Provided for non-commercial research and educational use. Not for reproduction, distribution or commercial use.

# Mathematica Balkanica

Mathematical Society of South-Eastern Europe
A quarterly published by
the Bulgarian Academy of Sciences – National Committee for Mathematics

The attached copy is furnished for non-commercial research and education use only. Authors are permitted to post this version of the article to their personal websites or institutional repositories and to share with other researchers in the form of electronic reprints.

Other uses, including reproduction and distribution, or selling or licensing copies, or posting to third party websites are prohibited.

For further information on Mathematica Balkanica visit the website of the journal http://www.mathbalkanica.info

or contact:

Mathematica Balkanica - Editorial Office; Acad. G. Bonchev str., Bl. 25A, 1113 Sofia, Bulgaria Phone: +359-2-979-6311, Fax: +359-2-870-7273, E-mail: balmat@bas.bg



New Series Vol. 13, 1999, Fasc. 1-2

# Orthogonal Systems of Rational Functions on the Segment and Quadratures of Gauss-type

E.A. Rovba

Presented by Bl. Sendov

By means of rational interpolation we built the quadrature formulas generalizing classical Gauss formulas at Chebyshev nodes of the first and second type as well as at Jacobi nodes when  $\alpha = -\beta = 1/2$ .

AMS Subj. Classification: 41A55; 41A20, 41A80

Key Words: quadrature formulas of Gauss type, orthogonal systems of rational functions

#### Introduction

The first complete studies of quadrature formulas by means of the properties of some special rational functions belong to B. Bojanov [2] and H.L. Loeb, Y. Werner [6]. Later, some authors, such as D.J. Newman [7], J.-E. Andersson [1], W. Gautshi [3], W. Van Assche, I. Vanherwegen [9], G. Lopez, J. Illan [8], studied quadrature formulas by means of rational approximation. In particular, they used rational interpolation and orthogonal systems of polynomials with a variable weight. But this research did not involve certain systems of orthogonal rational functions.

In the present paper we applied orthogonal properties on the segment [-1,1] by weight  $(1-x^2)^{\pm 1/2}$  of rational functions systems introduced into [5], we built a new orthogonal by weight  $\sqrt{(1-x)/(1+x)}$  system of rational functions and studied the corresponding quadrature formulas of interpolation character.

## 1. Orthogonal rational function systems on the segment

Let  $\{\alpha_k\}$  be an arbitrary sequence of complex numbers with  $\alpha_0=0,$   $\alpha_k<1,$   $k\in\mathbb{N},$  and define

(1) 
$$\zeta_0(z) \equiv 1, \ \zeta_n(z) = \frac{\sqrt{1 - |\alpha_n|^2}}{1 - \overline{\alpha}_n z} \prod_{k=0}^{n-1} \frac{z - \alpha_k}{1 - \overline{\alpha}_k z}, \quad n \in \mathbb{N}.$$

1.1. M.M. Dzharbashyan and A.A. Kitbalyan [5] have introduced the following systems of functions:

(2) 
$$M_0^{(0)} \equiv 1, \quad M_n^{(0)}(x) = \frac{1}{2} \left( \zeta_n(e^{i\theta}) + \zeta_n(e^{-i\theta}) \right), \quad n \in \mathbb{N};$$

(3) 
$$M_n^{(1)}(x) = \left(e^{i\theta}\zeta_n(e^{i\theta}) - e^{-i\theta}\zeta_n(e^{-i\theta})\right)/2i\sin\theta$$
,  $n \in \mathbb{N}$ ;  $x = \cos\theta$ .

The system of functions  $\{M_n^{(0)}(x)\}_{n=0}^{+\infty}$  is orthogonal on the segment [-1,1] with respect to the weight  $(1-x^2)^{-1/2}$ , the system of functions  $\{M_n^{(1)}(x)\}_{n=1}^{+\infty}$  is orthogonal with respect to the weight  $(1-x^2)^{1/2}$ .

