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CMPS/451. Feb 25, 2015. Gaussian Quadrature. Wen Shen *Numerical Analysis - Gauss Quadrature Rule for Integration (#5)* ~~Numerical Analysis - Gauss Quadrature Rule for Integration (#7)~~
The Gaussian Integral Legendre transformation in mechanics Why Inner Products? Why $\{1, x, x^2\}$ Is a Terrible Basis What Are Orthogonal Polynomials? Inner Products on the Space of Functions Gaussian Quadrature 3: The Explanation of the Technique FEA 30: 2-D Gaussian Quadrature Finite Element Method Matlab Code using Gaussian Quadrature NM7 5 Gauss Quadrature ~~04.11. Numerical~~

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Nodes and weights of quadrature formulas: Sixteen-place tables Hardcover – January 1, 1965 by A. S Kronrod (Author) See all formats and editions Hide other formats and editions. Price New from Used from Hardcover "Please retry" \$33.13 — \$33.00: Hardcover \$33.13 3 Used ...

~~Nodes and weights of quadrature formulas: Sixteen-place ...~~

Calculates the nodes and weights of the Gaussian quadrature. (i.e. Gauss-Legendre, Gauss-Chebyshev 1st, Gauss-Chebyshev 2nd, Gauss-Laguerre, Gauss-Hermite, Gauss-Jacobi, Gauss-Lobatto and Gauss-Kronrod) kinds: order n: ? : ? \) Customer Voice. Questionnaire. FAQ. Nodes and Weights of Gaussian quadrature (Select method) ...

~~Nodes and Weights of Gaussian quadrature (Select method ...~~

TABLES OF MODIFIED GAUSSIAN QUADRATURE NODES AND WEIGHTS 3. 20 point quadrature rule for integrals of the form $\int_1^x f(x) + g(x)\log_j x. 6x_j dx$, where $x. 6$ is a Gauss-Legendre node NODES WEIGHTS -9.856881498392895e-01 3.657506268226379e-02 -9.259297297557394e-01 8.212177982524418e-02 -8.237603202215137e-01 1.207592726093190e-01 -6.878399330187783e-01 1.491408089644010e-01 -5.297121321076323e-01 1.648585116745725e-01 -3.627988191760868e-01

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1.665885274544506e-01 -2.012559739993003e-01 1.

~~TABLES OF MODIFIED GAUSSIAN QUADRATURE NODES AND WEIGHTS~~

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Nodes and weights of quadrature formulas: Sixteen-place tables Hardcover – January 1, 1965 by A. S Kronrod (Author) See all formats and editions Hide other formats and editions. Price New from Used from Hardcover "Please retry" \$33.13 — \$33.00 ...

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$x_k, k=1, \dots, n$ are the nodes and $w_k, k=1, \dots, n$ are the weights (indexed so that $x_k < x_{k+1}$). An n -point quadrature rule of this form is "Gaussian" if for some nonnegative weight function, denoted by $w(x)$, the approximation $\int_a^b w(x)f(x)dx \approx \sum_{k=1}^n w_k f(x_k)$ is exact whenever f is a polynomial of degree $2n-1$.

~~FAST COMPUTATION OF GAUSS QUADRATURE NODES AND WEIGHTS ON ...~~

Computing generalized Gauss–Hermite quadrature nodes and weights. The generalized Gauss–Hermite quadrature nodes and weights correspond to the weight function $w(x) = e^{-V(x)}$, where $V(x) = x^{2m} + \mathcal{O}(x^{2m-1})$ is a monic polynomial of degree $2m$ with real coefficients.

~~Fast computation of Gauss quadrature nodes and weights on ...~~

Calculates the nodes and weights of the Gauss-Chebyshev 1st quadrature. (1)

$\int_{-1}^1 f(x) \sqrt{1-x^2} dx \approx \sum_{i=1}^n w_i f(x_i)$

$x_i = \cos\left(\frac{2i-1}{2n}\pi\right)$ nodes $x_i = \cos\left(\frac{2i-1}{2n}\pi\right)$ weights $w_i = \frac{\pi}{2n}$

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$\int_{-1}^1 f(x) dx \approx \sum_{i=1}^n w_i f(x_i)$

$f(x) = g(x) + \int_{-1}^1 g(x) dx \approx \sum_{i=1}^n w_i g(x_i)$ nodes $x_i = \cos\left(\frac{2i-1}{2n}\pi\right)$ weights $w_i = \frac{1}{n}$. order $n \dots$

~~Nodes and Weights of Gauss-Chebyshev 1st Calculator - High ...~~

$\int_{-1}^1 x dx = \frac{1}{2} (1 - (-1)) = 1$ Note that in fact the true area is, $A = \frac{1}{2} (1 - (-1)) = 1$.
 $\int_{-1}^1 x dx = \frac{1}{2} (1 - (-1)) = 1$ To obtain the error due to the trapezoidal rule we first need to find an upper bound for the second derivative of f in the interval $[-1; 1]$ as follows, $f''(x) = 2$. $\frac{1}{2} (1 - (-1)) = 1$.

