# University of Antwerp

# SCIENTIFIC PROGRAMMING

# $\underset{\mathrm{Exercise}}{\mathbf{Second}} \underset{\mathbf{Session}}{\mathbf{Session}}$

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#### 1 Problem

We are given data points  $(x_i, f_i)$ , i = 0, ..., 20 with  $x_i = i - 10$  and  $f_i = (-1)^1$  and have to do the following:

- 1. Calculate a polynomial interpolant through the data
- 2. Calculate the natural cubic spline for the data
- 3. Calculate a least squares approximant
- 4. Calculate the trigonometric polynomial interpolant
- 5. Calculate a trigonometric least squares approximant

All of this will be done using C++ and the GNU Scientific Library. In the solutions, we will briefly describe what we did with excerpts from the code, generate graphs using the interpolation and approximation methods and discuss the results.

## 2 Using the code

All of the C++ code can be found in the "main.cpp" file and in appendix A of this document. main.cpp comes accompanied by createImages.sh, which contains all of the necessary UNIX commands to generate the graph images. This file relies on the graph program in the GNU plotutils package to plot graphs, so make sure that it is installed.

To compile and run the program, execute the following commands in the build/directory:

```
cmake ..
make
chmod +x ./createImages.sh
./data_fitting_smoothing_and_fn_approx.bin
```

All of the graphs should be present in the build/images/ directory. If they are not there, make createImages.sh executable with "chmod +x" and run it to create them.

#### 3 Solutions

#### 3.1 Polynomial interpolant

We use Newton's divided differences interpolation to do the polynomial interpolation through the data.

To execute the interpolation, we need to initialize a couple of GSL structs.

```
gsl_interp_accel *acc = gsl_interp_accel_alloc();
gsl_spline *interp_poly = gsl_spline_alloc(gsl_interp_polynomial, m);
gsl_spline_init(interp_poly, x_i, y_i, m);
```

The gsl\_spline functions do not mean we are working with splines, despite what their name may suggest. They simply provide a higher level interface so that we can write less code later on. The type of the interpolation we will work with is passed into the gsl\_spline\_alloc function. In this case, gsl\_spline\_init will use gsl\_poly\_dd\_init to initialize the polynomial we will use. gsl\_poly\_dd\_init uses the Newton polynomial, which is what we need to calculate new interpolation points.

Now, we can plot a graph.

```
double interpValue;
  gsl_interp_accel *acc = gsl_interp_accel_alloc();
  for (double x = minArray(x_i, m); x <= maxArray(x_i, m); x += 0.001) {
    interpValue = gsl_spline_eval(interp_poly, x, acc);
    polynomialInterp << x << " " << interpValue << "\n";
}</pre>
```

The result of the interpolation can be seen in figure 1.

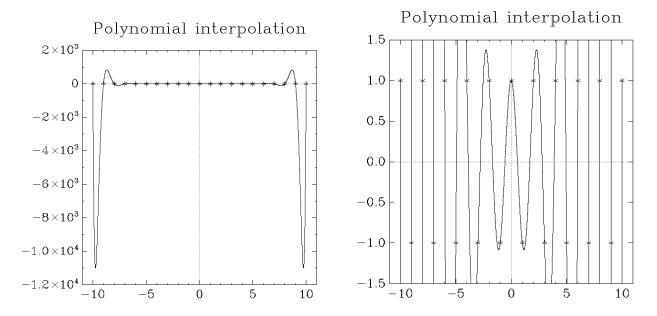


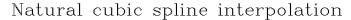
Figure 1: Polynomial interpolation through the given data points. Zoomed in image on the right.

The polynomial interpolant is of degree 20. We see that near the endpoints of the interpolation, the approximations become very large values. This happens because of high degree of the polynomial together with the fact that we are using equidistant points. A way to improve this interpolation would be using Chebyshev nodes as the  $x_i$  points. These points are spread out more

towards the endpoints of the interval, which would reduce this extreme behaviour.

#### 3.2 Natural cubic spline

For natural cubic spline interpolation, the only difference in the code lies in the initialization of the interpolation struct. We simply pass gsl\_interp\_cspline into gsl\_spline\_alloc instead of gsl\_interp\_polynomial and plot the grap. The result is visible in figure 2.



