

ORTHOGONALITY, INTERPOLATION AND QUADRATURES ON THE UNIT CIRCLE AND THE INTERVAL $[-1, 1]$

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"Dedicated to Adhemar Bultheel on the occasion of his 60-th birthday"

Joint work with:

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Preliminary results

Starting point: **Erdős-Turán Theorem**.

$\sigma(x)$: weight function on $[a, b] = [-1, 1]$

Q_n : n -th orthogonal polynomial

$x_{1,n}, \dots, x_{n,n}$ the n distinct zeros of $Q_n(x)$

f : a function defined on $[-1, 1]$

$P_{n-1}(f, x) \in \Pi_{n-1}$ s.t. $P_{n-1}(f, x_{j,n}) = f(x_{j,n}), j = 1, \dots, n$

$$\lim_{n \rightarrow \infty} \|f - P_{n-1}(f, \cdot)\|_{2, \sigma} = \left[\int_{-1}^1 |f(x) - P_{n-1}(f, x)|^2 \sigma(x) dx \right]^{1/2} = 0$$

$(\{x_{j,n}\}_{j=1}^n; n = 1, 2, \dots$ nodes in “Gauss-type interpolation”)

$$I_\sigma(P_{n-1}(f, x)) = \int_{-1}^1 P_{n-1}(f, x) \sigma(x) dx = \sum_{j=1}^n A_{j,n} f(x_{j,n}) = I_n^\sigma(f)$$

(Gauss-Christophel Quadrature formulas) $I_n^\sigma(p) = I_\sigma(p), \forall p \in \Pi_{2n-1}$

Interpolatory quadrature formulas. Product integration rules

$\alpha(x)$: possibly complex function on $[-1, 1]$

$$I_\alpha(f) = \int_{-1}^1 f(x)\alpha(x)dx$$

$\sigma(x)$: weight function on $[-1, 1]$

$$I_\alpha(P_{n-1}(f, x)) = \sum_{j=1}^n A_{j,n} f(x_j, n) = I_n^\alpha(f) = I_\alpha(f), \forall f \in \Pi_{n-1}$$

Assume: $\int_{-1}^1 \frac{|\alpha(x)|^2}{\sigma(x)} dx < +\infty$. (Sloan-Smith, 1982)

$$\textcircled{1} \quad \lim_{n \rightarrow \infty} I_n^\alpha(f) = I_\alpha(f)$$

$$\textcircled{2} \quad \lim_{n \rightarrow \infty} \sum_{j=1}^n |A_{j,n}| f(x_{j,n}) = \int_{-1}^1 f(x) |\alpha(x)| dx. \text{ (Stability)}$$

Radau-type and Lobatto-type interpolation

$\sigma(x)$ weight function on $[-1, 1]$

① $\sigma^\pm(x) = (1 \pm x)\sigma(x)$

$x_{1,n}, \dots, x_{n,n}$ the zeros of the n -th orthogonal polynomial,
 $x_{0,n} \in \{\pm 1\}$

Set: $P_n^\pm(f, x) \in \Pi_n : P_n^\pm(f, x_{j,n}) = f(x_{j,n}), j = 0, 1, \dots, n$

② $\tilde{\sigma}(x) = (1 - x^2)\sigma(x)$

$x_{1,n}, \dots, x_{n,n}$ the zeros of the n -th orthogonal polynomial,
 $x_{0,n} = -1, x_{n+1,n} = 1$

Set: $\tilde{P}_n(f, x) \in \Pi_n : \tilde{P}_n(f, x_{j,n}) = f(x_{j,n}), j = 0, 1, \dots, n+1$

$I_\sigma(P_n^\pm(f, \cdot))$: Gauss-Radau Quadrature formula.

$I_\sigma(\tilde{P}_n(f, \cdot))$: Gauss-Lobatto Quadrature formula.

