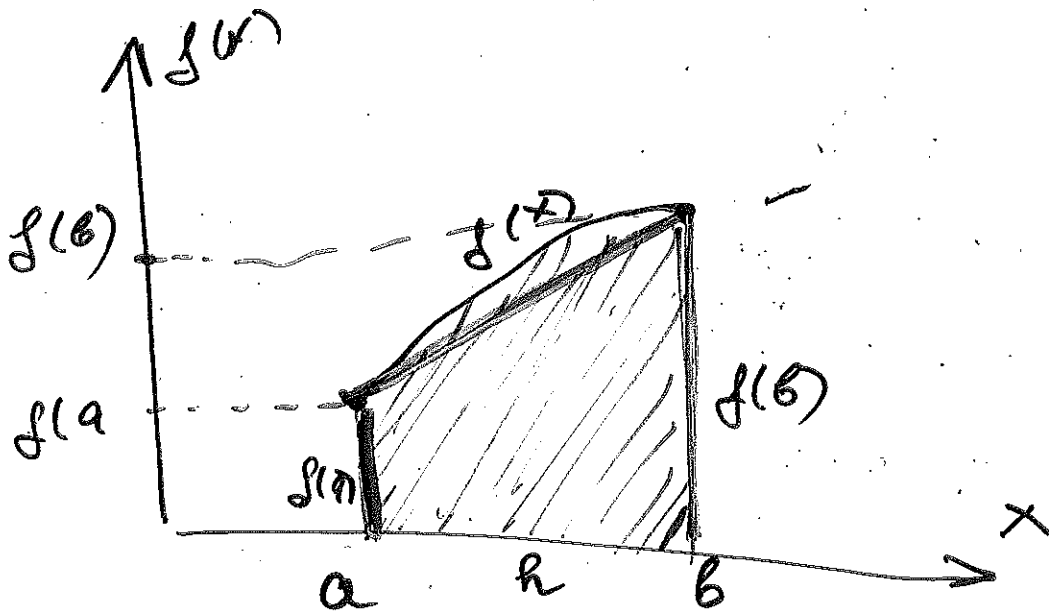


Trapezmethoden

$$\int_a^b f(x) dx \approx \frac{h}{2} (f(a) + f(b)),$$

$$h = b - a$$



$$\int_a^b f(x) dx = \sum_{i=1}^{N-1} \int_{x_i}^{x_{i+1}} f(x) dx \approx \frac{h}{2} \left[\underbrace{f(x_1) + f(x_2)}_{2 \text{ g\u00e4nger}} + \underbrace{(f(x_2) + f(x_3))}_{2 \text{ g\u00e4nger}} + \underbrace{(f(x_3) + f(x_4))}_{2 \text{ g\u00e4nger}} + \dots + (f(x_{N-1}) + f(x_N)) \right]$$

$$= h \left[\frac{f(x_1)}{2} + f(x_2) + f(x_3) + \dots + f(x_{N-1}) + \frac{f(x_N)}{2} \right]$$

Interpolationsfel: $\leq M$

$$\underbrace{f(t)}_{\text{exakt funktion}} - \underbrace{p(t)}_{\text{interpol. polynom}} = \frac{f^{(n)}(\xi)}{n!} (t-t_1)(t-t_2)\dots(t-t_n)$$

$$\xi \in (t, t_1, \dots, t_n)$$

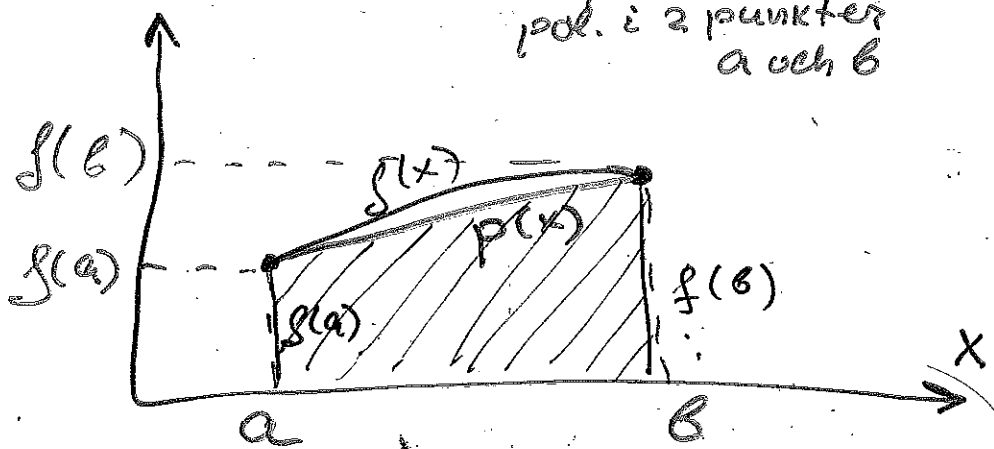
Antar att $|f^{(n)}(\xi)| \leq M \quad \forall \xi$, då

