

1. Consider the polynomial $f(x) = x^n$. We wish to approximate this polynomial with a degree $n - 1$ polynomial $a_0 + a_1x + a_2x^2 + \dots + a_{n-1}x^{n-1}$ on the interval $[-1, 1]$. Consider partitioning the interval $[-1, 1]$ into $2N + 1$ equispaced points $-1 = x_{-N}, x_{-N+1}, \dots, x_{-1}, x_0 = 0, x_1, \dots, x_{N-1}, x_N = 1$.

Suppose we wish to pick the coefficients a_i such that the following cost function is minimized:

$$\sum_{k=-N}^N \left(x_k^n - \sum_{i=0}^{n-1} a_i x_k^i \right)^2$$

- (a) Formulate the problem of finding the coefficients a_i , and write a `CVX/CVXPY` code to compute the coefficients.
- (b) Find the coefficients for $n = 5$ $n = 10$, $n = 20$. Pick N to be large enough.
- (c) Plot the optimal cost as a function of n .
- (d) Repeat the above exercises with the cost function

$$\sum_{k=-N}^N \left| x_k^n - \sum_{i=0}^{n-1} a_i x_k^i \right|.$$