**Lemma 1.** The functions  $M_n^{(0)}(x)$  and  $M_n^{(1)}(x)$  are rational of order  $n, n \in \mathbb{N}$ .

Proof. It is not difficult to check that if  $z = z \pm \sqrt{x^2 - 1}$ , then

$$\frac{z - \alpha_k}{1 - \overline{\alpha}_k z} = \frac{\left(1 + |\alpha_k|^2\right) x - 2\operatorname{Re}\alpha_k \pm \left(1 - |\alpha_k|^2\right) \sqrt{x^2 - 1}}{1 + \overline{\alpha}_k^2 - 2\overline{\alpha}_k x}, \quad k = \overline{0, n - 1};$$

$$\frac{z}{1 - \overline{\alpha}_n z} = \frac{x - \overline{\alpha}_n \sqrt{x^2 - 1}}{1 - 2\overline{\alpha}_n x + \overline{\alpha}_n^2}.$$

Substitution of the obtained expressions in (2) and (3), leads to the conclusion of Lemma 1.

**Lemma 2.** If the numbers  $\alpha_k$ ,  $k = \overline{1, n-1}$ , are real or mutually complex-conjugate, with  $\alpha_0 = 0$ ,  $\alpha_n \in (-1,1)$ , then the following expressions hold:

(4) 
$$a) \quad M_n^{(0)}(x) = \sqrt{\frac{\sqrt{1 - a_n^2}}{1 + a_n x}} \cos \mu_n(x),$$

where

$$\mu_n(x) = \arccos \frac{x - \alpha_n}{\sqrt{1 - 2\alpha_n x + \alpha_n^2}} + \sum_{k=1}^{n-1} \arccos \frac{x + a_k}{1 + a_k x},$$

(5) 
$$a_k = -\frac{2\alpha_k}{1 + \alpha_k^2}, \qquad k = \overline{1, n};$$

(6) 
$$M_n^{(1)}(x) = \sqrt{\frac{\sqrt{1 - a_n^2}}{1 + a_n x}} \sin \mu_{n+1}(x) / \sqrt{1 - x^2} ,$$

where  $\mu_{n+1}(x) = \arccos x + \mu_n(x)$ .

Under these conditions, the functions  $M_n^{(0)}(x)$  and  $M_n^{(1)}(x)$  each have n simple roots on the interval (-1,1).

Proof. If  $z = x \pm \sqrt{x^2 - 1}$ , then

(7) 
$$\frac{z - \alpha_k}{1 - \alpha_k z} = \frac{x + a_k \pm \sqrt{1 - a_k^2} \sqrt{x^2 - 1}}{1 + a_k x} = e^{\pm i \gamma_k(x)},$$

where

$$\gamma_k(x) = \arccos \frac{x + a_k}{1 + a_k x}, \ k = \overline{1, n - 1}.$$

In a similar way,

(8) 
$$\frac{\sqrt{1-|\alpha_n|^2}z}{1-\overline{\alpha}_n z} = \frac{\sqrt{1-\alpha_n^2}\left(x-\alpha_n \pm \sqrt{x^2-1}\right)}{1-2x\alpha_n + \alpha_n^2} = \sqrt{\frac{\sqrt{1-a_n^2}}{1+a_n x}}e^{\pm i\gamma_n(x)},$$

where

$$\gamma_n(x) = \arccos \frac{x - \alpha_n}{\sqrt{1 - 2x\alpha_n + \alpha_n^2}}$$

Assuming that  $\alpha_k \in \mathbb{C}$  and  $\alpha_{k+1} = \overline{\alpha}_k$ , then we obtain as follows:

$$\frac{z-\alpha_k}{1-\overline{\alpha}_k z} \frac{z-\alpha_{k+1}}{1-\overline{\alpha}_{k+1} z} = \frac{z-\alpha_k}{1-\alpha_k z} \frac{z-\alpha_{k+1}}{1-\alpha_{k+1} z} \,.$$

Taking into account this equality, relations (7) and (8), we obtain the expression (4) from the relation (2).

In a similar way, we get formula (6).

