

CUBATURE FORMULAS ON TRIANGLE

MILENA SOLOMON

Abstract. In this article are presented some cubature formulas on triangle T which are obtained by the product of known quadrature formulas and some formulas obtaining by an approximation formula on triangle.

1. Introduction

Let $T = \{(x, y) \in \mathbb{R}^2 | x \geq 0, y \geq 0, x + y \leq 1\}$ the standard triangle from the Euclidean space \mathbb{R}^2 , $f : T \rightarrow \mathbb{R}$ an integrable function on T , $\lambda_i f$, $i = \overline{0, m}$, some given information of f and w a nonnegative weight function on T_1 .

Definition 1. The formula

$$\iint_T w(x, y) f(x, y) dx dy = \sum_{i=0}^m A_i \lambda_i f + R_m(f) \quad (1)$$

is called a cubature formula. The parameters A_i , $i = \overline{0, m}$, are the coefficients and $R_m(f)$ is the remainder term.

A way to construct cubature formulas on T is to use the quadrature formulas which are known from unidimensional case.

2. Cubature formulas

Consider

$$I(f) = \iint_T f(x, y) dx dy = \int_0^1 \int_0^{1-x} f(x, y) dx dy. \quad (2)$$

An efficient way to construct cubature formulas is to use the quadrature formulas after the integral (2) was transformed into integral on $D = [0, 1] \times [0, 1]$.

Thus, we introduce the substitution $y = t(1 - x)$ and yields

$$I(f) = \int_0^1 (1 - x) \left(\int_0^1 f(x, t(1 - x)) dt \right) dx. \quad (3)$$

In order to compute the integral on $[0, 1] \times [0, 1]$, it can be use the product of two quadrature formulas, for example:

$$\int_0^1 g(t)dt = \sum_{i=1}^{n_t} T_i g(t_i) + R(g),$$

where $R(g) = 0$, $\forall g \in \mathcal{P}_{d_t}$ and

$$\int_0^1 (1-x)g(x)dx = \sum_{j=1}^{n_x} A_j (1-x_j)g(x_j) + R(g),$$

where $R(g) = 0$, $\forall g \in \mathcal{P}_{d_x}$.

Thus, we obtained an approximation on the form:

$$Q(f) = \sum_{i=1}^{n_x} \sum_{j=1}^{n_x} A_j T_i (1-x_j) f(x_j, t_i(1-x_j)). \quad (4)$$

For example, if we use the Simpson's rule:

$$\int_0^1 g(t)dt \approx \frac{1}{6} \left[g(0) + 4g\left(\frac{1}{2}\right) + g(1) \right]$$

it is obtained

$$\int_0^1 f(x, t(1-x))dt = \frac{1}{6} \left[f(x, 0) + 4f\left(x, \frac{1-x}{2}\right) + f(x, 1-x) \right] + R_1(f)$$

and the Simpson's rule again

$$\begin{aligned} & \int_0^1 (1-x) \frac{1}{6} \left[f(x, 0) + 4f\left(x, \frac{1-x}{2}\right) + f(x, 1-x) \right] dx = \\ & = \frac{1}{6} \left[\int_0^1 (1-x)f(x, 0)dx + 4 \int_0^1 (1-x)f\left(x, \frac{1-x}{2}\right)dx + \int_0^1 (1-x)f(x, 1-x)dx \right] = \\ & = \frac{1}{36} \left[f(0, 0) + 2f\left(\frac{1}{2}, 0\right) \right] + \frac{4}{36} \left[f\left(0, \frac{1}{2}\right) + 4f\left(\frac{1}{2}, \frac{1}{4}\right) \right] + \\ & \quad + \frac{1}{36} \left[f(0, 1) + 2f\left(\frac{1}{2}, \frac{1}{2}\right) \right] + R(f) \end{aligned}$$

it follows

Theorem 1. If $f \in B_{12}(0, 0)$, then

$$\begin{aligned} \iint_T f(x, y)dxdy &= \frac{1}{36} [f(0, 0) + f(0, 1)] + \frac{1}{18} \left[f\left(\frac{1}{2}, 0\right) + 2f\left(0, \frac{1}{2}\right) \right] + \\ & \quad + \frac{2}{9} f\left(\frac{1}{2}, \frac{1}{4}\right) + \frac{1}{18} f\left(\frac{1}{2}, \frac{1}{2}\right) + R(f) \end{aligned} \quad (5)$$

where

$$R(f) = \frac{1}{720}f^{(3,0)}(\xi_1, 0) + \frac{1}{32}f^{(2,1)}(\xi_2, 0) - \frac{25}{576}f^{(0,3)}(0, \eta_1) - \frac{7}{192}f^{(1,2)}(\xi_2, \eta_2)$$

with $\xi_1, \xi_2, \eta_1 \in [0, 1]$ and $(\xi_3, \eta_3) \in T_1$.

