

Some Orthogonal Polynomials on the Finite Interval and Gaussian Quadrature Rules for Fractional Riemann-Liouville Integrals

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Abstract

Inspired by papers by M.A. Bokhari, A. Qadir, and H. Al-Attas [On Gauss-type quadrature rules, *Numer. Funct. Anal. Optim.* 31 (2010), 1120-1134] and by M.R. Rapaic, T.B. Sekara, and V. Govedarica [A novel class of fractionally orthogonal quasi-polynomials and new fractional quadrature formulas, *Appl. Math. Comput.* 245 (2014), 206-219], in this paper we investigate a few types of orthogonal polynomials on finite intervals and derive the corresponding quadrature formulas of Gaussian type for efficient numerical computation of the left and right fractional Riemann-Liouville integrals. Several numerical examples are included to demonstrate the numerical efficiency of the proposed procedure.

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