

Question: Find $\int_0^1 e^{-x^2} dx$ with an accuracy of ± 0.01 .

Theorem: Trapezoidal rule

If $f: [a, b] \rightarrow \mathbb{R}$, $f \in C^2$, $h = \frac{b-a}{n}$, $x_0 = a$, $x_n = b$, $x_k = a + kh$: $k = 0, 1, \dots, n$ and n is the number of intervals then $\int_a^b f(x) dx = \frac{h}{2} (f(x_0) + \sum_{k=1}^{n-1} f(x_k) + f(x_n)) - \frac{nh^3}{12} f''(c)$ where $c \in (a, b)$.