Course 161/2S3, Tutorial, Hilary Term, 2006

• Use Simpson's rule to evaluate

$$\int_0^1 5x^5 dx$$

with n = 4.

Comment on how the solution will change if n = 8 and n = 2. Compare your answer with the analytic result.

What value of n is needed to solve this problem to an accuracy of 10^{-12} (approx machine precision).

• Given the first-order differential equation

$$\frac{dy}{dx} = -y(x)$$

and initial condition y(0) = 1. Determine y(x), x = 2 for a step size h = 0.5 using the Euler method.

Note the analytic solution to this equation is $y(x) = e^{-x}$. See how your answer compares to the analytic solution.