Romberg's scheme

Sunday, April 26, 2020 9:24 PM

$T_{1,1}$ =repeated trapezium on 1 interval

$T_{2,1}$ =repeated trapezium on 2 subintervals

$T_{3,1}$ =repeated trapezium on 2^2 subintervals

$\vdots$

$T_{n,1}$ =repeated trapezium on 2^{n-1} subintervals

$$T_{i,j} = \frac{4^{-j+1}T_{i-1,j-1} - T_{i,j-1}}{4^{-j+1} - 1}, i = 2, \dots, n, j = 2, .., i.$$

$$\begin{array}{l} T_{1,1} \\ T_{2,1}\ T_{2,2} \\ T_{3,1}\ T_{3,2}\ T_{3,3} \\ \vdots \\ T_{n,1}\ T_{n,2}\ \dots\ T_{n,n-1}\ \boxed{T_{n,n}} \end{array}$$