The second part of Lemma 2 follows from the fact that  $\mu_n(1)=0$ ,  $\mu_n(-1)=n\pi$  and since

$$\mu_n'(x) = \left(\frac{1 - x\alpha_n}{1 - 2x\alpha_n + \alpha_n^2} + \sum_{k=1}^{n-1} \frac{1 - a_k^2}{1 + a_k x}\right) \frac{-1}{\sqrt{1 - x^2}}, \quad \mu_n'(x) < 0, \ x \in [-1, 1],$$

the function  $\mu_n(x)$  decreases monotonically on the segment [-1,1].

190 E.A. Rovba

It is worth mentioning that functions  $M_n^{(0)}(x)$  and  $M_n^{(1)}(x)$  have been determined by using the numbers  $a_k$ ,  $a_k \in \mathbb{C} \setminus \{(-\infty, -1] \cup [1, +\infty)\}$ ,  $k = \overline{1, n}$ , and not by using the  $\alpha_k$ ,  $|\alpha_k| < 1$ ,  $k = \overline{0, n}$  numbers (see (5)).

**Lemma 3.** If the conditions of Lemma 2 are fulfilled and  $\alpha_n = 0$ , then the function  $M_n^{(0)}(x)$  is the rational cosine-function of Chebyshev-Markov and the function  $M_n^{(1)}(x)$  is the sine-function of Chebyshev-Markov (see [11], p.47).

Lemma 3 is direct consequence of Lemma 2. We emphasize that the sequence of the corresponding rational Chebyshev-Markov functions (cosine-function or sine-function) is, generally speaking, not an orthogonal system. However, each Chebyshev-Markov function can be regarded as the element of some orthogonal system of rational functions.

1.2. Let

(9) 
$$Q_n(x) = \frac{1}{2\pi i} \int_{|t| = \rho_n} \frac{\zeta_n(t)}{t^2 - 2tx + 1} \frac{1+t}{t} dt, \ x \in [-1; 1], \ n = 0, 1, \dots,$$

where the number  $\rho_n$ ,  $\rho_n > 1$ , is chosen so that the points  $\alpha_k^{-1}$ ,  $k = \overline{0, n}$ , are outside the integration contour. Then, it is easy to observe that the integrand has two simple poles at the points of  $x \pm \sqrt{x^2 - 1}$  in the circle  $|t| < \rho_m$  and, consequently,

$$(10)Q_n(x) = \frac{1}{2i\sin\theta} \left( \left( 1 + e^{-i\theta} \right) \zeta_n(e^{i\theta}) - \left( 1 - e^{i\theta} \right) \zeta_n(e^{-i\theta}) \right), \quad x = \cos\theta.$$

Hence, with the help of equalities (7),(8) and (1) it is easy to see that the function  $Q_n(z)$  is rational of n order.

**Theorem 1.** The system of rational functions  $Q_n(x)$ , n = 0, 1, ..., is orthogonal on the segment [-1, 1] with respect to the weight  $\sqrt{(1-x)/(1+x)}$ .

Proof. Consider the integral

$$J_{mn} = \int_{1}^{1} \sqrt{\frac{1-x}{1+x}} Q_m(x) \overline{Q_n(x)} dx, \quad m, n = 0, 1, \dots$$

Let us use the representation (9) to get

$$J_{mn} = -\frac{1}{4\pi^2} \int_{|t|=\rho_m} \zeta_m(t) \frac{1+t}{t} dt \int_{|u|=\rho_n} \overline{\zeta}_n(u) \frac{1+u}{u} du$$

Orthogonal Systems of Rational Functions ...

