1. Roots and numerical integration. Your task is to find the value of the integral

$$\int_{-1}^{1} \sqrt{1 - x^2} \sin(\cos \pi x) \, dx \tag{1}$$

using Gaussian quadratures. The formula for this approximation is

$$\int_{a}^{b} W(x)f(x) dx \approx \sum_{i=1}^{n} w_i f(x_i).$$
(2)

Here,  $w_i$  are given weighting coefficients and values  $x_i$  are roots of a polynomial that is orthogonal with respect to the weight function W(x) on the interval [a, b]. In the specific case of  $W(x) = \sqrt{1 - x^2}$ , it is the Chebyshev polynomial of the second kind,  $U_n(x)$ . It is orthogonal on the interval [-1, 1] where it has exactly n roots, and the associated weighting coefficients can be shown to be

$$w_i = \frac{\pi}{U_{n-1}(x_i)U'_n(x_i)}.$$
(3)

Of course, here function  $f(x) = \sin(\cos \pi x)$ .

- 1) To use Eq. (2), you must first find the roots of  $U_n$  numerically on the given interval. You are free to choose whatever value of n you wish, as long as it's sensible and justified. Use Numerical Recipes zbrak for initial bracketing, and rtnewt or zbrent for final root finding.
- 2) Naturally you need to be able to evaluate  $U_n(x)$  and its derivative  $U'_n(x)$ . In order to do this, use recurrence relations (4,5).
- 3) When you have the roots  $x_i$  ready, the coefficients  $w_i$  can be computed, and the summation of Eq. (2) gives you the approximate value of the integral. Compare the result to the one given by Numerical Recipes function **qromb**.
- 4) Is using Gaussian quadratures beneficial or even sensible in this problem? Address this question in your report and give some explanation.

$$U_n(x) = 2xU_{n-1}(x) - U_{n-2}(x), (4)$$

$$U'_{n}(x) = 2U_{n-1}(x) + 2xU'_{n-1}(x) - U'_{n-2}(x)$$
(5)

$$U_0(x) = 1, \quad U_1(x) = 2x U'_0(x) = 0, \quad U'_1(x) = 2$$
(6)