Activity: Motivating Gaussian quadrature

Group members:

Part 1

Suppose we observe n points $(x_1, y_1), ..., (x_n, y_n)$, and let

$$L_{n,i}(x) = \prod_{k:k \neq i} \frac{(x - x_k)}{(x_i - x_k)}$$

This function $L_{n,i}(x)$ is a polynomial, and it turns out that $L_{n,i}(x)$ plays an important role in deriving Gaussian quadrature. To begin, let's explore some properties of $L_{n,i}(x)$.

1. Show that $L_{n,i}(x_i) = 1$

2. Show that $L_{n,i}(x_k) = 0$ for all $k \neq i$

Now let

$$q(x) = \sum_{i=1}^{n} y_i L_{n,i}(x)$$

$q(x)$ is also a polynomial.

3. Using the results from questions 1 and 2, calculate $q(x_1), ..., q(x_n)$.

Plotting $q(x)$

The following code provides a function 'q' to plot $q(x)$ between -1 and 1:

```
# calculate q at a single point
# x: point to evaluate q(x)
# xi: the points x1,...,xn
# yi: the points y1,...,yn
q_helper <- function(x, xi, yi){
  lp <- sapply(1:length(xi),
               function(i){prod((x - xi[-i])/(xi[i] - xi[-i]))})
  sum(yi*lp)
}

# calculate q at a vector of new points
# x: point to evaluate q(x)
# xi: the points x1,...,xn
# yi: the points y1,...,yn
q <- function(x, xi, yi){
  sapply(x, function(t){q_helper(t, xi, yi)})
}


xi <- seq(-1, 1, length.out = 5)
yi <- xi^3
plot(xi, yi, pch=16)

x <- seq(-1, 1, 0.01)
lines(x, q(x, xi, yi))
```

4. Run the code to add $q(x)$ to the plot with the five points $(x_1, y_1), ..., (x_n, y_n)$. What do you notice about $q(x)$?

5. To your plot from question 4, add the curve $y = x^3$ (the original function from which the (x_i, y_i) were sampled). Comment on $q(x)$ vs. x^3.

Another example

The following code samples $n = 4$ points $(x_1, y_1), ..., (x_n, y_n)$ from the 7th degree polynomial

$$f(x) = 10(x^7 - 1.6225x^5 + 0.79875x^3 - 0.113906x)$$

and plots both the true polynomial $f(x)$ (in red) and the polynomial $q(x)$ (in black):

```
f <- function(x){
  10*(x^7 -1.6225*x^5 +0.79875*x^3 - 0.113906*x)
}

n <- 4
xi <- seq(-1, 1, length.out=n)
yi <- f(xi)

plot(xi, yi, pch=16, xlab="x", ylab="y")

x <- seq(-1, 1, 0.01)
lines(x, q(x, xi, yi))
lines(x, f(x), col="red")
```

6. Comment on $q(x)$ vs. $f(x)$.

7. Now rerun the code with $n = 5, 6, 7$, and 8 nodes. For each n, compare $q(x)$ to $f(x)$.

Key points

8. What does the function $q(x)$ do?

9. Why is the number of points n important?

Part 2

Previously in class, we found that the "best" two-point rule to approximate the integral of f was

$$\int_{-1}^{1} f(x)dx \approx w_1 f(x_1) + w_2 f(x_2)$$

with $x_1 = -1/\sqrt{3}$, $x_2 = 1/\sqrt{3}$, and $w_1 = w_2 = 1$.

Where do these weights come from? By using the polynomial interpolation $q(x) = \sum_{i=1}^{n} f(x_i) L_{n,i}(x)$, we argued that

$$w_i = \int_{-1}^{1} L_{n,i}(x)dx$$

10. For the two-point rule, we have points $L_{2,1}(x) = \dfrac{x - x_2}{x_1 - x_2}$ with $x_1 = -1/\sqrt{3}$, $x_2 = 1/\sqrt{3}$. Show that

$$\int_{-1}^{1} L_{2,1}(x)dx = 1$$