

Error bounds of quadrature formulae for analytic functions

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Abstract

In certain spaces of analytic functions the error term of a quadrature formula is a continuous linear functional. We give a survey of the methods used in order to compute or estimate the norm of the error functional, which leads to bounds for the error term. The results, some of which are fairly recent, cover, among others, interpolatory, Gauss and Gauss-Kronrod formulae.