## Homework 10, Spring 2024

Homework 10 has questions 1 through 5 with a total of of 50 points. The point value for each question or part of a question is in the box following each question or part of a question. This work is due **Saturday 20 April** at 11:59 PM.

In class (and in our textbook), we applied the Gram-Schmidt process to the functions  $x \mapsto 1$ ,  $x \mapsto x, x \mapsto x^2, \dots$  using the interval [-1,1] and an inner product defined as

$$\langle f, g \rangle = \int_{-1}^{1} f(x)g(x) \, \mathrm{d}x.$$

For this homework, we'll do the same, except that we will change the inner product to

$$\langle f, g \rangle = \int_{-1}^{1} \sqrt{1 - x^2} f(x) g(x) dx.$$

This inner product has all the required properties and the weight function satisfies the requirements on page 205 of our textbook.

Doing the Gram-Schimidt process by hand for these functions will develop strength and character, but it's tedious and challenging to get correct. The result of doing so is

$$\begin{split} &C_0(x) = \frac{\sqrt{2}}{\sqrt{\pi}}, \\ &C_1(x) = \frac{\sqrt{8}}{\sqrt{\pi}}x, \\ &C_2(x) = \frac{\sqrt{2}}{\sqrt{\pi}}(2x-1)(2x+1), \\ &C_3(x) = \frac{\sqrt{32}}{\sqrt{\pi}}x(2x^2-1), \\ &C_4(x) = \frac{\sqrt{2}}{\sqrt{\pi}}(4x^2-2x-1)(4x^4+2x+1). \end{split}$$

These functions have been normalized so that  $\langle C_k, C_\ell \rangle = \begin{cases} 0 & k \neq \ell \\ 1 & k = \ell \end{cases}$ . These functions are a special case of the well-known *ultraspherical* polynomials that are known as the *Chebyshev polynomials* of the second kind. The zeros of  $C_4$  are

$$x_0 = -\left(\frac{\sqrt{5}+1}{4}\right), x_1 = -\left(\frac{\sqrt{5}-1}{4}\right), x_2 = \frac{\sqrt{5}-1}{4}, x_3 = \frac{\sqrt{5}+1}{4}$$

1. These polynomials can be defined recursively by

$$C_{n+1}(x) = 2x C_n(x) - C_{n-1}(x) = 0,$$

and  $C_0(x) = \frac{\sqrt{2}}{\sqrt{\pi}}$ ,  $C_1(x) = \frac{\sqrt{8}}{\sqrt{\pi}}x$ . Write a Julia function ultraspherical(n::Integer, x::Number) that evaluates these polynomials.

- 2. Check that  $C_{10}(0.23) \approx 0.6818339026993401$  and  $C_{15}(-0.19) \approx 0.06737434860812452$
- 3. Use Gadfly to graph  $C_0$ ,  $C_1$ ,  $C_2$ ,  $C_3$ , and  $C_4$  on the interval [-1,1].
- 4. As we did for the Legendre polynomials, let's build a quadrature rule whose knots are the zeros of C<sub>4</sub>. The corresponding weights are

$$w0 = -\left(\frac{\left(\sqrt{5}-5\right)\pi}{40}\right), w1 = \frac{\left(\sqrt{5}+5\right)\pi}{40}, w2 = \frac{\left(\sqrt{5}+5\right)\pi}{40}, w3 = -\left(\frac{\left(\sqrt{5}-5\right)\pi}{40}\right)$$

The resulting quadrature rule is

$$\int_{-1}^{1} \sqrt{1 - x^2} F(x) dx \approx \sum_{k=0}^{3} w_k F(x_k).$$
 (1)

Write a Julia function that implements this quadrature rule.

5. Show that this quadrature rule is pretty close to exact when F is a polynomial of degree seven or less. To do this, test the rule on each of the following:

$$\int_{-1}^{1} \sqrt{1 - x^2} \, dx = \frac{\pi}{2},$$

$$\int_{-1}^{1} x \sqrt{1 - x^2} \, dx = 0,$$

$$\int_{-1}^{1} x^2 \sqrt{1 - x^2} \, dx = \frac{\pi}{8},$$

$$\int_{-1}^{1} x^3 \sqrt{1 - x^2} \, dx = 0,$$

$$\int_{-1}^{1} x^4 \sqrt{1 - x^2} \, dx = \frac{\pi}{16},$$

$$\int_{-1}^{1} x^5 \sqrt{1 - x^2} \, dx = 0,$$

$$\int_{-1}^{1} x^6 \sqrt{1 - x^2} \, dx = \frac{5\pi}{128},$$

$$\int_{-1}^{1} x^7 \sqrt{1 - x^2} \, dx = 0.$$