I. Simpson's rule

45+45+6

a. Show Simpson's rule on [-1,1] by given equation

Assume $p_3(x) = a_3x^3 + a_2x^2 + a_1x + a_0$, then follow the interpolation conditions

$$\begin{cases} a_3 + a_2 + a_1 + a_0 = y(1) \\ a_0 = y(0) \\ a_1 = y'(0) \\ -a_3 + a_2 - a_1 + a_0 = y(-1) \end{cases}$$

We can get the four coefficients

$$\begin{cases} a_3 = \frac{y(1) - y(-1) - 2y'(0)}{2} \\ a_2 = \frac{y(1) + y(-1) - 2y(0)}{2} \\ a_1 = y'(0) \\ a_0 = y(0) \end{cases}$$

namely, $p_3(x) = \frac{y(1) - y(-1) - 2y'(0)}{2}x^3 + \frac{y(1) + y(-1) - 2y(0)}{2}x^2 + y'(0)x + y(0)$

$$I^{S}(y) = \int_{-1}^{1} p_{3}(x) dx = \frac{y(1) + y(-1) + 4y(0)}{3}$$



b. Derive $E^S(y)$

According to theorem 3.27, we get

$$y(x) - p_3(x) = \frac{y^{(4)}(\xi(x))}{24}x^2(x+1)(x-1)$$
(2)

Apply integral on [-1, 1] to each side,

$$E^{S}(y) = I(y) - I^{S}(y) = \int_{-1}^{1} y(x) - p_{3}(x) dx$$

$$= \int_{-24}^{1} \frac{y^{(4)}(\xi(x))}{24} x^{2}(x+1)(x-1) dx$$
(3)

$$J_{-1} = 24$$
 (5)

We can find $\zeta \in [-1,1]$ such that

$$E^{S}(y) = \frac{y^{(4)}(\zeta)}{24} \int_{-1}^{1} x^{2}(x+1)(x-1) dx = -\frac{y^{(4)}(\zeta)}{90}$$
 (6)

by theorem 0.56

c. Using (a), (b) and a change of variable

Define $h = \frac{b-a}{n}$ where n is even and $x_k = a + kh$ where $h = 0, 1, \dots, n$. Firstly, We can consider the first subinterval $[x_0, x_2]$ with (a) conclusion

$$I_1^S(y) = \frac{h}{3}(y(x_0) + 4y(x_1) + y(x_2)) = \int_{x_0}^{x_2} f_1(x) dx$$
 (7)

where f_1 is obtained by conditions $f_1(x_0) = y(x_0)$ and $f_1(x_1) = y(x_1)$ and $f_1'(x_1) = y'(x_1)$ and $f_1(x_2) = y(x_2)$, besides, the index 1 stands for the x_1 . Similar with (b), we can get

$$E_1^S(y) = \frac{y^{(4)}(\zeta)}{24} \int_{x_0}^{x_2} (x - x_1)^2 (x - x_0)(x - x_2) dx = -\frac{h^5}{90} y^{(4)}(\zeta_1)$$
 (8)

Secondly, sum up all the subintervals

$$I_n^S(y) = \sum_{i=0}^{n/2-1} I_{2i+1}^S(y) = \sum_{i=0}^{n/2-1} \frac{h}{3} [y(x_{2i}) + 4y(x_{2i+1}) + y(x_{2i+2}))]$$
(9)

Accodingly, the remainder is

$$E_n^S(y) = \sum_{i=0}^{n/2-1} E_{2i+1}^S(y) = -\frac{h^5}{90} \sum_{i=0}^{n/2-1} y^{(4)}(\zeta_{2i+1}) = -\frac{h^5}{90} \cdot \frac{n}{2} y^{(4)}(\zeta)$$
 (10)

by using theorem 0.42. Notice that b - a = nh, therefore,

$$E_n^S(y) = -\frac{(b-a)}{180} h^4 y^{(4)}(\zeta) \tag{11}$$

II. Estimate the number of subintervals required

a. by the composite trapezoidal rule

Define $f(x)=e^{-x^2}$, then $f''(x)=2(2x^2-1)e^{-x^2}\in(-2,\frac{2}{e})$ for $x\in(0,1)$. According to theorem 7.14, there $\exists\xi\in(0,1)$ such that

$$E_n^T(f) = -\frac{h^2}{12}f''(\xi) \tag{12}$$

where $h = \frac{b-a}{n} = \frac{1}{n}$, so that $|E_n^T(f)| = |\frac{f''(\xi)}{12n^2}| < \frac{1}{6n^2}$. When the absolute error $|E_n^T(f)| \le 0.5 \times 10^{-6}$, we can get n must be greater than 578.