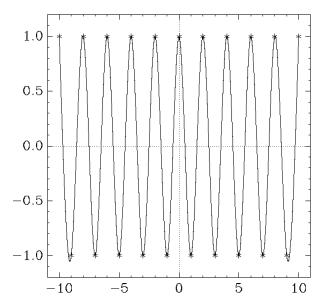


Figure 2: Cubic spline interpolation through the given data points

We get a much nicer result than the polynomial interpolation. However, we see that near the end points the interpolation goes beyond -1. This leads us to believe that for the given data, the end conditions of the cubic spline are not satisfied.

#### 3.3 Least squares approximation

To get a least squares approximation, we find an optimal solution for the equation

$$\lambda_1 f_1(x_i) + ... + \lambda_n f_n(x_i) = y_i$$
 where  $i = 1, ..., m \gg n$ 

where m stands for the amount of given data points and n for the amount of unknowns we want to calculate. This equation can be written as an overdetermined system of equations of the form  $A\lambda - y$ . The system is constructed in the code as follows:

```
gsl_matrix *A = gsl_matrix_alloc(size, n);
gsl_vector *Y = gsl_vector_alloc(size);

for (int i = 0; i < m; i++) {
    for (int j = 0; j < n; j++) {
        gsl_matrix_set(A, i, j, gsl_pow_int(x_rescaled[i], j));
    }
    gsl_vector_set(Y, i, y_i[i]);
}</pre>
```

We note here that as basis function we used  $f_i(x) = x^i$ .

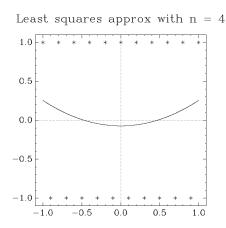
#### 3.3.1 QR factorization

Since the system  $A\lambda = y$  is overdetermined, we cannot solve it exactly, so we find the least squares solution for it. The least squares solution will minimize the Euclidean norm of the residual,  $||A\lambda - y||$ . Before we do that, QR factorization is used to decompose the matrix A into a product A = QR of an orthogonal matrix Q and an upper triangular matrix R:

```
gsl_linalg_QR_decomp(QR, tau);
gsl_linalg_QR_lssolve(QR, tau, Y, X, R);
```

#### 3.4 Results

We found the least squares solutions for the system for n = 2, 4, 7, 10, 15, 20 and 21. Detailed output of the solutions for the systems can be found in the output/directory. We show the graphs for these solutions here:



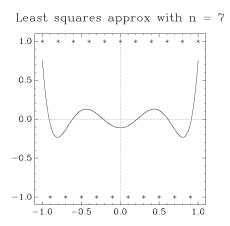
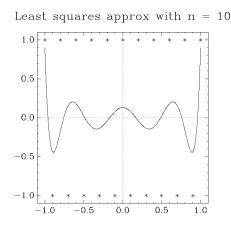


Figure 3: Approximations for n = 4 and n = 7



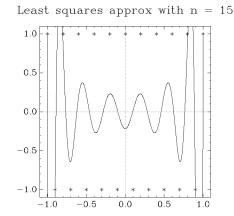
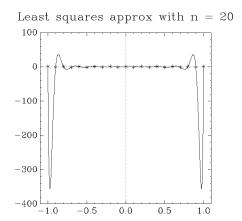
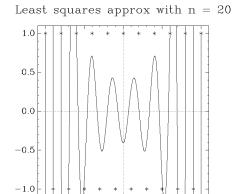


Figure 4: Approximations for n = 10 and n = 15

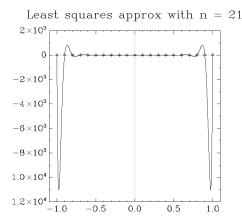




0.0

-0.5

**Figure 5:** Approximation for n = 20. Zoomed in image on the right



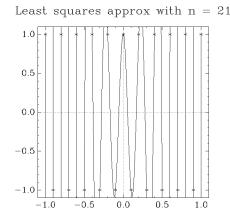


Figure 6: Approximation for n = 21. Zoomed in image on the right

Note that when n = 21, we get the same result as with the polynomial interpolation. This happens because at n = 21 we are solving the same 21x21 system that the polynomial interpolation solves. Thus, at n = 21 we are doing interpolation.