Aim of the talk

- 1 Investigate the L_2 -convergence w.r.t. $\sigma(x)$ of the interpolant sequences $\{P_n^\pm(f, x)\}$ and $\{\tilde{P}_n(f, x)\}$

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- 2 Application: Product integration rules taking as nodes 1 or -1 or both.

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- 1 Investigate the L_2 -convergence w.r.t. $\sigma(x)$ of the interpolant sequences $\{P_n^\pm(f, x)\}$ and $\{\tilde{P}_n(f, x)\}$
- 2 Application: Product integration rules taking as nodes 1 or -1 or both.

Passing from $[-1, 1]$ to $\mathbb{T} = \{z \in \mathbb{C} : |z| = 1\}$,

Joukowski Transformation $x = \frac{1}{2}(z + z^{-1})$

$$\begin{array}{l} [-1, 1] \longleftrightarrow \mathbb{T} \\ \mathbb{C} \setminus [-1, 1] \longleftrightarrow \mathbb{D} = \{z \in \mathbb{C} : |z| < 1\} \end{array}$$

$\sigma(x)$ weight function on $[-1, 1]$

$\omega(\theta) = \sigma(\cos \theta) |\sin \theta|$ weight function on \mathbb{T}

$$I_\sigma(f) = \int_{-1}^1 f(x) \sigma(x) dx = \frac{1}{2} \int_{-\pi}^{\pi} g(e^{i\theta}) \omega(\theta) d\theta = \frac{1}{2} I_\omega(g)$$

$$g(e^{i\theta}) = f(\cos \theta), \quad \|f\|_{2,\sigma} = \frac{1}{\sqrt{2}} \|g\|_{2,\omega}$$

Interpolation on the unit circle

g : 2π -periodic function or equivalently, defined on \mathbb{T}

Interpolants: trigonometric polynomials or more generally “Laurent Polynomials”.

$$\Lambda_{p,q} = \text{span}\langle z^j : p \leq j \leq q \rangle$$

Nodes on \mathbb{T} associated with a weight function $\omega(\theta)$, $\theta \in [-\pi, \pi]$

$$\langle g, h \rangle_\omega = \int_{-\pi}^{\pi} g(e^{i\theta}) \overline{h(e^{i\theta})} \omega(\theta) d\theta$$

$\{\rho_n(z)\}_0^\infty$: the sequence of monic Szegő polynomials.

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$\{\rho_n(z)\}_0^\infty$: the sequence of monic Szegő polynomials.

For each $n \geq 1$ the nodes of $\rho_n(z)$ lie in $\mathbb{D} = \{z : |z| < 1\}$

Interpolation on the unit circle

Take $\tau_n \in \mathbb{T}$ and set

$$B_n(z, \tau_n) = \rho_n(z) + \tau_n \rho_n^*(z) \quad (\text{para-orthogonality})$$

$$\left(\rho_n^*(z) = z^n \rho_{n*}(z), \quad \rho_{n*}(z) = \overline{\rho_n(1/\bar{z})} \right)$$

$B_n(z, \tau_n)$: has exactly n distinct zeros on \mathbb{T} , $\{z_{j,n}\}_{j=1}^n$

$\mathfrak{R}_n = \Lambda_{-p(n), q(n)}$; $p(n) + q(n) = n$ and

$$\lim_{n \rightarrow \infty} p(n) = \lim_{n \rightarrow \infty} q(n) = \infty, \quad \bigcup \mathfrak{R}_n = \Lambda$$

$L_{n-1}(g, z) \in \mathfrak{R}_{n-1}$: $L_{n-1}(g, z_{j,n}) = g(z_{j,n}), j = 1, \dots, n$

Interpolation on the unit circle

Setting:
$$I_\omega(g) = \int_{-\pi}^{\pi} g(e^{i\theta})\omega(\theta)d\theta$$

①
$$I_\omega(L_{n-1}(g, \cdot)) = \sum_{j=1}^n \lambda_{j,n} g(z_{j,n}) = I_n^\omega(g) = I_\omega(g),$$

