

CHAPTER OVERVIEW

9: Numerical Integration

In this article, we will look at some basic techniques for numerically computing definite integrals. The most common techniques involve discretizing the integrals, which is conceptually similar to the way we discretized derivatives when studying finite-difference equations.

[9.1: Mid-Point Rule](#)

[9.2: Trapezium Rule](#)

[9.3: Simpson's Rule](#)

[9.4: Gaussian Quadratures](#)

[9.5: Monte Carlo Integration](#)

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