#### 3.4.1 Condition number of A

We calculate the condition number of A at each approximation to have some kind of measure for the accuracy of our solutions. The condition number is not a direct representation of the accuracy of the solutions, but it plays a big role in it. A condition number with a high order of magnitude means that a small change in the input matrix A could cause a significant change in the solutions, whereas the opposite counts for condition numbers with smaller orders of magnitude.

To calculate the condition number of A, we use the following definition:

$$\kappa(A) = \frac{|max(S)|}{|min(S)|}$$

where S is the vector of singular values of A. In GSL, we can find S by using gsl\_linalg\_SV\_decomp.

```
gsl_linalg_SV_decomp(U, V, S, work);
double condNumber, minS, maxS;
minS = gsl_vector_get(S, 0);
maxS = gsl_vector_get(S, 0);
for (int j = 0; j < n; j++) {</pre>
```

```
if (gsl_vector_get(S, j) < minS) minS = gsl_vector_get(S, j);
if (gsl_vector_get(S, j) > maxS) maxS = gsl_vector_get(S, j);
}
condNumber = fabs(maxS) / fabs(minS);
```

After doing this, we find a condition number of about 8 (see appendix ??).

Thus, we can conclude that our solution

```
\exp(g(x)) = \exp(2.10317965707954 - 0.403985459719526x)
```

is a pretty accurate approximation model for the given datapoints if we choose n to be 2.

#### 3.5 Higher degrees n

In figures ?? and ?? the graphs for the models where n=4 and n=7 can be seen. The coefficients used to calculate points for the graphs can be seen in vector X in the output files in appendix ??. We notice that the graphs seem to display the trend which the data follows better than the case where n=2. More specifically, they have minimized the sum of the squares of the residuals better. We can confirm this by looking at the residual vector  $r=y-A\lambda$  in the output files, they decrease as n increases. However, this comes at the cost of more processing power, since the matrix A increases in size as n increases. In the output files, we can also see that the condition number becomes very large as n increases, up to around 6E6 for n=7. This means that a small change in the input matrix A could cause significant changes in the results. This makes sense, because matrix A contains elements like  $x^n$ , and these could multiply potential errors in the matrix by a big margin.

#### 3.5.1 Improvement of results

One way to improve our results and lower the condition number would be to use the Legendre polynomials as basis functions instead of  $f_i(x) = x^i$ , but that was not done in these solutions.

### 3.6 Trigonometric polynomial interpolant

Wat is het voordeel van equidistante punten te hebben?

#### 3.7 Trigonometric least squares approximant

Kies je een oneven/even aantal termen

# **Appendices**

## A main.cpp

```
#include <iostream>
#include "math.h"
#include "./functions.h"
int main (void) {
         const int m = 21;
         double x_i[m], y_i[m];
        fillFArrays (x.i, y.i, m); // x.i = i - 10, y.i = (-1)^ii, i = 0..20 double a = minArray(x.i, m); // -10 double b = (-1)^ii, i = 0..20 double b = (-1)^ii, i = 0..20
        double b = \max Array(x_i, m); // 10
         // write given points to dataPoints.dat
         writeDataPoints(x_i, y_i, m);
         // polynomial interpolation and spline interpolation
         polynomialAndSplineSolutions(m, x_i, y_i);
         // least squares approximations
         int leastSquares [] = \{2, 3, 4, 5, 7, 10, 15, 20, 21\};
         for (int i = 0; i < 9; i++) {
                  leastSquaresApproximation(m, leastSquares[i], \ x\_i \,, \ a, \ b, \ y\_i);
         // trigonometric polynomial interpolation and trigonometric least squares approximation0
         trigonometricApproximation(m, 2, x_i, a, b, y_i);
         trigonometricApproximation(m, 4, x_i, a, b, y_i);
         trigonometricApproximation(m, 7, x_i, a, b, y_i);
         trigonometric Approximation (m, \ 10, \ x\_i, \ a, \ b, \ y\_i);
         // 4 examples of fourrier approximation from the book, works perfectly...
         double tt [] = \{0, 2*M.PI/5, 4*M.PI/5, 6*M.PI/5, 8*M.PI/5\}, xx[] = \{1, 3, 2, 0, -1\};
         trigonometricApproximation(5, 1, tt, 0, 2*M_PI, xx);
         trigonometricApproximation(5, 2, tt, 0, 2*M_PI, xx);
         double ttt [] = \{0 * (2*M.PI)/8, 1 * (2*M.PI)/8, 2 * (2*M.PI)/8, 3 * (2*M.PI)/8, 4 * (2*M.PI)/8, 5 * (2*M.PI)/8, 6 * (2*M.PI
                      (2*M\_PI)/8, \ 7*(2*M\_PI)/8\}, \ xxx[] = \{1, 1, 1, 1, 0, 0, 0, 0, 0\};
         trigonometricApproximation(8, 2, ttt, 0, 2*M_PI, xxx);
         trigonometricApproximation(8, 4, ttt, 0, 2*M_PI, xxx);
         // create the images with the gsl plotutils graph application
         system("./createImages.sh");
         return 0;
```