$\forall g \in \mathfrak{R}_{n-1} \cdot \mathfrak{R}_{n-1*}$ ($\mathfrak{R}_{n-1*} = \{g/g_* \in \mathfrak{R}_{n-1}\}$)
(Szegő quadrature formula)

②

$$\lim_{n \rightarrow \infty} \|L_{n-1}(g, \cdot) - g\|_{2,\omega} = \left[\int_{-\pi}^{\pi} |g(e^{i\theta}) - L_{n-1}(g, e^{i\theta})|^2 \omega(\theta) d\theta \right]^{1/2} = 0$$

Product integration rules on \mathbb{T}

$$I_{\beta}(g) = \int_{-\pi}^{\pi} g(e^{i\theta})\beta(\theta)d\theta$$

$\beta(\theta)$: a possibly complex function on \mathbb{T} .

$\omega(\theta)$: a weight function on \mathbb{T} generating the interpolant

$$L_{n-1}(g, z) \in \mathfrak{R}_{n-1} = \Lambda_{-p(n-1), q(n-1)}$$

$$I_{\beta}(L_{n-1}(g, \cdot)) = \sum_{j=1}^n \lambda_{j,n}^{\beta} g(z_{j,n}) = I_{\beta}(g), \quad \forall g \in \mathfrak{R}_{n-1}$$

Product integration rules on \mathbb{T}

Assume: $\int_{-\pi}^{\pi} \frac{|\beta(\theta)|^2}{\omega(\theta)} d\theta < +\infty$.

$$\textcircled{1} \quad \lim_{n \rightarrow \infty} I_n^\beta(g) = I_\beta(g)$$

$$\textcircled{2} \quad \lim_{n \rightarrow \infty} \sum_{j=1}^n |\lambda_{j,n}^\beta| g(z_{j,n}) = \int_{-\pi}^{\pi} g(e^{i\theta}) |\beta(\theta)| d\theta$$

A. Bultheel, P. González-Vera, E. Hendriksen, O. Njåstad.
(Analysis, I, II (1998), III (2000))

Rational functions with prescribed nodes on $\hat{\mathbb{C}}$ but not on \mathbb{T} ,
 $\alpha_k, \frac{1}{\alpha_k}, \alpha_k \in \mathbb{D}$.

$\alpha_k = 0, k = 1, 2, \dots$ poles collapse at $\{0, \infty\}$

Rational functions \Rightarrow Laurent polynomials

Interpolation and L_2 -convergence

f a function on $[-1, 1]$, $\{x_k\}_1^n \subset (-1, 1)$: $x_j \neq x_k$ if $j \neq k$.

Set $x = \cos(\theta)$, $\theta \in [0, \pi]$, $g(\theta) = g(e^{i\theta}) = f(\cos(\theta))$ and

$x_j = \cos(\theta_j)$, $\theta_j \in [0, \pi]$

$z_j = e^{i\theta_j}$, $z_{n+j} = \bar{z}_j$, $j = 1, \dots, n \Rightarrow 2n$ distinct nodes on \mathbb{T} .

Set:

- $L_{n-1}(g, z) \in \Lambda_{-(n-1), n}$: $L_{n-1}(g, z_j) = g(z_j)$, $j = 1, \dots, 2n$
- $\hat{L}_{n-1}(g, z) \in \Lambda_{-n, n-1}$: $\hat{L}_{n-1}(g, z_j) = g(z_j)$, $j = 1, \dots, 2n$
- $P_{n-1}(f, x) \in \Pi_{n-1}$: $P_{n-1}(f, x_j) = f(x_j)$, $j = 1, \dots, n$

Then:

$$P_{n-1}(f, x) = L_{n-1}(g, z) = \hat{L}_{n-1}(g, z), \quad x = \cos \theta = \frac{1}{2}\left(z + \frac{1}{z}\right), \quad z = e^{i\theta}$$

$$\Rightarrow \|f - P_{n-1}(f, \cdot)\|_{2, \sigma} = \frac{1}{\sqrt{2}} \|g - L_{n-1}(g, \cdot)\|_{2, \omega} = \frac{1}{\sqrt{2}} \|g - \hat{L}_{n-1}(g, \cdot)\|_{2, \omega}$$

