

Name: \_\_\_\_\_

### Numerical Integration

1. Approximate  $I = \int_{-1}^1 f(x) dx$  using the Simpson rule  $S_n(f)$
2. Use Fundamental Theorem of Calculus to find the true value  $I$  and compute the error  $E_n^T(f) = I - T_n(f)$ .

Perform the above tasks for the choices of monomials  $f(x) = x^p$ ,  $p = 0, 1, 2, 3$  and with  $n = 2, 3$ .

Note If  $E_n^T(f) = 0$ , then the integration rule  $T_n(f)$  is said to be exact.