

Homework 9

Thursday 25 October - Due: Thursday 1 November

1. Use a simple Monte Carlo method to evaluate the integral

$$I(b) = \int_0^b e^{-x^2} dx$$

For b in the range $0.1 - 2.0$ in steps of 0.1 . Give your answers to two decimal places. Make sure you include an estimate of your error. Plot $I(b)$ as a function of b .