

Integration using Trapezoid and Romberg Method

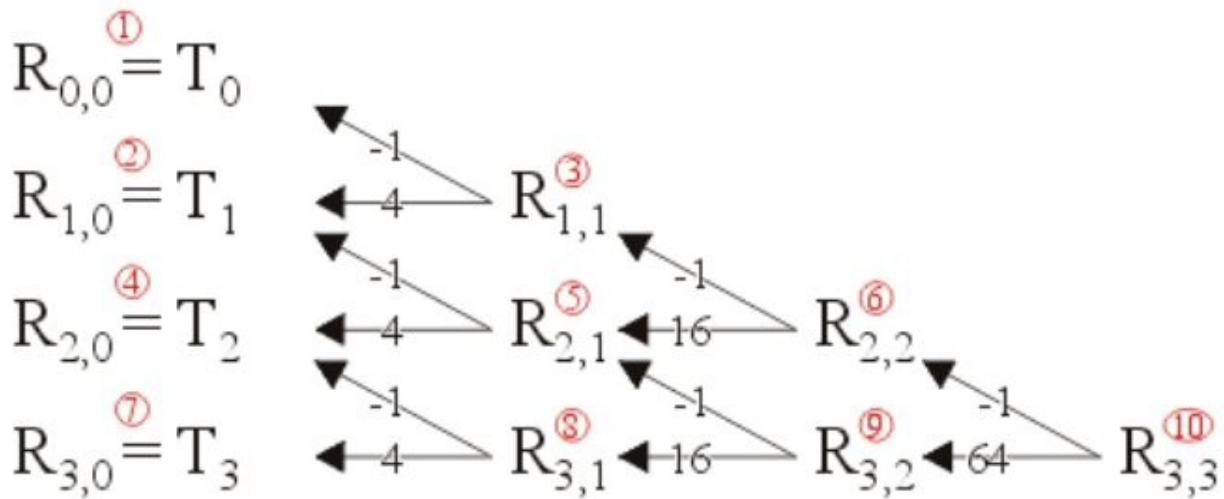


Figure 1. Calculating the Romberg approximations.

The above stated indices are consistent with the code in which, a matrix has been used, thus, indices begin from 0.

Furthermore, the submitted program is one order higher than what is depicted in the picture.

$R(p,0)$ are equated to $T(p)$ since Trapezoid method is being used to calculate them.

The program finds these values column wise, from left to right

$$R_k^i = \frac{4^i R_k^{i-1} - R_{k-1}^{i-1}}{4^i - 1}$$

This is the formula used to calculate the corrected integrals of the higher order Romberg Method

The values of $R[k][j]$ are :

$R[0:4][0]$	$R[1:4][1]$	$R[2:4][2]$	$R[3:4][3]$	$R[4][4]$
1.518745e-08				
1.518757e-08	1.518761e-08			
1.518746e-08	1.518742e-08	1.518740e-08		
1.518739e-08	1.518737e-08	1.518736e-08	1.518736e-08	
1.518755e-08	1.518761e-08	1.518762e-08	1.518763e-08	1.518763e-08