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(** ROMBERG **)

f[x_] := Exp[x];
a = 0.; b = 1;
true1 = Integrate[f[x], x]
true = Integrate[f[x], {x, a, b}]

 $e^x$ 

1.71828

nmax = 5;
h[1] = b - a;
r[1][1] = 0.5 * h[1] * (f[a] + f[b]);
Do[n = 2^(k - 1); h[k] = 0.5 * h[k - 1];
sum = 0.0; Do[sum += f[a + j * h[k]], {j, 1, n, 2}];
r[k][1] = 0.5 * r[k - 1][1] + h[k] * sum;
Do[r[k][j] = r[k][j - 1] + (r[k][j - 1] - r[k - 1][j - 1]) / (4^(j - 1) - 1), {j, 2, k}],
{k, 2, nmax}]
Do[err = Abs[r[n][n] - true]; Print["n = ", n, "    err = ", err], {n, 1, nmax}]
Do[Print["n = ", n, "  j = ", j, "  r = ", r[n][j]], {n, 1, nmax}, {j, 1, n}]

n = 1      err = 0.140859
n = 2      err = 0.000579323
n = 3      err = 8.59466  $\times 10^{-7}$ 
n = 4      err = 3.35485  $\times 10^{-10}$ 
n = 5      err = 3.33067  $\times 10^{-14}$ 
n = 1  j = 1  r = 1.85914
n = 2  j = 1  r = 1.75393
n = 2  j = 2  r = 1.71886
n = 3  j = 1  r = 1.72722
n = 3  j = 2  r = 1.71832
n = 3  j = 3  r = 1.71828
n = 4  j = 1  r = 1.72052
n = 4  j = 2  r = 1.71828
n = 4  j = 3  r = 1.71828
n = 4  j = 4  r = 1.71828
n = 5  j = 1  r = 1.71884
n = 5  j = 2  r = 1.71828
n = 5  j = 3  r = 1.71828
n = 5  j = 4  r = 1.71828
n = 5  j = 5  r = 1.71828

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nmax = 5; tol = 1.0 * 10^(-6);
h[1] = b - a;
r[1][1] = 0.5 * h[1] * (f[a] + f[b]);

k = 2; test = 1.0;
While[test > tol, n = 2^(k - 1); h[k] = 0.5 * h[k - 1];
sum = 0.0; Do[sum += f[a + j * h[k]], {j, 1, n, 2}];
r[k][1] = 0.5 * r[k - 1][1] + h[k] * sum;
Do[r[k][j] = r[k][j - 1] + (r[k][j - 1] - r[k - 1][j - 1]) / (4^(j - 1) - 1), {j, 2, k}];
test = Abs[r[k][k] - r[k - 1][k - 1]]; test1 = Abs[r[k][k] - true];
Print["k = ", k, " test = ", test, " test1 = ", test1]; k++]

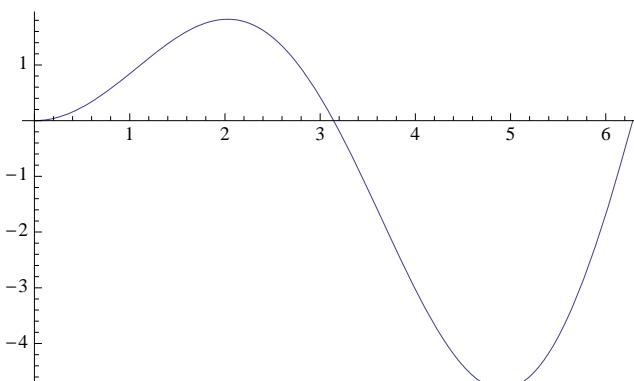
k = 2    test = 0.14028    test1 = 0.000579323

k = 3    test = 0.000578464    test1 = 8.59466×10-7

k = 4    test = 8.5913×10-7    test1 = 3.35485×10-10

(* SECONDA FUNZIONE *)

f[x_] := x * Sin[x];
a = 0.; b = 2. * Pi;
Plot[f[x], {x, 0, b}]
true1 = Integrate[f[x], x]
true = Integrate[f[x], {x, a, b}] // N


