

# Orthogonality and Computation

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Thursday 21<sup>st</sup> January, 2016

# Overview



# Orthogonal functions

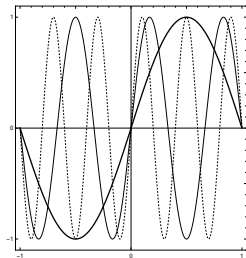
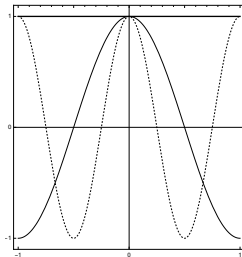
## Popular orthogonal functions

- ① sines and cosines
- ② Bessel functions
- ③ Laguerre polynomials
- ④ Hermite polynomials
- ⑤ Chebyshev polynomials
- ⑥ Legendre polynomials
- ⑦ Jacobi polynomials
- ⑧ Gegenbauer polynomials
- ⑨ Zernike polynomials
- ⑩ Spherical harmonics

# Orthogonal functions

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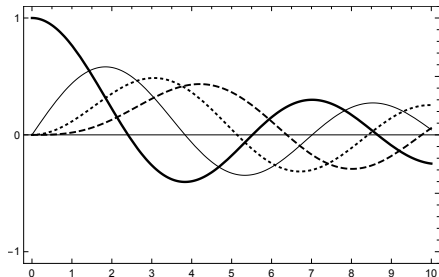
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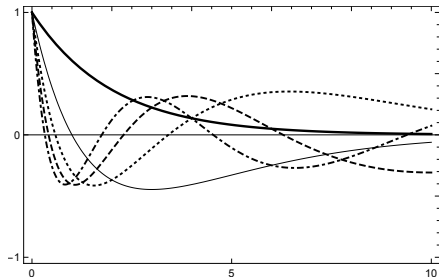
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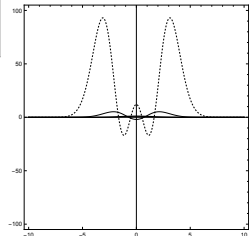
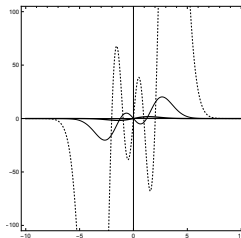
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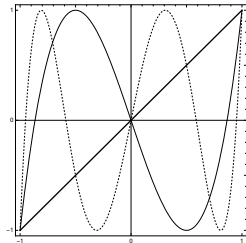
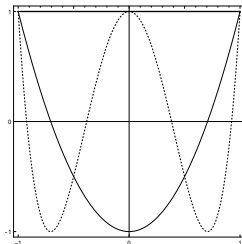
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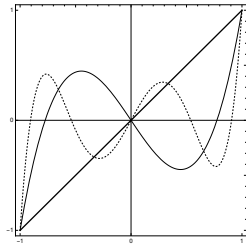
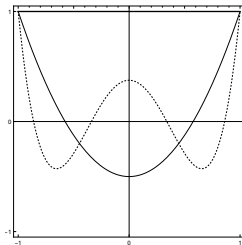




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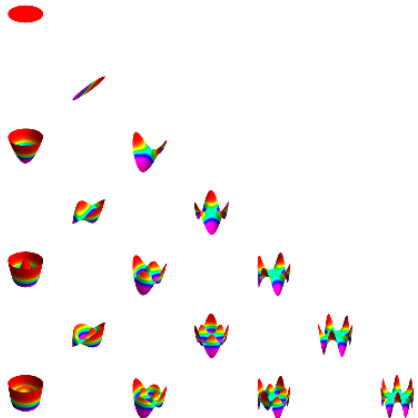
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# Orthogonal functions

Popular functions orthogonal in computation

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## Critical observation

The **only** functions orthogonal in the  
continuum and in discrete space:

