The Complexity of Automatic Algorithms Employing Continuous Linear Functionals

Fred J. Hickernell

Room E1-208, Department of Applied Mathematics, Illinois Institute of Technology,
10 W. 32nd St., Chicago, IL 60616

Lluís Antoni Jiménez Rugama

Room E1-120, Department of Applied Mathematics, Illinois Institute of Technology,
10 W. 32nd St., Chicago, IL 60616

Abstract

Keywords:

---

1. The Basic Problem

Let $\mathcal{H}_{\text{in}}$ be a separable Banach space of input functions with basis $\{u_i\}_{i \in \mathcal{I}}$, where $\mathcal{I}$ is a countable index set, and let the norm for this Banach space be defined as the $\ell_{p_{\text{in}}}$-norm terms of the Fourier coefficients as follows:

$$f = \sum_{i \in \mathcal{I}} \hat{f}_i u_i \in \mathcal{H}_{\text{in}}, \qquad \|f\|_{\mathcal{H}_{\text{in}}} = \left\|\left(\hat{f}_i\right)_{i \in \mathcal{I}}\right\|_{p_{\text{in}}}, \qquad 1 \le p_{\text{in}} \le \infty.$$

Here the $\hat{f}_i$ denotes the ith Fourier coefficient of a function $f \in \mathcal{H}_{\text{in}}$. If $p_{\text{in}} = 2$, then $\mathcal{H}_{\text{in}}$ is a Hilbert space. Similarly, let $\mathcal{H}_{\text{out}}$ be a separable Banach space of outputs with basis $\{v_i\}_{i \in \mathcal{I}}$, whose norm may be defined as follows:

$$f = \sum_{i \in \mathcal{I}} \tilde{f}_i v_i \in \mathcal{H}_{\text{out}}, \qquad \|f\|_{\mathcal{H}_{\text{out}}} = \left\|\left(\tilde{f}_i\right)_{i \in \mathcal{I}}\right\|_{p_{\text{out}}}, \qquad 1 \le p_{\text{out}} \le \infty.$$

In this case $\tilde{f}_i$ denotes the ith Fourier coefficient of a function $f \in \mathcal{H}_{\text{out}}$. Define the solution operator S by $S(u_i) = \lambda_i v_i$, and so

$$S(f) = \sum_{i \in \mathcal{I}}^{\infty} \lambda_i \hat{f}_i v_i, \qquad \forall f \in \mathcal{H}_{\text{in}}. \tag{1}$$

Here the λ_i are the bounded singular values of the operator S. A generalization of Hölder's inequality is

$$\|(a_i b_i)_{i \in \mathcal{I}}\|_r \le \|(a_i)_{i \in \mathcal{I}}\|_p \|(b_i)_{i \in \mathcal{I}}\|_q,$$

$$1 \le r, p \le \infty, \quad q = \frac{pr}{\max(p - r, 0)}. \tag{2}$$

Thus, to ensure that the solution operator is bounded, it is assumed that

$$\|(\lambda_i)_{i\in\mathcal{I}}\|_q < \infty, \quad q = \frac{p_{\text{in}}p_{\text{out}}}{\max(p_{\text{in}} - p_{\text{out}}, 0)}. \tag{3}$$

This problem definition is rather general in some ways, e.g., allowing the inputs and outputs to lie in Banach spaces, rather than Hilbert spaces. However, a key requirement is that $S(u_i) = \lambda_i v_i$ for the solution operator of interest, which is a serious restriction on the choice of bases. Moreover, the norms of the Banach spaces cannot be arbitrarily defined, but must be defined in terms of the coefficients of the series expansions of the inputs and outputs.

For example, if $\mathcal{H}_{\text{in}} = \mathcal{H}_{\text{out}} = \mathcal{L}_2[0,1]$, and $S : f \mapsto f$ is the embedding operator, then one may choose a trigonometric polynomial basis:

$$\|f\|_{\mathcal{H}_{\text{in}}} = \|f\|_{\mathcal{H}_{\text{out}}} = \left[\int_0^1 |f(x)|^2 \, dx\right]^{1/2},$$

$$u_i(x) = v_i(x) = e^{2\pi\sqrt{-1}ix}, \quad \lambda_i = 1, \quad i \in \mathbb{Z},$$

$$p_{\text{in}} = p_{\text{out}} = 2, \quad q = \infty.$$

If S computes the derivative of a function, $S : f \mapsto f'$, then the space $\mathcal{H}_{\text{in}}$ must have a stronger inner product to ensure that the λ_i are bounded, e.g.,

$$\|f\|_{\mathcal{H}_{\text{in}}} = \left[\int_0^1 \left\{|f(x)|^2 + |f'(x)|^2\right\} dx\right]^{1/2},$$

$$u_i(x) = \frac{e^{2\pi\sqrt{-1}ix}}{\sqrt{1 + 4\pi^2 i^2}}, \quad \lambda_i = \frac{2\pi\sqrt{-1}i}{\sqrt{1 + 4\pi^2 i^2}}, \quad i \in \mathbb{Z},$$

$$p_{\text{in}} = p_{\text{out}} = 2, \quad q = \infty.$$

Suppose that one may choose arbitrary linear functionals to obtain data, and let $i_1, i_2, \ldots$ be an ordering of the elements in $\mathcal{I}$. Then one may approximate $S(f)$ by the first n terms of its infinite series representation:

$$A_n(f) = \sum_{j=1}^n \lambda_{i_j} \hat{f}_{i_j} v_{i_j} \quad \forall f \in \mathcal{H}_{\text{in}}, \ n \in \mathbb{N}, \tag{4a}$$

$$\|S(f) - A_n(f)\|_{\mathcal{H}_{\text{out}}} = \left\|\left(\lambda_{i_j}\hat{f}_{i_j}\right)_{j\geq n+1}\right\|_{p_{\text{out}}} \tag{4b}$$

