

Polinomis de Legendre

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El, definim a partir de

$$\begin{cases} P_0(x) = 1 \\ P_n(x) = \frac{1}{2^n n!} \cdot \frac{d^n}{dx^n} [(x^2-1)^n] \quad , \quad n \geq 1 \end{cases}$$

Observem que

1) $P_n(x)$ té grau n $\left(P_1(x) = \frac{1}{2} \frac{d}{dx} (x^2-1) = x \right);$

$$P_2(x) = \frac{1}{4 \cdot 2} \frac{d^2}{dx^2} \underbrace{[(x^2-1)^2]}_{x^4 - 2x^2 + 1} = \frac{1}{8} (12x^2 - 4) = \frac{3}{2} x^2 - \frac{1}{2}$$

2) El coeficient de grau màxim de $P_n(x)$ s'

$$\frac{1}{2^n n!} (2n)(2n-1) \dots \underbrace{(2n-(n-1))}_{n+1} = \frac{(2n)!}{2^n (n!)^2}$$

3) $P_n(-x) = (-1)^n P_n(x)$ $\left(\varepsilon_n \frac{d^n}{d(-x)^n} : \text{cada } \frac{d}{d(-x)} \text{ s' treue (-1) multiplicat} \right)$

Proposició: la família $\{P_n(x)\}_{n \geq 0}$ s' orthogonal en $[-1,1]$ respecte de la funció pes $w(x) \equiv 1$, i.e.

$$(P_n, P_j) = \int_{-1}^1 P_n(x) P_j(x) dx = \begin{cases} 0 & \text{s' } n \neq j \\ \frac{2}{2n+1} & \text{s' } n=j \end{cases} \quad \left(\text{i.e. } (P_j, P_j) = \frac{2}{2j+1} \right)$$

Prova. No s' restrictiu suposar que $j \leq n$. Definim $f(x) = (x^2-1)^j$, $g(x) = (x^2-1)^n$

$$2^{n+j} n! j! (P_n, P_j) = \int_{-1}^1 (g(x))^{(n)} (f(x))^{(j)} dx =$$

per parts
 $u = (f(x))^{(j)}$
 $dv = (g(x))^{(n)} dx$

$$= \cancel{(f(x))^{(j)}} \cancel{(f(x))^{(n-1)}} \int_{-1}^1 - \int_{-1}^1 (f(x))^{(j+1)} (f(x))^{(n-1)} dx = \dots$$

↑
successivement
par parts

$$= (-1)^j \int_{-1}^1 \underbrace{(f(x))^{(2j)}}_{(2j)!} (g(x))^{(n-j)} dx =$$

$$= (-1)^j (2j)! \int_{-1}^1 [(x^2-1)^n]^{(n-j)} dx = (*)$$

$$\text{--- } \& \quad j < n \quad (*) = \cancel{\text{calcul}} \int_{-1}^1 \left\{ [(x^2-1)^n]^{(n-j-1)} \right\}' dx =$$

$$= \cancel{\text{calcul}} \left[[(x^2-1)^n]^{(n-j-1)} \right]_{-1}^1 = 0 \Rightarrow \boxed{(P_n, P_j) = 0}$$

$\frac{1}{(2j)!(2n)!} 2 \int_0^1 (1-x^2)^n dx$

$$\text{--- } \& \quad j = n \quad (*) = (-1)^n (2n)! \int_{-1}^1 (x^2-1)^n dx = \left| \begin{array}{l} x = \cosh t \\ dx = -\sinh t dt \end{array} \right| =$$

$$= 2(2n)! \int_{\frac{\pi}{2}}^0 (\cosh^2 t)^n (-\sinh t) dt = 2(2n)! \int_0^{\frac{\pi}{2}} \cosh^{2n+1} t dt =$$

$$\stackrel{(*)}{\text{ex.}} = 2 \frac{(2n)!!}{(2n+1)!!} \color{blue}{(2n)!} \Rightarrow (P_n, P_j) = \frac{2(2n)!! (2n)!}{(2n+1)!! 2^{2n} (n!)^2} \stackrel{\text{ex.}}{=} \frac{2}{2n+1}$$

Verienn
(*)

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Wen la Formel

$$\int \sin^m x dx = -\frac{\sin^{m-1} x \cos x}{m} + \frac{m-1}{m} \int \sin^{m-2} x dx$$

