

APPROXIMATING THE RIEMANN-STIELTJES INTEGRAL IN
TERMS OF SIMPSON'S RULE

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Abstract

Error bounds in approximating the Riemann-Stieltjes integral in terms of Simpson's rule are given. Applications for approximating the Riemann integral of a two-function product are provided as well.

Keywords: The Riemann-Stieltjes integral, Simpson's rule, Error bounds

References

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