$$|f(t) - p(t)| \leq \frac{M}{n!} (t-t_1)\dots(t-t_n)$$

För 2 punkter a och b :

$$f(x) - \underbrace{p(x)}_{\text{interp. pol. i 2 punkter } a \text{ och } b} = \frac{f''(\xi)}{2} (x-a)(x-b)$$

$$\xi \in (a, b)$$



int. pol. i 2 punkter

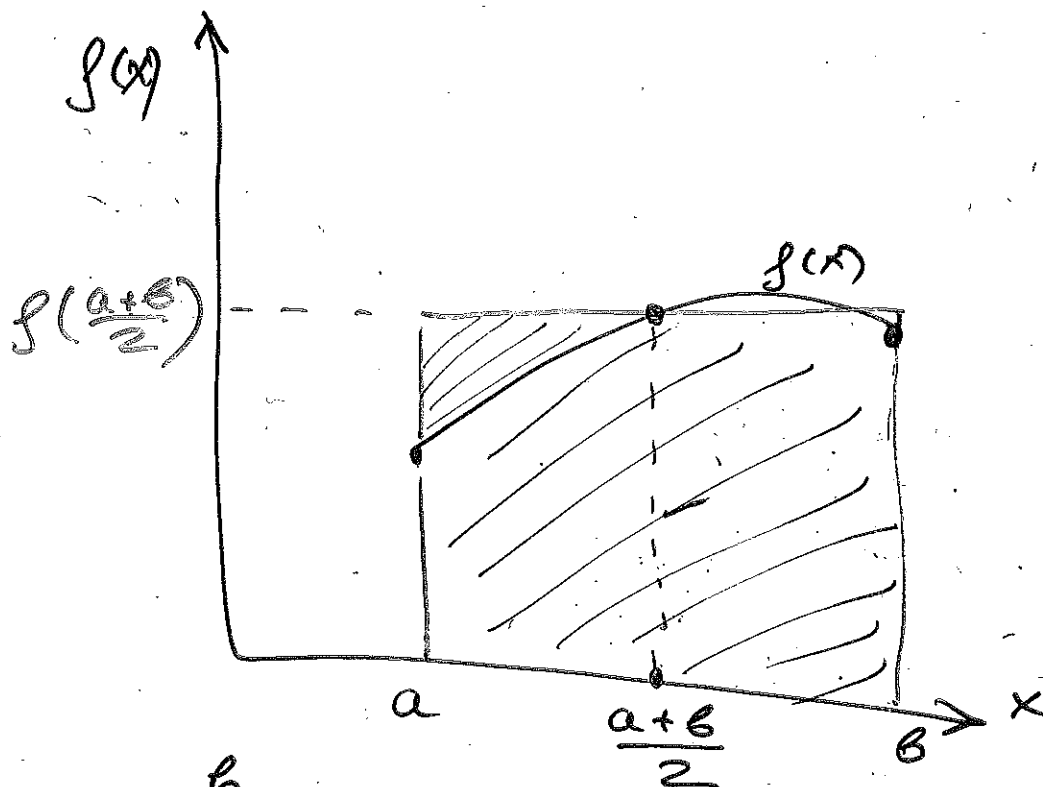
$$\rightarrow p(x) = f(a) + (x-a) \frac{f(b) - f(a)}{b-a}$$

Integral: $\int_a^b f(x) dx \approx \int_a^b p(x) dx =$

$$= \int_a^b \left[f(a) + (x-a) \frac{f(b) - f(a)}{b-a} \right] dx = \frac{f(a) + f(b)}{2} \cdot h$$