Again by the generalization of Hölder's inequality, (2), it follows that

$$\sup_{0\neq f\in\mathcal{H}_{\text{in}}} \frac{\|S(f) - A_n(f)\|_{\mathcal{H}_{\text{out}}}}{\|f\|_{\mathcal{H}_{\text{in}}}} = \left\|\left(\lambda_{i_j}\right)_{j\geq n+1}\right\|_q, \tag{4c}$$

where q was defined in (3). For the example above, a natural ordering would be $i_j = (-1)^{j-1}\lceil(j-1)/2\rceil$. An automatic algorithm for approximating $S(f)$ must have a way of reliably bounding

$$\left\|\left(\lambda_{i_j}\hat{f}_{i_j}\right)_{j\geq n+1}\right\|_{p_{\text{out}}} \quad \text{or} \quad \left\|\left(\lambda_{i_j}\right)_{j\geq n+1}\right\|_\infty$$

in terms of function data. The next two sections describe two possible ways to do this.

2. Approximating a Weaker Norm as a Surrogate for a Stronger Norm

The first method for constructing an automatic algorithm assumes two Banach subspaces of input functions, $\mathcal{F} \subseteq \mathcal{G} \subseteq \mathcal{H}_{\text{in}}$, whose norms are defined as weighted $\ell_{p_{\text{in}}}$-norms of the series coefficients. Specifically, let $(\nu_i)_{i \in \mathcal{I}}$ and $(\omega_i)_{i \in \mathcal{I}}$ be positive sequences of weights, and

$$f = \sum_{i \in \mathcal{I}} \hat{f}_i u_i \in \mathcal{H}_{\text{in}}, \qquad \|f\|_{\mathcal{G}} = \left\| \left(\frac{\hat{f}_i}{\omega_i} \right)_{i \in \mathcal{I}} \right\|_{p_{\text{in}}}, \qquad \|f\|_{\mathcal{F}} = \left\| \left(\frac{\hat{f}_i}{\nu_i \omega_i} \right)_{i \in \mathcal{I}} \right\|_{p_{\text{in}}}.$$

If $\inf_{i \in \mathcal{I}} \omega_i = 0$, then the $\mathcal{G}$-norm is stronger than the $\mathcal{H}_{\text{in}}$-norm. If $\inf_{i \in \mathcal{I}} \nu_i = 0$, then the $\mathcal{F}$-norm is stronger than the $\mathcal{G}$-norm. For these two new norms the worst-case error can be bounded tightly as in (4c) as follows:

$$\sup_{0 \neq f \in \mathcal{G}} \frac{\|S(f) - A_n(f)\|_{\mathcal{H}_{\text{out}}}}{\|f\|_{\mathcal{G}}} = \left\| \left(\omega_{i_j} \lambda_{i_j} \right)_{j \geq n+1} \right\|_q,$$

$$\sup_{0 \neq f \in \mathcal{F}} \frac{\|S(f) - A_n(f)\|_{\mathcal{H}_{\text{out}}}}{\|f\|_{\mathcal{F}}} = \left\| \left(\nu_{i_j} \omega_{i_j} \lambda_{i_j} \right)_{j \geq n+1} \right\|_q, \tag{5}$$

where again q is given in terms of p_{in} and p_{out} by (3).

The (weaker) $\mathcal{G}$-semi-norm of a function $f \in \mathcal{F}$ may be estimated using the function data $\langle u_{i_j}, f \rangle_{\mathcal{H}_{\text{in}}}$ that is also used to approximate the solution $S(f)$ as follows:

$$G_n(f) = \left\| \sum_{i=1}^n \hat{f}_{i_j} u_{i_j} \right\|_{\mathcal{G}} = \left\| \left(\frac{\hat{f}_{i_j}}{\omega_{i_j}} \right)_{j=1}^n \right\|_{p_{\text{in}}}. \tag{6}$$

The error of this approximation is given by the two-sided inequality

$$0 \leq \|f\|_{\mathcal{G}}^{p_{\text{in}}} - G_n^{p_{\text{in}}}(f) = \left\| \left(\frac{\hat{f}_{i_j}}{\omega_{i_j}} \right)_{j \geq n+1} \right\|_{p_{\text{in}}}^{p_{\text{in}}}$$

$$\leq \left\| \left(\nu_{i_j} \right)_{j \geq n+1} \right\|_{\infty}^{p_{\text{in}}} \|f\|_{\mathcal{F}}^{p_{\text{in}}}, \quad 1 \leq p_{\text{in}} < \infty.$$

Assuming f lies in the specified cone of functions, defined by

$$\mathcal{C}_\tau = \{ f \in \mathcal{F} : \|f\|_{\mathcal{F}} \leq \tau \|f\|_{\mathcal{G}} \}, \tag{7}$$

the arguments of [?] lead to a two-sided bound on the $\mathcal{G}$-semi-norm f in terms of $G_n(f)$. Specifically, if $\left\| \left(\nu_{i_j} \right)_{j \geq n+1} \right\|_{\infty} < 1/\tau$, then for all $f \in \mathcal{C}_\tau$, it follows that

$$G_n(f) \leq \|f\|_{\mathcal{G}} \leq \mathfrak{C} G_n(f)$$

$$\mathfrak{C} = \begin{cases} \left[1 - \tau^{p_{\text{in}}} \left\| \left(\nu_{i_j} \right)_{j \geq n+1} \right\|_{\infty}^{p_{\text{in}}} \right]^{-1/p_{\text{in}}}, & 1 \leq p_{\text{in}} < \infty, \\ 1, & p_{\text{in}} = \infty. \end{cases}$$

