



mna
Budva 2026

Book of Abstracts

Mathematics, Numerics and Applications

MNA 2026

Budva, Montenegro
May 26-29, 2026



Faculty of Mechanical Engineering
University of Belgrade

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Mathematics, Numerics and Applications 2026
Book of Abstracts
– 1st Edition –

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Publisher:

University of Belgrade
Faculty of Mechanical Engineering
Kraljice Marije 16, 11120 Belgrade, Serbia
Tel. +381 11 3370 760
www.mas.bg.ac.rs

For the Publisher:

Dean, Dr. Vladimir Popović, Full Professor

Responsible Editor:

Prof. Dr. Nebojša Manić, Full Professor
Chair of the Publishing Committee
Faculty of Mechanical Engineering, University of Belgrade

Conference venue and date:

Budva, Montenegro, May 26–29, 2026

Print run: 50 copies

Printed by: Planeta Print, Belgrade

Belgrade, 2026

Printing approved by the Dean of the Faculty of Mechanical Engineering,
University of Belgrade, Decision No. 8/2026, dated May 14, 2026.

ISBN 978-86-6060-247-5

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Generalized averaged Gaussian quadrature rule for trigonometric polynomials

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Abstract

This paper addresses the construction of generalized averaged Gaussian quadrature formulas on the space of trigonometric polynomials. The construction and motivation of these formulas are based on the generalized averaged Gaussian quadrature rules introduced by Spalević [Math. Comput. 76.259 (2007) 1483–1492]. The main idea relies on the connection between the nodes and weights of these quadrature formulas for trigonometric polynomials with the nodes and weights of the corresponding quadrature rules defined on the spaces of algebraic polynomials. Special attention is devoted to even weight functions, which allows certain simplifications in the construction of the quadrature rules in this setting. Numerical examples are provided to illustrate the performance of the proposed method.

Keywords: Orthogonal trigonometric polynomials, Quadrature formulas, Even weight function, General averaged Gaussian quadrature rule