

## Higher point Gauss quadrature formulas

For example

$$\int_a^b f(x)dx \approx c_1 f(x_1) + c_2 f(x_2) + c_3 f(x_3) \quad (17)$$

is called the three-point Gauss quadrature rule. The coefficients  $c_1$ ,  $c_2$  and  $c_3$ , and the function arguments  $x_1$ ,  $x_2$  and  $x_3$  are calculated by assuming the formula gives exact expressions for integrating a fifth order polynomial

$$\int_a^b (a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4 + a_5 x^5) dx.$$

General  $n$ -point rules would approximate the integral

$$\int_a^b f(x)dx \approx c_1 f(x_1) + c_2 f(x_2) + \dots + c_n f(x_n) \quad (18)$$