

(b) We have

$$P_{0,2}(x) = \frac{(x - h^4) N_2\left(\frac{h}{2}\right)}{\frac{h^4}{16} - h^4} + \frac{\left(x - \frac{h^4}{16}\right) N_2(h)}{h^4 - \frac{h^4}{16}}, \quad \text{so} \quad P_{0,2}(0) = \frac{16N_2\left(\frac{h}{2}\right) - N_2(h)}{15}.$$

14. All the approximations of the form $N_{2i}\left(h/2^j\right)$, for $i = 1, 2, \dots$ and $j = 0, 1, 2, \dots$, will be upper bounds for M , and all the approximations of the form $N_{2i+1}\left(\frac{h}{2^j}\right)$, for $i = 0, 1, 2, \dots$ and $j = 0, 1, 2, \dots$, will be lower bounds for M .

15. (a) The polygonal approximations are in the following table.

k	4	8	16	32	64	128	256	512
p_k	$2\sqrt{2}$	3.0614675	3.1214452	3.1365485	3.1403312	3.1412723	3.1415138	3.1415729
P_k	4	3.3137085	3.1825979	3.1517249	3.144184	3.1422236	3.1417504	3.1416321

(b) Values of p_k and P_k are given in the following tables, together with the extrapolation results:

For p_k we have :

2.8284271					
3.0614675	3.1391476				
3.1214452	3.1414377	3.1415904			
3.1365485	3.1415829	3.1415926	3.1415927		
3.1403312	3.1415921	3.1415927	3.1415927	3.1415927	

For P_k we have :

4					
3.3137085	3.0849447				
3.1825979	3.1388943	3.1424910			
3.1517249	3.1414339	3.1416032	3.1415891		
3.1441184	3.1415829	3.1415928	3.1415926	3.1415927	

Exercise Set 4.3, page 195

1. The Trapezoidal rule gives the following approximations.

- (a) 0.265625 (b) -0.2678571 (c) -0.17776434 (d) 0.1839397
- (e) -0.8666667 (f) -0.1777643 (g) 0.2180895 (h) 4.1432597

2. The Trapezoidal rule gives the following approximations.

(a) 0.4693956405 (b) 0.08664339760 (c) -0.03702425262 (d) 0.2863341726

3. For the approximations in Exercise 1 we have the following.

	Actual error	Error bound
(a)	0.071875	0.125
(b)	7.943×10^{-4}	9.718×10^{-4}
(c)	0.0358147	0.0396972
(d)	0.0233369	0.1666667
(e)	0.1326975	0.5617284
(f)	9.443×10^{-4}	1.0707×10^{-3}
(g)	0.0663431	0.0807455
(h)	1.554631	2.298827

4. For the approximations in Exercise 2 we have the following.

	Actual error	Error bound
(a)	0.0203171288	0.02083333333
(b)	0.03407359031	0.0625
(c)	0.01664745664	0.02444080544
(d)	0.0138202920	0.02904245657

5. Simpson's rule gives the following approximations.

(a) 0.1940104 (b) -0.2670635 (c) 0.1922453 (d) 0.16240168
 (e) -0.7391053 (f) -0.1768216 (g) 0.1513826 (h) 2.5836964

6. Simpson's rule gives the following approximations.

(a) 0.4897985467 (b) 0.05285463857 (c) -0.02027158961 (d) 0.2762704525

7. Simpson's rule gives the following approximations.

	Actual error	Error bound
(a)	2.604×10^{-4}	2.6042×10^{-4}
(b)	7.14×10^{-7}	9.92×10^{-7}
(c)	1.406×10^{-5}	2.170×10^{-5}
(d)	1.7989×10^{-3}	4.1667×10^{-4}
(e)	5.1361×10^{-3}	0.063280
(f)	1.549×10^{-6}	2.095×10^{-6}
(g)	3.6381×10^{-4}	4.1507×10^{-4}
(h)	4.9322×10^{-3}	0.1302826

8.