Ans:

$$(2n)! \int_0^{\pi/2} \sin^{2n+1} t dt = (2n)! \left[-\frac{\sin^{2n} t \cos t}{2n+1} \right]_0^{\pi/2} + \frac{(2n)! 2n}{2n+1} \int_0^{\pi/2} \sin^{2n-1} t dt =$$

$$= \frac{(2n)! 2n}{2n+1} \frac{2n-2}{2n-1} \int_0^{\pi/2} \sin^{2n-3} t dt =$$

$$= \frac{(2n)! 2n (2n-2)}{(2n+1) (2n-1)} \frac{(2n-4)}{(2n-3)} \int_0^{\pi/2} \sin^{2n-5} t dt =$$

$$= \frac{(2n)! (2n) (2n-2) (2n-4) \dots 2}{(2n+1) (2n-1) \dots 3} \int_0^{\pi/2} \sin t dt$$

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$$= \frac{(2n)! (2n)!!}{(2n+1)!!} \quad \checkmark$$

On calcule la récurrence: (on $\psi_j(x) = P_j(x)$) A21

$$\psi_{j+1}(x) = \alpha_j (x - \beta_j) \psi_j(x) - \gamma_j \psi_{j-1}(x), \quad j \geq 0$$

avec $\alpha_j = \frac{A_{j+1}}{A_j}$; $\beta_j = \frac{(\psi_j, x \psi_j)}{(\psi_j, \psi_j)}$; $\gamma_j = \frac{\alpha_j (\psi_j, \psi_j)}{\alpha_{j-1} (\psi_{j-1}, \psi_{j-1})}$, $j \geq 1$

$$\boxed{\alpha_j = \frac{(2j+2)(2j+1)(2j) \dots (2j+2-j)}{2^{j+1} (j+1)!}} = \frac{(2j+2)(2j+1)}{2(j+1)(j+1)} = \frac{2j+1}{j+1}$$

$$\boxed{\beta_j = 0}$$

$$(\psi_j, x \psi_j) = \int_{-1}^1 x \underbrace{\frac{1}{(2^n n!)^2} \left\{ \frac{d^n}{dx^n} [(x^2-1)^n] \right\}^2}_{(\psi_j(x))^2} dx = 0$$

\uparrow
 $\psi_j(x) = (-1)^n \psi_j(-x)$
 $(\psi_j(x))^2 = (\psi_j(-x))^2$

$$\boxed{\gamma_j = \frac{\frac{2j+1}{j+1}}{\frac{2j-1}{j}} \cdot \frac{\frac{2}{2j+1}}{\frac{2}{2j-1}}} = \frac{j}{j+1}$$

Termin finalement $\left[\begin{array}{l} P_0(x) = 1, \quad P_1(x) = x \\ P_{j+1}(x) = \frac{2j+1}{j+1} x P_j(x) - \frac{j}{j+1} P_{j-1}(x), \quad j \geq 1 \end{array} \right]$

Exemple Prenem $f(x) = e^x$ a $[-1, 1]$ i l'aproximem per polinomis de Legendre (solen que els polinomis són ortogonals respecte de la funció pes $w(x) = 1$, prenent el producte escalar

$$(f, g) = \int_{-1}^1 f(x)g(x)dx$$

i solen que

$$(P_k, P_j) = \begin{cases} 0 & \text{si } k \neq j \\ \frac{2}{2j+1} & \text{si } k=j \end{cases}$$

l'hem l'aproximació mínim-quadràtica serà:

$$P_n^*(x) = \sum_{j=0}^n c_j^* P_j(x) \quad \text{on} \quad c_j^* = \frac{2j+1}{2} \int_{-1}^1 e^x P_j(x) dx$$

- Si prenem per exemple $n=3$ obtenim

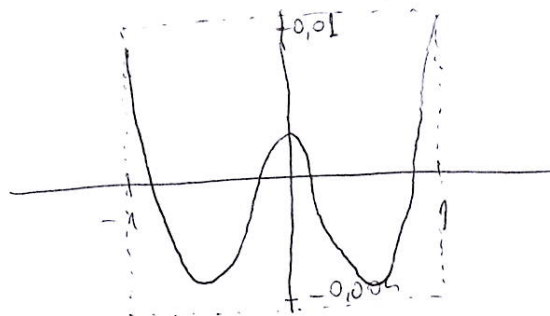
$$c_0^* = 1,17520119$$

$$c_1^* = 1,10363832$$

$$c_2^* = 0,35781435$$

$$c_3^* = 0,07045563$$

La funció error $e^x - P_3^*(x)$ té la gràfica (aproximadament)



