

## Numerical methods and programming

### Exercise 1

Consider the following integral :

$$I = \int_0^1 (e^{x^2} + x), dx$$

- 1- Determine an approximate value of  $I$  using Simpson method with an accuracy  $\varepsilon = 10^{-3}$ .
- 2- Determine  $n$ , the number of subintervals required by the trapezoidal method to approximate the integral  $I$  with the same accuracy  $\varepsilon = 10^{-3}$ .

### Exercise 2

We want to compute an approximate value  $\xi$  of the square root of 5 (i.e.,  $\sqrt{5}$ ).

- 1- Determine an interval of the form  $[a, a + 1]$ , with  $a \in \mathbb{N}$ , in which  $\xi$  can be estimated.
- 2- To compute an approximate value of  $\sqrt{5}$ , we must solve a certain equation  $f(x) = 0$ . Give the expression of the function  $f$  in the form of a polynomial of degree 2.
- 3- Compute  $\xi$  with an accuracy  $\varepsilon = 10^{-4}$  using the Newton–Raphson method, choosing  $x_0 = a + 1$  as the initial point.
- 4- Determine the number of iterations  $n$  required by the bisection method to obtain an approximate solution with the same accuracy  $\varepsilon = 10^{-4}$ .

### Exercise 3

Consider the following Cauchy problem :

$$(P) \begin{cases} \frac{dy}{dt} + \cos(t)y = -\cos(t), & t \in [0, \pi] \\ y(0) = 0, \end{cases}$$

- 1- Taking  $h = \frac{\pi}{4}$  as the step size, determine an approximate value of  $y(\pi)$  using the Euler method and then the second-order Runge–Kutta method (RK2).
- 2- Verify that  $y(t) = e^{-\sin(t)} - 1$  is the exact solution of problem (P).
- 3- Evaluate the results obtained in Question (1).

#### **N.B. :**

- Perform all calculations with four digits after the decimal point, without rounding.
- Calculators cannot be shared.