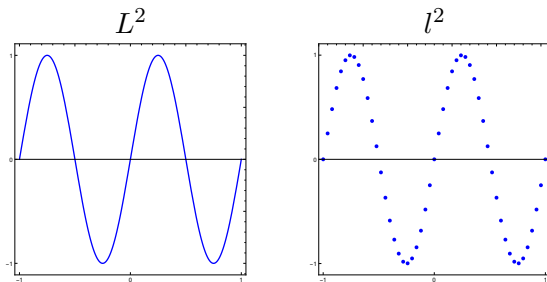
$$\sin nx, \quad \cos nx$$

## Rudiments

Orthogonality depends upon

- ① domain
- ② topology (continuous or discrete)

## Snapshot



$L^2$  is not  $l^2$

That's why they have different symbols

## Prototype linear equation

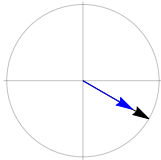
$$\mathbf{A}x = b$$

$$x_1 \begin{bmatrix} a_{11} \\ \vdots \\ a_{m1} \end{bmatrix} + \cdots + x_n \begin{bmatrix} a_{1n} \\ \vdots \\ a_{mn} \end{bmatrix} = \begin{bmatrix} b_1 \\ \vdots \\ b_m \end{bmatrix}$$

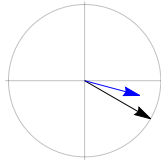


# Condition Number

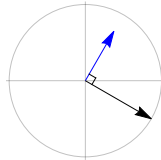
## Column vectors of $A$



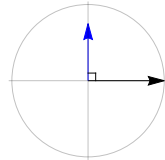
linearly  
dependent



linearly  
independent

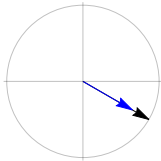


orthogonal

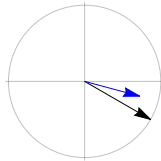


diagonal

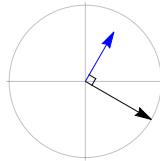
## Column vectors of $\mathbf{A}$ : clicks



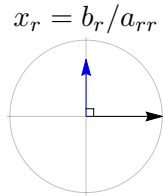
linearly  
dependent



linearly  
independent



orthogonal



diagonal

## Column vectors of $\mathbf{A}$ : $L^2$

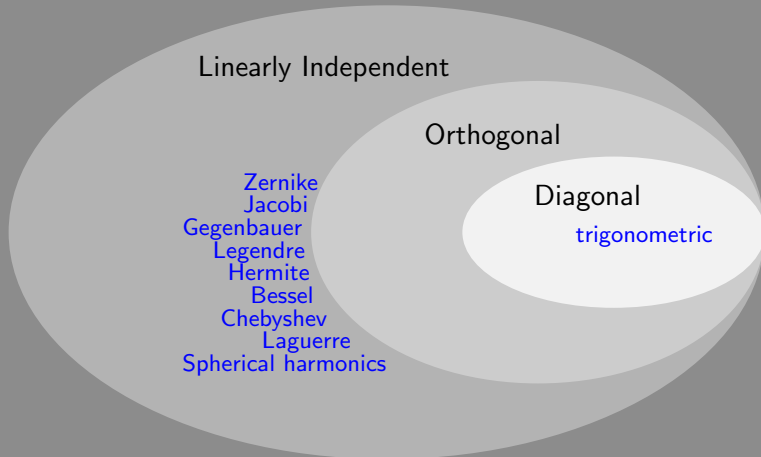
Linearly Independent

Orthogonal

Diagonal

Laguerre  
Zernike Jacobi trigonometric  
Legendre Spherical harmonics  
Gegenbauer  
Hermite Chebyshev  
Bessel

## Column vectors of $\mathbf{A}$ : $l^2$



## General System

$$\mathbf{A}x = b$$

$$\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

$\Downarrow$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}^{-1} \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

## Diagonal System

$$\mathbf{A}x = b$$

$$\begin{bmatrix} \alpha_1 & 0 \\ 0 & \alpha_2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

