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5Section 38 In Arnold, Mathematical Methods Of Classical Mechanics, 1989. 6Hairer, Lubich, And Wanner, Geometric Numerical Integration: Structure-Preserving 1th, 2024

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6 Numerical Integration 6.1 Basic Concepts In This Chapter We Are Going To Explore Various Ways For Approximating The Integral Of A Function Over A Given Domain. There Are Various Reasons As Of Why Such Approximations Can Be Useful. First, Not Every Function Can Be Analytically Integrated. Second, Even If A 3th, 2024

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$W_1 f(x_1) + w_2 f(x_2) \approx \int_0^1 f(x) dx$  The Weights  $w_1, w_2$  And The Nodes  $x_1, x_2$  Are To Be So Chosen That The Formula Is Exact For Polynomials Of As Large A Degree As Possible. We Determine Them By Requiring Equality For  $f(x)=1, x, x^2, x^3$  This Leads To The System  $w_1 + w_2 = 1$  2th, 2024

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6 Open Newton-Cotes Formula See Figure 4. Let ; And For . This Implies . Theorem 4.3 Suppose That  $\sum$  ( 1th, 2024

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