The case $p_{\text{in}} = \infty$ follows from the $p_{\text{in}} < \infty$ case by taking the limit as $p_{\text{in}} \to \infty$. Alternatively, the case $p_{\text{in}} = \infty$ may be proven directly by choosing a positive δ strictly less than $1/\big(\tau\big\| (\nu_{i_j})_{j \geq n+1} \big\|_\infty\big)$ and then noting that there exists $j^* \geq n+1$ with

$$\left\| \left(\frac{\hat{f}_{i_j}}{\omega_{i_j}} \right)_{j \geq n+1} \right\|_\infty \leq \left| \frac{\hat{f}_{i_{j^*}}}{\omega_{i_{j^*}}} \right| (1 + \delta)$$

$$< \frac{1}{\tau\big\| (\nu_{i_j})_{j \geq n+1} \big\|_\infty} \left| \frac{\hat{f}_{i_{j^*}}}{\omega_{i_{j^*}}} \right| \leq \frac{1}{\tau} \left| \frac{\hat{f}_{i_{j^*}}}{\nu_{i_{j^*}} \omega_{i_{j^*}}} \right|$$

$$\leq \frac{1}{\tau} \left\| \left(\frac{\hat{f}_{i_j}}{\nu_{i_j} \omega_{i_j}} \right)_{j \geq n+1} \right\|_\infty \leq \frac{\|f\|_{\mathcal{F}}}{\tau} \leq \|f\|_{\mathcal{G}}$$

This strict inequality implies the existence of some $j \leq n$ such that $|\hat{f}_{i_j}/\omega_{i_j}| = \|f\|_{\mathcal{G}}$, and so $G_n(f)$ has no error.

Combining this upper bound on $\|f\|_{\mathcal{G}}$, the cone condition, and error bound (5), implies that

$$\|S(f) - A_n(f)\|_{\mathcal{H}_{\text{out}}} \leq \tau \mathfrak{C} G_n(f) \left\| \left(\nu_{i_j} \omega_{i_j} \lambda_{i_j} \right)_{j \geq n+1} \right\|_\infty .$$

Thus, one increases n until the right hand side falls below some tolerance, ε. The drawback of this approach is that one needs to choose the weights ν_i and ω_i, which define the spaces $\mathcal{F}$ and $\mathcal{G}$.

Algorithm 1. Let the Banach spaces $\mathcal{G}$ and $\mathcal{G}$, the solution operator S, the error tolerance ε and the positive constant τ. Let the sequences of algorithms, $\{A_n\}_{n \in \mathcal{I}}$ and $\{G_n\}_{n \in \mathcal{I}}$ be as described above. Set $n = 1$. For any input function $f \in \mathcal{F}$, do the following:

Stage 1. Computing the bound. First we compute $G_n(f)$ and $\mathfrak{C}_n$.

Stage 2. Check for Convergence. Check whether n is large enough to satisfy the error tolerance, i.e.,

$$\tau \mathfrak{C}_n G_n(f) \left\| \left(\nu_{i_j} \omega_{i_j} \lambda_{i_j} \right)_{j \geq n+1} \right\|_\infty \leq \varepsilon \tag{8}$$

If this is true, then we return $A_n(f)$ and terminate the algorithm.

Stage 3. Increasing n. Otherwise, we increase n by 1 and return to Stage 1.

Theorem 1. *Let $\mathcal{F}$, $\mathcal{G}$, $\mathcal{H}_{\text{out}}$, ε, $\mathfrak{C}_n$ and τ given as described above.*

$$\sup_{0 < \varepsilon \leq 1} \frac{\text{cost}(A^1, \mathcal{C}_\tau, \varepsilon)}{\text{comp}(\varepsilon, \mathcal{A}(\mathcal{J}, \mathcal{H}_{\text{out}}, S, \Lambda))} < \infty, \quad \mathcal{J} \in \{\mathcal{F}, \mathcal{G}\}$$

3. Assuming a Gentle Decay in the Terms of the Series

Another method for estimating the error of A_n assumes that the decay of the Fourier coefficients of f follows some general rate of decay, which need not be known precisely. Suppose again that we have some ordering of the linear functionals, as in the previous section, and let $0 = n_0 < n_1 < n_2 < \ldots$ be an ordered, unbounded sequence of integers. Define the sums

$$\sigma_k(f) = \left\| \left(\lambda_{i_j} \hat{f}_{i_j} \right)_{j=n_{k-1}+1}^{n_k} \right\|_{p_{\text{out}}}, \qquad k = 1, 2, \ldots \tag{9}$$

and the cone of functions in $\mathcal{H}_{\text{in}}$ as those whose Fourier coefficients decay at a given rate:

$$\mathcal{C} = \{ f \in \mathcal{H}_{\text{in}} : \sigma_{k+r}(f) \leq \gamma(r)\sigma_k(f), \ \forall k \in \mathbb{N} \}. \tag{10}$$

The sequence $\gamma(r)$ has to verify $\lim_{n \to \infty} \gamma(n) = 0$, $\gamma(r) > 0$ and that

$$\left\| \underline{\gamma} \right\|_{p_{\text{out}}} = \left\| (\gamma(r))_{r=1}^{\infty} \right\|_{p_{\text{out}}} < \infty \tag{11}$$

