Homework #3

Problems:

Find the first 4 monic orthogonal polynomials

$$p_0(x), p_1(x), p_2(x), p_3(x)$$

for the weighted inner product

$$\langle f; g \rangle = \int_0^1 f(x) g(x) x dx.$$

Use your polynomials to construct weighted quadrature rules for

$$\int_0^1 f(x) \, x \, dx = \sum_{j=0}^n \, \alpha_j \, f(x_j)$$

of maximal degree of precision using a total of 1 node x_0 , 2 nodes x_0, x_1 , and 3 nodes x_0, x_1, x_2 .

Due: Monday, March 3

Text: Burden and Faires, *Numerical Analysis*, 7-th edition.

First Midterm: Wednesday, March 5, covers chapter 4.

You will be allowed to use one $8" \times 11"$ sheet of notes.

Final Project Proposal: Also due March 5