$\sigma(x)$: weight function on $[-1, 1]$,

$$\omega(\theta) = \sigma(\cos \theta) |\sin \theta|$$

Interpolation and L_2 -convergence

Assume x_0, x_1, \dots, x_n , $n + 1$ distinct nodes on $[-1, 1]$

$x_0 \in \{\pm 1\}$ and $\{x_k\}_1^n \subset (-1, 1)$

$P_n^\pm(f, x) \in \Pi_n : P_n^\pm(f, x_j) = f(x_j)$, $j = 0, 1, \dots, n$

(P_n^+ means we have taken $x_0 = 1$ and P_n^- , $x_0 = -1$)

We have $2n + 1$ nodes on $\mathbb{T} \{z_j\}_{j=0}^{2n}$ $z_0 \in \{\pm 1\}$

$z_j = e^{i\theta_j}$, $z_{n+j} = \bar{z}_j$, $x_j = \cos \theta_j$, $j = 1, \dots, n$, $g(e^{i\theta}) = f(\cos \theta)$

$L_n^\pm(g, z) \in \Lambda_{-n, n}$ such that $L_n^\pm(g, z_j) = g(z_j)$, $j = 0, 1, \dots, 2n$

Then: $P_n^\pm(f, x) = L_n^\pm(g, z)$, $x = \frac{1}{2}(z + \frac{1}{z})$ $z = e^{i\theta}$

$\Rightarrow \|f - P_n^\pm(f, \cdot)\|_{2, \sigma} = \frac{1}{\sqrt{2}} \|g - L_n^\pm(g, \cdot)\|_{2, \omega}$

$\sigma(x)$ on $[-1, 1]$, $\omega(\theta) = \sigma(\cos \theta) |\sin \theta|$,

Interpolation and L_2 -convergence

Assume $x_0, x_1, \dots, x_n, x_{n+1}$, $n + 2$ distinct nodes on $[-1, 1]$, with $x_0 = -1$, $x_{n+1} = 1$ and $\{x_k\}_1^n \subset (-1, 1)$

$P_{n+1}(f, x) \in \Pi_{n+1} : P_{n+1}(f, x_j) = f(x_j)$, $j = 0, 1, \dots, n + 1$

$z_0 = -1, z_{2n+1} = 1, z_j = e^{i\theta_j}, z_{n+j} = \bar{z}_j, x_j = \cos \theta_j$, $j = 1, \dots, n$,
 $2n + 2$ distinct nodes on \mathbb{T} .

$L_{n+1}(g, z) \in \Lambda_{-n, n+1} : L_{n+1}(g, z_j) = g(z_j)$, $j = 0, 1, \dots, 2n + 1$

$P_{n+1}(f, x) = P_{n+1}(f, \cos \theta) = \frac{1}{2} \left[L_{n+1}(g, z) + L_{n+1}(g, \frac{1}{z}) \right]$,

$z = e^{i\theta} \Rightarrow \|f - P_{n+1}(f, \cdot)\|_{2, \sigma} \leq \frac{1}{\sqrt{2}} \|g - L_{n+1}(g, \cdot)\|_{2, \omega}$

$\sigma(x)$, $x \in [-1, 1]$, $\omega(\theta) = \sigma(\cos \theta) |\sin \theta|$, $\theta \in [-\pi, \pi]$

A connection between orthogonality on $[-1, 1]$ and para-orthogonality on \mathbb{T}