To see some examples on how these conditions might arise naturally, consider the case where $\gamma(r) = s_1 s_2^{-r}$ with the terms in the sum defining $\sigma_k(f)$ decaying *algebraically* and the n_k increasing *geometrically*:

$$C_{\text{lo}} j^{-p} \leq \left| \lambda_{i_j} \langle u_{i_j}, f \rangle_{\mathcal{H}_{\text{in}}} \right| \leq C_{\text{up}} j^{-p}, \quad p > 1, \ j \in \mathbb{N},$$

$$n_k = ab^k \quad a, b, k \in \mathbb{N}, \ b \geq 2.$$

The sum of positive integers raised to a power can be interpreted as a left or right rectangle rule for approximating an integral. This leads to upper and lower bounds for the sums:

$$\sum_{j=n_{\text{lo}}}^{n_{\text{up}}} j^{-p} \geq \int_{n_{\text{lo}}}^{n_{\text{up}}+1} x^{-p} \, \mathrm{d}x = \frac{n_{\text{lo}}^{1-p} - (n_{\text{up}}+1)^{1-p}}{p-1},$$

$$\sum_{j=n_{\text{lo}}}^{n_{\text{up}}} j^{-p} \leq \int_{n_{\text{lo}}-1}^{n_{\text{up}}} x^{-p} \, \mathrm{d}x = \frac{(n_{\text{lo}}-1)^{1-p} - n_{\text{up}}^{1-p}}{p-1}.$$

These two bounds can be used to prove that f lies in the cone (10) for appropriately chosen s_1 and s_2:

$$\sigma_k(f) \geq C_{\text{lo}} \left\{ \frac{(n_{k-1}+1)^{1-pp_{\text{out}}} - (n_k+1)^{1-pp_{\text{out}}}}{pp_{\text{out}} - 1} \right\}^{1/p_{\text{out}}}$$

$$= C_{\text{lo}} \left\{ \frac{[ab^{k-1}]^{1-pp_{\text{out}}}}{pp_{\text{out}} - 1} \left[(1 + a^{-1}b^{1-k})^{1-pp_{\text{out}}} - (b + a^{-1}b^{1-k})^{1-pp_{\text{out}}} \right] \right\}^{1/p_{\text{out}}},$$

$$\sigma_k(f) \le C_{\mathrm{up}} \left\{ \frac{n_{k-1}^{1-pp_{\mathrm{out}}} - n_k^{1-pp_{\mathrm{out}}}}{pp_{\mathrm{out}} - 1} \right\}^{1/p_{\mathrm{out}}}$$

$$= C_{\mathrm{up}} \left\{ \frac{[ab^{k-1}]^{1-pp_{\mathrm{out}}}(1 - b^{1-pp_{\mathrm{out}}})}{pp_{\mathrm{out}} - 1} \right\}^{1/p},$$

$$\frac{\sigma_k(f)}{\sigma_\kappa(f)} \le \frac{C_{\mathrm{up}}}{C_{\mathrm{lo}}} \left\{ \frac{(1 - b^{1-pp_{\mathrm{out}}})b^{(pp_{\mathrm{out}}-1)(\kappa-k)}}{(1 + a^{-1}b^{1-\kappa})^{1-pp_{\mathrm{out}}} - (b + a^{-1}b^{1-\kappa})^{1-pp_{\mathrm{out}}}} \right\}^{1/p_{\mathrm{out}}}$$

$$\le \frac{C_{\mathrm{up}}}{C_{\mathrm{lo}}} \left\{ \frac{(1 - b^{1-pp_{\mathrm{out}}})b^{(pp_{\mathrm{out}}-1)(\kappa-k)}}{(1 + a^{-1})^{1-pp_{\mathrm{out}}} - (b + a^{-1})^{1-pp_{\mathrm{out}}}} \right\}^{1/p_{\mathrm{out}}} = s_1 s_2^{\kappa-k},$$

where

$$s_1 = \frac{C_{\mathrm{up}}}{C_{\mathrm{lo}}} \left\{ \frac{(1 - b^{1-pp_{\mathrm{out}}})}{(1 + a^{-1})^{1-pp_{\mathrm{out}}} - (b + a^{-1})^{1-pp_{\mathrm{out}}}} \right\}^{1/p_{\mathrm{out}}}, \qquad s_2 = b^{p-1/p_{\mathrm{out}}}.$$

One may also consider the case where the terms in the sum defining $\sigma_k(f)$ decay *exponentially* and the n_k increase *linearly*:

$$C_{\mathrm{lo}}p^{-j} \le \left| \lambda_{i_j} \langle u_{i_j}, f \rangle_{\mathcal{H}_{\mathrm{in}}} \right| \le C_{\mathrm{up}}p^{-j}, \quad p > 1, \ j \in \mathbb{N},$$

$$n_k = a + kb \quad a, b, k \in \mathbb{N}.$$

The geometric sum that now arises in a bound on the definition of $\sigma_k(f)$ takes the form

$$\sum_{j=n_{\mathrm{lo}}}^{n_{\mathrm{up}}} p^{-j} = \frac{p^{-n_{\mathrm{lo}}} - p^{-n_{\mathrm{up}}-1}}{1 - p^{-1}},$$

which implies that

$$\frac{\sigma_k(f)}{\sigma_\kappa(f)} \le \frac{C_{\mathrm{up}}}{C_{\mathrm{lo}}} \left\{ \frac{p^{-p_{\mathrm{out}}(n_{k-1}-1} - p^{-p_{\mathrm{out}}(n_k-1)]}}{C_{\mathrm{lo}}^2[p^{-p_{\mathrm{out}}(n_{\kappa-1}-1)} - p^{-p_{\mathrm{out}}(n_\kappa-1)]}} \right\}^{1/p_{\mathrm{out}}}$$

$$= \frac{C_{\mathrm{up}}p^{n_{\kappa-1}-n_{k-1}}}{C_{\mathrm{lo}}} \left\{ \frac{1 - p^{p_{\mathrm{out}}(n_{k-1}-n_k)}}{1 - p^{p_{\mathrm{out}}(n_{\kappa-1}-n_\kappa)]}} \right\}^{1/p}$$

