Introduction to Week Four

Elementary Integration Formulas

Composite Integration Formulas

- Video: Composite Quadrature Rules | Lecture 39
- 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

Computing the Error in an Adaptive Quadrature

Consider $I=\int_0^h f(x)\,dx$ with $f(x)=x^3$. Using the trapezoidal rule, compute S_1,S_2,E_1 and E_2 and show that $E_1=4E_2$.

✓ Completed

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