

**Exercises:** (Chapter 7 §2 and §3)

1. Implement an algorithm in the programming language of your choice that computes

$$\int_0^x e^{-t^2} dt$$

by summing an approximate Taylor series until the individual terms fall below  $10^{-8}$  in magnitude. Test your program by using it to approximate this integral for  $x = 0.0, 0.1, 0.2, \dots, 1.0$ .

**Turn in both your code and the integral values you computed.**

2. Prove (without using its error term) that Simpson's Rule,

$$\int_a^b f(x) dx \approx \frac{b-a}{6} \left[ f(a) + 4f\left(\frac{a+b}{2}\right) + f(b) \right],$$

correctly integrates all cubic polynomials  $f(x) = ax^3 + bx^2 + cx + d$ .

3. Find a formula of the form

$$\int_0^{2\pi} f(x) dx \approx A_1 f(0) + A_2 f(\pi)$$

that is exact for any function having the form  $f(x) = a + b \cos(x)$ . Then, prove that the resulting formula is also exact for any function of the form

$$f(x) = \sum_{k=0}^n [a_k \cos((2k+1)x) + b_k \sin(kx)].$$

4. Find values for  $c$ ,  $x_0$ , and  $x_1$  so that the formula

$$\int_0^1 f(x) dx \approx c [f(x_0) + f(x_1)]$$

is exact for all  $f \in \Pi_3$ .

5. Find a formula of the form

$$\int_0^1 x f(x) dx \approx A_0 f(x_0) + A_1 f(x_1)$$

that is exact for all polynomials of degree 3 (i.e., find values for  $A_0$ ,  $A_1$ ,  $x_0$ , and  $x_1$ ).