- Si volem calcular l'error la norma de

$$\|e^x - P_n^*(x)\|_2^2 = \|e^x\|_2^2 - \|P_n^*(x)\|_2^2$$

veient a pàg A-5

Exercici fer el càlcul 2) Generar els plots mostrats a classe

NOTA Si $I = [a, b]$, $u(x) = 1$ el polinomi de Legendre $\varphi_j(x)$ obtenen des polinomi de Legendre a $[-1, 1]$ a través d'un canvi de variable

$$\frac{x-a}{b-a} = \frac{t-(-1)}{2} \Leftrightarrow x = a + \frac{b-a}{2}(t+1) \Leftrightarrow t = \frac{2}{b-a}\left(x - \frac{a+b}{2}\right)$$

$$x \in [a, b], \quad t \in [-1, 1]$$

s'o dir $\varphi_j(x) = P_j\left(\frac{2}{b-a}\left(x - \frac{a+b}{2}\right)\right), \quad j \geq 0$

Se solha la recurrència següent. en $t \in [-1, 1]$

$$P_{j+1}(t) = \frac{2j+1}{j+1} t P_j(t) - \frac{j}{j+1} P_{j-1}(t)$$

$$\underbrace{P_{j+1}\left(\frac{2}{b-a}\left(x - \frac{a+b}{2}\right)\right)}_{\varphi_{j+1}(x)} = \frac{2j+1}{j+1} \frac{2}{b-a} \left(x - \frac{a+b}{2}\right) \underbrace{P_j\left(\frac{2}{b-a}\left(x - \frac{a+b}{2}\right)\right)}_{\varphi_j(x)} -$$

$$- \frac{j}{j+1} \underbrace{P_{j-1}\left(\frac{2}{b-a}\left(x - \frac{a+b}{2}\right)\right)}_{\varphi_{j-1}(x)}$$

s'o dir

$$\boxed{\varphi_{j+1}(x) = \frac{2j+1}{j+1} \frac{2}{b-a} \left(x - \frac{a+b}{2}\right) \varphi_j(x) - \frac{j}{j+1} \varphi_{j-1}(x), \quad j \geq 1}$$

Autres exemples de polynômes orthogonaux:

- Polynômes de Tchebychev: avec fonction pondératrice $w(x) = \frac{1}{\sqrt{1-x^2}}$ sur $[-1, 1]$

et le produit scalaire est

$$(g, h) = \int_{-1}^1 \frac{g(x)h(x)}{\sqrt{1-x^2}} dx$$

(voir liste de problèmes)

- Polynômes d'Hermite: $w(x) = e^{-x^2}$ sur $(-\infty, \infty)$

$$(g, h) = \int_{-\infty}^{\infty} g(x)h(x)e^{-x^2} dx$$

pour obtenir la récurrence

$$H_{j+1}(x) = 2xH_j(x) - 2jH_{j-1}(x), \quad j \geq 0$$

- Polynômes généralisés de Laguerre: $L_j^\alpha(x)$; $w(x) = x^\alpha e^{-x}$ sur $(0, \infty)$

$$(g, h) = \int_0^\infty g(x)h(x)x^\alpha e^{-x} dx$$

et les coefficients par la règle de récurrence sont:

$$\alpha_j = -\frac{1}{j+1}, \quad \beta_j = 2j+2\alpha+1, \quad \gamma_j = \frac{j+\alpha}{j+1}.$$

Aproximació trigonomètrica

Suprem que la funció que volem aproximar es pot
donar fent una 2π -periòdica. En aquest cas serà natural
prendre com a funcions bàsiques independents:

$$\varphi_0(x) = \frac{1}{2}, \quad \varphi_1(x) = \cos x, \quad \varphi_2(x) = \sin x, \quad \varphi_3(x) = \cos 2x, \quad \varphi_n(x) = \sin 2x, \dots$$

$$\varphi_{2n-1}(x) = \cos nx, \quad \varphi_{2n}(x) = \sin nx$$

Propietats

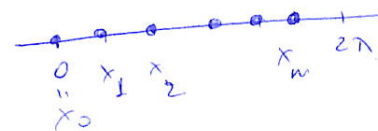
Les funcions $\{\varphi_j(x)\}_{j \geq 0}$ són ortogonals tant en el cas continu
com el discret, és a dir

