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In [265... import numpy as np
import matplotlib.pyplot as plt
import sympy as sm
import math
import scipy.integrate as integrate
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In [ ]: def coeff_eval(x: sm.core.symbol.Symbol, f : sm.Function, Cheby_poly : sm.Function, k: int):
    """
    Calcuates the Coefficients to the
    Chebyshev expansion.
    """
    inte = 0
    if k == 0:
        inte = (1./sm.pi) * f / (sm.sqrt(1 - x**2))
    else :
        inte = (2. / sm.pi) * f * Cheby_poly / (sm.sqrt(1 - x**2))

    return integrate.quad(sm.lambdify(x, inte, modules = ['numpy']), -1, 1)[0]

def Cheb (x : sm.core.symbol.Symbol, n_eval: int):
    """
    Returns the n-th Chebyshev polynomial.
    """
    j = sm.symbols('j', integer = True)
    n = sm.Symbol('n', integer = True)
    series = sm.Sum(sm.binomial(n, 2*j) * (x**2 - 1)**j * x**(n - 2*j), (j, 0, sm.floor(n/2)))
    return series.subs({n: n_eval}).doit()

def Cheb_expansion(f : sm.Function, k : int, cheb_dict: dict):
    x = sm.Symbol('x')
    cheb_coeff = np.zeros(k+1)
    cheb_funcs = []
    for i in range(k+1):
        cheb = Cheb(x, i)
        if i not in cheb_dict.keys():
            cheb_coeff[i] = coeff_eval(x, f, cheb, i)
            cheb_dict[i] = cheb_coeff[i]
        else :
            cheb_coeff[i] = cheb_dict[i]

        cheb_funcs.append(cheb)

    return cheb_coeff, cheb_funcs

def sup_norm(f_true : np.ndarray, f_approx : np.ndarray):
    f_diff = np.abs(f_true - f_approx)
    return np.max(f_diff)
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In [ ]: ### COMPUTING THE COEFFICIENTS
cheb_dict = {}
fig, axs = plt.subplots(1, 2, figsize = (16, 6))
xs = np.linspace(-1, 1, 100)
x = sm.Symbol('x')
f = sm.exp(x)
ks = range(1, 21, 1)
sup_norms = np.zeros(len(ks))
approxs = np.zeros((len(ks), 100))

lam_true = sm.lambdify(x, f, modules=['numpy'])
lam_x = sm.lambdify(x, f, modules=['numpy'])

for i, k in enumerate(ks):
    cheb_coeff, cheb_func = Cheb_expansion(f, k, cheb_dict)
    sum = 0
    lam_approx = 0
    for j in range(len(cheb_coeff)):
        sum += cheb_coeff[j] * cheb_func[j]
    lam_approx = sm.lambdify(x, sum, modules=['numpy'])
    approxs[i, :] = lam_approx(xs)
    sup_norms[i] = sup_norm(lam_true(xs), approxs[i, :])

    print(f'({i+1}/len(ks) * 100.){%}')

for i in range(len(approxs)):
    if i in [2, 5, 10, 15, 20]:
        axs[0].plot(xs, approxs[i-1, :], label = f'{ks[i-1]}')

axs[0].plot(xs, lam_x(xs), label = "True")

# Plotting Aesthetics
axs[0].set_title(f'Chebyshev Expansion Up to Degree {ks[-1]}')
axs[0].legend()
axs[0].grid(True)
axs[0].set_facecolor((0.9, 0.9, 0.9))
axs[0].set_xlabel("x")
axs[0].set_ylim([0, max(lam_x(xs))])
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axs[1].scatter(ks, sup_norms)
axs[1].set_xticks(ks)
axs[1].grid(True)
axs[1].set_facecolor((0.9, 0.9, 0.9))
axs[1].set_title("Error for Chebyshev Approximation")
axs[1].set_xlabel("Chebyshev Polynomial Degree")
axs[1].set_ylabel("Error (Sup Norm)")
axs[1].set_yscale('log')
plt.show()

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In [ ]: # CALCULATING THE MATRIX
# Equispaced points

f = sm.exp(x)
x = sm.Symbol('x')
ns = np.array(range(1, 21, 1))
x_interp = np.linspace(-1, 1, 100)
lm_true = sm.lambdify(x, f, modules=['numpy'])
func_evals = lm_true(x_interp)
approxs = np.zeros((len(ns), 100))
errors = np.zeros(len(ns))
for m, n in enumerate(ns+1):
    xs = np.linspace(-1, 1, n)
    V = np.zeros((n, n))

    # Calculating the function evals
    f_evals = lm_true(xs)

    for j in range(n):
        # Forming the matrix
        cheb_func = Cheb(x, j)
        lm_cheb = sm.lambdify(x, cheb_func, modules = ['numpy'])
        if type(lm_cheb(xs))!= int or type(lm_cheb(xs))!= float:
            for i in range(n):
                V[i, j] = lm_cheb(xs)
            else:
                for i, pt_eval in enumerate(lm_cheb(xs)):
                    V[i, j] = pt_eval

    coeffs = np.linalg.solve(V, f_evals)
    sum = 0
    for k in range(len(coeffs)):
        sum += coeffs[k]*Cheb(x, k)
    lm_cheb = sm.lambdify(x, sum, modules = ['numpy'])

    # Saving
    approxs[m, :] = lm_cheb(x_interp)
    errors[m] = sup_norm(func_evals, approxs[m,:])
fig, axs = plt.subplots(1, 2, figsize = (16, 6))

for i in range(len(approxs)):
    if i+1 in [2, 5, 10, 15, 20]:
        axs[0].plot(x_interp, approxs[i, :], label = f'{ns[i]}')

axs[0].plot(x_interp, func_evals, label = "True")

# Plotting Aesthetics
axs[0].set_title(f'Chebyshev Expansion Up to Degree {ns[-1]}')
axs[0].legend()
axs[0].grid(True)
axs[0].set_facecolor((0.9, 0.9, 0.9))
axs[0].set_xlabel("x")
axs[0].set_ylim([0, max(lam_x(xs))])

axs[1].scatter(ns, errors)
axs[1].set_xticks(ks)
axs[1].grid(True)
axs[1].set_facecolor((0.9, 0.9, 0.9))
axs[1].set_title("Error for Chebyshev Approximation")
axs[1].set_xlabel("Chebyshev Polynomial Degree")
axs[1].set_ylabel("Error (Sup Norm)")
axs[1].set_yscale('log')
plt.show()

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