

Fechada com polinômio de substituição de grau 4

$$I = \int_a^b f(x) dx = \int_0^4 f(x(s)) \frac{dx(s)}{ds} ds = h \int_0^4 g(s) ds$$

Com

$$\begin{aligned} g(s) &= \sum_{k=0}^4 \binom{s}{k} \Delta^k f \\ &= f_0 + s(f_1 - f_0) + \frac{1}{2}(s^2 - s)(f_2 - 2f_1 + f_0) + \frac{1}{6}(s^3 - 3s^2 + 2s)(f_3 - 3f_2 + 3f_1 - f_0) + \frac{1}{24}(s^4 - 6s^3 \\ &\quad + 5s^2 - 6s)(f_4 - 4f_3 + 6f_2 - 4f_1 + f_0) \end{aligned}$$

Onde

$$f_k = f(x(k)) \text{ e } x(s) = a + hs$$

Logo

$$\begin{aligned} g(0) &= f(x(0)) = f(a) \\ g(1) &= f(x(1)) = f(a + h) \\ g(2) &= f(x(2)) = f(a + 2h) \\ g(3) &= f(x(3)) = f(a + 3h) \\ g(4) &= f(x(4)) = f(b) \end{aligned}$$

Com

$$h = \frac{b - a}{4}$$

Portanto

$$I \approx \int_0^4 g(s) ds = h(I_1 + I_2 + I_3 + I_4 + I_5)$$

$$I_1 = \int_0^4 f_0 ds = f_0 \int_0^4 ds = 4f_0$$

$$I_2 = \int_0^4 s(f_1 - f_0) ds = (f_1 - f_0) \int_0^4 s ds = 8(f_1 - f_0)$$

$$I_3 = \int_0^4 \frac{1}{2}(s^2 - s)(f_2 - 2f_1 + f_0) ds = \frac{1}{2}(f_2 - 2f_1 + f_0) \left[\int_0^4 s^2 ds - \int_0^4 s ds \right]$$

$$= \frac{1}{2}(f_2 - 2f_1 + f_0) \left[\frac{64}{3} - 8 \right] = \frac{40}{6}(f_2 - 2f_1 + f_0)$$

$$\begin{aligned}
I_4 &= \int_0^4 \frac{1}{6} (s^3 - 3s^2 + 2s) (f_3 - 3f_2 + 3f_1 - f_0) ds \\
&= \frac{1}{6} (f_3 - 3f_2 + 3f_1 - f_0) \left[\int_0^4 s^3 ds - 3 \int_0^4 s^2 ds + 2 \int_0^4 s ds \right] \\
&= \frac{16}{6} (f_3 - 3f_2 + 3f_1 - f_0)
\end{aligned}$$

$$\begin{aligned}
I_5 &= \int_0^4 \frac{1}{24} (s^4 - 6s^3 + 5s^2 - 6s) (f_4 - 4f_3 + 6f_2 - 4f_1 + f_0) ds \\
&= \frac{1}{24} (f_4 - 4f_3 + 6f_2 - 4f_1 + f_0) \left[\int_0^4 s^4 ds - 6 \int_0^4 s^3 ds + 5 \int_0^4 s^2 ds - 6 \int_0^4 s ds \right] \\
&= -\frac{226}{45} (f_4 - 4f_3 + 6f_2 - 4f_1 + f_0)
\end{aligned}$$

$$\begin{aligned}
I &= h(4f_0 + 8(f_1 - f_0) + \frac{40}{6} (f_2 - 2f_1 + f_0) + \frac{16}{6} (f_3 - 3f_2 + 3f_1 - f_0) - \frac{226}{45} (f_4 - 4f_3 + 6f_2 - 4f_1 + f_0)) \\
&= h(-\frac{752}{90} f_0 + \frac{2048}{90} f_1 - \frac{2832}{90} f_2 + \frac{2048}{90} f_3 - \frac{452}{90} f_4) \\
&= \frac{16}{90} h(47f_0 + 128f_1 - 177f_2 + 128f_3 - \frac{113}{4} f_4)
\end{aligned}$$