

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:

$$\begin{aligned} \ell_0(x)(1-x^2) &= -\ell_0(x)(x+1)(x-1) = -\frac{x(x-1)^2(x+1)}{2} = -\frac{1}{2}(x^4 - x^3 - x^2 + x) \\ \ell_1(x)(1-x^2) &= -\ell_1(x)(x+1)(x-1) = (x+1)^2(x-1)^2 = x^4 - 2x^2 + 1 \\ \ell_2(x)(1-x^2) &= -\ell_2(x)(x+1)(x-1) = -\frac{x(x+1)^2(x-1)}{2} = -\frac{1}{2}(x^4 + x^3 - x^2 - x) \end{aligned}$$

Calculamos ahora los valores de α_0 , α_1 y α_2 :

$$\begin{aligned} \alpha_0 &= \int_{-1}^1 \ell_0(x)(1-x^2) dx = -\frac{1}{2} \int_{-1}^1 (x^4 - x^3 - x^2 + x) dx = -\left(\frac{1}{5} - \frac{1}{3}\right) = \frac{2}{15} \\ \alpha_1 &= \int_{-1}^1 \ell_1(x)(1-x^2) dx = \int_{-1}^1 (x^4 - 2x^2 + 1) dx = 2\left(\frac{1}{5} - \frac{2}{3} + 1\right) = \frac{16}{15} \\ \alpha_2 &= \int_{-1}^1 \ell_2(x)(1-x^2) dx = -\frac{1}{2} \int_{-1}^1 (x^4 + x^3 - x^2 - x) dx = \frac{2}{15} \end{aligned}$$

Por tanto, tenemos que:

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

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:

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

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:

$$\begin{aligned} f[-1, 0, 0, 1, x] &= \frac{f[-1, 0, 1, x] - f[-1, 0, 0, 1]}{x - 0} \implies \\ &\implies f[-1, 0, 1, x] = f[-1, 0, 0, 1, x]x + f[-1, 0, 0, 1] \end{aligned}$$

Por tanto, tenemos que:

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

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

$$\begin{aligned} R(f) &= f[-1, 0, 0, 1, \mu] \int_{-1}^1 x^2(x-1)^2(x+1)^2 dx + f[-1, 0, 0, 1] \int_{-1}^1 x(x-1)^2(x+1)^2 dx = \\ &= f[-1, 0, 0, 1, \mu] \int_{-1}^1 (x^6 - 2x^4 + x^2) dx + f[-1, 0, 0, 1] \int_{-1}^1 (x^5 - 2x^3 + x) dx = \\ &= 2f[-1, 0, 0, 1, \mu] \left(\frac{1}{7} - \frac{2}{5} + \frac{1}{3} \right) + f[-1, 0, 0, 1] \cdot 0 \\ &= \frac{16}{105} \cdot f[-1, 0, 0, 1, \mu] \end{aligned}$$

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

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