

MATLAB Marina: Numerical Integration Examples

Numerical Integration of Exponential Function

The MATLAB program of Figure 1a computes the cumulative integral (approximate anti-derivative) of the exponential function $h(t) = 5.0e^{-25t}$, $t \geq 0$. Figure 1b shows the function and its cumulative integral.

```
% function h(t) = 5e^(-25t), t > 0
t = 0 : 0.01 : 0.25;
h = 5*exp(-25*t);
% approximate anti-derivative of h(t)
cuminth = cumtrapz(t,h);

figure(1)
plot(t,h,'b-',t,cuminth,'g-')
xlabel('t')
legend('h(t)', 'approximate anti-derivative of h(t)')
```

Figure 1a. MATLAB Program Performing Numerical Integration of Exponential Function

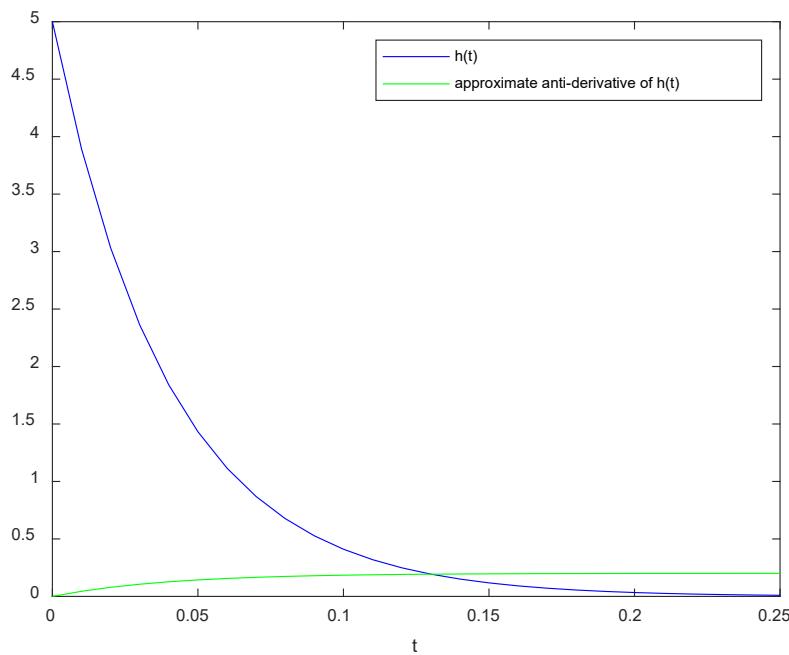


Figure 1b. Approximate Anti-derivative of Exponential Function

The analytical integral of $h(t)$ is $\int_0^t 5.0e^{-25\tau} d\tau = \frac{5.0}{-25} e^{-25\tau} \Big|_0^t = -\frac{1}{5} e^{-25t} + \frac{1}{5}$ which corresponds to the plot of the cumulative integral.

Numerical Integration of Sinusoidal Function

The MATLAB program of Figure 2a computes the cumulative integral of $x(t) = 7.5 \cos(10\pi t)$. Figure 2b shows the function and its cumulative integral.

```
% function x(t) = 7.5*cos(10*pi*t)
f = 5;
t = 0 : 1/(20*f) : 2/f;
x = 7.5*cos(10*pi*t);
% approximate anti-derivative of h(t)
cumintx = cumtrapz(t,x);

figure(1)
plot(t,x,'b-',t,cumintx,'g-')
xlabel('t')
legend('x(t)', 'approximate anti-derivative of x(t)')
```

Figure 2a. MATLAB Program Performing Numerical Integration of Sinusoidal Function

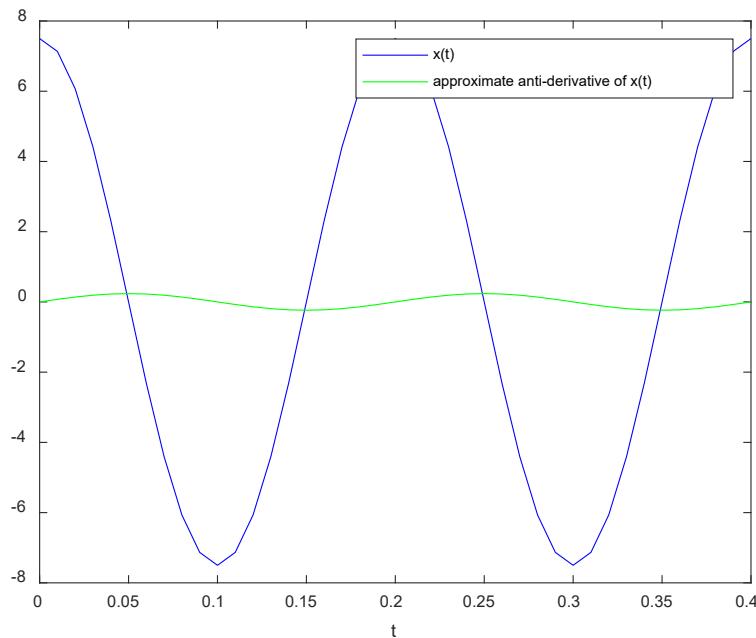


Figure 2b. Approximate Anti-derivative of Sinusoidal Function

The analytical integral of $x(t)$ is $\int_0^t 7.5 \cos(10\pi\tau) d\tau = \frac{7.5}{10\pi} \sin(10\pi\tau) \Big|_0^t = \frac{7.5}{10\pi} \sin(10\pi t)$ which corresponds to the plot of the cumulative integral.

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