#### B functions.h

```
#ifndef PROJECT_FUNCTIONS_H
#define PROJECT_FUNCTIONS_H
#include <fstream>
#include <gsl/gsl_vector_double.h>
#include <gsl/gsl_matrix_double.h>
void printVector(const gsl_vector *, std::string);
void printVectorCoutAndFile(const gsl_vector *, std :: string , std :: ostream &);
void printMatrix(const gsl_matrix *, std::string);
void printMatrix(const gsl_matrix *, std::string, std::ostream &);
void printMatrixCoutAndFile(const gsl_matrix *, std::string , std::ostream &);
void printArray(const double *x, const int m);
double minArray(double *array, int n);
double maxArray(double *array, int n);
void writeDataPoints(double *x_i, double *y_i, int m);
void fillFArrays (double *x_i, double *y_i, int m);
void polynomialAndSplineSolutions(int m, double *x_i, double *y_i);
void leastSquaresApproximation(int m, int n, double *x_i, double a, double b, double *y_i);
void trigonometricApproximation(int n, int m, double *x_i, double a, double b, double *y_i);
#endif //PROJECT_FUNCTIONS_H
```

## C functions.cpp

```
#include "./functions.h"
#include <cmath>
#include <iomanip>
#include <iostream>
#include <gsl/gsl_linalg.h>
#include <gsl/gsl_math.h>
#include <gsl/gsl_spline.h>
#include <algorithm>
#include <sstream>
\#include < gsl/ \, gsl\_sf\_trig \; . \, h >
const int PRINT_WIDTH = 13;
const int PRINT_PRECISION = 5;
void printVector(const gsl_vector * v, std::string string, std::ostream &out) {
               out << "Vector" << string << ":\n";
                for (unsigned int i = 0; i < v -> size; i++) {
                               out << std::setw(PRINT_WIDTH) << std::setprecision(PRINT_PRECISION) << gsl_vector_get(v, i) << "\n";
               out << "\n";
}
void printVectorCoutAndFile(const gsl_vector * v, std:: string string, std:: ostream &out) {
               std::cout << "Vector" << string << ":\n";
               out << "Vector" << string << ":\n";
                for (unsigned int i = 0; i < v -> size; i++) {
                               std::cout << std::setw(PRINT\_WIDTH) << std::setprecision(PRINT\_PRECISION) << gsl\_vector\_get(v,\,i) << std::setprecision(PRINT\_PRECISION) << gsl\_vector\_get(v,\,i) << std::setprecision(PRINT\_PRECISION) </td>
                               out << std::setw(PRINT\_WIDTH) << std::setprecision(PRINT\_PRECISION) << gsl\_vector\_get(v, i) << "\n"; and the context of the 
              std :: cout << "\n";
               out << "\n";
}
```

```
void printMatrix(const gsl_matrix *m, std:: string string, std:: ostream &out) {
    out << "Matrix " << string << ":\n";
    for (unsigned int i = 0; i < m->size1; i++) {
        for (unsigned int j = 0; j < m->size2; j++) {
            out << std::setw(PRINT_WIDTH) << std::setprecision(PRINT_PRECISION) << gsl_matrix_get(m, i, j);
        out << "\n";
    }
   out << "\n";
}
void printMatrixCoutAndFile(const gsl_matrix *m, std::string string, std::ostream &out) {
    std::cout << "Matrix" << string << ":\n";
    out << "Matrix " << string << ":\n";
    for (unsigned int i = 0; i < m->size1; i++) {
        for (unsigned int j = 0; j < m->size2; j++) {
            std::cout << std::setw(PRINT\_WIDTH) << std::setprecision(PRINT\_PRECISION) << gsl\_matrix\_get(m, i, j); \\
            out << std::setw(PRINT_WIDTH) << std::setprecision(PRINT_PRECISION) << gsl_matrix_get(m, i, j);
        std :: cout << "\n";
        out << "\n";
    \mathrm{std} :: \mathrm{cout} << ``\backslash n";
   out << "\n";
}
void printArray(const double *x, const int m) {
    for (int i = 0; i < m; i++) {
        std :: cout << x[i];
        if (i != m-1) std::cout << ",";
        \textcolor{red}{\textbf{else}} \hspace{0.1cm} \textbf{std} :: \textbf{cout} << \textbf{std} :: \textbf{endl};
    }
}
double minArray(double *array, int n)
    size_t i;
    double minimum = array[0];
    for (i = 1; i < n; ++i) {
        if (minimum > array[i]) {
