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Cubature formulas of high degree of exactness

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ABSTRACT. In this paper we use the multivariate interpolation for construction of cubature formulas of high degree of exactness, when the domain of interpolation is a rectangle. These formulas are of Gauss-Christoffel-Stancu type. The coordinates of the Gaussian nodes are determined by using the roots of the orthogonal polynomials of Christoffel-Szegö.

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