

Substituting (34) in (32), and equating coefficients of like powers of  $(x, y)$ , we obtain the recursion formulae

$$(35) \sum_{j+k=n} B_{ij} B_{0k} [j][2k-j+1] = \sum_{j+k=n-1} B_{i+1,j} B_{0k} [i+1][j-k]; \quad i: 0, 1, \dots$$

From (10), it is readily verified that  $B_{i0} = 0$  for  $i \neq 0$ , so that equations (35) give solutions for the  $B_{ij}$  in terms of the  $B_{0k}$ . These solutions are of interest since they show a one-to-one correspondence between the functions  $G(0, y)$  and  $G(x, y)$ , for  $(x, y) \in [R \cap S]$ .

## NUMERICAL INTEGRATION FOR LINEAR SUMS OF EXPONENTIAL FUNCTIONS

BY ROBERT E. GREENWOOD

*The University of Texas and the Institute for Numerical Analysis<sup>1</sup>*

**1. Introduction.** The methods of numerical integration going by the names trapezoidal rule, Simpson's rule, Weddle's rule, and the Newton-Cotes formulae are of the type

$$(1) \int_{-1}^1 f(x) dx \simeq \sum_{i=0}^n \lambda_{in} f(x_{in})$$

where the abscissae  $\{x_{in}\}$  are uniformly distributed on a finite interval, chosen as  $(-1, 1)$  for convenience,

$$(2) \quad x_{in} = -1 + \frac{2i}{n}, \quad i = 0, 1, 2, \dots, n,$$

and where the set of constants  $\{\lambda_{in}\}$  depend on the name of the rule and the value of  $n$  but not on the function  $f(x)$ . Throughout this note all abscissae will be assumed to be uniformly distributed on  $(-1, 1)$  unless the contrary is explicitly stated.

Since correspondence relation (1) involves  $(n+1)$  constants  $\{\lambda_{in}\}$ , it might be possible to choose  $(n+1)$  arbitrary functions  $g_j(x)$ ,  $j = 0, 1, 2, \dots, n$ , and require that the set  $\{\lambda_{in}\}$  be the solution, if such exists, of the  $(n+1)$  simultaneous linear equations

$$(3) \quad \int_{-1}^1 g_j(x) dx = \sum_{i=0}^n \lambda_{in} g_j(x_{in}), \quad j = 0, 1, 2, \dots, n.$$

Indeed, the selection

$$(4) \quad g_j(x) = x^j, \quad j = 0, 1, 2, \dots, n,$$

will give a set of  $(n+1)$  simultaneous equations of form (3) and the solution  $\{\lambda_{in}\}$  is the set of Newton-Cotes weights for that value of  $n$ . The numerical evaluation

<sup>1</sup> This work was performed with the financial support of the Office of Naval Research of the Navy Department.