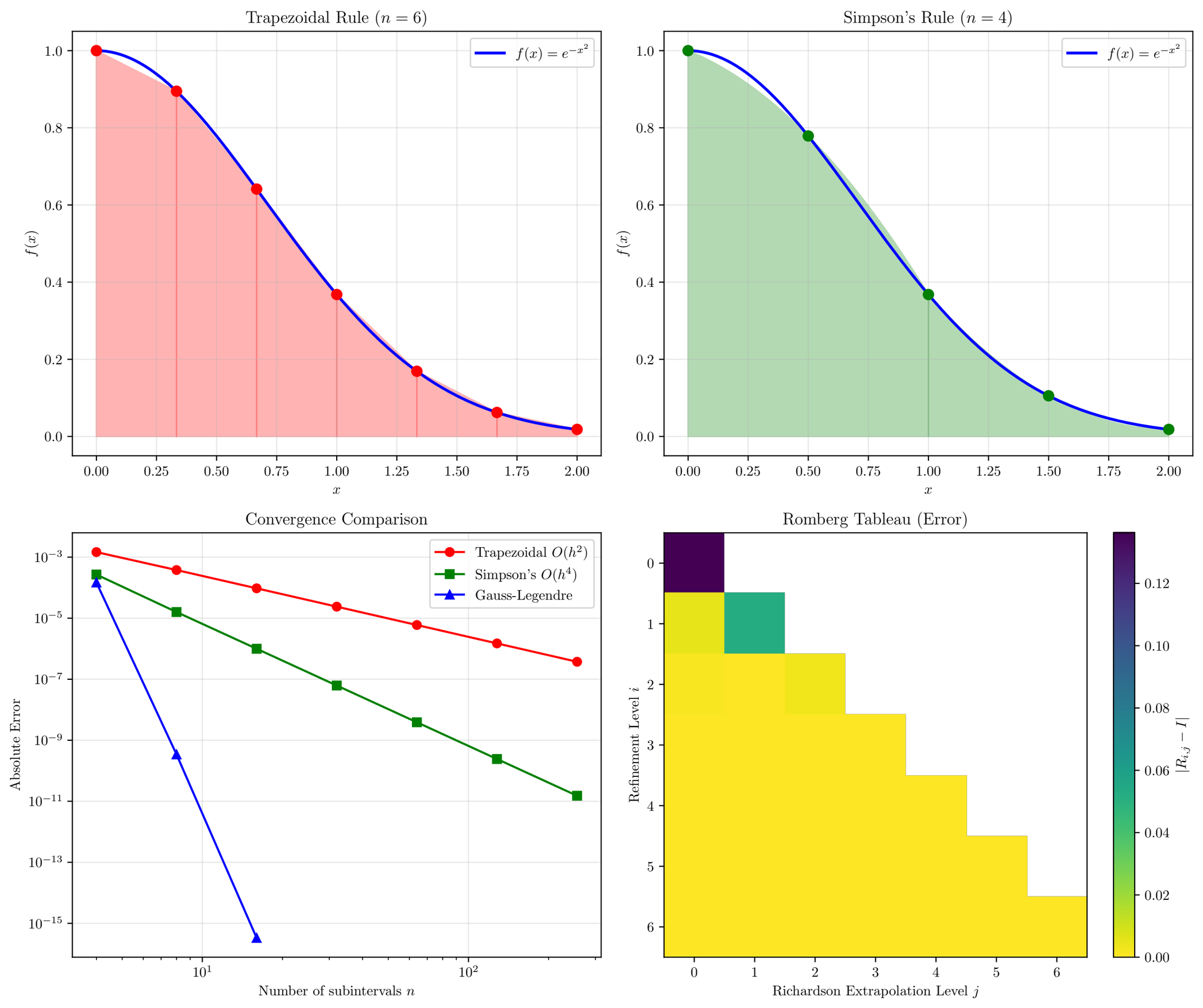
Trapezoidal Rule ($n = 6$)
$f(x) = e^{-x^2}$
$f(x)$
x
Simpson's Rule ($n = 4$)
$f(x) = e^{-x^2}$
$f(x)$
x
Convergence Comparison
Trapezoidal $O(h^2)$
Simpson's $O(h^4)$
Gauss-Legendre
Absolute Error
Number of subintervals n
Romberg Tableau (Error)
Refinement Level i
Richardson Extrapolation Level j
$|R_{i,j} - I|$