$\sigma(x), x \in [-1, 1]$, weight function, $\omega(\theta) = \sigma(\cos \theta)|\sin \theta|, \theta \in [-\pi, \pi]$

$$B_n(z, \tau) = \rho_n(z) + \tau \rho_n^*(z), (|\tau| = 1)$$

$Q_n^{(0)}(x)$: n -th orthogonal polynomial w.r.t $\sigma(x)$. Then,

$x_j = \cos \theta_j, j = 1, \dots, n$ are the zeros of $Q_n^{(0)}(x)$ iff

$z_j = e^{i\theta_j}, z_{n+j} = \bar{z}_j, j = 1, \dots, n$ are the zeros of

$$B_{2n}(z, 1) = \rho_{2n}(z) + \rho_{2n}^*(z)$$

A connection between orthogonality on $[-1, 1]$ and para-orthogonality on \mathbb{T}

$\sigma(x), x \in [-1, 1]$, weight function, $\omega(\theta) = \sigma(\cos \theta)|\sin \theta|, \theta \in [-\pi, \pi]$
 $B_n(z, \tau) = \rho_n(z) + \tau \rho_n^*(z), (|\tau| = 1)$

$Q_n^{(0)}(x)$: n -th orthogonal polynomial w.r.t $\sigma(x)$. Then,
 $x_j = \cos \theta_j, j = 1, \dots, n$ are the zeros of $Q_n^{(0)}(x)$ iff
 $z_j = e^{i\theta_j}, z_{n+j} = \bar{z}_j, j = 1, \dots, n$ are the zeros of
 $B_{2n}(z, 1) = \rho_{2n}(z) + \rho_{2n}^*(z)$

$Q_n^{(1)}(x)$: n -th orthogonal polynomial w.r.t $(1-x)\sigma(x)$. Then,
 $x_j = \cos \theta_j, j = 1, \dots, n$ are the zeros of $Q_n^{(1)}(x)$ iff
 $z_j = e^{i\theta_j}, z_{n+j} = \bar{z}_j, j = 1, \dots, n$ and $z_0 = 1$ are the zeros of
 $B_{2n+1}(z, -1) = \rho_{2n+1}(z) - \rho_{2n+1}^*(z)$

A connection between orthogonality on $[-1, 1]$ and para-orthogonality on \mathbb{T}

$\sigma(x)$, $x \in [-1, 1]$, weight function, $\omega(\theta) = \sigma(\cos \theta)|\sin \theta|$, $\theta \in [-\pi, \pi]$

$$B_n(z, \tau) = \rho_n(z) + \tau \rho_n^*(z), \quad (|\tau| = 1)$$

$Q_n^{(2)}(x)$: n -th orthogonal polynomial w.r.t $(1+x)\sigma(x)$. Then,

$x_j = \cos \theta_j$, $j = 1, \dots, n$ are the zeros of $Q_n^{(2)}(x)$ iff

$z_j = e^{i\theta_j}$, $z_{n+j} = \bar{z}_j$, $j = 1, \dots, n$ and $z_0 = -1$ are the zeros of

$$B_{2n+1}(z, 1) = \rho_{2n+1}(z) + \rho_{2n+1}^*(z)$$

A connection between orthogonality on $[-1, 1]$ and para-orthogonality on \mathbb{T}

$\sigma(x)$, $x \in [-1, 1]$, weight function, $\omega(\theta) = \sigma(\cos \theta)|\sin \theta|$, $\theta \in [-\pi, \pi]$
 $B_n(z, \tau) = \rho_n(z) + \tau \rho_n^*(z)$, ($|\tau| = 1$)

$Q_n^{(2)}(x)$: n -th orthogonal polynomial w.r.t $(1+x)\sigma(x)$. Then,
 $x_j = \cos \theta_j$, $j = 1, \dots, n$ are the zeros of $Q_n^{(2)}(x)$ iff
 $z_j = e^{i\theta_j}$, $z_{n+j} = \bar{z}_j$, $j = 1, \dots, n$ and $z_0 = -1$ are the zeros of
 $B_{2n+1}(z, 1) = \rho_{2n+1}(z) + \rho_{2n+1}^*(z)$

