Introduction to Week Four

Elementary Integration Formulas

Composite Integration Formulas

Video: Composite Quadrature Rules | Lecture 39 12 min

Reading: Simpson's 3/8 Rule 10 min

Video: Gaussian Quadrature | Lecture 40 8 min

Reading: Three-point Legendre-Gauss Quadrature
10 min

Video: Adaptive Quadrature |
Lecture 41
11 min

Reading: Computing the Error in an Adaptive Quadrature
10 min

Quadrature in MATLAB

Interpolation

Interpolation in MATLAB

Quiz

Programming Assignment: Bessel Function Zeros

Three-point Legendre-Gauss Quadrature

Determine the weights and nodes of the three-point Legendre-Gauss quadrature rule. You may assume from symmetry that $x_1=-x_3,\ w_1=w_3,\ {\rm and}\ x_2=0.$

✓ Completed

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