-x Cos[x] + Sin[x]

-6.28319

nmax = 10;
h[1] = b - a;
r[1][1] = 0.5 * h[1] * (f[a] + f[b]);
Do[n = 2^(k - 1); h[k] = 0.5 * h[k - 1];
sum = 0.0; Do[sum += f[a + j * h[k]], {j, 1, n, 2}];
r[k][1] = 0.5 * r[k - 1][1] + h[k] * sum;
Do[r[k][j] = r[k][j - 1] + (r[k][j - 1] - r[k - 1][j - 1]) / (4^(j - 1) - 1), {j, 2, k}],
{k, 2, nmax}]
Do[err = Abs[r[n][n] - true]; Print["n = ", n, " err = ", err], {n, 1, nmax}]

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n = 1      err = 6.28319
n = 2      err = 6.28319
n = 3      err = 0.7352
n = 4      err = 0.0162313
n = 5      err = 0.0000811563
n = 6      err = 9.63528×10-8
n = 7      err = 2.76792×10-11
n = 8      err = 1.77636×10-15
n = 9      err = 1.77636×10-15
n = 10     err = 8.88178×10-16

(* Do[Print["n = ",n," j = ", j," r = ", r[n][j]],{n,1,nmax},{j,1,n}];*)

nmax = 5; tol = 1.0 * 10(-6);
h[1] = b - a;
r[1][1] = 0.5 * h[1] * (f[a] + f[b]);

k = 2; test = 1.0;
While[test > tol, n = 2^(k - 1); h[k] = 0.5 * h[k - 1];
sum = 0.0; Do[sum += f[a + j * h[k]], {j, 1, n, 2}];
r[k][1] = 0.5 * r[k - 1][1] + h[k] * sum;
Do[r[k][j] = r[k][j - 1] + (r[k][j - 1] - r[k - 1][j - 1]) / (4^(j - 1) - 1), {j, 2, k}];
test = Abs[r[k][k] - r[k - 1][k - 1]]; test1 = Abs[r[k][k] - true];
Print["k = ", k, " test = ", test, " test1 = ", test1]; k++]

k = 2      test = 4.83471×10-15    test1 = 6.28319
Do[n = 2^(k - 1); h[k] = 0.5 * h[k - 1];
sum = 0.0; Do[sum += f[a + j * h[k]], {j, 1, n, 2}];
r[k][1] = 0.5 * r[k - 1][1] + h[k] * sum;
Do[r[k][j] = r[k][j - 1] + (r[k][j - 1] - r[k - 1][j - 1]) / (4^(j - 1) - 1), {j, 2, k}],
{k, 2, nmax}]
Do[err = Abs[r[n][n] - true]; Print["n = ", n, " err = ", err], {n, 1, nmax}]

n = 1      err = 6.28319
n = 2      err = 6.28319
n = 3      err = 0.7352
n = 4      err = 0.0162313
n = 5      err = 0.0000811563

Do[Print["n = ", n, " j = ", j, " r = ", r[n][j]], {n, 1, nmax}, {j, 1, n}]

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```
n = 1 j = 1 r = -4.83471×10-15
n = 2 j = 1 r = -1.20868×10-15
n = 2 j = 2 r = 0.
n = 3 j = 1 r = -4.9348
n = 3 j = 2 r = -6.57974
n = 3 j = 3 r = -7.01839
n = 4 j = 1 r = -5.95683
n = 4 j = 2 r = -6.29751
n = 4 j = 3 r = -6.2787
n = 4 j = 4 r = -6.26695
n = 5 j = 1 r = -6.20223
n = 5 j = 2 r = -6.28403
n = 5 j = 3 r = -6.28313
n = 5 j = 4 r = -6.2832
n = 5 j = 5 r = -6.28327
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