Numerical Analysis I, Fall 2014 (http://www.math.nthu.edu.tw/~wangwc/)

## Quiz 04

Nov 28, 2014.

- 1. Estimate h or n such that the composite Trapezoidal rule for  $\int_0^1 \sin(x^2) dx$  has absolute error less than  $10^{-5}$ . Then give your numerical value  $I_h$  with the n you obtained (write down your answer and hand in the program).
- 2. Derive the closed Newton-Cotes formula on [0, 1] with four quadrature points.
- 3. Derive the Gaussian quadrature on [-1, 1] with two quadrature points.
- 4. Describe the procedure to evaluate  $\int_0^1 \frac{\sin x}{\sqrt{x}} dx$  so that the Simpson's method would have normal fourth order accuracy. Give all details and need not find the numerical value.

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