$$= \frac{C_{\mathrm{up}}p^{b(\kappa-k)}}{C_{\mathrm{lo}}} = s_1 s^{\kappa-k},$$

where

$$s_1 = \frac{C_{\mathrm{up}}}{C_{\mathrm{lo}}}, \qquad s_2 = p^b.$$

6

From the definition of the cone and (4b), one can show that

$$\|S(f) - A_{n_k}(f)\|_{\mathcal{H}_{\mathrm{out}}} = \left\|\left(\lambda_{i_j}\hat{f}_{i_j}\right)_{j \geq n_k+1}\right\|_{p_{\mathrm{out}}}$$

$$= \left\{\sum_{r=1}^{\infty}\sum_{j=n_{k+r-1}+1}^{n_{k+r}}\left|\lambda_{i_j}\tilde{f}_{i_j}\right|^{p_{\mathrm{out}}}\right\}^{1/p_{\mathrm{out}}}$$

$$= \left\|(\sigma_{k+r}(f))_{r=1}^{\infty}\right\|_{p_{\mathrm{out}}}$$

$$\leq \left\|(\gamma(r)\sigma_k(f))_{r=1}^{\infty}\right\|_{p_{\mathrm{out}}}$$

$$= \sigma_k(f)\left\|\underline{\gamma}\right\|_{p_{\mathrm{out}}}$$

Since the right hand side depends on the data, we have a data-driven error bound. Note also that $\sigma_k(f)$ decays as quickly with respect to n as the true error. Unlike the earlier method, one does not need to know the decay rate. In practice, one increases k until the right hand side is smaller than the error tolerance.

3.1. Algorithm

Given the error tolerance ε, we have to find k^* such that

$$\sigma_{k^*}(f) \leq \frac{\varepsilon}{\|\underline{\gamma}\|_{p_{\mathrm{out}}}} < \sigma_{k^*-1}(f)$$

According to the inequality above, this k^* is ensuring

$$\|S(f) - A_{n_{k^*}}(f)\|_{\mathcal{H}_{\mathrm{out}}} \leq \varepsilon$$

In order to build our algorithm, we need to suppose that there is a sequence of algorithms indexed by their cost:

$$\{A_n\}_{n \in \mathcal{N}}, \qquad A_n \in \mathcal{A}(\mathcal{C}, \mathcal{H}_{\mathrm{out}}, S, \Lambda), \tag{12a}$$

$$\mathrm{cost}(A_n) = n, \tag{12b}$$

where the countable, non-negative-valued index set,

$$\mathcal{N} = \{n_1, n_2, \ldots\} \quad \text{with } n_k < n_{k+1}, \quad \text{satisfies } \sup_k \frac{n_{k+1}}{n_k} < \infty. \tag{13}$$

Algorithm 2. Consider the set of functions $\mathcal{C}$, the error tolerance ε and the sequence $\{A_n\}_{n \in \mathcal{I}}$ as described before. The algorithm starts by setting $k = 1$.

Stage 1. Computing $\sigma(f)$. First we compute $\sigma_k(f)$.

Stage 2. Check for Convergence. Check whether k is large enough to satisfy the error tolerance, i.e.,

$$\sigma_k(f) \leq \frac{\varepsilon}{\left\|\underline{\gamma}\right\|_{p_{\text{out}}}} \tag{14}$$

If this is true, then we return $A_{n_k}(f)$ and terminate the algorithm.

Stage 3. Increasing k. Otherwise, we increase k by 1 and return to Stage 1.

By construction, the cost of this Algorithm 2 is

$$\text{cost}(A^1, f; \varepsilon) = n_{k^*} \tag{15}$$

3.2. Optimality of the Algorithm 2

The sequence $\mathcal{N}$ is used to gather the Fourier coefficients into groups to smooth the peaks we could encounter if we take these coefficients one by one. Flattening the peaks is a must to fit functions into the cone. Nevertheless, the solution of our algorithm is in this set $\mathcal{N}$ which means that the sequence does not have to distance the optimal number of data needed in our algorithm more than a constant.

We define the optimal number of data needed in our algorithm as

$$N_{\text{opt}}(f, \varepsilon) = \min\left\{n \in \mathbb{N} : \left\|\left(\lambda_{i_j}\hat{f}_{i_j}\right)_{j \geq n+1}\right\|_{p_{\text{out}}} \leq \varepsilon\right\}$$

The sequence of algorithms defined in 12 is called *optimal* for the problem $(\mathcal{C}, \mathcal{H}_{\text{out}}, S, \Lambda^2)$ if it essentially tracks the optimal number of data needed,

$$\sup_{0 < \varepsilon \leq 1} \frac{\text{cost}(A^2, f; \varepsilon)}{N_{\text{opt}}(f, \varepsilon)} < \infty. \tag{16}$$

Theorem 2. *The sequence of algorithms in 12 is optimal for the Algorithm 2.*

Proof. For a given f and ε, consider k^* depending on ε such that

$$\sigma_{k^*}(f) \leq \frac{\varepsilon}{\left\|\underline{\gamma}\right\|_{p_{\text{out}}}} < \sigma_{k^*-1}(f)$$

From the definition of $N_{\text{opt}}(f, \varepsilon)$, it is clear that $N_{\text{opt}}(f, \varepsilon) = n^* \leq n_{k^*}$.

Because $\lim_{n \to \infty} \gamma(n) = 0$, we can take $r = \min\{n : \gamma(n)\left\|\underline{\gamma}\right\|_{p_{\text{out}}} \leq 1\}$. Define also $\sup_k \frac{n_{k+1}}{n_k} = C$ according to the properties in 13.

