30. Chebyshev methods IV

Last time

- Chebyshev interpolation
- Discrete Cosine transform
- Barycentric Lagrange interpolation

Chebyshev interpolation

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- $f_j := f(t_j)$ at $(N+1)$ points t_j with $j = 0, \ldots, N$
- Discrete Cosine Transformation (DCT):

$$\sum_k \alpha_k \cos\left(\frac{j\,k\pi}{n}\right) = f_j$$

where $f_j := f(t_j)$

Goals for today

- Choosing the number of interpolation points
- Operations using Chebyshev representation
- Derivatives
- Integrals
- Roots

Choosing number of interpolation points

- Fundamental idea:

  Represent / approximate function f by Chebyshev interpolant in Chebyshev points

  ...

- But *how many* points should we choose?

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- Enough that Chebyshev coefficients have decayed to ϵ_{mach}

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- Calculate α_k using DCT or preferably fast FCT
- Check if have decayed, e.g. last two are $< 10^{-13}
- If not, **double** N and try again
- Can reuse: $f_{2j}^{(2N)} = f_j^{(N)}$

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- This will be polynomial of degree $N - 1$

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- Then

$$\mathbf{w} = \mathsf{D}_N \mathbf{f}$$

- Where D_N is $(N+1) \times (N+1)$ **Chebyshev differentiation matrix**
- Chapter 6 of Trefethen, *Spectral Methods in MATLAB* has explicit formulae for D_N

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- “Differentiating scales the coefficients and changes the basis”

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- Then interpolate again!

Recurrence relation

- 3-term **recurrence relation** relating T_k to T_{k-1} and T_{k_2}:

  \$$T_k(x) = 2xT_{k-1}(x) - T_{k-2}(x)$

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- α_j are given by (xT_k, T_j)

Recurrence relation II

- We have

$$(xT_k, T_j) = \int_{-1}^{-1} xT_k(x)T_j(x)dx$$

- Change variables using $x = \cos(\theta)$:

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- Can show that *any* orthogonal polynomials have a similar 3-term recurrence

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- **Clenshaw–Curtis integration**
- Will get spectral accuracy due to spectral accuracy of the polynomial interpolation!

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- Integral becomes a dot product!

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- Integrate Lagrange interpolant
- Can find explicit formulae for the result

Summary

- Fundamental mathematical operations become “easy” once we have spectral approximation
- Spectral convergence gives excellent approximation of function
- This is (mostly) maintained by operations like differentiation, integration
- Orthogonal polynomials satisfy 3-term recurrence relations