(i) Al cas continu:

$$(\varphi_j, \varphi_l) = \int_0^{2\pi} \varphi_j(x) \varphi_l(x) dx = \begin{cases} 0 & \text{si } j \neq l, \quad j, l \geq 0 \\ \pi/2 & \text{si } j = l = 0 \\ \pi & \text{si } j = l > 0 \end{cases}$$

(ii) Al cas discret: prenem $x_k = \frac{2\pi k}{m+1}$, $k = 0, \dots, m$, $2\pi \leq m$

$$(\varphi_j, \varphi_l)_m = \sum_{k=0}^m \varphi_j(x_k) \varphi_l(x_k) =$$



$$= \begin{cases} 0 & \text{si } j \neq l, \quad j, l = 0 \div 2\pi \\ \frac{m+1}{4} & \text{si } j = l = 0 \\ \frac{m+1}{2} & \text{si } j = l = 1 \div 2\pi \end{cases}$$

Prove - D1 cos contin.

(i) ~~Use~~ $\cos A \cos B = \frac{1}{2} [\cos(A-B) + \cos(A+B)]$

$$\sin A \sin B = \frac{1}{2} [\cos(A-B) - \cos(A+B)]$$

$$\sin A \cos B = \frac{1}{2} [\sin(A-B) + \sin(A+B)]$$

Prove, for example, $j \neq l$, $\varphi_j(x) = \cos jx$, $\varphi_l(x) = \cos lx$

$$\bullet (\varphi_j, \varphi_l) = (\cos jx, \cos lx) = \int_0^{2\pi} \cos jx \cos lx \, dx = \frac{1}{2} \int_0^{2\pi} [\cos(j-l)x + \cos(j+l)x] \, dx =$$

$$= \frac{1}{2} \left[\frac{1}{j-l} \sin(j-l)x \right]_0^{2\pi} + \frac{1}{j+l} \sin(j+l)x \Big|_0^{2\pi} = 0 \quad \checkmark$$

$$\bullet \text{ si } j=l=0 \quad \int_0^{2\pi} \frac{1}{4} \, dx = \frac{\pi}{2} \quad \checkmark$$

$$\bullet \text{ si } j=l>0 \quad \int_0^{2\pi} \cos^2 jx \, dx = \int_0^{2\pi} \left(\frac{1}{2} + \frac{\cos 2jx}{2} \right) \, dx = \pi$$

(Analog avec $\sin jx$)

• Analog avec la rgle de cos

(ii) A is discret:

• Si $j \neq l$, prenons par exemple $\psi_j(x) = \cos jx$, $\psi_l(x) = \cos lx$

$$(\psi_j, \psi_l)_m = \sum_{k=0}^m \cos jx_k \cos lx_k = \frac{1}{2} \sum_{k=0}^m \left[\cos(j-l)x_k + \cos(j+l)x_k \right]$$

(E)

Ainsi, de même, utilisons:

$$\boxed{\sum_{k=0}^m \cos kA} + i \sum_{k=0}^m \sin kA = \sum_{k=0}^m e^{ikA} = \frac{1 - e^{i(m+1)A}}{1 - e^{iA}} =$$

$$= \frac{\underbrace{\cos(m+1)A}_{\tilde{Z}} - 1 + i \underbrace{\sin(m+1)A}_{\tilde{S}}}{\cos A - 1 + i \sin A} \cdot \frac{\cos A - 1 - i \sin A}{\cos A - 1 - i \sin A} =$$

$$= \frac{(\tilde{Z}-1)(\cos A - 1) - \tilde{S} \sin A + i \left[(-\tilde{Z}+1) \sin A + \tilde{S} (\cos A - 1) \right]}{(\cos A - 1)^2 + \sin^2 A} = 2(1 - \cos A)$$

$$\boxed{\frac{(\cos(m+1)A - 1)(\cos A - 1) - \sin(m+1)A \sin A}{2(1 - \cos A)}} + i \frac{\sin A (1 - \cos(m+1)A) + (\cos A - 1) \sin(m+1)A}{2(1 - \cos A)}$$

