

A note on the bounds of the error of Gauss–Turán-type quadratures[☆]

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Abstract

This note is concerned with estimates for the remainder term of the Gauss–Turán quadrature formula,

$$R_{n,s}(f) = \int_{-1}^1 w(t)f(t) dt - \sum_{v=1}^n \sum_{i=0}^{2s} A_{i,v} f^{(i)}(\tau_v),$$

where $w(t) = (U_{n-1}(t)/n)^2 \sqrt{1-t^2}$ is the Gori–Michelli weight function, with $U_{n-1}(t)$ denoting the $(n-1)$ th degree Chebyshev polynomial of the second kind, and f is a function analytic in the interior of and continuous on the boundary of an ellipse with foci at the points ± 1 and sum of semiaxes $\varrho > 1$. The present paper generalizes the results in [G.V. Milovanović, M.M. Spalević, Bounds of the error of Gauss–Turán-type quadratures, J. Comput. Appl. Math. 178 (2005) 333–346], which is concerned with the same problem when $s = 1$.

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1. Introduction

Let w be an integrable weight function on the interval $(-1, 1)$. We consider the error term $R_{n,s}(f)$ of the Gauss–Turán quadrature formula with multiple nodes

$$\int_{-1}^1 w(t)f(t) dt = \sum_{v=1}^n \sum_{i=0}^{2s} A_{i,v} f^{(i)}(\tau_v) + R_{n,s}(f),$$

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which is exact for all algebraic polynomials of degree at most $2(s + 1)n - 1$, and whose nodes are the zeros of the corresponding s -orthogonal polynomial $\pi_{n,s}(t)$ of degree n . For more details on Gauss–Turán quadratures and s -orthogonal polynomials see the book [1] and the survey paper [4].

Let Γ be a simple closed curve in the complex plane surrounding the interval $[-1, 1]$ and D be its interior. If the integrand f is an analytic function in D and continuous on \bar{D} , then we take as our starting point the well-known expression of the remainder term $R_{n,s}(f)$ in the form of the contour integral

$$R_{n,s}(f) = \frac{1}{2\pi i} \oint_{\Gamma} K_{n,s}(z) f(z) dz. \tag{1.1}$$

The kernel is given by

$$K_{n,s}(z) = \frac{Q_{n,s}(z)}{[\pi_{n,s}(z)]^{2s+1}}, \quad z \notin [-1, 1], \tag{1.2}$$

where

$$Q_{n,s}(z) = \int_{-1}^1 \frac{[\pi_{n,s}(t)]^{2s+1}}{z-t} w(t) dt, \quad n \in \mathbb{N}, \tag{1.3}$$

and $\pi_{n,s}(t)$ is the corresponding s -orthogonal polynomial with respect to the weight function $w(t)$ on $(-1, 1)$.

The integral representation (1.1) leads to a general error estimate, by using Hölder inequality,

$$|R_{n,s}(f)| = \frac{1}{2\pi} \left| \oint_{\Gamma} K_{n,s}(z) f(z) dz \right| \leq \frac{1}{2\pi} \left(\oint_{\Gamma} |K_{n,s}(z)|^r |dz| \right)^{1/r} \left(\oint_{\Gamma} |f(z)|^{r'} |dz| \right)^{1/r'},$$

i.e.,

$$|R_{n,s}(f)| \leq \frac{1}{2\pi} \|K_{n,s}\|_r \|f\|_{r'}, \tag{1.4}$$

where $1 \leq r \leq +\infty$, $1/r + 1/r' = 1$, and

$$\|f\|_r := \begin{cases} \left(\oint_{\Gamma} |f(z)|^r |dz| \right)^{1/r}, & 1 \leq r < +\infty, \\ \max_{z \in \Gamma} |f(z)|, & r = +\infty. \end{cases}$$

