

## Chebyshev Polynomials: Approximation of Integrals

Firstly, note that

$$\begin{aligned}\int_{-1}^1 \frac{f(x)}{\sqrt{1-x^2}} dx &= -\int_{\pi}^0 \frac{f(\cos \theta) \sin \theta d\theta}{\sqrt{1-\cos^2 \theta}} && (x = \cos \theta) \\ &= -\int_0^{\pi} \frac{f(\cos \theta) \sin \theta d\theta}{\sin \theta} \\ &= \int_0^{\pi} f(\cos \theta) d\theta\end{aligned}$$

So, (1) may be written as  $\int_0^{\pi} f(\cos \theta) d\theta \approx \sum_{i=1}^n A_i f(x_i)$

Now taking a MacClaurin expansion of the L.H.S. gives

$$f(\cos \theta) = f(0) + f'(0) \cos \theta + \frac{f''(0)}{2} \cos^2 \theta.$$

So

$$\begin{aligned}\int_0^{\pi} f(\cos \theta) d\theta &= \int_0^{\pi} \left\{ f(0) + f'(0) \cos \theta + \frac{f''(0)}{2} \cos^2 \theta \right\} d\theta \\ &= f(0)\pi + f'(0)[\sin \theta]_0^{\pi} + \frac{1}{2} f''(0) \int_0^{\pi} (1 + \cos 2\theta) d\theta \\ &= f(0)\pi + \frac{\pi}{2} f''(0) \quad (2)\end{aligned}$$

On the RHS of (1),

# Chebyshev Methods In Numerical Approxima

**M Carnoy**



## **Chebyshev Methods In Numerical Approxima:**

**Chebyshev Methods in Numerical Approximations** Martin Avery Snyder,1966 *Encyclopaedia of Mathematics*  
Michiel Hazewinkel,2013-12-01 This ENCYCLOPAEDIA OF MATHEMATICS aims to be a reference work for all parts of mathematics It is a translation with updates and editorial comments of the Soviet Mathematical Encyclopaedia published by Soviet Encyclopaedia Publishing House in five volumes in 1977 1985 The annotated translation consists of ten volumes including a special index volume There are three kinds of articles in this ENCYCLOPAEDIA First of all there are survey type articles dealing with the various main directions in mathematics where a rather fine subdivision has been used The main requirement for these articles has been that they should give a reasonably complete up to date account of the current state of affairs in these areas and that they should be maximally accessible On the whole these articles should be understandable to mathematics students in their first specialization years to graduates from other mathematical areas and depending on the specific subject to specialists in other domains of science engineers and teachers of mathematics These articles treat their material at a fairly general level and aim to give an idea of the kind of problems techniques and concepts involved in the area in question They also contain background and motivation rather than precise statements of precise theorems with detailed definitions and technical details on how to carry out proofs and constructions The second kind of article of medium length contains more detailed concrete problems results and techniques *SIAM Journal on Scientific Computing* ,2007

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Krylov, Nadezhda Sergeevna Skobli<sup>a</sup>, Nadezhda Sergeevna Skobli<sup>a</sup>, 1977 The Special Functions and Their Approximations Yudell L. Luke, 1969 Approximation Theory Alan Talbot, 1970 **Introduction to Numerical Analysis** F. Stummel, Karl Hainer, 1980 **Fifth Annual Flight Mechanics/Estimation Theory Symposium**, 1980 *Some New Approximations for the Solution of Differential Equations* J. C. Mason, 1965 **The CFL Condition for Spectral Approximations to Hyperbolic Initial-boundary Value Problems** Institute for Computer Applications in Science and Engineering, D. Gottlieb, E. Tadmor, 1990 Study the stability of spectral approximations to scalar hyperbolic initial boundary value problems with variable coefficients Time is discretized by explicit multi level or Runge Kutta methods of order

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