Then, if $k^* > r + 1$,

$$\varepsilon \leq \frac{\varepsilon}{\gamma(r)\left\|\underline{\gamma}\right\|_{p_{\text{out}}}} < \sigma_{k^*-1-r}(f) \leq \left\|S(f) - A_{n_{k^*-1-r}}(f)\right\|_{p_{\text{out}}}$$

$$\left\|S(f) - A_{n^*}(f)\right\|_{p_{\text{out}}} \leq \varepsilon$$

8

what implies $n_{k^*-1-r} < n^* \leq n_{k^*}$. Therefore,

$$\frac{n_{k^*}}{n^*} < \frac{n_{k^*}}{n_{k^*-1}} \times \cdots \times \frac{n_{k^*-r}}{n_{k^*-1-r}} \leq C^{r+1}$$

If $k^* \leq r+1$,

$$\frac{n_{k^*}}{n^*} \leq \frac{n_{k^*}}{n_{k^*-1}} \times \cdots \times \frac{n_2}{n_1} \times n_1 \leq n_1 C^{k^*-1}$$

Thus,

$$\sup_{0 < \varepsilon \leq 1} \frac{\mathrm{cost}(A^2, f; \varepsilon)}{N_{\mathrm{opt}}(f, \varepsilon)} \leq n_1 C^{r+1}.$$

$\square$

The cost of any algorithm $A \in \mathcal{A}(\mathcal{H}_{\mathrm{in}}, \mathcal{H}_{\mathrm{out}}, S, \Lambda)$ may also depend on a set of functions $\mathcal{B} \subseteq \mathcal{H}_{\mathrm{in}}$. To represent this idea one defines

$$\mathrm{cost}(A, \mathcal{B}, \varepsilon) = \sup_{f \in \mathcal{B}} \{\mathrm{cost}(A, f; \varepsilon)\}.$$

The next step is comparing our Algorithm 2 to the whole set of possible algorithms in $\mathcal{A}(\mathcal{C}, \mathcal{H}_{\mathrm{out}}, S, \Lambda)$. If the conditions describing the cone $\mathcal{C}$ are well stated, then A^2 will not have a greater cost than a constant times the best algorithm in $\mathcal{A}(\mathcal{C}, \mathcal{H}_{\mathrm{out}}, S, \Lambda)$.

Lets define now the following set of functions,

$$\mathcal{J}_{n,\varepsilon} = \left\{ f \in \mathcal{H}_{\mathrm{in}} : \left\| \left(\lambda_{i_j} \hat{f}_{i_j} \right)_{j \geq n+1} \right\|_{p_{\mathrm{out}}} \leq \varepsilon \right\}$$

where $\mathcal{J}_{n,\varepsilon} \subseteq \mathcal{J}_{m,\varepsilon}$ if $n \leq m$, and $\lim_{n \to \infty} \mathcal{J}_{n,\varepsilon} = \mathcal{H}_{\mathrm{in}}$.

Theorem 3. *Given $A \in \mathcal{A}(\mathcal{J}_{n,\varepsilon}, \mathcal{H}_{\mathrm{out}}, S, \Lambda)$, if $\|S(f) - A(f)\|_{\mathcal{H}_{\mathrm{out}}} \leq \varepsilon \; \forall f \in \mathcal{J}_{n,\varepsilon}$, then*

$$\mathrm{cost}(A, \mathcal{J}_{n,\varepsilon}, \varepsilon) \geq n$$

Proof. Consider the following subsets of $\mathcal{J}_{n,\varepsilon}$,

$$\mathcal{F}_n = \mathrm{span}\{u_{i_1}(x), \ldots, u_{i_n}(x)\} = \{\hat{f}_{i_1} u_{i_1}(x) + \ldots + \hat{f}_{i_n} u_{i_n}(x), \; \hat{f}_{i_j} \in \mathbb{C}\},$$
$$\mathcal{F}_{n,A} = \{f \in \mathcal{F}_n : L_1(f) = \ldots = L_m(f) = 0, \; m < n\}.$$

where m is the cost that we suppose lower than n. Remark that,

$$\forall \varepsilon, \; \mathcal{F}_n \subseteq \mathcal{J}_{n,\varepsilon},$$
$$\forall f \in \mathcal{F}_{n,A}, \; A(f) = A(0)$$

Therefore, there is the following contradiction

$$\sup_{f \in \mathcal{F}_{n,A}} \|S(f) - A(f)\|_{\mathcal{H}_{\mathrm{out}}} = \sup_{f \in \mathcal{F}_{n,A}} \|S(f) - A(0)\|_{\mathcal{H}_{\mathrm{out}}}$$
$$\geq \sup_{f \in \mathcal{F}_{n,A}} \|S(f)\|_{\mathcal{H}_{\mathrm{out}}} - \|A(0)\|_{\mathcal{H}_{\mathrm{out}}}$$
$$> \varepsilon$$

9

For the last last inequality we are using

$$\sup_{f \in \mathcal{F}_{n,A}} \|S(f)\|_{\mathcal{H}_{\mathrm{out}}} \geq \lim_{\substack{\lambda_{i_l} \neq 0 \\ |\hat{f}_{i_l}| \to \infty}} \left\| \left(\lambda_{i_j} \hat{f}_{i_j} \right)_{j=1}^n \right\|_{\mathcal{H}_{\mathrm{out}}}$$

$\square$

The complexity of a problem for the set of algorithms $\mathcal{A}(\mathcal{B}, \mathcal{H}_{\mathrm{out}}, S, \Lambda)$ is defined as the cost of the cheapest algorithm that satisfies the specified error tolerance, ε:

$$\mathrm{comp}(\varepsilon, \mathcal{A}(\mathcal{B}, \mathcal{H}_{\mathrm{out}}, S, \Lambda))$$
$$= \inf_{A \in \mathcal{A}(\mathcal{B}, \mathcal{H}_{\mathrm{out}}, S, \Lambda)} \left\{ \mathrm{cost}(A, \mathcal{B}, \varepsilon) : \|S(f) - A(f)\|_{\mathcal{H}_{\mathrm{out}}} \leq \varepsilon, \ \forall f \in \mathcal{B} \right\} \tag{17}$$

