

II. Numerische Integration

Def.: Numerische Integration ist die *näherungsweise* Berechnung von Integralen.
Oft nicht geschlossen lösbar, da keine Stammfunktion vorhanden ist.

Formel:

$$J(f) = \int_a^b f(x)dx = Q(f) + E(f)$$

Integral der Funktion $f(x)$ im Intervall $[a,b]$, $Q(f)+E(f)$ ist der Wert der Quadraturformel $Q(f)$ plus dem Fehler $E(f)$

Numerische Integration

R Barnett



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