COMPUTATION OF GAUSS-KRONROD QUADRATURE RULES WITH NON-POSITIVE WEIGHTS[*]

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Abstract. Recently Laurie presented a fast algorithm for the computation of $(2n + 1)$-point Gauss-Kronrod quadrature rules with real nodes and positive weights. We describe modifications of this algorithm that allow the computation of Gauss-Kronrod quadrature rules with complex conjugate nodes and weights or with real nodes and positive and negative weights.

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