Ejercicio 1. Considerar la fórmula numérica siguiente:

$$\int_{-1}^{1} f(x)(1-x^2) dx = \alpha_0 f(-1) + \alpha_1 f(0) + \alpha_2 f(1) + R(f)$$

1. Hallar los valores de α_0 , α_1 y α_2 .

Calculamos cada uno de los polinomios básicos de Lagrange:

$$\ell_0(x) = \prod_{\substack{j=0\\j\neq 0}}^2 \frac{x - x_j}{x_0 - x_j} = \frac{x - x_1}{x_0 - x_1} \cdot \frac{x - x_2}{x_0 - x_2} = \frac{x(x - 1)}{(-1)(-2)} = \frac{x(x - 1)}{2}$$

$$\ell_1(x) = \prod_{\substack{j=0\\j\neq 1}}^2 \frac{x - x_j}{x_1 - x_j} = \frac{x - x_0}{x_1 - x_0} \cdot \frac{x - x_2}{x_1 - x_2} = \frac{(x + 1)(x - 1)}{1(-1)} = -(x + 1)(x - 1)$$

$$\ell_2(x) = \prod_{\substack{j=0\\j\neq 2}}^2 \frac{x - x_j}{x_2 - x_j} = \frac{x - x_0}{x_2 - x_0} \cdot \frac{x - x_1}{x_2 - x_1} = \frac{x(x + 1)}{(2)1} = \frac{x(x + 1)}{2}$$

Multiplicamos ahora cada uno de los polinomios por la función peso:

$$\ell_0(x)(1-x^2) = -\ell_0(x)(x+1)(x-1) = -\frac{x(x-1)^2(x+1)}{2} = -\frac{1}{2}(x^4 - x^3 - x^2 + x)$$

$$\ell_1(x)(1-x^2) = -\ell_1(x)(x+1)(x-1) = (x+1)^2(x-1)^2 = x^4 - 2x^2 + 1$$

$$\ell_2(x)(1-x^2) = -\ell_2(x)(x+1)(x-1) = -\frac{x(x+1)^2(x-1)}{2} = -\frac{1}{2}(x^4 + x^3 - x^2 - x)$$

Calculamos ahora los valores de α_0 , α_1 y α_2 :

$$\alpha_0 = \int_{-1}^1 \ell_0(x)(1-x^2) \ dx = -\frac{1}{2} \int_{-1}^1 (x^4 - x^3 - x^2 + x) \ dx = -\left(\frac{1}{5} - \frac{1}{3}\right) = \frac{2}{15}$$

$$\alpha_1 = \int_{-1}^1 \ell_1(x)(1-x^2) \ dx = \int_{-1}^1 (x^4 - 2x^2 + 1) \ dx = 2\left(\frac{1}{5} - \frac{2}{3} + 1\right) = \frac{16}{15}$$

$$\alpha_2 = \int_{-1}^1 \ell_2(x)(1-x^2) \ dx = -\frac{1}{2} \int_{-1}^1 (x^4 + x^3 - x^2 - x) \ dx = \frac{2}{15}$$

Por tanto, tenemos que:

$$\begin{split} \int_{-1}^{1} f(x)(1-x^2) \ dx &\approx \int_{-1}^{1} \left[\ell_0(x) f(-1) + \ell_1(x) f(0) + \ell_2(x) f(1) \right] (1-x^2) \ dx \\ &= \left(\int_{-1}^{1} \ell_0(x) (1-x^2) \ dx \right) f(-1) + \left(\int_{-1}^{1} \ell_1(x) (1-x^2) \ dx \right) f(0) + \\ &+ \left(\int_{-1}^{1} \ell_2(x) (1-x^2) \ dx \right) f(1) \\ &= \frac{2}{15} f(-1) + \frac{16}{15} f(0) + \frac{2}{15} f(1) \end{split}$$

2. Hallar una expresión del error R(f).

Tenemos que la expresión del error cometido al aproximar f(x) por el polinomio de interpolación de Lagrange de grado 2 es:

$$E(x) = f[-1, 0, 1, x]\Pi(x)$$
 donde $\Pi(x) = \prod_{j=0}^{2} (x - x_j) = x(x - 1)(x + 1)$

Por tanto:

$$R(f) = L(E) = \int_{-1}^{1} E(x)(1 - x^2) dx = \int_{-1}^{1} f[-1, 0, 1, x]\Pi(x)(1 - x^2) dx$$

Sabemos que $\Pi(x)$ cambia de signo en x=0. Para evitar esto, hacemos uso de que:

$$f[-1,0,0,1,x] = \frac{f[-1,0,1,x] - f[-1,0,0,1]}{x - 0} \Longrightarrow f[-1,0,1,x] = f[-1,0,0,1,x]x + f[-1,0,0,1]$$

Por tanto, tenemos que:

$$R(f) = \int_{-1}^{1} (f[-1,0,0,1,x]x + f[-1,0,0,1]) x(x-1)(x+1)(1-x^{2}) dx =$$

$$= \int_{-1}^{1} (f[-1,0,0,1,x]x^{2} + f[-1,0,0,1]x) (x-1)^{2}(x+1)^{2} dx =$$

$$= \int_{-1}^{1} f[-1,0,0,1,x]x^{2}(x-1)^{2}(x+1)^{2} dx + f[-1,0,0,1] \int_{-1}^{1} x(x-1)^{2}(x+1)^{2} dx$$

Por el Teorema del Valor Medio Integral Generalizado, $\exists \mu \in [-1, 1]$ tal que:

$$R(f) = f[-1, 0, 0, 1, \mu] \int_{-1}^{1} x^{2}(x - 1)^{2}(x + 1)^{2} dx + f[-1, 0, 0, 1] \int_{-1}^{1} x(x - 1)^{2}(x + 1)^{2} dx =$$

$$= f[-1, 0, 0, 1, \mu] \int_{-1}^{1} (x^{6} - 2x^{4} + x^{2}) dx + f[-1, 0, 0, 1] \int_{-1}^{1} (x^{5} - 2x^{3} + x) dx =$$

$$= 2f[-1, 0, 0, 1, \mu] \left(\frac{1}{7} - \frac{2}{5} + \frac{1}{3}\right) + f[-1, 0, 0, 1] \cdot 0$$

$$= \frac{16}{105} \cdot f[-1, 0, 0, 1, \mu]$$

Suponiendo $f \in C^4[-1,1], \exists \xi \in [-1,1]$ tal que:

$$R(f) = \frac{16}{105} \cdot \frac{f^{(4)}(\xi)}{4!} = \frac{2}{315} \cdot f^{(4)}(\xi)$$