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## 6 Numerical Integration

6 Numerical Integration 6.1 Basic Concepts In This Chapter We Are Going To Explore Various Ways For Approximating The Integral Of A Function Over A Given Domain. There Are Various Reasons As Of Why Such Approximations Can Be Useful. First, Not Every Function Can Be Analytically Integrated. Second, Even If A Mar 5th, 2024

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W1f(x1)+w2f(x2) $\approx$ Z 1 0 X 1 3f(x)dx The Weights W1,w2 And The Nodes X1,x2 Are To Be So Chosen That The Formula Is Exact For Polynomials Of As Large A Degree As Possible. We Determine Them By Requiring Equality For F(x)=1,x,x2,x3 This Leads To The System W1 + W2 = Z1 0 Mar 11th, 2024

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6 Open Newton-Cotes Formula See Figure 4. Let ; And For . This Implies . Theorem 4.3 Suppose That ∑ ( Jan 6th, 2024