

On the Definiteness of Gauss-Kronrod Integration Rules

By Philip Rabinowitz

Abstract. The nondefiniteness of the Kronrod extension of the Gauss-Gegenbauer integration rule with weight function $w(x; \mu) = (1 - x^2)^{\mu-1/2}$, $0 < \mu < 1$, is shown when there are more than three abscissas.

In a recent paper, Akrivis and Förster [1] have shown that the Clenshaw-Curtis and related integration rules are nondefinite, i.e., that the error Rf cannot be expressed in the form

$$Rf = cf^{(d+1)}(\xi)$$

where d is the precision of the rule. Using their approach combined with some of our previous results [3], we shall show that the same holds for the Kronrod extension (KE) of the Gauss-Gegenbauer integration rule (GGIR) with respect to the weight function

$$(1) \quad w(x; \mu) = (1 - x^2)^{\mu-1/2}$$

when μ satisfies $0 < \mu < 1$. In particular, the usual Gauss-Kronrod rule ($\mu = 1/2$) is nondefinite. We shall first give the results in [1] needed for our presentation. Then we shall introduce the KEGGIR. Finally, we shall prove the nondefiniteness of the KEGGIR for $\mu \in (0, 1)$. The results on the KEGGIR appear in [3] and we shall not mention this in the sequel.

Consider the open integration rule Q_n satisfying

$$(2) \quad \int_{-1}^1 w(x)f(x) dx = Q_n f + R_n f,$$

where

$$(3) \quad Q_n f = \sum_{i=1}^n w_i f(x_i), \quad -1 < x_1 < x_2 < \cdots < x_n < 1,$$

and $w(x)$ is a weight function which is positive for $x \in (-1, 1)$. Q_n is said to be of (exact) precision d if $R_n f = 0$ when f is a polynomial of degree $\leq d$ and if there exists at least one polynomial p of degree $d + 1$ for which $R_n p \neq 0$. A slight generalization of Proposition 1 in [1] states that if there exists a function $f \in C[-1, 1]$ such that $f^{(d+1)} \geq 0$, $f^{(d+1)} \not\equiv 0$ and $R_n f < 0$, then the open rule Q_n of precision d

Received February 11, 1985.

1980 *Mathematics Subject Classification.* Primary 65D30.

Key words and phrases. Definite integration rule, Kronrod rule, Gauss integration rule, Gegenbauer polynomials, Szegö polynomials.

is nondefinite. We shall now introduce the KEGGIR, Q_{2n+1} , and determine a function f_k satisfying the hypotheses of this generalization. This will prove our claim that the KEGGIR's are nondefinite.

The abscissas $x_i, i = 1, \dots, n$, of the GGIR are the zeros of the Gegenbauer polynomial $C_n^\mu(x)$ and lie in $(-1, 1)$. These polynomials are orthogonal with respect to $w(x; \mu)$ and have the following normalization:

$$(4) \quad \int_{-1}^1 w(x; \mu) C_n^\mu(x) C_m^\mu(x) dx = \delta_{nm} h_{n\mu},$$

where

$$(5) \quad h_{n\mu} = \pi^{1/2} \Gamma(n + 2\mu) \Gamma(\mu + 1/2) / ((n + \mu) n! \Gamma(\mu) \Gamma(2\mu)).$$

The KEGGIR, Q_{2n+1} , is given by

$$(6) \quad Q_{2n+1} f = \sum_{i=1}^n u_i f(x_i) + \sum_{i=1}^{n+1} v_i f(y_i),$$

where the y_i are the zeros of the Szegö polynomial $E_{n+1,\mu}(x)$ which satisfies the orthogonality conditions

$$\int_{-1}^1 w(x; \mu) C_n^\mu(x) E_{n+1,\mu}(x) x^k dx = 0, \quad k = 0, 1, \dots, n.$$

For $0 < \mu < 1$, the y_i lie in $(-1, 1)$ so that Q_{2n+1} is an open integration rule. The precision d of Q_{2n+1} is given by

$$d = \begin{cases} 3n + 1, & n \text{ even,} \\ 3n + 2, & n \text{ odd,} \end{cases}$$

for $0 < \mu \leq 2, \mu \neq 1$. The Szegö polynomials are given by

$$(7) \quad E_{n+1,\mu}(x) = \sum_{i=0}^{m-1} \lambda_{i\mu} T_{n+1-2i}(x) + \begin{cases} \lambda_{m\mu} T_1(x), & n \text{ even,} \\ \frac{1}{2} \lambda_{m\mu}, & n \text{ odd,} \end{cases}$$

where $m = [(n + 1)/2]$ and the $T_k(x)$ are the Chebyshev polynomials of the first kind. The $\lambda_{i\mu}$ are given by

$$(8) \quad \lambda_{0\mu} = 2\gamma_{n\mu}^{-1}, \quad \sum_{i=1}^k f_{i,\mu} \lambda_{k-i,\mu} = 0, \quad k = 1, 2, \dots,$$

where

$$\gamma_{n\mu} = \sqrt{\pi} \Gamma(n + 2\mu) / \Gamma(n + \mu + 1), \quad f_{0\mu} = 1, \\ f_{j\mu} = (1 - \mu/j)(1 - \mu/(n + \mu + j)) f_{j-1,\mu},$$

and we have not shown the dependence on n of the $f_{j\mu}$ and the $\lambda_{i\mu}$. For $0 < \mu < 1$, the sequence $\{\lambda_{i\mu}; i = 1, 2, \dots\}$ is strictly monotonic increasing.*

