

Numeric Integration - Introduction

Let f be a function with

Consider how to approximate

Let x_i be a set of discrete points for $i=1, \dots, n$

Let w_i be a set of weights for $i=1, \dots, n$ such that

$$\int_a^b f(x) dx \approx$$

Different choices for (x_i, w_i) lead to different methods & accuracy.