

Let  $p[f|x_0, \dots, x_n]$  be the IP of  $f(x)$ :

$$\begin{aligned}
 \int_a^b f(x) dx &\approx \int_a^b p[f|x_0, \dots, x_n] dx \\
 &= \int_a^b \sum_{j=0}^n \hat{L}_j^n(x) \cdot f(x_j) dx \\
 &= \sum_{j=0}^n \underbrace{\int_a^b \hat{L}_j^n(x) dx}_{QW} \cdot f(x_j) \\
 &= \sum_{j=0}^n \underbrace{w_j}_{QN} \cdot f(x_j) = Q[P]
 \end{aligned}$$

Rem.: The QWs do NOT depend on  $f$ !

For given QNs  $x_j$  compute them once and tabulate for posterity

→ for equally spaced QNs over  $I=[a, b]$  this leads to so-called

Newton-Cotes QRs