*Professor H. Brass has pointed out a gap in the proof in [3, p. 1279] that the sequence $\{\lambda_{i\mu} = \lambda_{i0} \alpha_{i\mu}; i = 1, 2, \dots\}$ is strictly monotonic increasing, since it does not follow that if a sequence $\{f_j; j = 0, 1, \dots\}$ is strictly completely monotonic and $\sum_{j=0}^\infty \alpha_j u^j = \{\sum_{j=0}^\infty f_j u^j\}^{-1}$, then the sequence $\{-\alpha_i; i = 1, 2, \dots\}$ is strictly completely monotonic. All that we can say is that it is completely monotonic. The following sequence provides a counterexample: $f_j = 2^{-j}, \alpha_0 = 1, \alpha_1 = -1/2, \alpha_i = 0, i > 1$. Professor Brass has also shown how to close this gap in our case, since if we did not have strict monotonicity, then $\lambda_{i\mu} = \lambda_{i+1,\mu}$ for some integer $i = i_0$. Hence by complete monotonicity, $\lambda_{i\mu} = \lambda_{i+1,\mu}$ for all $i \geq i_0$ which would imply that $F(u) = \sum_{j=0}^\infty f_{j\mu} u^j$ is a rational function. However, this is not the case since $F(u)$ is the hypergeometric function ${}_2F_1(1 - \mu, n + 1; n + \mu + 1; u)$ and $0 < \mu < 1$.

The Gegenbauer polynomials and the Szegő polynomials are related by the following equality:

$$(9) \quad C_n^\mu(x)E_{n+1,\mu}(x) = \sum_{i=0}^n c_i C_{n+1+i}^\mu(x),$$

where the $c_i = c_i(\mu, n)$ are certain constants. For our purpose, the values of c_0 and c_1 are important. They are given by

$$(10) \quad c_0 = \begin{cases} \frac{\gamma_{n\mu}}{2\gamma_{n+1,\mu}}(\lambda_{m\mu} - \lambda_{m+1,\mu}), & n \text{ even,} \\ 0, & n \text{ odd,} \end{cases}$$

$$(11) \quad c_1 = \begin{cases} \frac{\gamma_{n\mu}}{2\gamma_{n+2,\mu}}(\lambda_{m-1,\mu} - \lambda_{m+1,\mu}), & n \text{ odd,} \\ 0, & n \text{ even.} \end{cases}$$

By the monotonicity of the sequence $\{\lambda_{i\mu}\}$, it follows that for $0 < \mu < 1$, c_0 is negative for $m \geq 1$, i.e., for $n \geq 2$ and c_1 , for $m \geq 2$, i.e., for $n \geq 3$. We now define

$$(12) \quad f_k(x) = C_n^\mu(x)E_{n+1,\mu}(x)C_{n+1+k}^\mu(x), \quad k = 0, 1.$$

Then, since $Q_{2n+1}f_k = 0$,

$$(13) \quad R_{2n+1}f_k = \int_{-1}^1 w(x; \mu)f_k(x) dx = c_k h_{n+1+k,\mu}, \quad k = 0, 1.$$

Furthermore, $f_k^{(3n+2+k)} > 0$. If n is even, $c_0 \neq 0$ and we choose $k = 0$ so that $3n + 2 + k = d + 1$. If n is odd, $c_0 = 0$ but $c_1 \neq 0$ and we choose $k = 1$ so that again $3n + 2 + k = d + 1$. In either case, $R_{2n+1}f_k < 0$ for $n \geq 2$ which implies that Q_{2n+1} is nondefinite. For $n = 1$, Q_{2n+1} is the 3-point GGIR, which is definite.

For $\mu = 0$, Q_{2n+1} is a Lobatto-Chebyshev rule of the first kind [2, p. 104] and hence is definite. Similarly, for $\mu = 1$, Q_{2n+1} is a Gauss-Chebyshev rule of the second kind [2, p. 98], which is also definite. For $1 < \mu \leq 2$, in which range KEGGIR's exist, the question of definiteness is still not settled. The same holds for the KE of the Lobatto-Gegenbauer integration rules except for that of the Lobatto-Chebyshev rule of the first kind, which is itself a Lobatto-Chebyshev rule and hence is definite.

Department of Applied Mathematics
The Weizmann Institute of Science
Rehovot 76100, Israel

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