The case $r = +\infty$ ($r' = 1$) gives

$$|R_{n,s}(f)| \leq \frac{\ell(\Gamma)}{2\pi} \left(\max_{z \in \Gamma} |K_{n,s}(z)| \right) \left(\max_{z \in \Gamma} |f(z)| \right), \tag{1.5}$$

where $\ell(\Gamma)$ is the length of the contour Γ . On the other side, for $r = 1$ ($r' = +\infty$), the estimate (1.4) reduces to

$$|R_{n,s}(f)| \leq \frac{1}{2\pi} \left(\oint_{\Gamma} |K_{n,s}(z)| |dz| \right) \left(\max_{z \in \Gamma} |f(z)| \right), \tag{1.6}$$

which is evidently stronger than the previous, because of inequality

$$\oint_{\Gamma} |K_{n,s}(z)| |dz| \leq \ell(\Gamma) \left(\max_{z \in \Gamma} |K_{n,s}(z)| \right).$$

Also, the case $r = r' = 2$ could be of certain interest.

For getting the estimate (1.5) or (1.6) it is necessary to study the magnitude of $|K_{n,s}(z)|$ on Γ or the quantity

$$L_{n,s}(\Gamma) := \frac{1}{2\pi} \oint_{\Gamma} |K_{n,s}(z)| |dz|,$$

respectively (see, e.g., [5,6]).

Error estimates (1.6) for Gauss–Turán quadratures with Gori–Micchelli weight function, and when Γ is taken to be a confocal ellipse, are considered for the general case ($s \in \mathbb{N}$) in Section 2. The particular case $s = 1$ was considered in [7].

2. Error estimates for Gauss–Turán quadratures with Gori–Micchelli weight function for general $s \in \mathbb{N}$

Let the contour Γ be an ellipse with foci at the points ± 1 and sum of semi-axes $\varrho > 1$,

$$\mathcal{E}_\varrho = \{z \in \mathbb{C} : z = \frac{1}{2}(\varrho e^{i\theta} + \varrho^{-1} e^{-i\theta}), 0 \leq \theta \leq 2\pi\}. \tag{2.1}$$

In [7] we considered the error estimates (1.6) for Gauss–Turán quadrature formula with $s = 1$ and for the Gori–Micchelli weight function

$$w(t) = w_n(t) = \frac{U_{n-1}^2(t)}{n^2} \sqrt{1-t^2}, \tag{2.2}$$

where $U_{n-1}(\cos \theta) = \sin n\theta / \sin \theta$ is the Chebyshev polynomial of the second kind. Here we consider the general case with $s \in \mathbb{N}$.

It is well-known that for the weight function (2.2) the Chebyshev polynomials $T_n(t)$ of the first kind appear to be s -orthogonal ones (cf. [2]). For $z \in \mathcal{E}_\varrho$, i.e., $z = \frac{1}{2}(\xi + \xi^{-1})$, $\xi = \varrho e^{i\theta}$, we have $\pi_{n,s}(z) = T_n(z) = \frac{1}{2}(\xi^n + \xi^{-n})$ and, according to (1.3) and (2.2),

$$\varrho_{n,s}(z) = \frac{1}{n^2} \int_{-1}^1 \frac{T_n(t)^{2s+1} U_{n-1}^2(t)}{z-t} \sqrt{1-t^2} dt. \tag{2.3}$$

Since $|dz| = 2^{-1/2} \sqrt{a_2 - \cos 2\theta} d\theta$, where we put

$$a_j = a_j(\varrho) = \frac{1}{2}(\varrho^j + \varrho^{-j}), \quad j \in \mathbb{N}, \quad \varrho > 1, \tag{2.4}$$

we have, according to (1.2),

$$L_{n,s}(\mathcal{E}_\varrho) = \frac{1}{2\pi\sqrt{2}} \int_0^{2\pi} \frac{|\varrho_{n,s}(z)|(a_2 - \cos 2\theta)^{1/2}}{|T_n(z)|^{2s+1}} d\theta. \tag{2.5}$$

