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In[1]:= (* Question 2 *)
(* first recompute the stuff for Question 1
to avoid having to type in the roots *)
dp = Function[{f, g}, Integrate[f * g * Exp[-x^2], {x, -Infinity, Infinity}]]
nm = Function[f, Sqrt[dp[f, f]]]

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Out[1]= Function[{f, g},  $\int_{-\infty}^{\infty} f g \text{Exp}[-x^2] d x$ ]

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Out[2]= Function[f,  $\sqrt{\text{dp}[f, f]}$ ]

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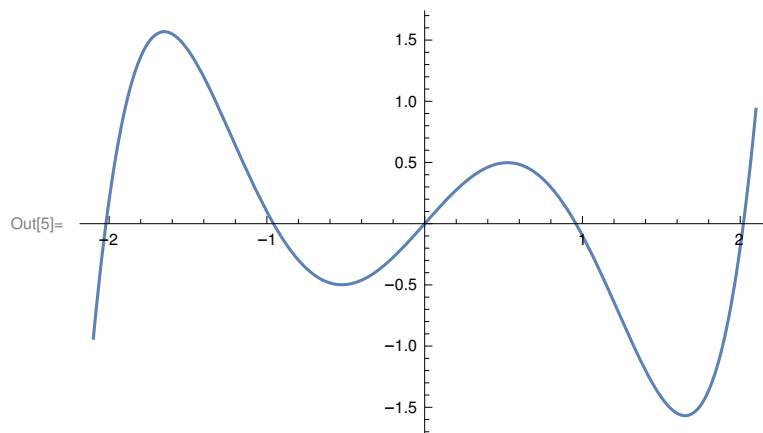
In[3]:= N0 = 5;
For[k = 0, k <= N0, k++,
w[k] = x^k;
For[j = 0, j < k, j++,
w[k] = w[k] - dp[H[j], x^k] * H[j]];
H[k] = Simplify[w[k] / nm[w[k]]]]

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In[5]:= Plot[H[5], {x, -2.1, 2.1}]
(* next compute the roots of H[5] so we don't have
to type them in ourselves *)
X = x /. Solve[H[5] == 0, x]
Xn = N[X, 16];
Print[Xn]

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Out[6]=  $\left\{0, -\sqrt{\frac{5}{2} + \sqrt{\frac{5}{2}}}, \sqrt{\frac{5}{2} + \sqrt{\frac{5}{2}}}, -\sqrt{\frac{1}{2} \left(5 - \sqrt{10}\right)}, \sqrt{\frac{1}{2} \left(5 - \sqrt{10}\right)}\right\}$ 

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{0, -2.020182870456086, 2.020182870456086, -0.9585724646138185, 0.9585724646138185}

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In[9]:= For[j = 0, j < 5, j++,
  B[j] = dp[x^j, 1];
  Bn[j] = N[B[j], 16]]
Print[Table[Bn[j], {j, 0, 4}]]

{1.772453850905516, 0, 0.8862269254527580, 0, 1.329340388179137}
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In[11]:= (* We could put the roots Xn and the integrals Bn into
  a Julia program to calculate the weights Wn, but
  it is easier to do it here. *)
EQ[0] = Bn[0] == Sum[W[k], {k, 1, 5}];
For[j = 1, j < 5, j++,
  EQ[j] = Bn[j] == Sum[W[k] * Xn[[k]]^j, {k, 1, 5}]]
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In[13]:= Vars = Table[W[j], {j, 1, 5}]
Eqns = Table[EQ[j], {j, 0, 4}]
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Out[13]= {W[1], W[2], W[3], W[4], W[5]}
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Out[14]= {1.772453850905516 == W[1] + W[2] + W[3] + W[4] + W[5],
  0 == -2.020182870456086 W[2] + 2.020182870456086 W[3] -
  0.9585724646138185 W[4] + 0.9585724646138185 W[5],
  0.8862269254527580 == 4.081138830084190 W[2] + 4.081138830084190 W[3] +
  0.918861169915810 W[4] + 0.918861169915810 W[5],
  0 == -8.24464675648927 W[2] + 8.24464675648927 W[3] - 0.880795016284135 W[4] +
  0.880795016284135 W[5], 1.329340388179137 == 16.65569415042095 W[2] +
  16.65569415042095 W[3] + 0.844305849579052 W[4] + 0.844305849579052 W[5]}
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In[15]:= (* since the Wn have to be paired with the Xn
  make a table to show which goes with which *) Wn = Flatten[Vars /. Solve[Eqns, Vars]]
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Out[15]= {0.94530872048294, 0.0199532420590459,
  0.0199532420590459, 0.393619323152241, 0.393619323152241}
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In[16]:= T1 = Table[{Xn[[j]], Wn[[j]]}, {j, 1, 5}];
Grid[Prepend[T1, {"Xn", "Wn"}]]
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	Xn	Wn
	0	0.94530872048294
Out[17]=	-2.020182870456086	0.0199532420590459
	2.020182870456086	0.0199532420590459
	-0.9585724646138185	0.393619323152241
	0.9585724646138185	0.393619323152241