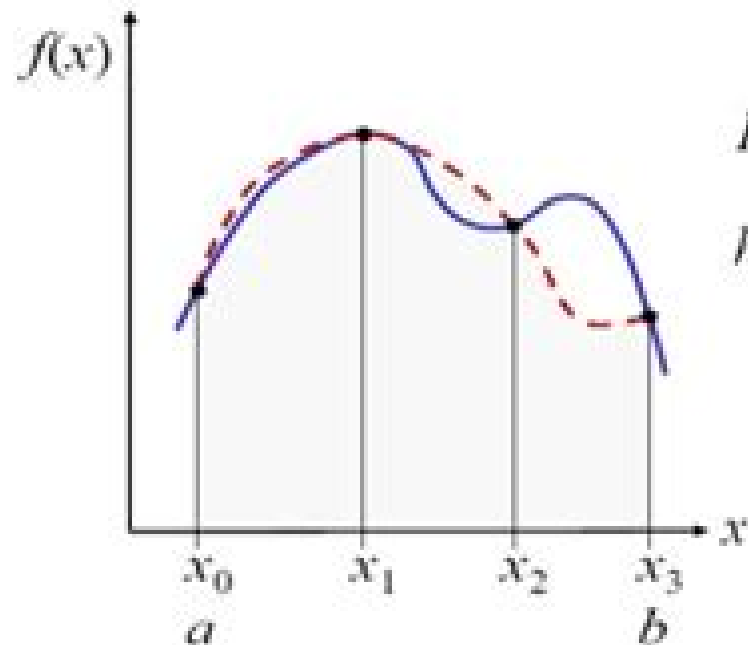


NUMERICAL INTEGRATION

Simpson's 3/8 Rules

Cubic connecting 4 points



$$I = \int_a^b f(x) dx \cong \int_a^b f_2(x) dx$$

$$I \cong \frac{3h}{8} [f(x_0) + 3f(x_1) + 3f(x_2) + f(x_3)]$$

$$h = (x_3 - x_0) / 3$$

or...

$$I = \frac{(b-a)}{8} [f(x_0) + 3f(x_1) + 3f(x_2) + f(x_3)]$$

Numerical Integration

Wenbin Ji



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