Now, from (2.3), by substituting $t = \cos \theta$, we have, in view of $T_n(\cos \theta) = \cos n\theta$ and $U_{n-1}(\cos \theta) = \sin n\theta / \sin \theta$,

$$\varrho_{n,s}(z) = \frac{1}{n^2} \int_0^\pi \frac{[\cos n\theta]^{2s+1} [\sin n\theta]^2}{z - \cos \theta} d\theta.$$

We transform $[\cos n\theta]^{2s+1}$ by using a formula from [3, Eq. 1.320.7], while $[\sin n\theta]^2 = (1 - \cos 2n\theta)/2$. Therefore,

$$\begin{aligned} \varrho_{n,s}(z) &= \frac{1}{n^2 2^{2s+1}} \int_0^\pi \frac{\sum_{k=0}^s \binom{2s+1}{k} \cos(2s+1-2k)n\theta (1 - \cos 2n\theta)}{z - \cos \theta} d\theta \\ &= \frac{1}{n^2 2^{2s+1}} \sum_{k=0}^s \binom{2s+1}{k} \left[\int_0^\pi \frac{\cos(2s+1-2k)n\theta}{z - \cos \theta} d\theta - \int_0^\pi \frac{\cos(2s+1-2k)n\theta \cos 2n\theta}{z - \cos \theta} d\theta \right], \end{aligned}$$

i.e.,

$$\begin{aligned} \varrho_{n,s}(z) &= \frac{1}{n^2 2^{2s+1}} \sum_{k=0}^s \binom{2s+1}{k} \left[\int_0^\pi \frac{\cos(2s+1-2k)n\theta}{z - \cos \theta} d\theta \right. \\ &\quad \left. - \frac{1}{2} \int_0^\pi \frac{\cos(2s+3-2k)n\theta}{z - \cos \theta} d\theta - \frac{1}{2} \int_0^\pi \frac{\cos(2s-1-2k)n\theta}{z - \cos \theta} d\theta \right]. \end{aligned}$$

Furthermore, using [3, Eq. 3.613.1], one finds

$$\int_0^\pi \frac{\cos m\theta}{z - \cos \theta} d\theta = \frac{\pi}{\sqrt{z^2 - 1}} \left(z - \sqrt{z^2 - 1} \right)^m, \quad m \in \mathbb{N}_0,$$

and we obtain

$$\begin{aligned} q_{n,s}(z) = & \frac{1}{2^{2s+1}n^2} \sum_{k=0}^s \binom{2s+1}{k} \left\{ \left[\frac{2\pi}{\xi - \xi^{-1}} \frac{1}{\xi^{2(s-k)n+n}} - \frac{1}{2} \frac{2\pi}{\xi - \xi^{-1}} \frac{1}{\xi^{2(s-k)n+3n}} \right] \right. \\ & - \frac{1}{2} \left[\sum_{k=0}^{s-1} \binom{2s+1}{k} \frac{2\pi}{\xi - \xi^{-1}} \frac{1}{\xi^{2(s-k)n-n}} + \binom{2s+1}{s} \frac{2\pi}{\xi - \xi^{-1}} \frac{1}{\xi^n} \right. \\ & \left. \left. + \binom{2s+1}{s} \frac{2\pi}{\xi - \xi^{-1}} \xi^n - \binom{2s+1}{s} \frac{2\pi}{\xi - \xi^{-1}} \xi^n \right] \right\}, \end{aligned}$$

where we used that $\sqrt{z^2 - 1} = \frac{1}{2}(\xi - \xi^{-1})$ and $z - \sqrt{z^2 - 1} = \xi^{-1}$. Finally, we obtain

$$q_{n,s}(z) = \frac{\pi}{2^{2s+1}n^2} \cdot \frac{\xi^n - \xi^{-n}}{\xi - \xi^{-1}} (b - \alpha), \tag{2.6}$$

where we used the notation

$$b \equiv b(s) = \binom{2s+1}{s}, \quad \alpha \equiv \alpha_{n,s}(q, \theta) = \frac{\xi^n - \xi^{-n}}{\xi^n} \sum_{k=0}^s \binom{2s+1}{k} \frac{1}{\xi^{2(s-k)n}}.$$

