

Numerical integration

Calculation of definite integrals implies to replace the function by another one (usually a polynomial form) which is a good approximation and easier to compute. **Error estimation** depends on parameters of the method and refinement of spatial grid discretization. It is interesting to check these errors using various algorithm and mesh resolution.

- Equally spaced methods :
 - [Numerical_integration](#)
 - [Trapezoidal_rule](#)
 - [Newton-Cotes_formulas](#)
 - [Simpson's rule and composite Simpson's rule](#)
- If intervals between interpolation points vary :
 - [Gaussian_quadrature](#)

Références

- Numerical recipes, The Art of Scientific Computing 3rd Edition, William H. Press, Saul A. Teukolsky, William T. Vetterling, Brian P. Flannery, 2007, isbn: 9780521880688
 - <http://numerical.recipes/>
 - http://www2.units.it/ipi/students_area/imm2/files/Numerical_Recipes.pdf, p 129...
 - <http://apps.nrbook.com/empanel/index.html#>

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