b. by the composite Simpson' rule

We can deduce that $f^{(4)}(x) = 4e^{-x^2}(4x^4 - 12x^2 + 3)$ which reaches the minimum on $x = \frac{5-\sqrt{10}}{2}$ and hits the top on x = 0. In other word, $f^{(4)}(x) \in [f^{(4)}(\frac{5-\sqrt{10}}{2}), f^{(4)}(0)] = [-7.36, 12]$ so that $|f^{(4)}(x)| \le 12$. As a result, the absolute error is

$$|E_n^S(f)| = \frac{1}{180n^4} f^{(4)}(\xi) \le \frac{1}{15n^4}$$
(13)

When the absolute error $|E_n^S(f)| \le 0.5 \times 10^{-6}$, we can get n must be greater than 20.

III. Guass-Laguerre quadrature formula

a. Construct a polynomial orthogonal to \mathbb{P}_1

Define p(x) = kx + m, then we can get

$$\int_{0}^{\infty} p(t)\pi_{2}(t)\rho(t)dt = k(2a+b+6) + m(a+b+2)$$
(14)

by using formula $\int_0^\infty t^m e^{-t} = m!$. The condition requires $\int_0^\infty p(t)\pi_2(t)\rho(t)\mathrm{d}t = 0$ for $\forall k,m\in\mathbb{R}$ so that

$$\begin{cases} 2a+b+6=0\\ a+b+2=0 \end{cases}$$

Consequently, we obtain the coefficients

$$\begin{cases} a = -4 \\ b = 2 \end{cases}$$

Namely, the polynomial $\pi_2(x) = x^2 - 4x + 2$ orthogonal to \mathbb{P}_1 .

b. Derive two-point Guass-Laguerre quadrature formula and express $E_2(f)$

According to corollary 7.22, we can get

$$\omega_{1} = \int_{0}^{\infty} \frac{v_{n}(t)}{(t - t_{1})v'_{n}(t_{1})} e^{-t} dt = \int_{0}^{\infty} \frac{t - t_{2}}{t_{1} - t_{2}} e^{-t} dt = \frac{1 - t_{2}}{t_{1} - t_{2}}$$

$$\omega_{2} = \int_{0}^{\infty} \frac{v_{n}(t)}{(t - t_{2})v'_{n}(t_{2})} e^{-t} dt = \int_{0}^{\infty} \frac{t - t_{1}}{t_{2} - t_{1}} e^{-t} dt = \frac{1 - t_{1}}{t_{2} - t_{1}}$$
(15)

$$\omega_2 = \int_0^\infty \frac{v_n(t)}{(t - t_2)v_n'(t_2)} e^{-t} dt = \int_0^\infty \frac{t - t_1}{t_2 - t_1} e^{-t} dt = \frac{1 - t_1}{t_2 - t_1}$$
(16)

(17)

Since the function $\pi_2(t)$ has zeros at $t_1 = 2 - \sqrt{2}$ and $t_2 = 2 + \sqrt{2}$. Consequently, the two-point Gruass-Laguerre quadrature formula is

$$I^{G}(f) = \frac{2+\sqrt{2}}{4}f(2-\sqrt{2}) + \frac{2-\sqrt{2}}{4}f(2+\sqrt{2})$$
(18)

As for the reminder, we can utilize theorem 7.28

$$E_2^G(f) = \frac{f^{(4)}(\tau)}{24} \int_0^\infty e^{-t} v_n^2(t) dt = \frac{f^{(4)}(\tau)}{6}$$
(19)

where $\tau \in (0, \infty)$.

c. Apply formula in (b) to approximate I and estimate error

When $f(t) = \frac{1}{1+t}$, we can get

$$\begin{cases} f(2-\sqrt{2}) = \frac{3+\sqrt{2}}{7} \\ f(2+\sqrt{2}) = \frac{3-\sqrt{2}}{7} \\ f^{(4)}(\tau) = \frac{24}{(1+\tau)^5} \end{cases}$$

Next, take them into formula (18) and (19)

$$I = \frac{4}{7} + \frac{4}{(1+\tau)^5} \tag{20}$$

Using the exact value $I = 0.596347361 \cdots$, we know that $\tau \approx 1.76$.

