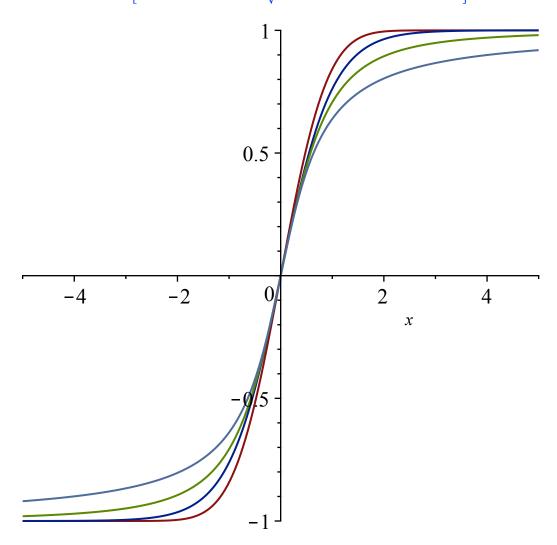
> restart: with(plots):

Possible functions that compactify infinite interval:

> F := [erf(x), tanh(x), x/sqrt(1+x^2), arctan(Pi/2*x)/(Pi/2)]; plot
 (F, x=-5..5);

$$F := \left[\operatorname{erf}(x), \tanh(x), \frac{x}{\sqrt{x^2 + 1}}, \frac{2 \arctan\left(\frac{\pi x}{2}\right)}{\pi} \right]$$



The main difference between them is asymptotic behavior at infinity:

> for f in F do; f = series(f, x=infinity); end do;

erf(x) = 1 +
$$\frac{-\frac{1}{\sqrt{\pi} x} + \frac{1}{2\sqrt{\pi} x^3} - \frac{3}{4\sqrt{\pi} x^5} + O\left(\frac{1}{x^7}\right)}{e^{x^2}}$$

$$\tanh(x) = 1 - \frac{2}{\left(e^{x}\right)^{2}} + \frac{2}{\left(e^{x}\right)^{4}} - \frac{2}{\left(e^{x}\right)^{6}} + \frac{2}{\left(e^{x}\right)^{8}} - \frac{2}{\left(e^{x}\right)^{10}} + O\left(\frac{1}{\left(e^{x}\right)^{12}}\right)$$

$$\frac{x}{\sqrt{x^{2} + 1}} = 1 - \frac{1}{2x^{2}} + \frac{3}{8x^{4}} + O\left(\frac{1}{x^{6}}\right)$$

$$\frac{2 \arctan\left(\frac{\pi x}{2}\right)}{\pi} = 1 - \frac{4}{\pi^{2}x} + \frac{16}{3\pi^{4}x^{3}} - \frac{64}{5\pi^{6}x^{5}} + O\left(\frac{1}{x^{7}}\right)$$
(1)

Let's pick one, say:

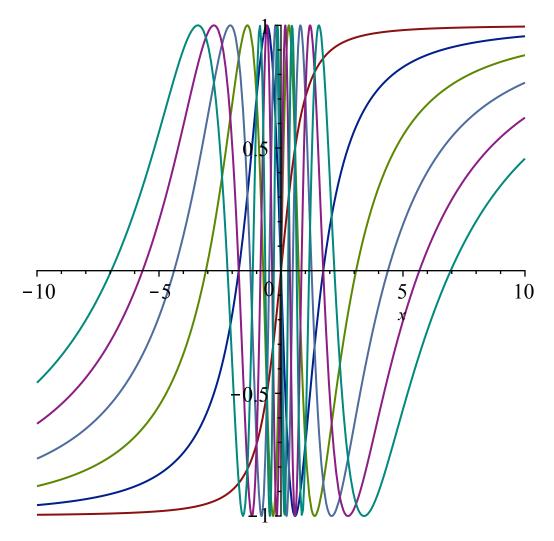
> Y := F[3]; X := simplify(solve(Y=cos(theta), x),symbolic);

$$Y := \frac{x}{\sqrt{x^2 + 1}}$$

$$X := \frac{\cos(\theta)}{\sin(\theta)}$$
(2)

Odd Chebyshev polynomials on compactified coordinate y look like this:

> plot([ChebyshevT(2*k+1, Y) \$k=0..5], x=-10..10);



The basis functions are:

> T[n] :=
$$\cos(n*\arccos(x/\operatorname{sqrt}(1^2+x^2)));$$

$$T_n := \cos\left(n\arccos\left(\frac{x}{\sqrt{\frac{2}{x}+1}}\right)\right) \tag{3}$$

They are best written in terms of trigonometric argument theta:

> 'T[n]' = simplify(subs(x=X, %), symbolic);
> diff(T[n],x): T[n,x] = simplify(subs(x=X, %), symbolic);
> diff(T[n],x\$2): simplify(%): simplify(subs(x=X, %), symbolic): T[n, xx] = simplify(%, trig);

$$T_n = \cos(n\theta)$$

$$T_{n,x} = n\sin(n\theta)\sin(\theta)^2$$

$$T_{n, xx} = -\frac{n\left(\sin(\theta)\cos(n\theta) n + 2\cos(\theta)\sin(n\theta)\right)\sin(\theta)^{4}}{\sqrt{\sin(\theta)^{2}}}$$
(4)