

Mat-Inf4140 - Mandatory assignment 3

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5.1.3

If you have an integral

$$I = \int_a^b f(x) \, dx$$

where $f(x)$ has a singularity on $[a, b]$, or if I becomes infinite, a weight function $w(x) \geq 0$ can be used to incorporate these phenomenons, and make it possible to calculate such integrals.

5.3.1