Alors trouvons la l'expression (E) :

$$\sum_{k=0}^m \ln \left(\underbrace{\frac{(j+l)2\pi}{m+1}}_{\substack{A \\ (m+1)A = (j+l)2\pi}} \right) k = \frac{1}{2(1-\ln A)} \left[\underbrace{\ln((j+l)2\pi - 1)}_0 (\ln A - 1) - \right.$$

$$\left. - \underbrace{\ln((j+l)2\pi)}_0 \cdot \ln A \right] = 0 \quad \checkmark$$

Alors obtenons l'expression (E) = 0

• Si $j=l=0$

$$(\varphi_0, \varphi_0)_m = \sum_{k=0}^m \frac{1}{4} = \frac{m+1}{4} \quad \checkmark$$

• Si $j=l > 0$

$$(\varphi_j, \varphi_l)_m = \sum_{k=0}^m \ln^2 j x_k = \sum_{k=0}^m \left(\frac{1}{2} + \frac{1}{2} \ln 2j \frac{2\pi k}{m+1} \right) = \sum_{k=0}^m \frac{1}{2} = \frac{m+1}{2} \quad \checkmark$$

$$\ln^2 \theta = \frac{1}{2} + \frac{\ln 2\theta}{2}$$

Comme d'habitude,

$$\sum_{k=0}^m \ln 2j x_k = 0$$

• Analyser avec la règle de Cauchy

Spun era

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$$F_n = \left\{ t_n(x) = \frac{a_0}{2} + \sum_{j=1}^n \left(a_j \cos(jx) + b_j \sin(jx) \right), \forall a_0, a_j, b_j \in \mathbb{R} \right\}$$

El problema d'aproximació trigonomètrica per mínims quadrats consisteix en:

- Al cas continu: donada $f: [0, 2\pi] \rightarrow \mathbb{R}$ contínua, $f(0) = f(2\pi)$

volem $t_n^* \in F_n$ t

$$\|f - t_n^*\|_2 = \min_{t_n \in F_n} \|f - t_n\|_2$$

- Al cas discret: donat $m \geq 2n$ i $f: I_m \rightarrow \mathbb{R}$,

on $I_m = \{x_k = kh, \text{ amb } h = \frac{2\pi}{m+1}, k = 0 \div m\}$

volem $t_n^* \in \tilde{F}_n$ t

$$\|f - t_n^*\|_2 = \min_{t_n \in \tilde{F}_n} \|f - t_n\|_2$$

Com que les funcions bàsiques són ortogonals, el sistema d'equacions serà diagonal i per tant la solució t_n^* ve donada per

$$t_n^*(x) = \frac{a_0^*}{2} + \sum_{j=1}^n \left(a_j^* \cos(jx) + b_j^* \sin(jx) \right)$$

on a_0^*, a_j^*, b_j^* venen donats per:

Car continu

Car discret A-29

$$a_0^* = \frac{(f_0, f)}{(f_0, f_0)} = \frac{1}{\pi} \int_0^{2\pi} f(x) dx,$$

$$\frac{2}{m+1} \sum_{k=0}^m f(x_k)$$

$$a_j^* = \frac{(\cos jx, f)}{(\cos jx, \cos jx)} = \frac{1}{\pi} \int_0^{2\pi} f(x) \cos jx dx,$$

$$\frac{2}{m+1} \sum_{k=0}^m f(x_k) \cos jx_k$$

$$b_j^* = \frac{(\sin jx, f)}{(\sin jx, \sin jx)} = \frac{1}{\pi} \int_0^{2\pi} f(x) \sin jx dx,$$

$$\frac{2}{m+1} \sum_{k=0}^m f(x_k) \sin jx_k$$

NOTA - 1. Si prenem $f: \mathbb{R} \rightarrow \mathbb{R}$ 2π -periódica continua, podem substituir qualquer interval de la forma $[a, a+2\pi]$ per $[0, 2\pi]$ sense alterar l'expressió.