According to notation in equation 13, if $n \in \mathcal{N}$, $\forall f \in \mathcal{C} \cap \mathcal{J}_{n,\varepsilon}$ we have that $n \geq \mathrm{cost}(A^2; f, \varepsilon) \geq N_{\mathrm{opt}}(f, \varepsilon)$. Thus, using Theorem 3 we know that

$$\mathrm{comp}(\varepsilon, \mathcal{A}(\mathcal{C} \cap \mathcal{J}_{n,\varepsilon}, \mathcal{H}_{\mathrm{out}}, S, \Lambda)) = n$$

Proposition 4 (for Theorem 5). *The cost of our algorithm tracks the optimal cost for all $f \in \mathcal{C}$*

$$\sup_{0 < \varepsilon \leq 1} \sup_{f \in \mathcal{C}} \frac{\mathrm{cost}(A^2, f; \varepsilon)}{\min\{n : f \in \mathcal{J}_{n,\varepsilon}\}} < \infty$$

Proof. First of all

$$\min\{n : f \in \mathcal{J}_{n,\varepsilon}\} = N_{\mathrm{opt}}(f, \varepsilon)$$

Recalling the proof of Theorem 2, remark that $r = \min\{n : \gamma(n) \|\underline{\gamma}\|_{p_{\mathrm{out}}} \leq 1\}$ does not depend on k^* which means that r does not depend on f

$$\sup_{0 < \varepsilon \leq 1} \frac{\mathrm{cost}(A^2, f; \varepsilon)}{N_{\mathrm{opt}}(f, \varepsilon)} \leq n_1 C^{r+1}, \quad \forall f \in \mathcal{C}$$

$\square$

Theorem 5. *Our Algorithm 2 is optimal for the problem $(\mathcal{C}, \mathcal{H}_{\mathrm{out}}, S, \Lambda)$,*

$$\sup_{0 < \varepsilon \leq 1} \frac{\mathrm{cost}(A^2, \mathcal{C}, \varepsilon)}{\mathrm{comp}(\varepsilon, \mathcal{A}(\mathcal{C}, \mathcal{H}_{\mathrm{out}}, S, \Lambda))} < \infty$$

Proof. See that

$$\mathrm{comp}(\varepsilon, \mathcal{A}(\mathcal{C}, \mathcal{H}_{\mathrm{out}}, S, \Lambda)) \geq \mathrm{comp}(\varepsilon, \mathcal{A}(\mathcal{C} \cap \mathcal{J}_{n,\varepsilon}, \mathcal{H}_{\mathrm{out}}, S, \Lambda))$$
$$\geq \inf_{f \in \mathcal{C}} \min\{m : f \in \mathcal{J}_{m,\varepsilon}\}$$

Then we can apply Proposition 4.

$\square$

10

3.3. Lower Complexity Bounds for Algorithms 1 and 2

Suppose that for any $n > 0$, and for all $\boldsymbol{L} \in \Lambda^m$, satisfying $\$(\boldsymbol{L}) \leq n$, there exists an $f_1 \in \mathcal{H}_{\text{in}}$, depending on n and the L_i, with solution bounded under, i.e.,

$$\|S(f_1)\|_{\mathcal{H}_{\text{out}}} \geq \frac{1}{g(n)}, \quad \boldsymbol{L}(f_1) = 0 \tag{18}$$

for some positive, non-decreasing functions g defined in $(0, \infty)$. Since the data for the function f_1 are all zero, it follows that $A(f_1) = A(-f_1)$ for any algorithm, A, that is based on the information $\boldsymbol{L}(f_1)$. Then,

$$
\begin{aligned}
\varepsilon &\geq \sup_{f \in \mathcal{H}_{\text{in}}} \|S(f) - A(f)\|_{\mathcal{H}_{\text{out}}} \\
&\geq \|S(f_1) - A(f_1)\|_{\mathcal{H}_{\text{out}}} \\
&= \frac{1}{2} \left(\|S(f_1) - A(f_1)\|_{\mathcal{H}_{\text{out}}} + \|S(f_1) + A(f_1)\|_{\mathcal{H}_{\text{out}}} \right) \\
&\geq \frac{1}{2} \|S(f_1) - A(f_1) + S(f_1) + A(f_1)\|_{\mathcal{H}_{\text{out}}} \\
&\geq \frac{1}{g(n)}
\end{aligned}
$$

This implies lower bounds on the complexity, as defined in 17:

$$\text{comp}(\varepsilon, \mathcal{A}(\mathcal{H}_{\text{in}}, \mathcal{H}_{\text{out}}, S, \Lambda)) \geq g^{-1}(\varepsilon^{-1})$$

Remark 1. The function f_1 we defined can be adjusted by taking $\hat{f}_{1,i_j} = \frac{a_{j,n}}{\lambda_{i_j}}$ such that

$$\|S(f_1)\|_{\mathcal{H}_{\text{out}}} = \left\| (a_{j,n})_{j \in \mathbb{N}_0} \right\|_{p_{\text{out}}} \geq \frac{1}{g(n)}$$

with the following conditions for all n when the may apply,

$$f \in \mathcal{H}_{\text{in}} \implies \|f_1\|_{\mathcal{H}_{\text{in}}} = \left\| \left(\frac{a_{j,n}}{\lambda_{i_j}} \right)_{j \in \mathbb{N}_0} \right\|_{p_{\text{in}}} < \infty$$

$$f \in \mathcal{G} \implies \|f_1\|_{\mathcal{G}} = \left\| \left(\frac{a_{j,n}}{\lambda_{i_j} \omega_{i_j}} \right)_{j \in \mathbb{N}_0} \right\|_{p_{\text{in}}} < \infty$$

$$f \in \mathcal{F} \implies \|f_1\|_{\mathcal{F}} = \left\| \left(\frac{a_{j,n}}{\lambda_{i_j} \nu_{i_j} \omega_{i_j}} \right)_{j \in \mathbb{N}_0} \right\|_{p_{\text{in}}} < \infty$$

$$f \in \mathcal{C} \implies \left\| (a_{j,n})_{j=n_{k+r-1}+1}^{n_{k+r}} \right\|_{p_{\text{out}}} \leq \gamma(r) \left\| (a_{j,n})_{j=n_{k-1}+1}^{n_k} \right\|_{p_{\text{out}}}$$

