

Homework #10 (NQue311, Spring, 2020)

KAIST

(Due June 23, 6:00 pm)

1. Develop a computer program for Monte Carlo integral for the following problems:

a)

$$\int_0^1 \sqrt{1-x^2} dx$$

b)

$$\int_0^1 \int_0^1 \sqrt{x^2 + y^2} dx dy$$

You are supposed to discuss the uncertainty of the Monte Carlo integrals.