            minimum = array[i];
    }
    return minimum;
}
double maxArray(double *array, int n)
    size_t i:
    double maximum = array[0];
    for (i = 1; i < n; ++i)
        \quad \text{if } (\mathrm{maximum} < \mathrm{array}[i]) \ \{
            maximum = array[i];
    }
    return maximum;
}
int f(double i)
    return (int) pow(-1, i);
// write given points to dataPoints.dat
void writeDataPoints(double *x_i, double *y_i, int m)
   std::ofstream dataPoints;
   dataPoints.open("images/dataPoints.dat");
    if (!dataPoints.is\_open())  {
        std::cerr << "Could not open file 'dataPoints.dat', make sure the images folder exists" << std::endl;
```

```
}
    dataPoints << "#m=0,S=3\n";
     \begin{array}{ll} \mbox{for (int } i = 0; \ i < m; \ i++) \ \{ \\ \mbox{dataPoints} << x.i[i] << " \ " << y.i[i] << " \ "; \\ \end{array} 
    }
    dataPoints.close();
}
void fillFArrays (double *x_i, double *y_i, int n)
    for (int i = 0; i < n; i++) {
        x_i[i] = i - 10;
        y_{i}[i] = f(i - 10);
}
void polynomialAndSplineSolutions(int m, double *x_i, double *y_i)
    std::ofstream polynomialInterp, cubicSpline;
    polynomialInterp.open("images/polynomialInterp.dat");
    cubicSpline.open("images/cubicSpline.dat");
     if \quad (!\,polynomialInterp.is\_open()) \  \, \{ \\
        return;
    }
    // SETUP INTERPOLANTS
    // allocate polynomial interpolant
    gsl_spline *interp_poly = gsl_spline_alloc (gsl_interp_polynomial, m);
    // allocate natural cubic spline interpolant
    gsl_spline *interp_cspline = gsl_spline_alloc ( gsl_interp_cspline , m);
    // initialize interpolants
     gsl_spline_init (interp_poly, x_i, y_i, m);
     gsl_spline_init (interp_cspline, x_i, y_i, m);
    // WRITE POINTS TO FILES
    // mark following points with a plus
    polynomialInterp << "#m=0,S=3\n";
                      << "#m=0,S=3\n";
    cubicSpline
    for (int i = 0; i < m; i++) {
        }
    // connect the following points with a line
    polynomialInterp << "#m=1,S=0\n"; cubicSpline << "#m=1,S=0\n";
    double interpValue;
    gsl_interp_accel *acc = gsl_interp_accel_alloc ();
    for (double x = minArray(x_i, m); x \le maxArray(x_i, m); x += 0.001) {
        \label{eq:linear_value} interpValue = gsl\_spline\_eval (interp\_poly, \ x, \ acc); \\ polynomialInterp << x << " " << interpValue << " \n"; \\ \\
        interpValue = gsl_spline_eval (interp_cspline, x, acc);
        cubic
Spline << x << " " << interp
Value << " \n";
    }
    // free the memory and close the files
     gsl_interp_accel_free (acc);
     gsl_spline_free (interp_poly);
     gsl_spline_free (interp_cspline);
    polynomialInterp.close();
    cubicSpline.close();
}
```

```
// solve overdetermined matrix where m = amount of points, n = amount of unknowns, x_i = array of x values in [a, b], y_i
     = array of v values
void leastSquaresApproximation(int m, int n, double *x_i, double a, double b, double *y_i)
   std::stringstream ss; ss << n;
   double x_rescaled [m];
    // rescale the x values we will work with from [a, b] to [-1, 1]
    for (int i = 0; i < m; i++) {
         x\_rescaled\left[\,i\,\right] \,=\, \left(\left(1\,-\,\overset{\,\,{}}{-}1\right)\,\ast\,\left(x\_i[\,i\,]\,\,-\,a\right)\,/\,\left(\,b\,-\,a\right)\right)\,-\,1; 
   a = -1;
   b = 1;
    // files to write data points for graphs to
   std::ofstream output, approximation;
   output.open("output/leastSquares_degree_" + ss.str() + ".txt");
   approximation.open("images/leastSquares_degree_" + ss.str() + ".dat");
    if (!output.is_open()) {
        std::cout << "Could not open file 'leastSquares_degree_.txt', make sure the output folder exists" << std::endl;
        return:
    }
    if (!approximation.is_open()) {
        std::cout << "Could not open file 'leastSquares_degree_" + ss.str() + ".dat', make sure the images folder exists"
             << std::endl:
