

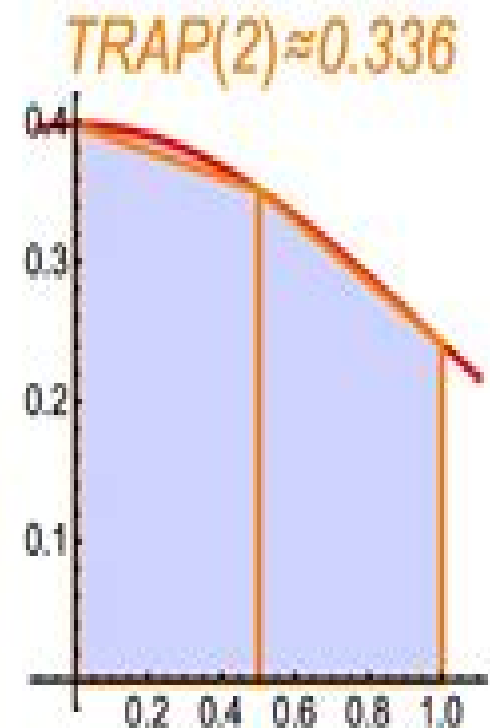
Numerical Integration Crash Course

$$\int_a^b f(x) dx \approx \frac{h}{3} (f(x_0) + 4f(x_1) + 2f(x_2) + 4f(x_3) + \cdots + 2f(x_{n-2}) + 4f(x_{n-1}) + f(x_n))$$

$$TRAP(n) = \frac{LEFT(n) + RIGHT(n)}{2}$$

$$\left| \int_a^b f(x) dx - SIMP(n) \right| \leq \frac{h^4(b-a)}{180} \cdot \max_{a \leq x \leq b} |f^{(4)}(x)|$$

Rule	Approximation	Error	Absolute Error
LEFT(2)	0.375504	$0.341 - 0.376 = -0.035$	$ -0.035 = 0.035$
RIGHT(2)	0.297018	$0.341 - 0.297 = 0.044$	$ 0.044 = 0.044$



Numerical Integration

Didier Musso



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