880 f'''' \cdot h^4 \cdot (1-0) \leq 10^{-8} \rightarrow$

$$2.718/2880 \cdot h^4 \leq 10^{-8}$$

$$h \leq 0.0570434$$

$$N \sim 18$$

$$f = \exp(x);$$

$$t = \text{linspace}(0, 1, 19);$$

$$\text{for } i = 1:18$$

$$\text{res} = \text{res} + \text{Simpson_rule}(f, t(i), t(i+1));$$

```
end
res = 1.718281834141972
```

< $x^{5/2}$ >

The fourth derivative of the function can be really large depending on c. Since we don't know c, it is safe to use Composite Trapezoid Rule.

```
-1/12*f''*h^2*(1-0) < 10^-8
h<0.00017888
N~5591
```

```
f=@(x)x^(5/2);
t=linspace(0,1,5592);
for i=1:5591
    res=res+Trapezoid_rule(f,t(i),t(i+1));
end
res= 0.285714292378973
```

< $\sqrt{|x - 1/2|}$ >

The anti-derivative of the function is $F(x) = (2*(x-1/2)^{5/2})/(3*abs(x-1/2))$.
So the definite integral [0,1] is $F(1)-F(0) = \sqrt{2}/3 \approx 0.4714045207910317$

d)
< $x^3 - 3x^2 + 2$ >
I-ICS=1.25-1.25=0

< $\arctan(3*x - 1)$ >
 $E = I-ICT = 0.3235846354178851 - 0.323584633878488 = 1.5393971097843462 \times 10^{-9}$

< e^x >
 $E = I-ICS = 1.718281828459045 - 1.718281834141972 = -5.682927017858219 \times 10^{-9}$

< $x^{5/2}$ >
 $E = I-ICT = 0.2857142857142857 - 0.285714292378973 = -6.664687302038175 \times 10^{-9}$
< $\sqrt{|x - 1/2|}$ >
used anti-derivative $E = 0$

We can see that we all get errors less than 10^{-8} and the error formula works.
Nathan's scheme usually converges much faster than Trish's but we have to be aware of the derivative's value as we don't know what the c value will be.