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**M351 project**

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COURSE

**Numerical Analysis (MATH 351)**

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# **M351 project**

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## 1 Mid-point rule

Mid-point rule is a method of estimating the integral of a function or the area under a curve by dividing the area into rectangles of equal width.

$$M_n = \sum_{i=1}^n f(m_i) \Delta x \quad (1)$$

where  $i$  is the  $i$ th rectangle,  $n$  is the number of rectangles that the area under the curve is divided into,  $f(m_i)$  is the function of the curve evaluated at the midpoint of the  $i$ th rectangle, and  $\Delta x$  of each rectangle can be calculated using the following formulas:

$$m_i = \frac{x_i - x_{i-1}}{2} \quad (2)$$

where  $x_i$  is the  $x$ -value of the right endpoint of the  $i$ th rectangle, and  $x_{i-1}$  is the  $x$ -value of the left endpoint of the  $i$ th rectangle.

$$\Delta x = \frac{b - a}{n} \quad (3)$$

where  $a$  is the lower boundary of the interval,  $b$  is the upper boundary of the interval, and  $n$  is the number of rectangles.

## 2 Trapezoidal rule

Trapezoidal rule is the first of the Newton-Cotes closed integration formulas, where:

$$I = \int_a^b f(x) dx \cong \int_a^b f_1(x) dx \quad (1)$$

$$I \cong \frac{f(a) + f(b)}{2} (b - a) \quad (2)$$

### 3 Simpson's rule

Simpson's rule is an extension of Trapezoidal rule where the integrand is approximated by a second-order polynomial, so:

$$I = \int_a^b f(x)dx \cong \int_a^b f_2(x)dx \tag{1}$$

$$I \cong \frac{b-a}{6} [f(a) + f(\frac{a+b}{2}) + f(b)] \tag{2}$$