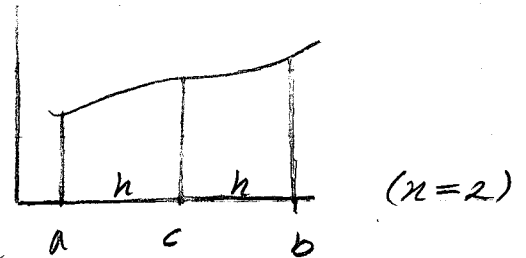


2.4.1

Derive composite Trap of Simpson's rule from simple Trap of Simpson's rule

Trap.

$$f(x) \quad I_1 = \frac{b-a}{2} (f(a) + f(b))$$

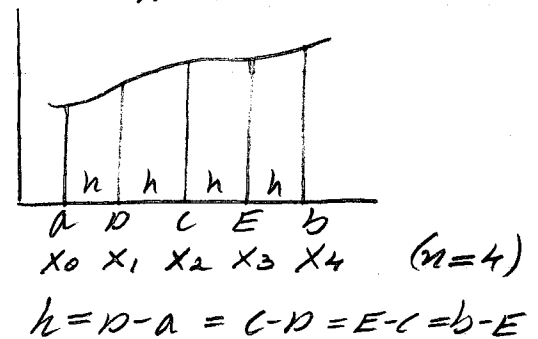


$$(2 \text{ bin}) \quad I_2 = \frac{c-a}{2} (f(a) + f(c)) + \frac{b-c}{2} (f(c) + f(b))$$

$$I_2 = \frac{h}{2} (f(a) + 2f(c) + f(b))$$

$$(4 \text{ bin}) \quad I_4 = \frac{d-a}{2} (f(a) + f(d)) + \frac{c-d}{2} (f(d) + f(c))$$

$$+ \frac{e-d}{2} (f(c) + f(e)) + \frac{b-e}{2} (f(e) + f(b))$$



$$I_4 = \frac{h}{2} (f(a) + 2f(d) + 2f(c) + 2f(e) + f(b))$$

when n bins are added this can be extended such

$$I_n = h (2f(x_0) + f(x_1) + f(x_2) \dots + f(x_{n-1}) + 2f(x_n))$$

Simpson's simple $I_2 = \frac{h}{3} (f(x_0) + 4f(x_1) + f(x_2))$

$$= \frac{h}{3} (f(a) + 4f(c) + f(b))$$

$$I_4 = \frac{h}{3} (f(a) + 4f(d) + f(c)) + \frac{h}{3} (f(c) + 4f(e) + f(b))$$

$$= \frac{h}{3} (f(a) + 4f(d) + 2f(c) + 4f(e) + f(b))$$

to check the repetativeness we can do I_6

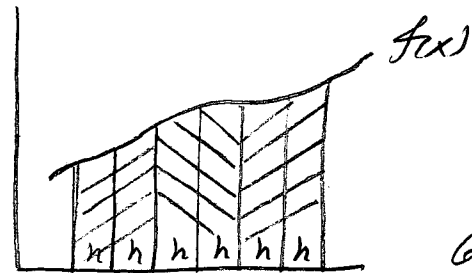
2.4.2

$$I_6 = \frac{h}{3}(f_0 + 4f_1 + f_2)$$

$$+ \frac{h}{3}(f_2 + 4f_3 + f_4)$$

$$+ \frac{h}{3}(f_4 + 4f_5 + f_6)$$

$$= \frac{h}{3}(f_0 + 4f_1 + 2f_2 + 4f_3 + 2f_4 + 4f_5 + f_6)$$



6 bins

 $n=6$

so the pattern we see now
can be translated to n bins

$$h = (x_1 - x_0) = (x_2 - x_1) = (x_3 - x_2) \\ = (x_4 - x_3) = (x_5 - x_4) = (x_6 - x_5)$$

$$I_n = \frac{h}{3}(f_0 + 4f_1 + 2f_2 + 4f_3 + 2f_{n-2} + 4f_{n-1} + f_n)$$