(11) 
$$\times \int_{-1}^{1} \sqrt{\frac{1-x}{1+x}} \frac{dx}{(t^2-2tx+1)(u^2-2ux+1)} \, .$$

It is not difficult to find that

$$\int_{-1}^{1} \sqrt{\frac{1-x}{1+x}} \frac{dx}{(t^2-2tx+1)(u^2-2ux+1)} = \frac{\pi}{(1+t)(1+u)(tu-1)}, |t| > 1, |u| > 1.$$

Substituting the achieved expression into (11) we find

$$J_{mn} = -\frac{1}{4\pi} \int_{|t|=\rho_m} \zeta_m(t) \frac{dt}{t} \int_{|u|=\rho_n} \overline{\zeta}_n(u) \frac{du}{u(tu-1)}.$$

The integrand of the inner integral has the singular point u=1/t in the circle  $|u|<\rho_n,\,\rho_n>1$ . Consequently,

$$\int_{|u|=\rho_n} \overline{\zeta}_n(u) \frac{1}{tu-1} \frac{du}{u} = 2\pi i \, \overline{\zeta}_n\left(\frac{1}{t}\right), \quad n \ge 1,$$

and

$$J_{mn} = \frac{-i}{2\pi} \int_{|t| = \rho_m} \zeta_m(t) \overline{\zeta}_n \left(\frac{1}{t}\right) \frac{dt}{t}.$$

Taking a limit as  $\rho_m \to 1$ , we get

$$J_{mn} = \frac{-i}{2\pi} \int_{|t|=1} \zeta_m(t) \overline{\zeta}_n(t) \frac{dt}{t} = \frac{1}{2\pi} \int_{|t|=1} \zeta_m(t) \overline{\zeta}_n(t) |dt|.$$

Now, we can use the orthogonal system  $\{\zeta_n(t)\}_0^{+\infty}$  on the unit circle (see [4]). Theorem 1 is proved.

Assume that  $\alpha_k = 0$ ,  $k = \overline{0, n}$ , then it is evident that

$$Q_n(x) = \frac{\sin(n+1/2)\theta}{\sin\theta/2}, \quad x = \cos\theta,$$

i.e.  $Q_n(x)$  is the well-known Jacobi polynomial.

**Lemma 4.** The function  $Q_n(x)$  has n simple zeros on the interval (-1,1) and the following expression representation holds

$$Q_n(x) = \sqrt{2 \frac{\sqrt{1 - a_n^2}}{1 + a_n x}} \sin \mu_{n+1/2}(x) / \sqrt{1 - x},$$

192 E.A. Rovba

where

$$\mu_{n+1/2}(x) = \frac{1}{2}\arccos x + \arccos \frac{x - \alpha_n}{\sqrt{1 - 2\alpha_n x + \alpha_n^2}} + \sum_{k=0}^{n-1}\arccos \frac{x + a_k}{1 + a_k x}.$$

The proof of Lemma 4 is similar to that of Lemmas 2 and 3.

## 2. Quadratures of Gauss type

The quadrature formulas of this type, built by means of rational approximation, were discussed, as an example, in [3],[9],[10].

Let h be weight function on the segment [-1,1], i.e. h be non-negative, integrable and  $\int_{-1}^{1} h(x)dx > 0$ .

Let the numbers  $a_j$ ,  $j = \overline{1, n-1}$ , satisfy the following condition: if at some j,  $j = \overline{1, n-1}$ ,  $\operatorname{Im} a_j \neq 0$ , then also the complex conjugate  $\overline{a_j}$  is among the numbers. Furthermore, if  $a_j \in \mathbf{R}$ , then  $|a_j| < 1$ .

Let us introduce the following symbols:

$$\mathbf{R}_{n-1}(a) = \left\{ P_{n-1}(x) / \prod_{j=1}^{n-1} (1 + a_j x) | P_{n-1} \in \mathbf{P}_{n-1} \right\},$$

$$\mathbf{R}_{2n-1,2}(a) = \left\{ P_{2n-1}(x) / \prod_{j=1}^{n-1} (1 + a_j x)^2 | P_{2n-1} \in \mathbf{P}_{2n-1} \right\},$$

where  $\mathbf{P}_m$  is the set of algebraic polynomials of degree not greater than m. Thus,  $\mathbf{R}_{n-1}(a)$  contains algebraic rational functions of order not higher than n-1 with poles at the points  $-a_1^{-1}$ ,  $-a_2^{-1}$ ,...,  $-a_{n-1}^{-1}$ ,  $\mathbf{R}_{2n-1,2}(a)$  and is a set of rational functions of order not higher, than 2n-1, with the same poles but of double multiplicity.

