

```

> restart;
> # Find Gaussian Quadrature on [a,b] with weight function w
#
# Note: If the weight function is complicated, then the integrals
# in the Gram-Schmidt algorithm may not have closed form solutions.
# In this case insert evalf( ... ) in suitable places to compute
# the coefficients numerically.
> with(LinearAlgebra):
> n:=3;
                                     n := 3
> a:=0;
b:=1;
w:=x->1;
                                     a := 0
                                     b := 1
                                     w := x -> 1
> for k from 0 to n
do
  q[k]:=x^k;
  for j from 0 to k-1
  do
    q[k]:=q[k]-q[j]*int(q[k]*q[j]*w(x),x=a..b);
  end:
  q[k]:=expand(q[k]/sqrt(int(q[k]^2*w(x),x=a..b)));
end:
> p:=q[n];
                                     p := 20 sqrt(7) x^3 - sqrt(7) + 12 sqrt(7) x - 30 sqrt(7) x^2
> c:=Vector([solve(p=0)]);
                                     c :=  $\begin{bmatrix} \frac{1}{2} \\ \frac{1}{2} + \frac{1}{10} \sqrt{15} \\ \frac{1}{2} - \frac{1}{10} \sqrt{15} \end{bmatrix}$ 
> V:=VandermondeMatrix(c);

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$$V := \begin{bmatrix} 1 & \frac{1}{2} & \frac{1}{4} \\ 1 & \frac{1}{2} + \frac{1}{10} \sqrt{15} & \left(\frac{1}{2} + \frac{1}{10} \sqrt{15} \right)^2 \\ 1 & \frac{1}{2} - \frac{1}{10} \sqrt{15} & \left(\frac{1}{2} - \frac{1}{10} \sqrt{15} \right)^2 \end{bmatrix}$$

> **Y:=Vector([seq(int(x^k*w(x),x=a..b),k=0..n-1)]);**

$$Y := \begin{bmatrix} 1 \\ \frac{1}{2} \\ \frac{1}{3} \end{bmatrix}$$

> **b:=LinearSolve(Transpose(V),Y);**

$$b := \begin{bmatrix} \frac{4}{9} \\ \frac{5}{18} \\ \frac{5}{18} \end{bmatrix}$$

> **F:=unapply(DotProduct(b,Map(f,Vector(c))),f);**

$$F := f \rightarrow \frac{4}{9} f\left(\frac{1}{2}\right) + \frac{5}{18} f\left(\frac{1}{2} + \frac{1}{10} \sqrt{15}\right) + \frac{5}{18} f\left(\frac{1}{2} - \frac{1}{10} \sqrt{15}\right)$$

> **F(x->1);**

simplify(F(x->x));

simplify(F(x->x^2));

simplify(F(x->x^3));

simplify(F(x->x^4));

simplify(F(x->x^5));

simplify(F(x->x^6));

$$\frac{1}{2}$$

$$\frac{1}{3} + \frac{1}{4} + \frac{1}{5} + \frac{1}{6} = \frac{57}{400}$$