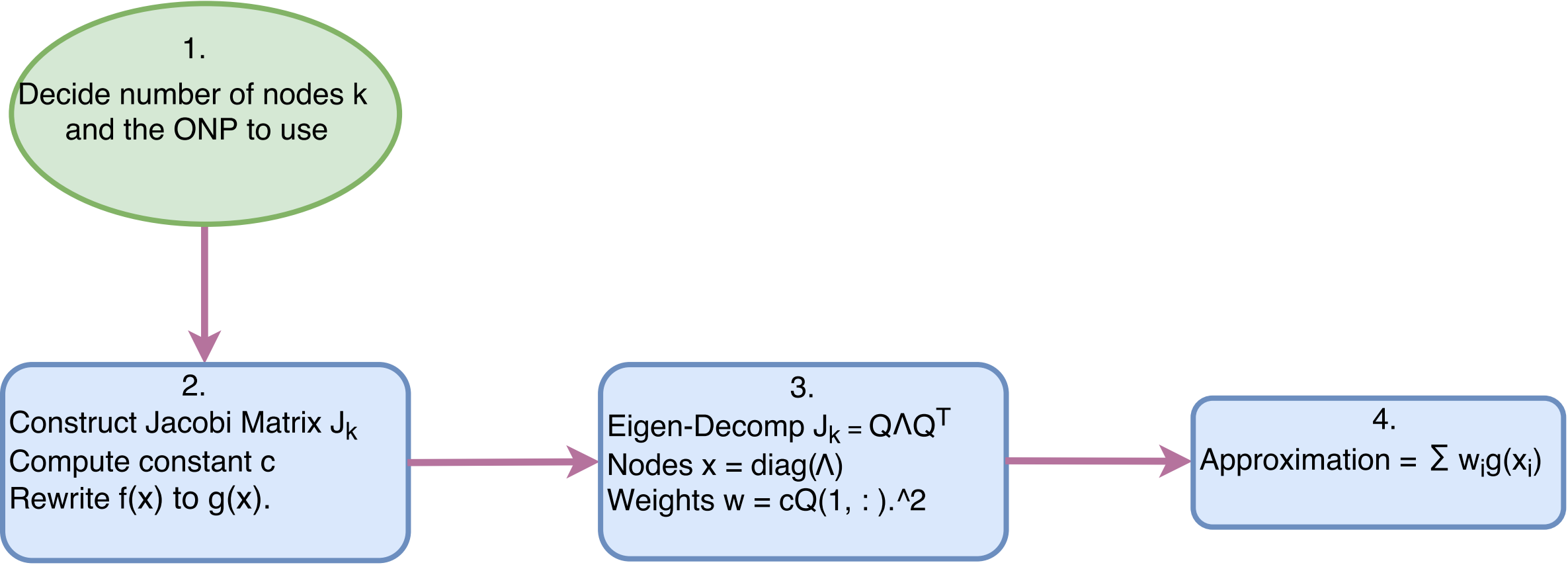
1.
Decide number of nodes k
and the ONP to use
2.
Construct Jacobi Matrix J_k
Compute constant c
Rewrite f(x) to g(x).
3.
Eigen-Decomp $J_k = Q\Lambda Q^T$
Nodes x = diag(Λ)
Weights w = cQ(1, :).^2
4.
Approximation = $\sum w_i g(x_i)$