Then, let  $q_n \in \mathbf{P}_n$  be polynomial orthogonal with respect to the weight  $h(x) \prod_{j=1}^{n-1} (1+a_j x)^{-2}$  on the segment [-1,1]. The polynomial  $q_n$  is known to have n simple roots on the interval (-1,1):

$$-1 < x_1 < x_2 < \ldots < x_n < 1, \quad q_n(x_k) = 0, \ k = \overline{1, n}.$$

For any function f, defined on (-1,1), let us built the interpolating rational function

$$L_{n-1}(x,f) = \sum_{k=1}^{n} f(x_k) l_k(x),$$

where

$$l_k(x) = t_n(x)/(x-x_k)t'_n(x_k), \ k = \overline{1,n}; \quad l_n(x) = q_n(x)\prod_{j=1}^{n-1}(1+a_jx)^{-1}.$$

It is easy to see that  $L_{n-1}(x,f) \in \mathbf{R}_{n-1}(a)$  and for any function  $r_{n-1} \in \mathbf{R}_{n-1}(a)$ ,  $L_{n-1}(x,r_{n-1}) \equiv r_{n-1}(x)$ .

Now, for a function f, integrable with weight h on the segment [-1,1], we examine the quadrature formula:

(12) 
$$\int_{-1}^{1} h(x)f(x)dx \approx \sum_{k=1}^{n} A_k f(x_x),$$

where

$$A_k = \int_{-1}^{1} h(x) l_k(x) dx = \frac{1}{t'_n(x_k)} \int_{-1}^{1} h(x) \frac{t_n(x)}{x - x_k} dx, \quad k = \overline{1, n}.$$

The following properties are analogous to the known theorems of Gauss quadrature formulas (see, for example, [10]).

The quadrature formula (12) has the following properties:

- 1) It is exact for any rational function  $r_{n-1} \in \mathbf{R}_{n-1}$  and  $r_{2n-1} \in \mathbf{R}_{2n-1,2}$ ;
- 2) The coefficients  $A_k$ ,  $k = \overline{1,n}$  are positive and

3) 
$$A_k = \frac{1}{t_n^2(x_k)} \int_{-1}^1 h(x) \frac{t_n^2(x)}{(x-x_k)^2} dx, \qquad k = \overline{1, n};$$

4) The following equality holds

$$\sum_{k=1}^{n} A_k = \int_{-1}^{1} h(x) dx.$$

If  $f \in C[-1,1]$ , then the following inequality holds for the quadrature formula (12):

$$\left| \int_{-1}^{1} h(x)f(x)dx - \sum_{k=1}^{n} A_{k}f(x_{k}) \right| \leq 2R_{2n-1}(f,a) \int_{-1}^{1} h(x)dx,$$

where  $R_{2n-1}(f,a) = \inf_{r_{2n-1} \in \mathbf{R}_{2n-1,2}} ||f(x) - r_{2n-1}(x)||_{C[-1,1]}$  is the best approximation of the function f by means of rational functions from  $\mathbf{R}_{2n-1,2}$  on the segment [-1,1].

## 3. Special cases of Gauss-type quadratures

Let the numbers  $a_k$ ,  $k = \overline{1,n}$ , be real and  $a_k \in (-1,1)$ , or mutually complex-conjugate, with  $a_0 = a_n = 0$ .

