MATH 598/782 - PROJECT 4

Please submit your project by 6.00 pm (EDT) on Friday 30th October by uploading a single pdf to myCourses.

Estimate by Monte Carlo (possibly using variance reduction techniques) the following integrals

(a)

$$I = \int_{-2}^{2} \exp\{x(1-x)/2\}dx$$

5 MARKS

(b)

$$I = \int_{0}^{1} \int_{0}^{1} \frac{\sin(x)}{\log(1+x)} \exp\{-(x+y)\} \, dxdy$$

5 MARKS