

Euler-Maclaurin summation formula

Canonical name Euler Maclaurin Summation Formula

Date of creation 2013-03-22 11:46:01 Last modified on 2013-03-22 11:46:01

Owner KimJ (5) Last modified by KimJ (5)

Numerical id 9

Author KimJ (5)
Entry type Theorem
Classification msc 65B15
Classification msc 00-02

Related topic BernoulliNumber

Let B_r be the rth Bernoulli number, and $B_r(x)$ be the rth Bernoulli periodic function. For any integer $k \geq 0$ and for any function f of class C^{k+1} on $[a,b], a,b \in \mathbb{Z}$, we have

$$\sum_{a < n \le b} f(n) = \int_a^b f(t) dt + \sum_{r=0}^k \frac{(-1)^{r+1} B_{r+1}}{(r+1)!} (f^{(r)}(b) - f^{(r)}(a)) + \frac{(-1)^k}{(k+1)!} \int_a^b B_{k+1}(t) f^{(k+1)}(t) dt.$$