	Actual error	Error bound
(a)	0.0000857774	0.0000868056
(b)	0.00028483128	0.001215277778
(c)	0.00010520637	0.0001147849363
(d)	0.0001565719	0.0005334208049

9. The Midpoint rule gives the following approximations.

(a) 0.1582031	(b) -0.2666667	(c) 0.1743309	(d) 0.1516327
(e) -0.6753247	(f) -0.1768200	(g) 0.1180292	(h) 1.8039148

10. The Midpoint rule gives the following approximations.

(a) 0.5	(b) 0.03596025906	(c) -0.01189525810	(d) 0.2658385924
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11. The Midpoint rule gives the following approximations.

	Actual error	Error bound
(a)	0.0355469	0.0625
(b)	3.961×10^{-4}	4.859×10^{-4}
(c)	0.0179285	0.0198486
(d)	8.9701×10^{-3}	0.0833333
(e)	0.0564448	0.2808642
(f)	4.698×10^{-4}	5.353×10^{-4}
(g)	0.0337172	0.0403728
(h)	0.7847138	1.1494136

- 12.

	Actual error	Error bound
(a)	0.0102872307	0.01041666667
(b)	0.01660954823	0.03125
(c)	0.00848153788	0.01222040272
(d)	0.0066752882	0.01452122828

13. $f(1) = \frac{1}{2}$
14. Simpson's rule gives the result $\frac{13}{3}$.
15. The degree of precision is 3.
16. The degree of precision is 3.
17. $c_0 = \frac{1}{3}$, $c_1 = \frac{4}{3}$, $c_2 = \frac{1}{3}$
18. $c_0 = \frac{7}{3}$, $c_1 = -\frac{2}{3}$, $c_2 = \frac{1}{3}$
19. $c_0 = c_1 = \frac{1}{2}$ gives the highest degree of precision, which is 2.
20. $c_1 = \frac{1}{2}$, $x_0 = 0.211324865$ and $x_1 = 0.788675135$ give the highest degree of precision, 3.
21. The following approximations are obtained from Formula (4.23) through Formula (4.30), respectively.
- (a) 0.1024404, 0.1024598, 0.1024598, 0.1024598, 0.1024695, 0.1024663, 0.1024598, and 0.1024598
 - (b) 0.7853982, 0.7853982, 0.7853982, 0.7853982, 0.7853982, 0.7853982, 0.7853982, and 0.7853982
 - (c) 1.497171, 1.477536, 1.477529, 1.477523, 1.467719, 1.470981, 1.477512, and 1.477515
 - (d) 4.950000, 2.740909, 2.563393, 2.385700, 1.636364, 1.767857, 2.074893, and 2.116379
 - (e) 3.293182, 2.407901, 2.359772, 2.314751, 1.965260, 2.048634, 2.233251, and 2.249001
 - (f) 0.5000000, 0.6958004, 0.7126032, 0.7306341, 0.7937005, 0.7834709, 0.7611137, and 0.7593572

22.

i	t_i	w_i	$y(t_i)$	
(4.23)	(4.24)	(4.26)	(4.27)	(4.29)
5.43476	5.03420	5.03292	4.83393	5.03180

23. The errors in Exercise 16 are 1.6×10^{-6} , 5.3×10^{-8} , -6.7×10^{-7} , -7.2×10^{-7} , and -1.3×10^{-6} , respectively.

24. For

$$f(x) = x : a_0 x_0 + a_1(x_0 + h) + a_2(x_0 + 2h) = 2x_0 h + 2h^2;$$

$$f(x) = x^2 : a_0 x_0^2 + a_1(x_0 + h)^2 + a_2(x_0 + 2h)^2 = 2x_0^2 h + 4x_0 h^2 + \frac{8h^3}{3};$$

$$f(x) = x^3 : a_0 x_0^3 + a_1(x_0 + h)^3 + a_2(x_0 + 2h)^3 = 2x_0^3 h + 6x_0^2 h^2 + 8x_0 h^3 + 4h^4.$$

Solving this linear system for a_0 , a_1 , and a_2 gives $a_0 = \frac{h}{3}$, $a_1 = \frac{4h}{3}$, and $a_2 = \frac{h}{3}$. Using $f(x) = x^4$ gives $f^{(4)}(\xi) = 24$, so

$$\frac{1}{5} (x_2^5 - x_0^5) = \frac{h}{3} (x_0^4 + 4x_1^4 + x_2^4) + 24k.$$

Replacing x_1 with $x_0 + h$, x_2 with $x_0 + 2h$ and simplifying gives $k = -h^5/90$.

