Honor's Assignment 2

December 6, 2020

- 1. (Exercise 7.13) Show that the composite Trapezium rule always give accurate answer to $\int_0^{2\pi} \sin(x) dx$.
- 2. (Exercise 10.7) Let [a, b] = [-1, 1], let p_{n-1} be the degree n-1 orthogonal polynomial of weight $1-x^2$, and let I_n be the quadrature rule where the quadrature points are roots of $(x^2-1)p_{n-1}(x)$.
 - Show that if q is a polynomial of degree no more than 2n-1, then $\int_{-1}^{1} q dx = I_n(q)$.
 - \bullet Show that all quadrature weights are positive.
 - Suppose f is smooth, find a constant C such that

$$\left| \int_{-1}^{1} f dx - I_n(f) \right| \le C \max_{x \in [-1,1]} |f^{(2n)}(x)|$$

- 3. Consider the initial value problem $y' = \sin(y)$, y(0) = 1.
- Write down the formula for two step Adams-Bashforth.
- Show that the two step Adams-Bashforth has order of accuracy 2 for this problem.
- Suppose we use starting points z(0) = 1, z(h) = 1 + h to carry out Adams-Bashforth till time t = nh = 1. Find number C such that

$$|z(1) - y(1)| \le Ch^2$$