        return:
    }
    // initialize matrices A and Y for the equation A lamda = Y
    gsl_matrix *A = gsl_matrix_alloc(m, n);
    gsl\_vector *Y = gsl\_vector\_alloc(m);
    // put the input data into matrix A and vector Y
    for (int i = 0; i < m; i++) {
        for (int j = 0; j < n; j++) {
            gsl\_matrix\_set\left(A,\;i,\;j,\;gsl\_pow\_int(x\_rescaled\left[\,i\,\right],\;j)\right);
        gsl_vector_set (Y, i, y_i[i]);
   }
    // initialize work matrices and vectors
    gsl_matrix *QR = gsl_matrix_alloc(m, n),
               *U = gsl_matrix_alloc(m, n),
               *V = gsl_matrix_alloc(n, n);
    gsl\_vector *tau = gsl\_vector\_alloc(n),
               *X = gsl\_vector\_alloc(n),
               *R = gsl\_vector\_alloc(m),
               *S = gsl\_vector\_alloc(n),
               *work = gsl_vector_alloc(n);
   gsl_matrix_memcpy(QR, A);
   gsl_matrix_memcpy(U, A);
   gsl_linalg_QR_decomp(QR, tau);
    gsl_linalg_QR_lssolve (QR, tau, Y, X, R);
   printMatrix(A, "input A", output);
    printVector(Y, "input Y", output);
    printMatrix(QR, "QR, received by QR decomposition", output);
   printVector(X, "X, solution found by solving after QR decomposition", output);
   printVector(R, "residual R = y - Ax", output);
    // add following invisible points for better automatic graph generation
    approximation << "#m=0,S=0\n";
    approximation << 1.1 << "" << 1.1;
   approximation << 1.1 << " " << -1.1;
   approximation << -1.1 << "" << 1.1;
   approximation <<-1.1<< " " <<-1.1;
    // mark the following points on the graph with a plus sign
```

```
approximation << "#m=0,S=3\n";
    // output given data points to files
   for (int i = 0; i < m; i++) {
       approximation << x\_rescaled[i] << "" << y\_i[i] << std::endl;
   // connect the following data points with a line
   approximation << "#m=1,S=0\n";
    // calculate new values for the graphs
    for (double x = a; x \le b + 0.001; x = x + 0.001) {
       double y = gsl\_vector\_get(X, n-1);
       // use horners method to calculate the y values
       for (int i = n-1; i > 0; i--) {
           y = y*x + gsl_vector_get(X, i-1);
       approximation << x << " " << y << std::endl;
   }
   // the condition number we will use is max(S) / min(S)
    //gsl_linalg_SV_decomp(U, V, S, work);
   //double condNumber, minS, maxS;
   //\min S = gsl\_vector\_get(S, 0);
   //maxS = gsl_vector_get(S, 0);
   //for (int j = 0; j < n; j++) {
         if \ (\ gsl\_vector\_get(S,\ j) \ < minS) \ minS = gsl\_vector\_get(S,\ j);
   //
//}
         if (gsl\_vector\_get(S, j) > maxS) maxS = gsl\_vector\_get(S, j);
   //condNumber = fabs(maxS) / fabs(minS);
   //output << "Condition number: " << condNumber << std::endl;
    // free the memory and close the files
    gsl_matrix_free(A);
    gsl_matrix_free (QR);
    gsl_matrix_free (U);
    gsl_matrix_free (V);
    gsl_vector_free (Y);
    gsl_vector_free (tau);
    gsl_vector_free (X);
    gsl_vector_free (R);
    gsl\_vector\_free (S);
    gsl_vector_free (work);
   output.close();
   approximation.close();
double fourrierCoefficient (int j, int n, double *t_i, double *x_i, bool a) {
   double result = 0;
   for (int k = 0; k < n; k++) {
       result += x_i[k] * ((a) ? gsl_sf_cos (j * t_i[k]) : gsl_sf_sin (j * t_i[k]));
   result *= 2.0/(\text{double}) n;
   return result;
void fourrierSolve (int n, double *t_i, double *x_i, int m, std::ofstream &out) {
   double coeff [2 * m + 1];
    coeff [0] = fourrierCoefficient (0, n, t_i, x_i, true) / 2;
    // generate coefficients
    for (int i = 1; i <= m; i++) {
       int j = 2 * i;
       coeff[j-1] = fourrierCoefficient(i, n, t_i, x_i, true);
       coeff [j]
                 = fourrierCoefficient(i, n, t_i, x_i, false);
       // if n == 2m, divide last a coefficient by 2. last b coefficient will be 0
       if (i == m \text{ and } n == 2*m) {
```

