

## 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

**Martin Avery Snyder**



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