$Q_n^{(3)}(x)$: n -th orthogonal polynomial w.r.t $(1-x^2)\sigma(x)$. Then,
 $x_j = \cos \theta_j$, $j = 1, \dots, n$ are the zeros of $Q_n^{(3)}(x)$ iff
 $z_j = e^{i\theta_j}$, $z_{n+j} = \bar{z}_j$, $j = 1, \dots, n$, $z_0 = -1$ and $z_{2n+1} = +1$ are
the zeros of

$$B_{2n+1}(z, -1) = \rho_{2n+2}(z) - \rho_{2n+2}^*(z)$$

L_2 -convergence

$\sigma(x)$: weight function on $[-\pi, \pi]$

$$\sigma^{(0)}(x) = \sigma(x), \sigma^{(1)}(x) = (1-x)\sigma(x), \sigma^{(2)}(x) = (1+x)\sigma(x),$$

$$\sigma^{(3)}(x) = (1-x^2)\sigma(x) \quad n \geq 1$$

- $Q_n^{(l)}(x)$ ($l = 0, 1, 2, 3$) n -th orthogonal polynomial w.r.t $\sigma_l(x)$
- $\{x_{k,n}\}_{k=1}^n$, the zeros of $Q_n^{(l)}(x)$, $l = 0, 1, 2, 3$.

for $k = 1, \dots, n$

- 1 $P_n^{(0)}(f, x) \in \Pi_{n-1}$ interpolatory $f(x)$ at $x_{k,n}^{(0)}$,
- 2 $P_n^{(1)}(f, x) \in \Pi_n$ interpolatory $f(x)$ at $x_{k,n}^{(1)}$, $x_{0,n}^{(1)} = -1$
- 3 $P_n^{(2)}(f, x) \in \Pi_n$ interpolatory $f(x)$ at $x_{k,n}^{(2)}$, $x_{0,n}^{(2)} = 1$
- 4 $P_n^{(3)}(f, x) \in \Pi_{n+1}$ interpolatory $f(x)$ at $x_{k,n}^{(3)}$, $x_{0,n}^{(3)} = -1$,
 $x_{n+1,n}^{(3)} = 1$

L_2 -convergence

Theorem

Let $\sigma(x)$ be a weight function on $[-1, 1]$ and $f(x)$ a bounded function such that $f(x)\sigma(x)$ is integrable on $[-1, 1]$. Then,

$$\lim_{n \rightarrow \infty} \|f - P_n^{(l)}(f, \cdot)\|_{2, \sigma}^2 = \lim_{n \rightarrow \infty} \int_{-1}^1 |f(x) - P_n^{(l)}(f, x)|^2 \sigma(x) dx = 0$$

$$l = 0, 1, 2, 3.$$

L_2 -convergence $l = 0)$

$P_n^{(0)}(f, x) \in \Pi_{n-1}$: Gauss-type interpolation. (The classical Erdős-Turán Theorem)

 $l = 1, 2)$

$P_n^{(l)}(f, x) \in \Pi_n$: Radau-type interpolation.

 $l = 3)$

$P_n^{(3)}(f, x) \in \Pi_{n+1}$: Lobatto-type interpolation.

This Theorem was earlier proved by the authors for the particular

case $\sigma(x) = \frac{1}{\sqrt{1-x^2}}$

An application to product integration rules

$$I_\alpha(f) = \int_{-1}^1 f(x)\alpha(x)dx$$

$\alpha(x)$: a possibly complex function.

$$I_n^\alpha(f) = \sum_{k=1}^n A_k^{(\alpha)} f(x_k)$$

$\{x_k\}_1^n$ preassigned set of distinct points on $[-1, 1]$

$$I_n^\alpha(f) = I_\alpha(P_{n-1}(f, \cdot)),$$

$P_{n-1}(f, x) \in \Pi_{n-1}$ s.t. $P_{n-1}(f, x_j) = f(x_j)$, $j = 1, \dots, n$

How to choose the nodes $\{x_k\}_1^n$ so that $\lim_{n \rightarrow \infty} I_n^\alpha(f) = I_\alpha(f)$?

