



Signal Processing and Analysis

Homework 2

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Integration

Evaluate the integration as follows in (a) rectangular rule, (b) trapezoidal rule, (c) Simpson's rule, (d) Simpson's rule with adaptive integration, and (e) Gauss integration with $n = 4$. Please also compare each method and the result.

$$\int_0^{\infty} e^{-t^2} dt$$