A Mixed Quadrature Rule by Blending Clenshaw-Curtis and Gauss-Legendre Quadrature Rules for Approximate Evaluation of Real Definite Integrals

Anasuya Pati, Rajani B. Dash, Pritikanta Patra

Department of Mathematics, Ravenshaw University, Cuttack-753003, Odisha, India
Department of Mathematics, S.C.S.(A)College, Puri752001, Odisha, India

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ABSTRACT. A mixed quadrature rule blending Clenshaw-Curtis five point rule and Gauss-Legendre three point rule is formed. The mixed rule has been tested and found to be more effective than that of its constituent Clenshaw-Curtis five point rule.

I. INTRODUCTION

Real definite integrals of the type

\[ I(f) = \int_{a}^{b} f(t) dt \]  

have been successfully approximated by several authors by applying the mixed quadrature rule. The method involves construction of a symmetric quadrature rule of higher precision as a linear combination of two other rules of equal lower precision.

If we consider Gauss-Legendre rule and a Clenshaw-Curtis rule having same precision, Clenshaw-Curtis rule is better than Gauss-Legendre rule. An n-point Gauss rule is of precision \(2n-1\), while the precision of an n-point Clenshaw Curtis rule is n. In general Gauss type rule is of higher precision than that of Clenshaw-Curtis type rule when same abscissae are used.

In this paper, taking the advantage of the fact that Gauss-Legendre 3-point rule and Clenshaw-Curtis 5-point rule are of same precision (i.e. precision 5), we formed a mixed quadrature rule of higher precision (i.e. precision 7) taking linear combination of these rules. The mixed rule so formed has been tested on different integrals giving better results than Clenshaw-Curtis quadrature rule.

II. THE CLENSHAW-CURTIS QUADRATURE RULE

The Clenshaw-Curtis method [4] essentially approximates a function \(f(t)\) over any interval \([α − h, α + h]\) using the Chebyshev polynomials \(T_r(x)\) of degree n.

\[ f(t) = F(x) = \sum_{r=0}^{n} a_r \cdot T_r(x) \quad (-1 ≤ x ≤ 1) \]  

where \(a_r\) are the expansion co-efficient and \(\Sigma'\) denotes a finite sum whose first term is to be halved before beginning to sum. That is,

\[ F(x) = \frac{1}{2} a_0 \cdot T_0(x) + a_1 \cdot T_1(x) + \ldots + a_n \cdot T_n(x) \]  

Collocating with \(f(α + hx)\) at the \(n + 1\) points.

\[ x_i = \cos \left(\frac{i\pi}{n}\right) \quad (i=0,1,\ldots,n) \]  

One can evaluate the expansion co-efficient \(a_r\).
The Chebyshev Polynomials $T_r(x_i)$ can be expressed as

$$T_r(x_i) = \cos(r \cos^{-1}(x_i)) \quad r \geq 0$$

(2.4)

$$= \cos\left(\frac{ri\pi}{n}\right)$$

Then

$$\sum_{i=0}^{n} f(\alpha + hx_i)T_r(x_i) = \sum_{i=0}^{n} \sum_{k=0}^{n} a_k T_k(x_i)T_r(x_i)$$

(2.5)

The notation $\Sigma''$ means that the first and the last terms are to be halved before summation begins.

The orthogonality of the cosine function \([5]\) with respect to the points $x_i = \cos\left(\frac{i\pi}{n}\right)$ is expressed by

$$\sum_{i=0}^{n} \cos\left(\frac{ki\pi}{n}\right) \cos\left(\frac{ri\pi}{n}\right) = \begin{cases} n, r = k = 0 & \text{or} n \\ \frac{n}{2}, 0 < r = k < n \\ 0, r \neq k \end{cases}$$

(2.6)

Substituting equation (2.6) in equation (2.5) we get

$$\sum_{i=0}^{n} \cos\left(\frac{ki\pi}{n}\right) \cos\left(\frac{ri\pi}{n}\right) = \begin{cases} \frac{n}{2}, a_r, 0 \leq r = k < n \\ n, a_r, r = k = n \\ 0, r \neq k \end{cases}$$

Hence

$$a_r = \begin{cases} \frac{2}{n} \sum_{r=0}^{n} f(\alpha + hx_i)T_r(x_i), (r = 0, 1, \ldots, n-1) \\ \frac{1}{n} \sum_{r=0}^{n} f(\alpha + hx_i)T_r(x_i), (r = n) \end{cases}$$

(2.7)

