

Finding the value of inverse error function.

The inverse error function is defined as the value of x that solves

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt \quad (1)$$

where the value of $\operatorname{erf}(x)$ is specified. Note that $0 \leq \operatorname{erf}(x) \leq 1$

We will solve the above problem in separate upcoming blogs using the following exercises.

Exercises

1. Use MATLAB to find the inverse error function using `int` function (to integrate the RHS) and `solve` function (to solve the nonlinear equation for x) commands.
2. Use MATLAB to find the inverse error function using `interp` function (to interpolate the value of $\operatorname{erf}(x)$ from the table below) and `solve` function (to solve the nonlinear equation for x) commands.

x	$\operatorname{erf}(x)$
0.0	0.0
0.1	0.1125
0.25	0.2763
0.75	0.7112
1.0	0.8427
1.5	0.9661
2.0	0.9953
≥ 5.0	1.0000

3. Find the inverse error function using multiple-segment trapezoidal rule for integration and secant method for solving the nonlinear equation. Use a pre-specified tolerance of tol for both numerical methods.