}

}

```
coeff[j] /= 2;
             \operatorname{coeff}\left[j+1\right] = 0;
        }
    }
    // print out the approximation function /*std::cout << "n = " << n << " approximation: \n\t"; std::cout << "f(x) = " << coeff[0] << " + " ;
    for (int i = 1; i <= m; i++) {
        int j = 2 * i;
        \begin{array}{l} {\rm std::cout} << {\rm coeff}[j-1] << "*{\rm cos}(" << i << "x) + "; \\ {\rm std::cout} << {\rm coeff}[j] &< "*{\rm sin}(" << i << "x)"; \end{array}
        std :: cout << ((i != m) ? " + " : "\n");
    std::cout << std::endl;*/
    out << "#m=1,S=0\n";
    // generate approximated values
    for (double x = 0; x < 2*M_PI + 0.001; x = x + 0.001) {
        double y = coeff [0];
         for (int i = 1; i <= m; i++) {
             int j = 2 * i;
             y += coeff[j-1] * gsl_sf_cos(i * x);
             y += coeff[j] * gsl_sf_sin(i * x);
        out << x << " " << y << std::endl;
    }
}
// n given points, equidistant points t_i, corresponding data values x_i
void trigonometricApproximation(int n, int m, double *t_i, double a, double b, double *x_i) {
    std::stringstream mm, nn;
    mm << m;
    nn << n;
    std::ofstream out;
    out.open("images/trigApprox_n\_" + nn.str() + "\_m\_" + mm.str() + ".dat");\\
    out << "#m=0,S=3\n";
    double t_rescaled [n];
    // rescaled value = (value - (old min)) * (new range)/(old range)) + (new min)
    // new min = 0
    double new_max;
    if (b - a > 2 * M_PI)  {
        new_max = (n-1) * (2*M_PI / n);
    } else {
        new_max = 2*M_PI;
    double range_multiplier = (\text{new\_max} - 0) / (b - a); // (\text{new range}) / (\text{old range})
    for (int i = 0; i < n; i++) {
         t_rescaled[i] = (t_i[i] - a) * range_multiplier;
        out << t_rescaled[i] << " << x_i[i] << std::endl;
    //std::cout << "n = " << n << " equidistant points as time values in [" << a << ", " << b << "] rescaled to [0 ,
          2pi]: \n\t^{"};
    //printArray(t_rescaled, n);
    fourrierSolve(n, t_rescaled, x_i, m, out);
    out.close();
```