If we use the first level, trapezoidal's quadrature

$$\int_0^1 g(t)dt = \frac{1}{2}[g(0) + g(1)] - \frac{1}{2}g''(\xi)$$

it is obtained:

$$\int_0^1 f(x, t(1-x))dt \simeq \frac{1}{2}[f(x, 0) + f(x, 1-x)]$$

and, in the second level, the Simpson's quadrature:

$$\begin{aligned} \int_0^1 g(t)dt &= \frac{1}{6} \left[g(0) + 4g\left(\frac{1}{2}\right) + g(1) \right] - \frac{1}{2880}f^{(4)}(\xi) \\ &\Rightarrow \int_0^1 \frac{1-x}{2}[f(x, 0) + f(x, 1-x)]dx = \frac{1}{12}[f(0, 0) + f(0, 1) + \\ &\quad + 4 \left[f\left(\frac{1}{2}, 0\right) + f\left(\frac{1}{2}, \frac{1}{2}\right) \right] + f(1, 0) + f(1, 0)] + R(f) \end{aligned}$$

Thus

Theorem 2. If $f \in B_{12}(0, 0)$, then:

$$\begin{aligned} \iint_T f(x, y)dxdy &= \frac{1}{12}f(0, 0) + \frac{1}{12}f(0, 1) + \frac{1}{3}f\left(\frac{1}{2}, 0\right) + \\ &\quad + \frac{1}{3}f\left(\frac{1}{2}, \frac{1}{2}\right) + \frac{1}{6}f(1, 0) + R(f) \end{aligned} \tag{6}$$

where

$$R(f) = -\frac{1}{30}f^{(3,0)}(\xi_1, 0) - \frac{1}{16}f^{(2,1)}(\xi_2, 0) - \frac{1}{18}f^{(0,3)}(0, \eta_1) - \frac{13}{240}f^{(1,2)}(\xi_3, \eta_3)$$

with $\xi_1, \xi_2, \eta_1 \in [0, 1]$ and $(\xi_3, \eta_3) \in T_1$.

Another way to obtain the cubature formulas is to start from an approximation formula on T_1 .

Let B_1 be the Birkhoff's operator:

$$(B_1 f)(x, y) = f(1-y, y) + (x+y-1)f^{(1,0)}(0, y)$$

which generates the approximation formula

$$f = B_1 f + Rf.$$

After integration on T it is obtained:

$$\iint_T f(x, y) dx dy = \int_0^1 (1-y) f(1-y, y) dy - \frac{1}{2} \int_0^1 (y-1)^2 f^{(1,0)}(0, y) dy.$$

Applying to each integrals the Simpson's quadrature, it is obtained:

$$\begin{aligned} \int_0^1 (1-y) f(1-y, y) dy &\simeq \frac{1}{6} f(1, 0) + \frac{1}{3} f\left(\frac{1}{2}, \frac{1}{2}\right) \\ \int_0^1 (y-1)^2 f^{(1,0)}(0, y) dy &\simeq \frac{1}{6} \left[f^{(1,0)}(0, 0) + f^{(1,0)}\left(0, \frac{1}{2}\right) \right]. \end{aligned}$$

It follows:

Theorem 3. If $f \in B_{11}(0, 0)$, then:

$$\begin{aligned} \iint_T f(x, y) dx dy &= \frac{1}{6} \left[f(1, 0) + 2f\left(\frac{1}{2}, \frac{1}{2}\right) \right] - \\ &- \frac{1}{12} \left[f^{(1,0)}(1, 0) + f^{(1,0)}\left(0, \frac{1}{2}\right) \right] + R(f) \end{aligned} \quad (7)$$

where:

$$R(f) = -\frac{1}{12} f^{(2,0)}(\xi, 0), \quad \xi \in [0, 1].$$

Starting from Lagrange's operator:

$$(L_1 f)(x, y) = \frac{1-x-y}{1-y} f(0, y) + \frac{x}{1-y} f(1-y, y)$$

and Hermite operator

$$\begin{aligned} (H_2 f)(x, y) &= \frac{(1-x-y)(1-x+y)}{(1-x)^2} f(x, 0) + \\ &+ \frac{y(1-x-y)}{1-x} f^{(0,1)}(x, 0) + \frac{y^2}{(1-x)^2} f(x, 1-x) \end{aligned}$$

one obtains an interpolation formula

$$f = L_1 H_2 f + R_{12} f$$

where

$$\begin{aligned} (L_1 H_2 f)(x, y) &= (1+y)(1-x-y) f(0, 0) + x(1-x-y) f^{(0,1)}(0, 0) + \\ &+ \frac{y^2(1-x-y)}{1-y} f(0, 1) + \frac{x}{1-y} f(1-y, y). \end{aligned}$$

