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import numpy as np
import matplotlib.pyplot as plt
import sys
import os.path
from numba import njit
# explicitly add project root dir to path to fix import issue
sys.path.append(os.path.join(os.path.dirname( file ), '...'))
from homework 6 import heategn
# At first, we calculate the Clenshaw - Curtis nodes for the
interpolation
@njit
def ClenshawCurtisNodes(M):
    nodes = []
    for i in range(M):
        x = np.cos((i * np.pi) / M)
        nodes.append(x)
    return nodes
# Next, we construct the Lagrange basis functions
@njit
def lagrange basis(x, data points, j):
    Calculate the Lagrange basis function for the j-th data point.
    Inputs:
    x: The point at which we evaluate the basis function.
    data points (array-like): The list of data points (x values).
    j: The index of the data point for which we calculate the basis
function.
    Output:
    basis: The value of the j-th Lagrange basis function at point x.
    n = len(data points)
    basis = 1.0
    for i in range(n):
        if j != i:
            basis *= (x - data points[i]) / (data points[i] -
data points[i])
    return basis
@njit
def to nonstandard uniform(val, a, b):
    ""^{"}Map value on interval [-1, 1] to [a, b] where [a, b] is from
U[a, b]."""
    return ((b-a)/2)*val + (a + b)/2
def CollocationApproximation(Z, zetas, pde eval dict, x vals):
    Calculates the approximation for a given Z
```

```
Arguments:
        Z -- random variable
        zetas -- values of the nodes
        pde eval dict -- dictionary with the evaluation of the PDE at
the given nodes
        x vals -- x values to be evaluated
    Returns:
       approximation, x values and the node values
    lagrange basis dict = {}
    # evaluate the PDE for all the zeta values
    for k, val in enumerate(zetas):
        # calculate the Lagrange basis functions
        basis = lagrange basis(Z, zetas, k)
        lagrange_basis_dict[val] = basis
    u = np.zeros(len(x vals))
    for val in zetas:
        u approx += lagrange basis dict[val]*pde eval dict[val]
    return u approx, x vals, zetas
def approx_M(M, zeta_vals):
    Generates a PDE approximation with M nodes for each value
zeta_value
    Arguments:
        M -- number of nodes
        zeta_vals -- array of zeta values
    Returns:
        the approximation and x values
    nodes = ClenshawCurtisNodes(M)
    # get the transformed set of nodes Z
    a = 2 # distribution parameters from problem statement
    zetas = [to_nonstandard uniform(val, a, b) for val in nodes]
    #
    pde eval dict = {}
    for k, val in enumerate(zetas):
        x vals, pde sol = heateqn.heat eq(val)
        pde eval dict[val] = pde sol
    realisations = np.zeros((len(zeta vals),len(x vals)))
    for i, val in enumerate(zeta vals):
                     = CollocationApproximation(val, np.array(zetas),
        approx, _, _
pde eval dict, x vals)
        realisations[i] = approx
    return x vals, realisations
```