

1) Approximate the integral using the Trapezoidal rule

$$\int_0^{\pi/4} x \sin x \, dx$$

2)

Let $h = (b - a)/3$, $x_0 = a$, $x_1 = a + h$, and $x_2 = b$. Find the degree of precision of the quadrature formula

$$\int_a^b f(x) \, dx = \frac{9}{4}hf(x_1) + \frac{3}{4}hf(x_2).$$

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Integration Formulas:

$$6. \int_{x_0}^{x_1} f(x) dx = \frac{h}{2} [f(x_0) + f(x_1)] - \frac{h^3}{12} f^{(2)}(\xi)$$

$$7. \int_{x_0}^{x_2} f(x) dx = \frac{h}{3} [f(x_0) + 4f(x_1) + f(x_2)] - \frac{h^5}{90} f^{(4)}(\xi)$$

$$8. \int_a^b f(x) dx = \frac{h}{3} \left[f(a) + 2 \sum_{j=1}^{(n/2)-1} f(x_{2j}) + 4 \sum_{j=1}^{n/2} f(x_{2j-1}) + f(b) \right] - \frac{(b-a)h^4}{180} f^{(4)}(\xi)$$

1) Use the **Midpoint method** to approximate the solution to the following initial-value problems $y' = \frac{y^2}{1+t}$, $1 \leq t \leq 2$, $y(1) = -2$ with $h = 0.5$

2) Use the **Runge-Kutta Order Four** to approximate $y(1.2)$
 $y' = t + y$, $1 \leq t \leq 2$, $y(1) = 5$ with $h = 0.2$

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$$w_0 = \alpha,$$

$$k_1 = hf(t_i, w_i),$$

$$k_2 = hf\left(t_i + \frac{h}{2}, w_i + \frac{1}{2}k_1\right),$$

$$k_3 = hf\left(t_i + \frac{h}{2}, w_i + \frac{1}{2}k_2\right),$$

$$k_4 = hf(t_{i+1}, w_i + k_3),$$

$$w_{i+1} = w_i + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4),$$

Determine the **clamped** cubic spline $S(x)$ that interpolates the data $f(0)=0$, $f(1)=1$, $f(2)=0$, and $f'(0)=1$, $f'(2)=2$

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$$\begin{bmatrix} 2h_0 & h_0 & 0 & \dots & 0 \\ h_0 & 2(h_0 + h_1) & h_1 & \dots & 0 \\ 0 & h_1 & 2(h_1 + h_2) & h_2 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & \dots & h_{n-2} & 2(h_{n-2} + h_{n-1}) & h_{n-1} \\ 0 & \dots & 0 & h_{n-1} & 2h_{n-1} \end{bmatrix}$$

$$\begin{bmatrix} \frac{3}{h_0}(a_1 - a_0) - 3f'(a) \\ \frac{3}{h_1}(a_2 - a_1) - \frac{3}{h_0}(a_1 - a_0) \\ \vdots \\ \frac{3}{h_{n-1}}(a_n - a_{n-1}) - \frac{3}{h_{n-2}}(a_{n-1} - a_{n-2}) \\ 3f'(b) - \frac{3}{h_{n-1}}(a_n - a_{n-1}) \end{bmatrix}$$

$$b_j = (a_{j+1} - a_j)/h_j - h_j(c_{j+1} + 2c_j)/3$$

$$d_j = (c_{j+1} - c_j)/(3h_j)$$

1) Use Euler's method to approximate the solution of

$$y' = \cos 2t + \sin 3t, \quad 0 \leq t \leq 1, \quad y(0) = 1, \quad \text{with } h = 0.25$$

The actual solution to the initial-value problem is

$$y(t) = \frac{1}{2} \sin 2t - \frac{1}{3} \cos 3t + \frac{4}{3}$$

Compare the actual error at each step to the error bound.

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1) Use the Composite Simpson's rule with $n=4$ to approximate the following integral.

$$\int_0^{20} e^{2x} \sin(x^2) dx$$

2) Write a MATLAB code which approximate the integral using Composite Trapezoidal rule with $n = 100$.

$$\int_0^{20} e^{2x} \sin(x^2) dx$$

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