Denoting the integral of $f(t)$ over the interval $[\alpha - h, \alpha + h]$ by $I$ and replacing $t$ by $(\alpha + hx)$, we get

$$I = h \int_{\alpha - h}^{\alpha + h} f(\alpha + hx) \, dx$$

Assuming $I \equiv I_n$, we write

$$I_n = h \int_{\alpha - h}^{\alpha + h} \sum_{r=0}^{n} a_r T_r(x) \, dx$$

$$= h \sum_{r=0}^{n} a_r \int_{\alpha - h}^{\alpha + h} T_r(x) \, dx$$

Substituting the values of $a_r$ (as given in eqn. 2.7), we get

$$I_n = h \sum_{r=0}^{n} a_r \int_{\alpha - h}^{\alpha + h} \frac{2}{n} \sum_{i=0}^{n} f(\alpha + hx_i)T_r(x_i) \, dx$$
Since 
\[ \int_{-1}^{1} T_r(x) dx = \frac{-2}{r^2 - 1} \quad (r = \text{even}) \] (2.8)
we get
\[ I_n = h \sum_{i=0}^{n} W_i f(\alpha + i \Delta x_i) \] (2.9a)
where
\[ W_i = -\frac{4}{n} \sum_{r=0}^{n} \frac{1}{r^2 - 1} T_r(x_i) \quad (i = 0, 1, \ldots, n) \] (2.9b)
with \( n = 4 \)
\[ I_4 = \frac{h}{15} [f(\alpha + h) + 8f(\alpha + \frac{h}{\sqrt{2}}) + 12f(\alpha) + 8f(\alpha - \frac{1}{\sqrt{2}}) + f(\alpha - h)] \] (2.10)

III. CONSTRUCTION OF THE MIXED QUADRATURE RULE OF PRECISION SEVEN

We choose the Clenshaw-Curtis five point rule
\[ \int_{-1}^{1} f(x) dx = R_{CC5}(f) = \frac{1}{6} [f(-1) + 8f(-\frac{1}{\sqrt{2}}) + 12f(0) + 8f(\frac{1}{\sqrt{2}}) + f(1)] \] (3.1)
and the Gauss-Legendre three point rule
\[ \int_{-1}^{1} f(x) dx = R_{GL3}(f) = \frac{1}{9} [5f(-\frac{3}{5}) + 8f(0) + 5f(\frac{3}{5})] \] (3.2)
Each of the rules (3.1) and (3.2) is of precision five. Let \( E_{CC5}(f) \) and \( E_{GL3}(f) \) denote the errors in approximating the integral \( I(f) \) by the rules (3.1) and (3.2) respectively. Using Maclaurin’s expansion of functions in Eqn. (3.1) and (3.2) we get
\[ I(f) = R_{CC5}(f) + E_{CC5}(f) \] (3.3)
and
\[ I(f) = R_{GL3}(f) + E_{GL3}(f) \] (3.4)
where
\[ E_{CC5}(f) = \frac{1}{315 \times 5!} f^{vi}(0) + \frac{1}{360 \times 7!} f^{viii}(0) + \ldots \]
\[ E_{GL3}(f) = \frac{1}{175 \times 90} f^{vi}(0) + \frac{11}{1125 \times 7!} f^{viii}(0) + \ldots \]
Now multiplying the equations (3.3) and (3.4) by \( \frac{1}{5} \) and \( \frac{-1}{12} \) respectively, and then adding the resulting equations we obtain
\[ I(f) = \frac{1}{7} [12R_{CC5}(f) - 5R_{GL3}(f)] + \frac{1}{7} [12E_{CC5}(f) - 5E_{GL3}(f)] \] (3.5)
or
\[ R_{CC5GL3}(f) = \frac{1}{12} [12R_{CC5}(f) - 5R_{GL3}(f)] \] (3.6)
where
\[ E_{CC5GL3}(f) = \frac{1}{450 \times 7!} f^{viii}(0) + \ldots \] (3.7)
This is the desired mixed quadrature rule of precision seven for approximate evaluation of \( I(f) \).
The truncation error generated in this approximation is given by
\[ E_{CC5GL3}(f) = \frac{1}{7} [12E_{CC5}(f) - 5E_{GL3}(f)] \]
with $n = 4$.

The rule (3.6) may be called as a mixed type rule as it is constructed from two different types of rules of the same precision (i.e. precession 5).
IV. ERROR ANALYSIS

An asymptotic error estimate and an error bound of the rule (3.6) are given in theorems 4.1(a) and 4.1(b) respectively.