## D createImages.sh

#!/bin/bash

```
DIR="images"
 \begin{tabular}{l} \textbf{IMAGEFORMATTING}="-T png --bitmap-size 820x820 -h 0.8 -w 0.8 -r 0.125 -u 0.10 -f 0.028 --title-font-size 820x820 -h 0.8 -w 0.8 -r 0.125 -u 0.10 -f 0.028 --title-font-size 820x820 -h 0.8 -w 0.8 -r 0.125 -u 0.10 -f 0.028 --title-font-size 820x820 -h 0.8 -w 0.8 -r 0.125 -u 0.10 -f 0.028 --title-font-size 820x820 -h 0.8 -w 0.8 -r 0.125 -u 0.10 -f 0.028 --title-font-size 820x820 -h 0.8 -w 0.8 -r 0.125 -u 0.10 -f 0.028 --title-font-size 820x820 -h 0.8 -w 0.8 -r 0.125 -u 0.10 -f 0.028 --title-font-size 820x820 -h 0.8 -w 0.8 -r 0.125 -u 0.10 -f 0.028 --title-font-size 820x820 -h 0.8 -w 0.8 -r 0.125 -u 0.10 -f 0.028 --title-font-size 820x820 -h 0.8 -w 0.8 -r 0.125 -u 0.10 -f 0.028 --title-font-size 820x820 -h 0.8 -w 0.8 -r 0.125 -u 0.10 -f 0.028 --title-font-size 820x820 -h 0.8 -w 
IMAGEFORMATTING="-T png --bitmap-size 820x820"
echo "Creating images ..."
graph -L "Given data points"
                                                                                     -x -11.0 11.0 -y -1.2 1.2 IMAGEFORMATTING < DIR/dataPoints.dat
         > $DIR/dataPoints.png
graph -L "Polynomial interpolation"
                                                                                                                                      {\rm SIMAGEFORMATTING} <
         DIR/polynomialInterp.dat > DIR/polynomialInterp.png
graph -L "Polynomial interpolation"
                                                                                     -\mathrm{x} -11.0 11.0 -\mathrm{y} -100 100 \mathrm{SIMAGEFORMATTING} <
         DIR/polynomialInterp.dat > DIR/polynomialInterp\_zoomed\_1.png
                                                                                    -x -11.0 11.0 -y -1.5 1.5 $IMAGEFORMATTING <
graph -L "Polynomial interpolation"
         $DIR/polynomialInterp.dat > $DIR/polynomialInterp_zoomed_2.png
graph -L "Natural cubic spline interpolation" -x -11.0 11.0 -y -1.2 1.2 $IMAGEFORMATTING <
         DIR/cubicSpline.dat > DIR/cubicSpline.png
for n in 2 4 7 10
do
      graph -L "Least squares approx with n = "n-x-1.11.1-y-1.11.1 $IMAGEFORMATTING <
                DIR/leastSquares\_degree\_\$n.dat > DIR/leastSquares\_degree\_\$n.png
done
for n in 15 20 21
      graph -L "Least squares approx with n = "n - x - 1.1 1.1"
                                                                                                                                     $IMAGEFORMATTING <
                DIR/leastSquares\_degree\_\$n.dat > DIR/leastSquares\_degree\_\$n"\_zoomed\_out".png
      graph -L "Least squares approx with n = "n-x-1.11.1-y-1.11.1 $IMAGEFORMATTING <
                $DIR/leastSquares_degree_$n.dat > $DIR/leastSquares_degree_$n.png
done
for m in 2 4 7 10
      graph -L "Fourrier approx with n=21, m="m-x-0.36.7-y-2.52.5 $IMAGEFORMATTING <
                DIR/trigApprox_n_21_m_m.dat > DIR/trigApprox_n_21_m_m.png
done
\#\mathrm{graph} - \mathrm{x} - 0.3~6.7~\mathrm{SIMAGEFORMATTING} < \mathrm{\$DIR/trigApprox\_n\_5\_m\_1.dat} > \mathrm{\$DIR/trigApprox\_n\_5\_m\_1.png}
#graph -x -0.3 6.7 $IMAGEFORMATTING < $DIR/trigApprox_n_5_m_2.dat > $DIR/trigApprox_n_5_m_2.png
\#\mathrm{graph} - \mathrm{x} - 0.3 \ 6.7 \ \$\mathrm{IMAGEFORMATTING} < \$\mathrm{DIR/trigApprox\_n\_8\_m\_2.dat} > \$\mathrm{DIR/trigApprox\_n\_8\_m\_2.png}
\#graph - x - 0.3 6.7 \ SIMAGEFORMATTING < SDIR/trigApprox_n_8_m_4.dat > SDIR/trigApprox_n_8_m_4.png
echo "Done"
```