Formule di quadratura di Newton-Cotes composite.

Posto $M \geq 1$:

$$H = \frac{b-a}{M}$$
, $a_i = a + iH$, $i = 0, ..., M$, $a = a_0$, $b = a_M$.

 $(M = 1 \Rightarrow$ Formule di quadratura semplici).

• Formula del punto medio composita

$$\boxed{ \tilde{I}_{PM}^{(c)} = H \sum_{i=1}^{M} f\left(a_i - \frac{H}{2}\right) }$$

Errore:

$$I(f) - \tilde{I}_{PM}^{(c)} = \quad \tfrac{b-a}{24} H^2 f^{(2)}(\eta), \ \eta \in (a,b) \quad \text{(formula classica)}$$

$$I(f) - \tilde{I}_{PM}^{(c)} = \frac{H^2}{24} [f^{(1)}(b) - f^{(1)}(a)]$$
 (formula asintotica).

• Formula dei trapezi composita

$$\widetilde{I}_{T}^{(c)} = \frac{H}{2} \sum_{i=1}^{M} \left[f(a_{i-1}) + f(a_{i}) \right] = \boxed{\frac{H}{2} \left[f(a) + f(b) + 2 \sum_{i=1}^{M-1} f(a_{i}) \right]}$$

Errore:

$$I(f)-\tilde{I}_T^{(c)}=-\frac{b-a}{12}H^2f^{(2)}(\eta),\ \eta\in(a,b)$$
 (formula classica)

$$I(f) - \tilde{I}_T^{(c)} = \frac{H^2}{12} [f^{(1)}(a) - f^{(1)}(b)]$$
 (formula asintotica).

• Formula di C. Simpson composita

$$\boxed{\tilde{I}_{CS}^{(c)}} = \frac{H}{6} \sum_{i=1}^{M} \left[f(a_{i-1}) + 4f\left(a_i - \frac{H}{2}\right) + f(a_i) \right] =$$

$$\boxed{\frac{H}{6} \left[f(a) + f(b) + 2 \sum_{i=1}^{M-1} f(a_i) + 4 \sum_{i=1}^{M} f\left(a_i - \frac{H}{2}\right) \right]}$$

Errore:

$$I(f)-\tilde{I}_{CS}^{(c)}=~-\frac{b-a}{2880}H^4f^{(4)}(\eta),~\eta\in(a,b)~$$
 (formula classica)

$$I(f) - \tilde{I}_{CS}^{(c)} = \frac{H^4}{2880} [f^{(3)}(a) - f^{(3)}(b)]$$
 (formula asintotica).