

Simpson's Rule Formula

$$\Rightarrow \int_a^b f(x) dx \approx \frac{\Delta x}{3} \left[f(x_0) + 4f(x_1) + 2f(x_2) + \dots + 2f(x_{n-2}) + 4f(x_{n-1}) + f(x_n) \right]$$

where, $\Delta x = \frac{b-a}{n}$

$$x_0 = a \text{ and } x_n = b$$

x_0, x_1, \dots, x_n are the ends of the n sub intervals

$$\Rightarrow \text{Error bound} = \frac{M(b-a)^5}{180n^4}$$

where $|f^{(4)}(x)| \leq M$

Hsc Mathematics Volume Using Simpsons Rule

Roman Wölfel



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