

Sec:4.3 Elements of Numerical Integration

Definition

The degree of precision of a quadrature formula is n if and only if the error is zero for all polynomials

$$q_0(x) = 1, q_1(x) = x, q_2(x) = x^2, \dots, q_n(x) = x^n$$

but is not zero for the polynomial

$$q_{n+1}(x) = x^{n+1}$$

Simpson's Rule

$$\int_a^b f(x) dx = \frac{h}{3} [f(x_0) + 4f(x_1) + f(x_2)] - \frac{h^5}{90} f^{(4)}(\xi)$$

Simpson's Rule has degree of precision **three** $f'''(\xi)$

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Wenbin Ji



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