11

3.4. Examples: Integrating $f(x) = \sum_{k \in \mathbb{Z}} b^{-|k|} e^{2\pi\sqrt{-1}kx}$

In our example, let $\mathcal{H}_{\mathrm{in}} = \mathcal{L}_2[0,1]$, $\mathcal{H}_{\mathrm{out}} = \mathcal{L}_2[0,1] \cap \{\tilde{f}_0 = 0\}$ and $S : f \mapsto \int f$ be the integration operator with:

$$\|f\|_{\mathcal{H}_{\mathrm{in}}} = \|f\|_{\mathcal{H}_{\mathrm{out}}} = \left[\int_0^1 |f(x)|^2 \, \mathrm{d}x\right]^{1/2},$$

$$u_i(x) = v_i(x) = e^{2\pi\sqrt{-1}ix},$$

$$\lambda_0 = 0, \quad \lambda_i = \frac{1}{2\pi\sqrt{-1}i}, \qquad i \in \mathbb{Z} \setminus \{0\},$$

$$p_{\mathrm{in}} = p_{\mathrm{out}} = 2, \quad q = \infty.$$

For our index set $\mathcal{I} = \mathbb{Z} = \{0, 1, -1, 2, -2, \ldots\}$,

$$i_j = (-1)^{j+1} \left\lceil \frac{j}{2} \right\rceil, \qquad j \in \mathbb{N}_0,$$

$$n_0 = -1, \quad n_k = 2k, \qquad k \in \mathbb{N}.$$

Then,

$$\sigma_k(f) = b^{-k} \left(|\lambda_k|^2 + |\lambda_{-k}|^2\right)^{\frac{1}{2}} = \frac{1}{\sqrt{2}\pi b^k k}, \qquad k \in \mathbb{N}.$$

Remark that the definition of the cone can be rewritten as

$$\mathcal{C} = \left\{ f \in \mathcal{H}_{\mathrm{in}} : \sigma_k(f) \le \min_{1 \le i < k} \{\gamma(i)\sigma_{k-i}(f)\}, \ \forall k \in \mathbb{N} \right\} \tag{19}$$

which means that for our example, $f \in \mathcal{C}$ when $\gamma(r) = b^{-r}$ since

$$\sigma_k(f) = \frac{1}{\sqrt{2}\pi b^k k} \le \min_{1 \le i < k} \{\gamma(i)\sigma_{k-i}(f)\} = \min_{1 \le i < k} \left\{ \frac{1}{\sqrt{2}\pi b^k (k-i)} \right\}$$

Considering that $\|\underline{\gamma}\|_{p_{\mathrm{out}}} = \frac{1}{\sqrt{b^2-1}}$, we can use our algorithm to say that,

$$k^* = \min\left\{ k \in \mathbb{N} : \frac{1}{\sqrt{2(b^2-1)}\pi\varepsilon} \le b^k k \right\}$$

If $b = 3$, below there is a table of the values for this example,

ε	k^*	$\|A_{n_{k^*}}(f)\|_{\mathcal{H}_{\mathrm{out}}}$
1	1	0.053051647697298
10^{-2}	2	0.075026359679759
10^{-4}	6	0.076111996243921
10^{-6}	9	0.076115279170478
10^{-8}	13	0.076115409990877
10^{-10}	17	0.076115410826951
10^{-12}	21	0.076115410833251
10^{-14}	25	0.076115410833304

12

3.5. Examples: Approximating the divergence of a vector field

In this case, $\mathcal{H}_{\text{in}} = \{f : \mathbb{R}^n \mapsto \mathbb{R}^m, \ f \in C^1(\Omega)\}$ and $\mathcal{H}_{\text{out}} = \{g : \mathbb{R}^n \mapsto \mathbb{R}, \ g \in C^0(\Omega)\}$ and $S : f \mapsto \nabla \cdot f = \sum_{j=1}^{m} \partial_{x_j} f_j$.

$$\|f\|_{\mathcal{H}_{\text{in}}} = \left[\int_\Omega \sum_{j=1}^{m} |f_j(x)|^2 + \sum_{j=1}^{m} |f_j'(x)|^2 \ \mathrm{d}x \right]^{1/2},$$

$$\|g\|_{\mathcal{H}_{\text{out}}} = \left[\int_\Omega |g(x)|^2 \ \mathrm{d}x \right]^{1/2},$$

$$u_i(x) = \frac{e^{2\pi\sqrt{-1}<i,x>}}{\sqrt{mV(\omega) + 4\pi <i,i>}},$$

$$v_i(x) = e^{2\pi\sqrt{-1}<i,x>},$$

$$\lambda_i = \frac{2\pi\sqrt{-1}\sum_{j=1}^{m} i_j}{\sqrt{mV(\omega) + 4\pi <i,i>}}, \qquad i \in \mathbb{Z}^m,$$

$$p_{\text{in}} = p_{\text{out}} = 2, \quad q = \infty.$$