

bound on error of Simpson's rule

 ${\bf Canonical\ name} \quad {\bf BoundOnErrorOfSimpsonsRule}$

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Author Wkbj79 (1863)

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If f is Riemann integrable on [a,b] and $|f^{(4)}(x)| \leq M$ for all $x \in [a,b]$, then

$$\left| \int\limits_{a}^{b} f(x) \, dx - \left(\frac{b-a}{3n} \right) \left(f(a) + f(b) + 4 \sum_{j=1}^{\frac{n}{2}} f\left(a + \frac{(b-a)(2j-1)}{n} \right) + 6 \sum_{j=1}^{\frac{n-2}{2}} f\left(a + \frac{(b-a)(2j)}{n} \right) \right) \right| \leq \frac{M(a)}{n} \left| \frac{da}{da} \right| \leq \frac{M(a)}{n} \left| \frac{da}{$$