Theorem – 4.1(a):

Let \( f(x) \) be a sufficiently differentiable function in the closed interval \([-1, 1]\). Then the error \( E_{cc5GL3}(f) \) associated with the rule \( R_{cc5GL3}(f) \) is given by

\[
E_{cc5GL3}(f) \equiv \frac{1}{450 \times 7!} \left| f^{viii}(0) \right|
\]

Proof: From Eqn. (3.5)

\( I(f) = R_{cc5GL3}(f) + E_{cc5GL3}(f) \)

where

\[
R_{cc5GL3}(f) = \frac{1}{7} \left[ 12 R_{cc5}(f) - 5 R_{GL3}(f) \right]
\]

\[
E_{cc5GL3}(f) = \frac{1}{7} \left[ 12 E_{cc5}(f) - 5 E_{GL3}(f) \right]
\]

Hence

\[
E_{cc5GL3}(f) = \frac{-1}{450 \times 7!} f^{viii}(0) + \ldots
\]

So

\[
\left| E_{cc5GL3}(f) \right| \equiv \frac{1}{450 \times 7!} \left| f^{viii}(0) \right|
\]

Theorem – 4.2

The bound for the truncation error \( E_{cc5GL3}(f) = I(f) - R_{cc5GL3}(f) \) is given by

\[
|E_{cc5GL3}(f)| \leq \frac{M}{22050} |\eta_2 - \eta_1|, \quad \eta_1, \eta_2 \in [-1, 1]
\]

where

\( M = \max_{-1 \leq x \leq 1} |f^{vii}(x)| \)

Proof: We have

\[
E_{cc5}(f) \equiv \frac{1}{315 \times 5!} f^{vii}(\eta_2), \quad \eta_2 \in [-1, 1]
\]

\[
E_{GL3}(f) \equiv \frac{1}{175 \times 90} f^{vi}(\eta_1), \quad \eta_1 \in [-1, 1]
\]

Hence

\[
E_{cc5GL3}(f) = \frac{1}{7} \left[ 12 E_{cc5}(f) - 5 E_{GL3}(f) \right]
\]

\[
E_{cc5GL3}(f) = \frac{1}{22050} \int_{\eta_1}^{\eta_2} f^{vii}(x)dx \quad \text{(assuming} \ \eta_1 < \eta_2)\]

From this we obtain

\[
|E_{cc5GL3}(f)| = \left| \frac{1}{22050} \int_{\eta_1}^{\eta_2} f^{vii}(x)dx \right| \leq \frac{1}{22050} \int_{\eta_1}^{\eta_2} |f^{vii}(x)|dx
\]

So

\[
|E_{cc5GL3}(f)| \leq \frac{M}{22050} |\eta_2 - \eta_1|
\]
which gives only a theoretical error bound as \( \eta_1, \eta_2 \) are unknown points in \([-1, 1]\). It shows that the error in the approximation will be less if the points \( \eta_1, \eta_2 \) are closed to each other.

**Corollary**
The error bound for the truncation error \( E_{cc5GL3}(f) \) is given by

\[
|E_{cc5GL3}(f)| \leq \frac{M}{11025}
\]

**Proof:** We know from the theorem 4.1(b) that

\[
|E_{cc5GL3}(f)| \leq \frac{M}{22050} |\eta_2 - \eta_1|
\]

where \( M = \max_{-1 \leq x \leq 1} |f^{(v)}(x)| \)

Choosing \( |\eta_1 - \eta_2| \leq 2 \) we have

\[
|E_{cc5GL3}(f)| \leq \frac{M}{11025}
\]

The effectiveness of the method is verified applying the method on different integrals as given in the following table.

**V. NUMERICAL VERIFICATION**

Comparison of the mixed Quadrature rule with Clenshaw-Curtis 5-point rule in approximation of some real definite integrals

<table>
<thead>
<tr>
<th>Integrals</th>
<th>Exact Value</th>
<th>Approximate Value</th>
<th>Mixed Quadrature rule</th>
<th>Error Approximated</th>
</tr>
</thead>
<tbody>
<tr>
<td>( \int_{1}^{1+2\sqrt{3}} \frac{dx}{x} )</td>
<td>0.6931471086</td>
<td>0.6931325749</td>
<td>0.6931216932</td>
<td>0.6931483704</td>
</tr>
<tr>
<td>( \int_{0}^{1} \frac{dx}{\sqrt{x}} )</td>
<td>1.143667254</td>
<td>1.136084102</td>
<td>1.13911098</td>
<td>1.133922046</td>
</tr>
<tr>
<td>( \int_{0}^{\frac{1}{3}} \frac{\cos x}{x} dx )</td>
<td>0.1471127674</td>
<td>0.1374584589</td>
<td>0.1429308932</td>
<td>0.1335444344</td>
</tr>
<tr>
<td>( \int_{1}^{\infty} e^{-x} )</td>
<td>0.240226507</td>
<td>0.2402471446</td>
<td>0.2402788877</td>
<td>0.2402236852</td>
</tr>
<tr>
<td>( \int_{0}^{1} \frac{dx}{\sqrt{1-x^2}} )</td>
<td>0.3132616875</td>
<td>0.3132517625</td>
<td>0.3132362016</td>
<td>0.3132628774</td>
</tr>
</tbody>
</table>

**VI. CONCLUSION**

Above examples give a clear picture about the effectiveness of imposing mixed quadrature rule. The quadrature rule \( R_{cc5GL3}(f) \) reduces the number of steps required to approximate an integral in its constituent Clenshaw-Curtis quadrature rule.
REFERENCES