~~Chapter 3 Quadrature Formulas - Matematikcentrum~~

References "Gauss-Kronrod quadrature formula", Encyclopedia of Mathematics, EMS Press, 2001
[1994] Kahaner, David; Moler, Cleve; Nash, Stephen (1989), Numerical Methods and Software, Prentice-Hall, ISBN 978-0-13-627258-8 Kronrod, Aleksandr Semenovish (1965), Nodes and weights of quadrature formulas. Sixteen-place tables, New York: Consultants Bureau (Authorized translation from the Russian)

~~Gauss-Kronrod quadrature formula - Wikipedia~~

Comparison between 2-point Gaussian and trapezoidal quadrature. The blue line is the polynomial. $y(x) = 7x^3 - 8x^2 - 3x + 3$, whose integral in $[1, 1]$ is $\frac{2}{3}$. The trapezoidal rule returns the integral of the orange dashed line, equal to. $y(1) + y(-1) = \frac{2}{3}$.

~~Gaussian quadrature - Wikipedia~~

Gauss-Kronrod formulas are extensions of the Gauss quadrature formulas generated by adding $n+1$

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points to an n -point rule in such a way that the resulting rule is of order $3n+1$. These extra points are the zeros of Stieltjes polynomials. This allows for computing higher-order estimates while reusing the function values of a lower-order estimate.

~~Gauss-Kronrod quadrature formula—Scientific Lib~~

The calculated Gauss nodes (marked with *) are correct in all 25 digits (e.g. compare with the High precision abscissae and weights of Gauss-Legendre quadrature). Required accuracy can be (reasonably) high: `>> mp.Digits(300) ; >> tic; xw300=mpkronrod (10); toc ; Elapsed time is 0.436994 seconds. >> mp.Digits(350) ; >> tic; xw350=mpkronrod (10); toc ; Elapsed time is 0.498385 seconds.`

~~Gauss-Kronrod Quadrature Nodes and Weights~~

Computation of nodes and weights of extended Gaussian rules. ... Kronrod, A. S.: Nodes and weights for quadrature formulae. Sixteen places tables. Moscow: Nauka 1964. English transl.: New York: Consultants Bureau 1965. ... R., Branders, M.: A note on the optimal addition of abscissas to quadrature formulas of Gauss and Lobatto type. Math. Comp ...

~~Computation of nodes and weights of extended Gaussian ...~~

Kronrod, Aleksandr Semenovish (1965), Nodes and weights of quadrature formulas. Sixteen-place tables, New York: Consultants Bureau Dirk P. Laurie, Calculation of Gauss-Kronrod Quadrature Rules, Mathematics of Computation, Volume 66, Number 219, 1997

~~Gauss-Kronrod Quadrature—1.71.0~~

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Chebfun's LEGPTS routine (so named as the Gauss-Legendre nodes are roots of the degree $N+1$ Legendre polynomial), called with the 'GW' flag, returns the same result: $[x_2 \ w_2] = \text{legpts}(n, 'GW');$
 $\text{norm}(x-x_2) \ \text{norm}(w-w_2) \ \text{ans} = 1.2076\text{e-}16 \ \text{ans} = 6.0809\text{e-}16.$

~~Gauss quadrature nodes and weights—MathWorks~~

He is the author of several well known books, including "Nodes and weights of quadrature formulas. Sixteen-place tables" and "Conversations on Programming". A biographer wrote Kronrod gave ideas "away left and right, quite honestly being convinced that the authorship belongs to the one who implements them."

~~Alexander Kronrod—Wikipedia~~

Gauss quadrature for the weight function $w(x)=1$, except the endpoints -1 and 1 are included as nodes. The Gauss-Lobatto nodes and weights can be computed via the $(1,1)$ Gauss-Jacobi nodes and weights. The algorithm for Gauss-Laguerre Gauss quadrature for the weight function $w(x) = \exp(-x)$ on $[0, \text{Inf})$

~~Gauss quadrature nodes and weights in Julia.—GitHub~~

$i] + E$ (2.5) The error of the trapezoidal rule is given as: $E = \frac{1}{12} (b-a)h^2 f''(\xi)$ (2.6) where $a \leq \xi \leq b$ It is clear that the error of the trapezoidal rule is proportional to f'' and decreases proportionally to h^2 when we increase the number of intervals. The error is large for the single segment trapezoidal rule.

~~Computation of nodes and weights of Gaussian Quadrature ...~~

Aleksandr Semenovich Kronrod, Nodes and weights of quadrature formulas. Sixteen-place tables ,

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Authorized translation from the Russian, Consultants Bureau, New York, 1965. MR 0183116

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