Using (2.6) and

$$|T_n(z)| = (a_{2n} + \cos 2n\theta)^{1/2}/\sqrt{2}, \quad |\xi^k - \xi^{-k}| = \sqrt{2}(a_{2k} - \cos 2k\theta)^{1/2} \quad (k \in \mathbb{N}),$$

the quantity (2.5) reduces to

$$L_{n,s}(\mathcal{E}_q) = \frac{1}{2^{s+2}n^2} \int_0^{2\pi} \sqrt{\frac{(a_{2n} - \cos 2n\theta)|b - \alpha|^2}{(a_{2n} + \cos 2n\theta)^{2s+1}}} d\theta, \tag{2.7}$$

where $|b - \alpha|^2 = b^2 - 2b \Re\{\alpha\} + |\alpha|^2$ ($b \in \mathbb{R}$, $\alpha \in \mathbb{C}$). It is not difficult to conclude that $|\alpha|^2 = \alpha \cdot \bar{\alpha} = h_2(2n\theta)$, where

$$h_2(\theta) = \frac{2(a_{2n} - \cos \theta)}{q^{2n(s+1)}} |W_s(q^n, \theta)|^2$$

and $W_s(q, \theta) := \sum_{v=0}^s \binom{2s+1}{v} q^{2v-s} e^{i(v-s/2)\theta}$ has been defined in [6, Eq. (4.12)].

Let $x = q^{4n}$. Recall that $|W_s(q^n, \theta)|^2 = \sum_{\ell=0}^s A_\ell \cos \ell\theta$ (cf. [6, Eqs. (4.13)–(4.15)]), where

$$A_0 = \frac{1}{x^{s/2}} \sum_{v=0}^s \binom{2s+1}{v}^2 x^v$$

and

$$A_\ell = \frac{2}{x^{(s-\ell)/2}} \sum_{v=0}^{s-\ell} \binom{2s+1}{v} \binom{2s+1}{v+\ell} x^v, \quad \ell = 1, \dots, s.$$

Further, we have

$$\Re\{\alpha\} = \Re \left\{ \left(1 - 1/\xi^{2n}\right) \sum_{v=0}^s \binom{2s+1}{v} \frac{1}{\xi^{2(s-v)n}} \right\} = h_1(2n\theta),$$

where

$$h_1(\theta) = \sum_{v=0}^s \binom{2s+1}{v} \rho^{2(v-s)n} \cos(s-v)\theta - \sum_{v=0}^s \binom{2s+1}{v} \rho^{2(v-s-1)n} \cos(s+1-v)\theta.$$

Therefore, (2.7) becomes

$$L_{n,s}(\mathcal{E}_\rho) = \frac{1}{2^{s+2}n^2} \int_0^{2\pi} \sqrt{\frac{(a_{2n} - \cos 2n\theta)(b^2 - 2bh_1(2n\theta) + h_2(2n\theta))}{(a_{2n} + \cos 2n\theta)^{2s+1}}} d\theta.$$

The last integrand depends in θ via $\cos 2n\ell\theta$ ($n \in \mathbb{N}$, $\ell \in \{1, \dots, s+1\}$, $s \in \mathbb{N}_0$). It is a continuous function of the form $g(2n\theta)$, where

$$g(\theta) \equiv g(\cos \theta, \cos 2\theta, \dots, \cos(s+1)\theta).$$

Because of periodicity, it is easy to prove that $\int_0^{2\pi} g(2n\theta) d\theta = 2 \int_0^\pi g(\theta) d\theta$. Therefore, $L_{n,s}(\mathcal{E}_\rho)$ reduces to

$$L_{n,s}(\mathcal{E}_\rho) = \frac{1}{2^{s+1}n^2} \int_0^\pi \sqrt{\frac{(a_{2n} - \cos \theta)(b^2 - 2bh_1(\theta) + h_2(\theta))}{(a_{2n} + \cos \theta)^{2s+1}}} d\theta. \tag{2.8}$$