$h = b - a$ Trapezmetoden

Rektangelmethoden

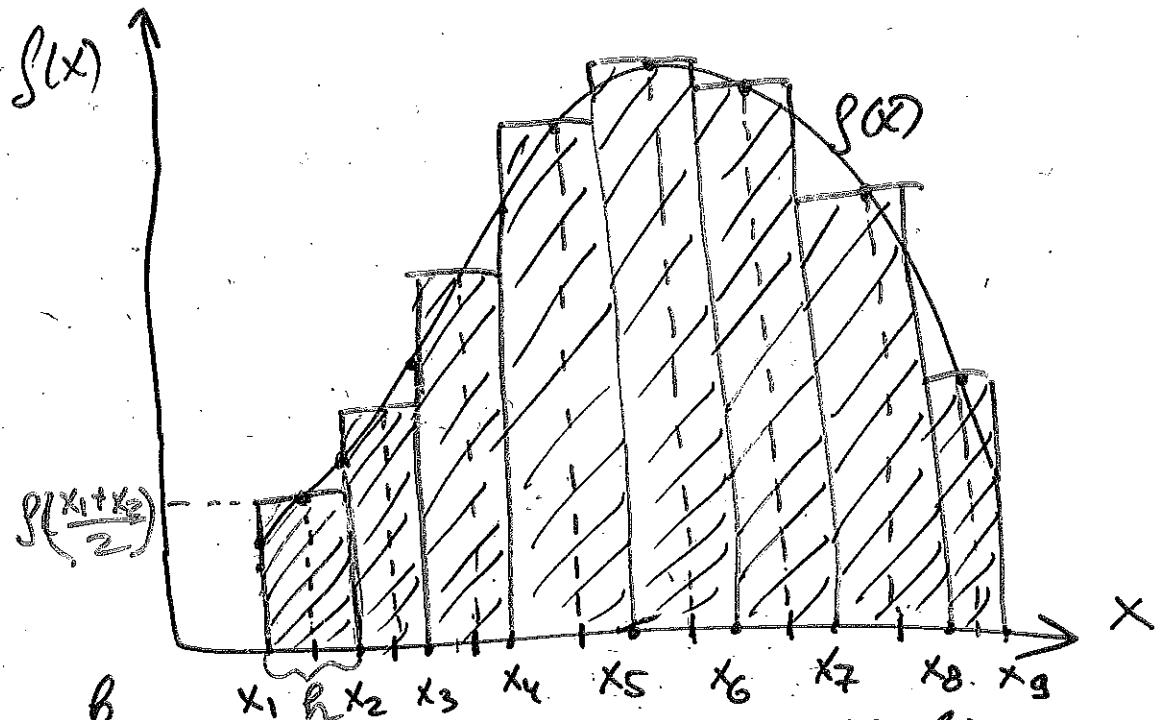


$$\int_a^b f(x) dx \approx (b-a) \cdot f\left(\frac{a+b}{2}\right)$$

$$\begin{aligned} \int_a^b f(x) dx &\approx \frac{h}{2} \left[(f(x_1) + f(x_2)) + (f(x_2) + f(x_3)) + \dots + (f(x_{n-1}) + f(x_n)) \right] = \\ &= h \left[\frac{f(x_1)}{2} + \sum_{i=2}^{n-1} f(x_i) + \frac{f(x_n)}{2} \right] \end{aligned}$$

$$h = \frac{b-a}{n-1}$$

Rektangelmethoden



$$\int_a^b f(x) dx \approx (b-a) f\left(\frac{a+b}{2}\right)$$

$$\int_a^b f(x) dx \approx h \left[f\left(\frac{x_1+x_2}{2}\right) + f\left(\frac{x_2+x_3}{2}\right) + \dots + f\left(\frac{x_{n-1}+x_n}{2}\right) \right]$$

$h = x_n - x_{n-1}$ $h = \frac{b-a}{n-1}$
 Trapezoidal method

$$\int_a^b f(x) dx \approx \frac{f(a)+f(b)}{2} \cdot h + \sum_{i=2}^{n-1} f(x_i) \cdot h$$