3.1. Let us denote by  $m_n$  the rational function of Chebyshev-Markov:

$$m_n(x) = \cos \mu_n(x),$$

where

$$\mu'_n(x) = -\lambda_n(x)/\sqrt{1-x^2}, \ \lambda_n(x) = \sum_{k=1}^n \frac{\sqrt{1-a_k^2}}{1+a_k x}.$$

The  $m_n$  function has n simple zeros on the interval (-1,1) (see [11], p. 48):  $-1 < x_n < x_{n-1} < \ldots < x_1 < 1$ ,  $m_n(x_k) = 0$ ,  $k = \overline{1,n}$ . For any function  $f \in C[-1,1]$  we shall construct the quadrature formula:

(13) 
$$\int_{1}^{1} \frac{f(x)}{\sqrt{1-x^2}} dx \approx \sum_{k=1}^{n} A_k f(x_k),$$

where

$$A_k = \frac{1}{m'_n(x_k)} \int_{-1}^{1} \frac{m_n(x)}{x - x_k} \frac{dx}{\sqrt{1 - x^2}} = (-1)^k \frac{\sqrt{1 - x_k^2}}{\lambda_n(x_k)} \int_{-1}^{1} \frac{\cos \mu_n(x)}{x - x_k} \frac{dx}{\sqrt{1 - x^2}}, \ k = \overline{1, n}.$$
(14)

Theorem 2. The quadrature formula (13) has the following form

(15) 
$$\int_{1}^{1} \frac{f(x)}{\sqrt{1-x^2}} dx \approx \sum_{k=1}^{n} \frac{\pi}{\lambda_n(x_k)} f(x_k)$$

and for its remainder the following estimate is valid

(16) 
$$\left| \int_{-1}^{1} \frac{f(x)}{\sqrt{1-x^2}} dx - \sum_{k=1}^{n} \frac{\pi}{\lambda_n(x_k)} f(x_k) \right| \le 2\pi R_{2n-1}(f, a).$$

Proof. Let us calculate the integral

$$J_{nk} = \int_{-1}^{1} \frac{m_n(x)}{x - x_k} \frac{dx}{\sqrt{1 - x^2}}.$$

Let us substitute  $x = (1 - y^2)/(1 + y^2)$ . Denote by  $M_n(y) = m_n((1 - y^2)/(1 + y^2))$ . As it is known, see [11], p.47, the function  $M_n$  is the Bernstein rational function on the real axis and has zeros at the points  $\pm y_k$ ,  $y_k = \sqrt{(1-x_k)/(1+x_k)}$ ,  $k = \overline{1,n}$ . We get

$$J_{nk} = -\frac{1+y_k^2}{2} \int_{-\infty}^{\infty} \frac{M_n(y)}{y^2 - y_k^2} dy.$$

Let us evaluate the integral

$$J_n(z) = \frac{1}{2} \int_{-\infty}^{\infty} \frac{M_n(y)}{y^2 - z^2} dy, \qquad z \in \mathbb{C}, \text{ Im } z > 0.$$

From [11] we derive  $M_n(y) = \frac{1}{2} \left( \prod_{j=1}^n \frac{y-z_m}{y-\overline{z}_m} + \prod_{j=1}^n \frac{y-\overline{z}_m}{y-z_m} \right) ,$ 

where  $z_k$  are the roots of equation  $y^2 + \frac{1+a_k}{1-a_k} = 0$ , and Im z > 0,  $k = \overline{1, n}$ . Let us also emphasize that the numbers  $z_k$ ,  $k = \overline{1, n}$ , will be arranged symmetrically with respect to the imaginary axis.

Evidently,

$$J_{n}(z) = \frac{\pi i}{2} \left( \text{res}_{y=z} \frac{1}{y^{2} - z^{2}} \prod_{m=1}^{n} \frac{y - z_{m}}{y - \overline{z}_{m}} - \text{res}_{y=-z} \frac{1}{y^{2} - z^{2}} \prod_{m=1}^{n} \frac{y - \overline{z}_{m}}{y - z_{m}} \right)$$
$$= \frac{\pi i}{2z} \prod_{m=1}^{n} \frac{z - z_{m}}{z - \overline{z}_{m}}.$$

Then,

$$J_{nk} = -\frac{1+y_k^2}{2} \lim_{\substack{z \to y_k, \\ \text{Im} z > 0}} J_n(z) = -\pi i \frac{1+y_k^2}{2y_k} \prod_{m=1}^n \frac{y_k - z_m}{y_k - \overline{z}_m}.$$

