

# Contents

Preface	vii
Chapter 1. Introduction	1
Chapter 2. The Abstract Framework	7
2.1. Standard estimation framework	7
2.2. Linear rules that are exact on a subspace	16
2.3. Strong optimality: inner product spaces	21
2.4. Varying the observation	26
Chapter 3. Norm and Kernel of the Remainder Functional	29
3.1. Norm of an estimation rule	29
3.2. The interpolation theorem	33
3.3. Quadrature formulas and one-sided approximation	36
3.4. Krein's theory	40
Chapter 4. Co-observations	47
4.1. Survey	47
4.2. The Peano kernel theorem	50
4.3. Bounded derivatives as co-observation	59
4.4. Bounded variation as co-observation	63
4.5. Error bounds using the modulus of continuity	66
4.6. Derivatives of bounded variation	72
4.7. Sard's co-observation	73
4.8. Co-observations of Davis type	76
4.9. Bounds in the complex plane as co-observations	82
4.10. Convex functions	93
Chapter 5. Quadrature Rules of Interpolatory Type	99
5.1. Recapitulation	99
5.2. The Newton–Cotes method	104
5.3. A theorem of Sloan and Smith	110
5.4. Error bounds for the Clenshaw–Curtis method	114
5.5. Relatives of the Clenshaw–Curtis method	121
5.6. The distribution of nodes	130
5.7. Bounds for the norms of Peano kernels of interpolatory rules	135
5.8. Asymptotic behaviour of a class of Peano kernels	144
Chapter 6. Gaussian Quadrature	149
6.1. Rules of high degree and orthogonal polynomials	149
6.2. Coefficients and nodes for general weights	156

6.3. Nodes and coefficients for $w = 1$	162
6.4. Peano kernels for general weights	166
6.5. Peano kernels for $w = 1$	173
6.6. Error bounds	180
6.7. Asymptotics of the error	189
6.8. Extremal properties of Gaussian rules	195
6.9. Why Gaussian quadrature?	197
6.10. The Kronrod method	201
6.11. Kronrod rules for $w = 1$	204
 Chapter 7. Quadrature Rules with Equidistant Nodes	 211
7.1. The trapezoidal method and the Euler–Maclaurin formula	211
7.2. More on the trapezoidal method	217
7.3. Simpson’s method	230
7.4. The Filon method	233
7.5. Gregory methods	236
7.6. Romberg methods	244
7.7. Equidistant nodes and the degree of polynomial exactness	254
7.8. The midpoint method	256
 Chapter 8. Periodic Integrands	 261
8.1. The special role of the trapezoidal rule for $w = 1$	261
8.2. Error bounds for the trapezoidal rule	264
8.3. Trigonometric interpolation	271
8.4. Universality	273
8.5. Standard rules for Fourier coefficients	276
8.6. Other rules for Fourier coefficients	283
 Chapter 9. Variance and Chebyshev-type Rules	 291
9.1. Fundamentals	291
9.2. Chebyshev methods	296
9.3. The special case of $w = 1$	299
9.4. Variance	303
 Chapter 10. Problems	 307
Appendix A. Orthogonal Polynomials	315
Appendix B. Bernoulli Polynomials	325
Appendix C. Validation of Co-observations	329
C.1. Automatic generation of Taylor coefficients	329
C.2. Real interval arithmetic	331
C.3. Complex interval arithmetic	333
Bibliography	335
Books on quadrature	335
References	336
Symbols	357
Index	361