A NOTE ON FIBONACCI CUBATURE

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Zaremba [3] considered the two-dimensional cubature formula

$$\int_0^1 \int_0^1 f(x, y) dx dy = \frac{1}{F_N} \sum_{k=1}^{F_N} f(x_k, y_k),$$

where F_N is the Nth Fibonacci number and the nodes (x_k, y_k) are defined as follows: $x_k = k/F_N$ and $y_k = \{F_{N-1}x_k\}$, where $\{ \}$ denotes the fractional part. Thus, $y_k = F_{N-1}x_k - [F_{N-1}x_k]$, where [] denotes the greatest integer function. The purpose of this paper is to prove the conjecture stated by Squire in [2]; that is,

Theorem

If (x_k, y_k) is a node for $1 \le k \le F_N - 1$ and if N is $\binom{\text{even}}{\text{odd}}$, then $\binom{(y_k, x_k)}{(y_k, 1 - x_k)}$

is also a node.

We will assume throughout that $1 \leq k \leq F_N$ - 1, N > 2, and will show:

(i) Each y_k is equal to some x_m , $1 \le m \le F_N$ - 1.

(ii) The y_k 's are distinct.

By definition, the x_k 's are distinct, and so (i) and (ii) imply that for every node (x_k, y_k) there is a unique node (x_m, y_m) with $x_m = y_k$.

Finally, we show:

(iii) If (x_m, y_m) is the node with $x_m = y_k$, then

$$y_m = \begin{cases} x_k & \text{if } N \text{ is even,} \\ 1 - x_k & \text{if } N \text{ is odd.} \end{cases}$$

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Proof of (i): We have

$$y_{k} = \{F_{N-1}x_{k}\} = \left\{k \frac{F_{N-1}}{F_{N}}\right\}$$
$$= k \frac{F_{N-1}}{F_{N}} - \left[k \frac{F_{N-1}}{F_{N}}\right]$$
$$= \left(k F_{N-1} - F_{N}\left[k \frac{F_{N-1}}{F_{N}}\right]\right) / F_{N}.$$
(1)

Now from [1, p. 288], gcd $(F_{N-1}, F_N) = 1$, and so

$$0 < k \frac{F_{N-1}}{F_N} - \left[k \frac{F_{N-1}}{F_N}\right] < 1.$$

$$0 < k F_{N-1} - F_N \left[k \frac{F_{N-1}}{F_N}\right] < F_N,$$

Thus

where the middle quantity in this inequality is an integer and is also the numerator of the right-hand side of (1). Hence, y_k is equal to some x_m , $1 \le m \le F_N - 1$.

<u>Proof of (ii)</u>: To show the y_k 's are distinct, we will prove $y_k = y_m$ if and only if k = m. Assume, without loss of generality, that $1 \le m \le k$. If $y_k = y_m$, we have

$$\begin{cases} k \frac{F_{N-1}}{F_N} \end{cases} = \begin{cases} m \frac{F_{N-1}}{F_N} \end{cases},$$

$$k \frac{F_{N-1}}{F_N} - \left[k \frac{F_{N-1}}{F_N} \right] = m \frac{F_{N-1}}{F_N} - \left[m \frac{F_{N-1}}{F_N} \right],$$

$$(k - m) \frac{F_{N-1}}{F_N} = \left[k \frac{F_{N-1}}{F_N} \right] - \left[m \frac{F_{N-1}}{F_N} \right].$$
(2)

Now recalling gcd $(F_{N-1}, F_N) = 1$ and since $0 \le k - m \le F_N$, $(k - m)F_{N-1}/F_N$ is never an integer unless k - m = 0. However, the right-hand side of (2) is always an integer, and so $y_k = y_m$ if and only if k = m.

<u>Proof of (iii)</u>: Assume that (x_m, y_m) is the node with $x_m = y_k$. Then

$$y_m = \{F_{N-1}x_m\} = \{F_{N-1}y_k\}$$
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$$= \left\{ F_{N-1} \left(k \; \frac{F_{N-1}}{F_N} - \left[k \; \frac{F_{N-1}}{F_N} \right] \right) \right\}$$
$$= \left\{ k \; \frac{F_{N-1}^2}{F_N} - F_{N-1} \left[k \; \frac{F_{N-1}}{F_N} \right] \right\}.$$

From [1, p. 294], we have $F_{N-1}^2 = F_N F_{N-2} + (-1)^{N-2}$ for $N \ge 3$, and so

$$y_{m} = \left\{ k \; F_{N-2} \; + \; (-1)^{N-2} k / F_{N} \; - \; F_{N-1} \left[k \; \frac{F_{N-1}}{F_{N}} \right] \right\}.$$

Now if n is any integer $\{n + x\} = x - [x]$, and since

$$k F_{N-2} - F_{N-1} [k F_{N-1}/F_N]$$

is an integer, we have

$$y_{m} = (-1)^{N-2}k/F_{N} - [(-1)^{N-2}k/F_{N}]$$
$$= \begin{cases} k/F_{N} - 0 = x_{k} & \text{if } N \text{ is even} \\ -k/F_{N} - (-1) = 1 - x_{k} & \text{if } N \text{ is odd.} \end{cases}$$

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- 3. S. K. Zaremba. "Good Lattice Points, Discrepancy, and Numerical Integration." Ann. Mat. Pura. Appl. 73 (1966):293-317.

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