1000 ways to spell Chebyshev

Pafnuty Lvovitch Chebyshev (1821-1894)

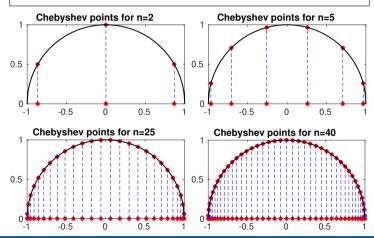
Pafnutii L'vovitsch Tschebysheff Paphnutii L'vovič Tchebicheff Pafnutii L'vovitsch Čebysev Pafnuty L'vovič Tschebysheff Pafnutii Lyovitch Chebyshev Pafnuty L'vovič Chebishev Pafnutii Lyovitch Tchebicheff Pafnutii L'vovič Chebyshev Pafnuty L'vovitsch Čebysev Pafnuty L'vovitsch Tschebyshev Paphnutii L'vovitsch Chebishev Pafnuty L'vovitsch Chebishev Pafnutii Lvovitch Tschebyshev Paphnutii L'vovič Tschebysheff Pafnuty L'vovič Tchebicheff Pafnutii L'vovitsch Tschebyshev Pafnuty L'vovitsch Chebyshev Paphnutii L'vovitsch Tschebyshev Paphnutij Lvovitch Chebishev Pafnuty L'vovitsch Tchebicheff



- Slides

Chebyshev points

$$x_i = \cos\left(\frac{2i+1}{2n+2}\pi\right), \quad i = 0, ..., n.$$



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Error estimates for Chebyshev interpolation

$$||u - I_n^{Cheb}u||_{\infty,-1,1]} \le (1 + \Lambda_n) \inf_{v \in \mathbb{P}_n} ||u - v||_{\infty,[-1,1]}$$

The Lebesgue constant Λ_n satisfies

$$\frac{2}{\pi}\ln(n+1) + 0.53... \le \Lambda_n \le \frac{2}{\pi}\ln(n+1) + 1.$$

$$\frac{n \mid \Lambda_n}{5 \mid 2.104}$$

$$10 \mid 2.489$$

$$15 \mid 2.728$$

$$20 \mid 2.901$$

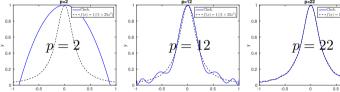
explicit formula:
$$\Lambda_n = \frac{1}{n+1} \sum_{i=0}^n \cot \frac{(2i+1)\pi}{4(n+1)} = \frac{2}{\pi} \ln(n+1) + \frac{2}{\pi} \left(\gamma + \ln \frac{8}{\pi}\right) + O\left(\frac{1}{n^2}\right), \qquad \gamma = 0.57...$$

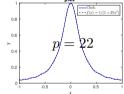
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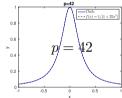
Choice of interpolation points matters

interpolation of
$$f(x) = \frac{1}{1 + 25x^2}$$
 on $[-1, 1]$

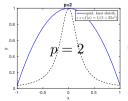
interpolation in Chebyshev points

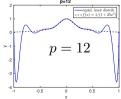


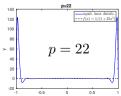


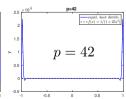


equidistributed interpolation points









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