25. If $E(x^k) = 0$, for all $k = 0, 1, \dots, n$ and $E(x^{n+1}) \neq 0$, then with $p_{n+1}(x) = x^{n+1}$, we have a polynomial of degree $n+1$ for which $E(p_{n+1}(x)) \neq 0$. Let $p(x) = a_n x^n + \dots + a_1 x + a_0$ be any polynomial of degree less than or equal to n . Then $E(p(x)) = a_n E(x^n) + \dots + a_1 E(x) + a_0 E(1) = 0$. Conversely, if $E(p(x)) = 0$, for all polynomials of degree less than or equal to n , it follows that $E(x^k) = 0$, for all $k = 0, 1, \dots, n$. Let $p_{n+1}(x) = a_{n+1} x^{n+1} + \dots + a_0$ be a polynomial of degree $n+1$ for which $E(p_{n+1}(x)) \neq 0$. Since $a_{n+1} \neq 0$, we have

$$x^{n+1} = \frac{1}{a_{n+1}} p_{n+1}(x) - \frac{a_n}{a_{n+1}} x^n - \dots - \frac{a_0}{a_{n+1}}.$$

Then

$$\begin{aligned} E(x^{n+1}) &= \frac{1}{a_{n+1}} E(p_{n+1}(x)) - \frac{a_n}{a_{n+1}} E(x^n) - \dots - \frac{a_0}{a_{n+1}} E(1) \\ &= \frac{1}{a_{n+1}} E(p_{n+1}(x)) \neq 0. \end{aligned}$$

Thus, the quadrature formula has degree of precision n .

26. Using $n = 3$ in Theorem 4.2 gives

$$\int_a^b f(x) dx = \sum_{i=0}^3 a_i f(x_i) + \frac{h^5 f^{(4)}(\xi)}{24} \int_0^3 t(t-1)(t-2)(t-3) dt.$$

Since

$$\int_0^3 t(t-1)(t-2)(t-3) dt = -\frac{9}{10},$$

the error term is

$$-3h^5 f^{(4)}(\xi)/80.$$

Also,

$$a_i = \int_{x_0}^{x_3} \prod_{\substack{j=0 \\ j \neq i}}^3 \frac{x - x_j}{x_i - x_j} dx, \quad \text{for each } i = 0, 1, 2, 3.$$

Using the change of variables $x = x_0 + th$ gives

$$a_i = h \int_0^3 \prod_{\substack{j=0 \\ j \neq i}}^3 \frac{t - j}{i - j} dt, \quad \text{for each } i = 0, 1, 2, 3.$$

Evaluating the integrals gives $a_0 = \frac{3h}{8}$, $a_1 = \frac{9h}{8}$, $a_2 = \frac{9h}{8}$, and $a_3 = \frac{3h}{8}$.

Exercise Set 4.4, page 203

1. The Composite Trapezoidal rule approximations are:

- (a) 0.639900 (b) 31.3653 (c) 0.784241 (d) -6.42872
 (e) -13.5760 (f) 0.476977 (g) 0.605498 (h) 0.970926

- 2.

	Composite Trapezoidal Approximation	Actual Integral
(a)	0.91193343	0.92073549
(b)	0.09363001	0.08802039
(c)	-0.66468785	-0.66293045
(d)	0.36487225	0.36423547

3. The Composite Simpson's rule approximations are:

- (a) 0.99999998 (b) 1.99999999 (c) 2.2751458 (d) -19.646796

- 4.

	Composite Simpson's Approximation	Actual Integral
(a)	0.92088605	0.92073549
(b)	0.08809221	0.08802039
(c)	-0.66292308	-0.66293045
(d)	0.36423967	0.36423547