## **PROBLEM 1**

$$I_h = \int_{x_0}^{x_2} f(x) dx \approx \frac{h}{3} (f_0 + 4f_1 + f_2) - \frac{h^5}{90} f^{(4)}(\xi_1)$$

$$I_{\frac{h}{2}} = \frac{h}{6} (f_0 + 4f_{0.5} + f_1) + \frac{h}{6} (f_1 + 4f_{1.5} + f_2) - \frac{\left(\frac{h}{2}\right)^5}{90} f^{(4)}(\xi)$$

$$= \frac{h}{6} (f_0 + 4f_{0.5} + 2f_1 + 4f_{1.5} + f_2) - \frac{h^5}{2880} f^{(4)}(\xi)$$

$$\begin{split} I_{improved} &= \frac{16I_{h/2} - I_h}{15} = \frac{h(7f_0 + 32f_{0.5} + 12f_1 + 32f_{1.5} + 7f_2)}{45} - \frac{h^5}{2700} \, f^{(4)}(\xi_1) \\ &\Rightarrow [h \to 2h] \Rightarrow \frac{2h(7f_0 + 32f_1 + 12f_2 + 32f_3 + 7f_4)}{45} - \frac{8h^5}{675} \, f^{(4)}(\xi_1) \end{split}$$

The most similar formula is:

$$\int_{x_0}^{x_4} f(x) dx = \frac{2h}{45} \left( 7f_0 + 32f_1 + 12f_2 + 32f_3 + 7f_4 \right) - \frac{8h^7}{945} f^{(6)}(\xi_1)$$