

Computer Implementation 6.3 (*Matlab*) 1D numerical integration (p. 413)

Evaluation of the following integral using five-point Gauss quadrature.

$$I = \int_{-1}^1 (\text{Exp}[s] \text{Sin}[s] / (1 + s^2)) \, ds$$

MatlabFiles\Chap6\OneDGaussQuadratureEx.m

```
% Integration using 5 point Gaussian quadrature
gaussPoints=[-0.906179845938664, -0.5384693101056831, 0,...
0.5384693101056831, 0.906179845938664];

gaussWeights=[0.2369268850561894, 0.47862867049936625, 0.5688888888888889,...
0.47862867049936625, 0.2369268850561894];
int=0;
for i=1:length(gaussWeights)
    s = gaussPoints(i);
    fs = exp(s)*sin(s)/(1+s^2);
    int = int + gaussWeights(i)*fs;
end
int

>> OneDGaussQuadratureEx

int =

0.4270
```

The built-in *Matlab* function `quadl` uses an adaptive approach. It keeps increasing the order of integration until the integral has been evaluated to a desired precision.

```
>> quadl('exp(s).*sin(s)./(1+s.^2)',-1,1)

ans =

0.4274
```