Further, $h_1(\theta)$ can be written in the form

$$h_1(\theta) = x^{-s/2} \sum_{v=0}^s \binom{2s+1}{v} [x^{v/2} \cos(s-v)\theta - x^{(v-1)/2} \cos(s+1-v)\theta],$$

i.e., after expanding the sum and putting in order,

$$h_1(\theta) = \binom{2s+1}{s} - 2 \sum_{\ell=1}^{s+1} \frac{\ell}{s+\ell+1} \binom{2s+1}{s+1-\ell} x^{-\ell/2} \cos \ell\theta.$$

Now, (2.8) obtains the form

$$L_{n,s}(\mathcal{E}_\rho) = \frac{1}{2^{s+1}n^2} \int_0^\pi \sqrt{h_{n,s}(\rho, \theta)} d\theta, \tag{2.9}$$

where $h_{n,s}(\rho, \theta) = \beta/(a_{2n} + \cos \theta)^{2s+1}$ and

$$\begin{aligned} \beta \equiv \beta_{n,s}(\rho, \theta) &= (a_{2n} - \cos \theta) \left(2x^{-(s+1)/2} (a_{2n} - \cos \theta) \sum_{\ell=0}^s A_\ell \cos \ell\theta \right. \\ &\quad \left. - \binom{2s+1}{s} + 4 \binom{2s+1}{s} \sum_{\ell=1}^{s+1} \frac{\ell}{s+\ell+1} \binom{2s+1}{s+1-\ell} x^{-\ell/2} \cos \ell\theta \right). \end{aligned}$$

On the other hand, applying Cauchy’s inequality to (2.9), we obtain

$$L_{n,s}(\mathcal{E}_\rho) \leq \frac{\sqrt{\pi}}{2^{s+1}n^2} \left(\int_0^\pi h_{n,s}(\rho, \theta) d\theta \right)^{1/2}.$$

Since

$$\begin{aligned} \beta &= -a_{2n}b^2 + 4ba_{2n} \sum_{\ell=1}^{s+1} \frac{\ell}{s+\ell+1} \binom{2s+1}{s+1-\ell} x^{-\ell/2} \cos \ell\theta \\ &+ b^2 \cos \theta - 4b \cos \theta \sum_{\ell=1}^{s+1} \frac{\ell}{s+\ell+1} \binom{2s+1}{s+1-\ell} x^{-\ell/2} \cos \ell\theta \\ &+ 2x^{-(s+1)/2} (a_{2n}^2 - 2a_{2n} \cos \theta + \cos^2 \theta) \sum_{\ell=0}^s A_\ell \cos \ell\theta, \end{aligned}$$

we have that

$$\begin{aligned} \int_0^\pi h_{n,s}(\varrho, \theta) \, d\theta &= \int_0^\pi \frac{\beta}{(a_{2n} + \cos \theta)^{2s+1}} \, d\theta \\ &= -a_{2n}b^2 J_0 + 4ba_{2n} \sum_{\ell=1}^{s+1} \frac{\ell}{s+1+\ell} \binom{2s+1}{s+1-\ell} x^{-\ell/2} J_\ell \\ &+ b^2 J_1 - 2b \sum_{\ell=1}^{s+1} \frac{\ell}{s+\ell+1} \binom{2s+1}{s+1-\ell} x^{-\ell/2} (J_{\ell-1} + J_{\ell+1}) \\ &+ x^{-(s+1)/2} \sum_{\ell=0}^s A_\ell \left[2a_{2n}^2 J_\ell - 2a_{2n} (J_{|\ell-1|} + J_{\ell+1}) + J_\ell + \frac{1}{2} (J_{|\ell-2|} + J_{\ell+2}) \right], \end{aligned}$$

where by J_ℓ we denoted the following integrals (cf. [6, p. 127]):

$$J_\ell \equiv J_\ell(a_{2n}) = \int_0^\pi \frac{\cos \ell\theta}{(a_{2n} + \cos \theta)^{2s+1}} \, d\theta.$$