2. Càlcul de l'error

$$\|f - f_n^*\|_2^2 = \|f\|_2^2 - \underbrace{\|f_n^*\|_2^2}_{\text{usl}} = \sum_{k=0}^m f_k^2 - \frac{m+1}{2} \left[\frac{a_0^{*2}}{2} + \sum_{j=1}^n \left(\frac{a_j^{*2}}{2} + \frac{b_j^{*2}}{2} \right) \right]$$

3. Want

$$e^{ix} = \cos x + i \sin x, \quad \cos x = \frac{e^{ix} + e^{-ix}}{2}, \quad \sin x = \frac{e^{ix} - e^{-ix}}{2i},$$

$$\cos jx + i \sin jx = (e^{ix})^j = (\cos x + i \sin x)^j$$

podem expressar

$$f_n(x) = \frac{a_0}{2} + \sum_{j=1}^n (a_j \cos jx + b_j \sin jx)$$

per la representació de Fourier complexa:

$$f_n(x) = \sum_{j=-n}^n c_j e^{ijx}$$

$$\text{on } c_0 = \frac{a_0}{2}, \quad c_j = \frac{1}{2} (a_j - ib_j), \quad c_{-j} = \bar{c}_j = \frac{1}{2} (a_j + ib_j), \quad j = 1 \div n$$

o a l'invers

$$\left. \begin{aligned} a_0 &= 2c_0, \quad a_j = c_j + c_{-j} = c_j + \bar{c}_j = 2\operatorname{Re}(c_j) \\ b_j &= i(c_j - c_{-j}) = i(c_j - \bar{c}_j) = -2\operatorname{Im}(c_j) \end{aligned} \right\} j = 1 \div n$$

anomenats coeficients de Fourier real, o complexos.

En efecte,

$$c_0 = \frac{a_0}{2} \checkmark$$

$$\text{de } f_n(x) = \sum_{j=-n}^n c_j e^{ijx}$$

$$\begin{aligned} \text{fem: } \underbrace{c_j e^{ijx}}_{\text{terme } j-\text{ènim}} + \underbrace{c_{-j} e^{-ijx}}_{\text{terme } -j-\text{ènim}} &= c_j (\cos jx + i \sin jx) + c_{-j} (\cos jx - i \sin jx) = \\ &= (c_j + c_{-j}) \cos jx + i^2 (c_j - c_{-j}) \sin jx = \\ &= a_j \cos jx + b_j \sin jx \end{aligned}$$

$$\text{Ara bé } a_j = c_j + c_{-j} = c_j + \bar{c}_j = 2 \operatorname{Re}(c_j)$$

$$b_j = i(c_j - c_{-j}) = i(c_j - \bar{c}_j) = -2 \operatorname{Im}(c_j)$$

(Nota: - $c_j + c_{-j} \in \mathbb{R}$
 $i(c_j - c_{-j}) \in \mathbb{R} \quad \left\{ \Rightarrow c_{-j} = \bar{c}_j : \right.$

en efecte

$$\begin{aligned} A + iB + E + iF &\in \mathbb{R} \Rightarrow B + F = 0 \Rightarrow F = -B \\ i(A + iB) - E - iF &\in \mathbb{R} \Rightarrow A - E = 0 \Rightarrow A = E \end{aligned} \quad \left\{ \Rightarrow c_j = \bar{c}_j \right.$$

4. Convi d'escala: En el cas d'una funció T -periòdica, $f(t)$,
 el podem reduir al cas 2π -periòdic definint la transformació:

$$t \in [0, T] \longleftrightarrow x \in [0, 2\pi] \quad x = \frac{2\pi}{T} t$$

$$f(t) = f\left(\frac{T}{2\pi} x\right) = \tilde{f}(x)$$

lavors $\tilde{f}(x) \approx \frac{a_0}{2} + \sum_{j=1}^n (a_j \cos jx + b_j \sin jx)$ i a dr

$$\left[f(t) \approx \frac{a_0}{2} + \sum_{j=1}^n \left(a_j \cos j \frac{2\pi}{T} t + b_j \sin j \frac{2\pi}{T} t \right) \right]$$

• Example $m=8$

x_i	0	$2\pi/9$	$4\pi/9$	$2\pi/3$	$5\pi/9$	$10\pi/9$	$4\pi/3$	$14\pi/9$	$16\pi/9$
f_i	3,0004	5,7203	3,1993	-1,0911	-0,8079	2,9890	4,0975	1,1477	-0,1182

Solución

$$t_n^* = \frac{a_0^*}{2} + \sum_{j=1}^2 (a_j^* \cos jx + b_j^* \sin jx)$$

Obtenim $a_0^* = 4,00022$, $a_1^* = 0,99998$, $b_1^* = 0,00029$
 $a_2^* = 0,00011$, $b_2^* = 2,99997$

$$\epsilon_{\text{err}} = 0,00031$$

(de fet el valor de f_i presn sin una perturbació de

$$f(x) = 2 + \cos x + 3 \sin 2x)$$