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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 Apr 6th, 2024

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$W_1 f(x_1) + w_2 f(x_2) \approx \int_0^1 f(x) dx$ The Weights W_1, w_2 And The Nodes X_1, x_2 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 $F(x)=1, x, x^2, x^3$ This Leads To The System $W_1 + W_2 = 1$ Feb 7th, 2024

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4.3 Numerical Integration

6 Open Newton-Cotes Formula See Figure 4. Let ; And For . This Implies . Theorem 4.3 Suppose That \sum (Apr 22th, 2024

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