

On Numerical Integration of Analytic Functions of One Complex Variable.

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Abstract

A Class of three point rules of precision at least three, involving a parameter α have been constructed for the numerical quadrature of analytic functions of a complex variable along a directed line segment L in the complex plane \mathbb{C} and subsequently a class of rules of precision at least five involving two parameters α_1 and α_2 have been derived. Then families of rules of precision seven and nine have been developed. The asymptotic error estimates of all the rules constructed have been obtained and the rules have been numerical verified.

Keywords: Analytic function, degree of precision, numerical quadrature, asymptotic error.

Introduction

Birkhoff-Young [1] has constructed a five point rule of precision five for the approximate evaluation of the integral:

$$I(f) = \int_L f(z) dz \tag{1.1}$$

where L is the directed line segment in the complex plane joining the points z_0-h to z_0+h by integrating the interpolating polynomials based on the nodes:

$$z_0, z_k = z_0 + (i)^{k-1} h, k = 1(2)4, i = \sqrt{-1}$$

Analytic Functions Of One Complex Variable
Contemporary Mathematics Vol 48

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