Denote

$$\prod_{m=1}^n \frac{y_k - z_m}{y_k - \overline{z}_m} = \omega_{n,k}.$$

196 E.A. Royba

From the fact that  $\mu_n(x_k) = \frac{\pi}{2} + \pi k$ ,  $k = \overline{1, n}$ , it follows that  $\omega_{n,k} + \overline{\omega}_{n,k} = 0$ ,  $\frac{1}{2i}(\omega_{n,k} - \overline{\omega}_{n,k}) = (-1)^k$ .

In this case we find that  $\omega_{n,k} = i(-1)^k$ .

Thus,

$$J_{nk} = (-1)^k \pi \frac{1 + y_k^2}{2y_k} = \frac{(-1)^k \pi}{\sqrt{1 - x_k^2}}.$$

Then formula (15) is a consequence of relations (13) and (14).

Estimate (16) is a direct consequence of Theorem 2 considering that the function  $m_n(x) = M_n^{(0)}(x)$  is a member of orthogonal system of rational functions  $M_0^{(0)}(x)$ ,  $M_1^{(0)}(x)$ ,...,  $M_n^{(0)}(x)$ , on the segment [-1,1] according to the weight  $(1-x^2)^{-1/2}$  and the numbers  $a_k$ ,  $k=\overline{1,n}$ .

3.2. Let  $\nu_n$  be the rational sine-function of Chebyshev-Markov (see [11], p.49):

$$\nu_n(x) = \sin \mu_{n+1}(x) / \sqrt{1 - x^2},$$

where

$$\mu'_{n+1}(x) = -\lambda_{n+1}(x)/\sqrt{1-x^2}, \ \lambda_{n+1}(x) = 1 + \sum_{k=1}^n \frac{\sqrt{1-a_k^2}}{1+a_k x}.$$

Then the function  $\nu_n$  is rational of n order and has n simple zeros on the interval  $(-1,1), -1 < x_n < x_{n-1} < \ldots < x_1 < 1$ .

For any function  $f \in C[-1,1]$  let us construct the quadrature formula:

(17) 
$$\int_{-1}^{1} \sqrt{1-x^2} f(x) dx \approx \sum_{k=1}^{n} A_k f(x_k),$$

where

$$A_k = \frac{\sqrt{1-x^2}}{\nu_n'(x_k)} \int_{-1}^1 \frac{\nu_n(x)}{x-x_k} dx = (-1)^{k+1} \frac{\sqrt{1-x_k^2}}{\lambda_{n+1}(x_k)} \int_{-1}^1 \frac{\sin \mu_{n+1}(x)}{x-x_k} dx, \quad k = \overline{1, n}.$$

Theorem 3. The quadrature formula (17) is given by

(18) 
$$\int_{-1}^{1} \sqrt{1-x^2} f(x) dx \approx \pi \sum_{k=1}^{n} \frac{1-x_k^2}{\lambda_{n+1}(x_k)} f(x_k)$$

and for its remainder the following estimate holds

$$\left| \int_{-1}^{1} \sqrt{1 - x^2} f(x) dx - \pi \sum_{k=1}^{n} \frac{1 - x_k^2}{\lambda_{n+1}(x_k)} f(x_k) \right| \le \pi R_{2n-1}(f, a).$$

- B. Samokysh in his work [12] built the quadrature formula with Chebyshev weight of the second type optimal in  $H_2$ . It turns out, that the quadrature formula, deduced by B. Samokysh is a special case of formula (18). It is the case when  $x_k = a_k$ ,  $k = \overline{1, n}$ , n is an odd number, and such numbers as  $a_1, a_2, \ldots, a_n$  do exist and are the only ones.
- 3.3. Let  $Q_n(x) = \sqrt{2} \sin \mu_{n+1/2}(x)/\sqrt{1-x}$  be the rational function of Jacobi type orthogonal with respect to the weight  $\sqrt{(1-x)/(1+x)}$  on the segment [-1,1], where

$$\mu'_{n+1/2}(x) = -\lambda_{n+1/2}(x)/\sqrt{1-x^2}, \ \lambda_{n+1}(x) = \frac{1}{2} + \sum_{k=1}^{n} \frac{\sqrt{1-a_k^2}}{1+a_k x}$$

(see Theorem 1). According to Lemma 4, the function  $Q_n$  has n simple zeros on the interval (-1,1),  $-1 < x_n < x_{n-1} < \ldots < x_1 < 1$ .