An application to product integration rules

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How to choose the nodes $\{x_k\}_1^n$ so that $\lim_{n \rightarrow \infty} I_n^\alpha(f) = I_\alpha(f)$?

The answer:

Zeros of orthogonal polynomial w.r.t an auxiliary weight function $\sigma(x)$ on $[-1, 1]$, but also including $+1, -1$ or both as nodes.

An application to product integration rules

from $\sigma(x)$ we define:

$$\sigma^{(0)}(x) = \sigma(x), \sigma^{(1)}(x) = (1-x)\sigma(x), \sigma^{(2)}(x) = (1+x)\sigma(x),$$

$$\text{and } \sigma^{(3)}(x) = (1-x^2)\sigma(x)$$

for each $n \geq 1$, $x_{k,n}^{(r)}$, $k = 1, \dots, n$ the zeros of the n -th orthogonal polynomial w.r.t $\sigma^{(r)}(x)$, $r = 0, 1, 2, 3$. Set,

$$\textcircled{1} \quad I_{n,0}(f) = \sum_{k=1}^n A_{k,n}^{(0)} f(x_{k,n}^{(0)}) = I_{\alpha}(f), \forall f \in \Pi_{n-1}$$

$$\textcircled{2} \quad I_{n,1}(f) = \sum_{k=0}^n A_{k,n}^{(1)} f(x_{k,n}^{(1)}) = I_{\alpha}(f), \forall f \in \Pi_n, x_{0,n}^{(1)} = 1$$

$$\textcircled{3} \quad I_{n,2}(f) = \sum_{k=0}^{n+1} A_{k,n}^{(2)} f(x_{k,n}^{(2)}) = I_{\alpha}(f), \forall f \in \Pi_n, x_{0,n}^{(2)} = -1$$

$$\textcircled{4} \quad I_{n,3}(f) = \sum_{k=0}^n A_{k,n}^{(3)} f(x_{k,n}^{(3)}) = I_{\alpha}(f), \forall f \in \Pi_{n+1}, x_{0,n}^{(3)} = -1 \text{ and } x_{n+1,n}^{(3)} = 1$$

An application to product integration rules

Theorem

Let $\alpha(x)$ be a Lebesgue integrable and possibly complex function on $[-1, 1]$ such that:

$$\int_{-1}^1 \frac{|\alpha(x)|^2}{\sigma(x)} dx < +\infty$$

with $\sigma(x)$ a weight function on $[-1, 1]$, Then, as $r = 0, 1, 2, 3$.

1

$$\lim_{n \rightarrow \infty} I_{n,r}(f) = I_{\alpha}(f),$$

2

$$\lim_{n \rightarrow \infty} \sum |A_{k,n}^{(r)}| f(x_{k,n}^{(r)}) = I_{\alpha}(f),$$

for any Riemann integrable function on $[-1, 1]$.

A numerical example

$$\alpha(x) = (1-x)^a(1+x)^b, \operatorname{Re}(a), \operatorname{Re}(b) > -1$$

$$a = b = 1 + i, \alpha(x) = (1-x^2)^{1+i}, \sigma(x) = \frac{1}{\sqrt{1-x^2}}$$

$f(x)$	Trapezoidal Rule	Simpson Rule	Lobatto-type Rule
x^2	.232213512391e - 1	.222111356411e - 1	0
$\frac{1}{x^2-2}$.231240569930e - 1	.210338752077e - 1	6.28697507623e - 7
e^{x^3}	.352497553069e - 1	.314561179816e - 1	3.63427207672e - 7
$ x^2 - 4 $.759442067263e - 1	.671495757124e - 1	1.8310267194e - 15
e^{e^x}	.189040766308	.175162443552	3.63223765917e - 7
$e^x + e^{-x}$.745647939616e - 1	.681138049427e - 1	2.02839903835e - 14

CONGRATULATIONS ADHEMAR