After integration on T , one obtain:

$$\begin{aligned} \iint_T f(x, y) dx dy &= f(0, 0) \int_0^1 \int_0^{1-x} (1+y)(1-x-y) dx dy + \\ &+ f^{(0,1)}(0, 0) \int_0^1 \int_0^{1-x} x(1-x-y) dx dy + f(0, 1) \int_0^1 \int_0^{1-x} \frac{y^2(1-x-y)}{1-y} dx dy + \\ &+ \int_0^1 \int_0^{1-x} \frac{x}{1-y} f(1-y, y) dx dy = \\ &= \frac{5}{24} f(0, 0) + \frac{1}{24} f^{(0,1)}(0, 0) + \frac{1}{24} f(0, 1) + \int_0^1 \int_0^{1-x} \frac{x}{1-y} f(1-y, y) dx dy. \end{aligned}$$

In order to compute the integral $\int_0^1 \int_0^{1-x} \frac{x}{1-y} f(1-y, y) dx dy$, we use the following cubature formulas:

$$\iint_T f(x, y) dx dy = \frac{1}{6} \left[g\left(\frac{1}{2}, 0\right) + g\left(0, \frac{1}{2}\right) + g\left(\frac{1}{2}, \frac{1}{2}\right) \right] + R(f)$$

and we obtain

$$\int_0^1 \int_0^{1-x} \frac{x}{1-y} f(1-y, y) dx dy \simeq \frac{1}{12} f(1, 0) + \frac{1}{6} f\left(\frac{1}{2}, \frac{1}{2}\right).$$

Thus, we arrive at the following result:

Theorem 4. If $f \in B_{11}(0, 0)$, then:

$$\iint_T f(x, y) dx dy = \frac{5}{24} f(0, 0) + \frac{1}{24} f^{(0,1)}(0, 0) + \frac{1}{12} f(0, 1) + \frac{1}{6} f\left(\frac{1}{2}, \frac{1}{2}\right) + R(f) \quad (8)$$

where:

$$R(f) = -\frac{1}{24} f^{(2,0)}(\xi, 0), \quad \xi \in [0, 1].$$

References

- [1] Barnhill, R.E., Birkhoff, G., Gordon, W.J., *Smooth interpolation in triangles*, J. Approx. Theory, 8(1973), 114-128.
- [2] Barnhill, R.E., Mansfield, L., *Error bounds for smooth interpolation in triangles*, J. Approx. Theory, 11(1974), 306-318.
- [3] Böhmer, K., Coman, Gh., *On some approximation schemes on triangles*, Mathematica (Cluj), 24(45), 1980, 231-235.
- [4] Coman, Gh., *Analiză numerică*, Ed. Libris, Cluj-Napoca, 1995.
- [5] Cools, R., Lyness, J.N., *A survey of numerical cubature over triangles*, Mathematics and Computer Science Division, Argonne National Laboratory, Argone III, 1994.
- [6] Cools, R., *Monomial cubature rules since "Stroud" a compilation - part 2*, J. Comput. Appl. Math. 112(1999), 21-27.
- [7] Cools, R., Mysovskikh, I.P., Schmid, H.J., *Cubature formulae and orthogonal polynomials*, Elsevier Preprint, January 2000.

MILENA SOLOMON

- [8] Stancu, D.D., *The remainder of certain linear approximation formulas in two variables*, SIAM J. Numer. Anal., Ser.B, 1(1964), 137-163.
- [9] Stroud, A.H., *Approximate Calculation of Multiple Integrals*, Prentice-Hall, Englewood Cliffs, New York, 1971.

FACULTY OF MATHEMATICS AND COMPUTER SCIENCE,
BABEŞ-BOLYAI UNIVERSITY, 3400 CLUJ-NAPOCA, ROMANIA
E-mail address: milenas73@yahoo.com

Received: 11.10.2001