For  $f \in C[-1, 1]$  let us construct the quadrature formula:

(19) 
$$\int_{-1}^{1} \sqrt{\frac{1-x}{1+x}} f(x) dx \approx \sum_{k=1}^{n} A_k f(x_k),$$

where

$$A_k = (-1)^{k+1} \frac{(1-x_k)\sqrt{1+x_k}}{\lambda_{n+1/2}(x_k)} \int_{-1}^1 \frac{\sin \mu_{n+1/2}(x)}{\sqrt{1+x_k}(x-x_k)} dx.$$

Theorem 4. The quadrature formula (19) is as follows

$$\int_{-1}^{1} \sqrt{\frac{1-x}{1+x}} f(x) dx \approx \pi \sum_{k=1}^{n} \frac{1-x_k}{\lambda_{n+1/2}(x_k)} f(x_k)$$

and for its remainder the following estimate holds

$$\left| \int_{-1}^{1} \sqrt{\frac{1-x}{1+x}} f(x) dx - \pi \sum_{k=1}^{n} \frac{1-x_k}{\lambda_{n+1/2}(x_k)} f(x_k) \right| \le 2\pi R_{2n-1}(f,a).$$

Theorems 3 and 4 are proved like Theorem 2.

Received: 26.09.1998

#### References

- [1] J.-E. A n d e r s s o n. Optimal quadrature of  $H_p$  functions. Math. Zeitschrift, 172, 1980, 55-60.
- [2] B.D. Bojanov. On an optimal quadrature formula. C.R. Acad. Bulg., 27, No 5, 1974, 619-621.
- [3] W. G a u t s c h i. Gauss-type quadrature rules for rational functions. Numerical Integration, 4, 1993, 111-130.
- [4] M.M. Dz har bashyan. To the theory of Fourier series on rational functions. *Izv. AS Arm. SSR. Ser. Ph.-Mathem. Sc.*. 9, No 7, 1956, 3-28 (In Russian).
- [5] M.M. Dzharbashyan, A.A. Kitbalyan. On one generalization of Chebyshev polynomials. *Rep. AS Arm. SSR*, 38, No 5, 1964, 263-270 (In Russian).
- [6] H.L. L o e b, H. W e r n e r. Optimal numerical quadrature of functions. Math. Zeitschrift, 138, 1974, 111-117.
- [7] D. J. N e w m a n. Quadrature formula for  $H_p$  functions. Math. Zeitschrift, 166, 1979, 111-115.
- [8] G. López Lagomasino and J. Illán. A note on generalized quadrature formula of Gauss-Jacobi type. In: Constructive Theory of Functions'84, Sofia, 1985, 513-518.
- [9] W. V an Asshe, I. V an her wegen. Quadrature formulas based on rational interpolation. *Math. Comput.*, 61 (204), 1993, 765-783.
- [10] E.A. Rov b a. Quadrature formulas of interpolated-rational type. Rep. AS Belarus, 40, No 3, 1996, 42-46 (In Russian).
- [11] V.N. R u s a k. Rational Functions as a Means of Approximation. Minsk, 1979 (In Russian).
- [12] B.A. S a m o k y s h. The quadrature formula with Chebyshev weight of the II type, optimal in  $H_2$ . Asymptotic nodes representation. Algebra and Analysis, 5, No 5, 1993, 118-154.

Department of Mathematics Grodno State University 22 Ozeshko, Grodno 230023 BELARUS