MAT128A: Numerical Analysis, Section 2 Homework for the week of November 26, 2018

1. Let  $x_0 = 0$ ,  $x_1 = 1/2$  and  $x_2 = 1$ . Find weights  $w_0$ ,  $w_1$ , and  $w_2$  such that the formula

$$\int_0^1 f(x) \ dx = w_1 f(x_0) + w_2 f(x_1) + w_3 f(x_2) \tag{1}$$

holds whenever f is a polynomial of degree less than or equal to 2.

2. Let  $x_0 = -\sqrt{3/5}$ ,  $x_1 = 0$  and  $x_2 = \sqrt{3/5}$ . Find weights  $w_0$ ,  $w_1$  and  $w_2$  such that

$$\int_{-1}^{1} f(x) dx = w_1 f(x_0) + w_2 f(x_1) + w_3 f(x_2)$$
 (2)

holds whenever f is a polynomial of degree less than or equal to 2. Show that the formula in fact holds when f is a polynomial of degree less than or equal to 5.

3. Let  $x_0 = 0$ ,  $x_1 = 1/2$  and  $x_2 = 1$  Find weights  $w_0$ ,  $w_1$  and  $w_2$  such that

$$\int_0^1 f(x)\sqrt{x} \, dx = w_0 f(x_0) + w_1 f(x_1) + w_2 f(x_2) \tag{3}$$

when f is a polynomial of degree less than or equal to 2. Use this quadrature rule to approximate

$$\int_0^1 \cos(x) \sqrt{x} \ dx.$$

How accurate is your approximation?

4. Suppose that

$$f(x) = 2T_0(x) + 4T_1(x) - 6T_2(x) + 12T_3(x) - 14T_4(x).$$

Find

$$\int_{-1}^{1} f(x) \ dx.$$