It is well-known that (see [3, Eq. 3.616.7] or [6, Eq. 4.16])

$$J_\ell \equiv J_\ell(a_{2n}) = \frac{2^{2s+1} \pi (-1)^\ell x^{s-(\ell-1)/2}}{(x-1)^{4s+1}} \sum_{v=0}^{2s} \binom{2s+v}{v} \binom{2s+\ell}{\ell+v} (x-1)^{2s-v}.$$

Therefore, we have

$$L_{n,s}(\mathcal{E}_\varrho) \leq \frac{\sqrt{\pi\gamma}}{2^{s+1}n^2}, \tag{2.10}$$

where

$$\begin{aligned} \gamma \equiv \gamma_{n,s}(\varrho) &= \binom{2s+1}{s}^2 \left(J_1 - \frac{x+1}{2\sqrt{x}} J_0 \right) \\ &- 2 \binom{2s+1}{s} \sum_{\ell=1}^{s+1} \frac{\ell}{s+\ell+1} \binom{2s+1}{s+1-\ell} x^{-\ell/2} \left(J_{\ell-1} - \frac{x+1}{\sqrt{x}} J_\ell + J_{\ell+1} \right) \\ &+ x^{-(s+1)/2} \sum_{\ell=0}^s A_\ell \left[\left(1 + \frac{(x+1)^2}{2x} \right) J_\ell - \frac{x+1}{\sqrt{x}} (J_{|\ell-1|} + J_{\ell+1}) + \frac{1}{2} (J_{|\ell-2|} + J_{\ell+2}) \right]. \end{aligned}$$

In this way, we have just proved the following result.

Theorem 2.1. Let \mathcal{E}_ϱ ($\varrho > 1$) be given by (2.1), a_{2n} be defined by (2.4), and $x = \varrho^{4n}$. Then, for the weight function (2.2), the quantity $L_{n,s}(\mathcal{E}_\varrho)$ can be expressed in form (2.9). Furthermore, estimate (2.10) holds.

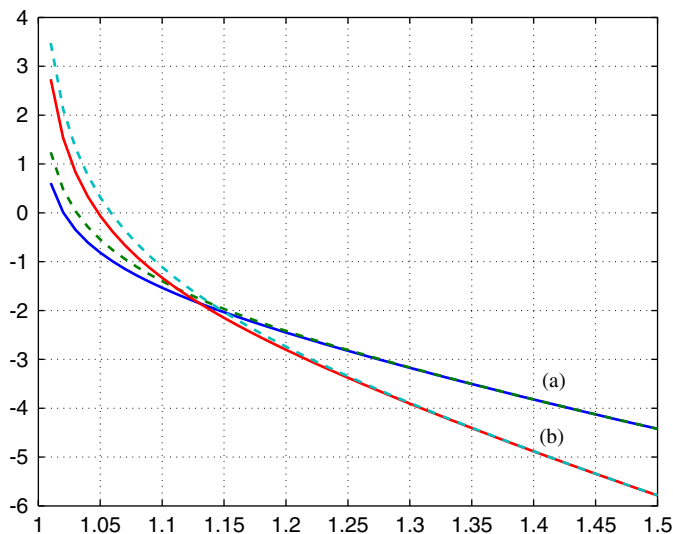


Fig. 1. \log_{10} of the values $L_{n,s}(E_\varrho)$ (solid lines), with $n = 5$, given by (2.9) and its bound given by (2.10) (dashed lines) for $s = 1$ (the case (a)) and $s = 2$ (the case (b)).

Example 2.2. The function $\varrho \mapsto \log_{10}(L_{n,s}(E_\varrho))$, as well as its bound which appears on the right side in (2.10), are given in Fig. 1. Bound (2.10) are very precise especially for larger values of n, s, ϱ .

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