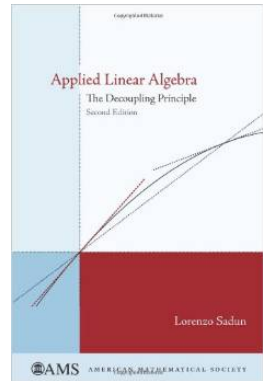
$\Downarrow$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1/\alpha_1 & 0 \\ 0 & 1/\alpha_2 \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

# Decoupling Principle

## Diagonal Systems are decoupled

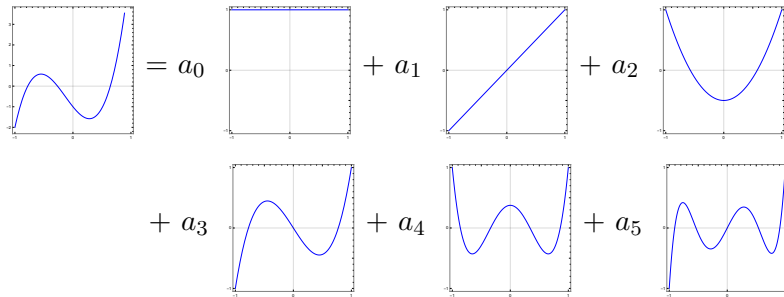
- difference equations
- Markov chains
- coupled oscillators
- Fourier series
- wave equation
- Schrodinger equation





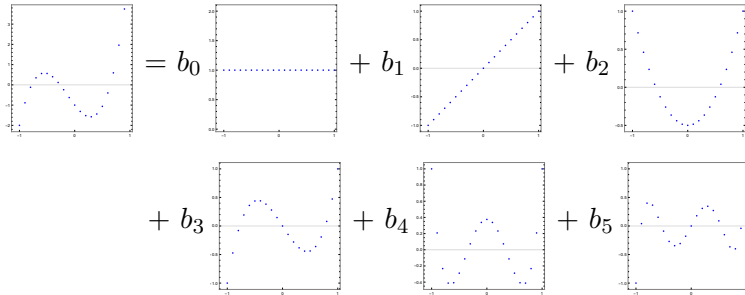
## $L^2$ : Legendre Basis

$$F(x) \approx \sum_{k=0}^d a_k P_k(x)$$



## $l^2$ : Legendre Basis

$$f(x) \approx \sum_{k=0}^d b_k P_k(x)$$



## Finding the Amplitudes

Finding amplitudes = Solving linear systems

# Formalities

## Orthogonality and Computation



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Information Technology Laboratory, Vicksburg MS, USA

**Abstract**—*The property of orthogonality is predicated upon the specifications of a domain and a topology. The orthogonality of the continuum is violated in the computational domain as evidenced by poor convergence and numerical oscillations. Penalties are significant numerical errors and a substantial increase in computation time. By using linear independence, exact solutions are found in specific instances.*

**Keywords:** orthogonality, linear independence, Hilbert space, Lebesgue integration, domain topology

### 1. Introduction

Orthogonality and projection are two facets of the same gem. They are foundation concepts in many areas of science and engineering. For example, the mathematics of quantum mechanics and quantum field theory are the embodiment of the power of orthogonal projection. The least squares method

that it gives rise to the so-called Sobolev spaces, where the smoothness of the function  $f(x)$  is understood in terms of the  $L^2$ -norm, and the corresponding decay of the coefficients is given in the related  $l^2$ -norm via

$$\int_{-\pi}^{\pi} \left| \frac{d^k f}{dx^k} \right|^2 dx = \sum_{n=-\infty}^{n=\infty} n^{2k} |c_n|^2. \quad (1.1)$$

The spaces  $L^2$  and  $l^2$  are distinct and, excluding sine and cosine, there are no functions which are orthogonal in both.

### 2. Spaces and Topologies

Troubles arise when moving from the continuous space  $L^2$  to the discrete space of  $l^2$ . This corresponds to moving from the continuum, the theoretical realm of the chalkboard, to discrete space, the realm of computer calculation. Either measurement or computation imply a discrete topology which sacrifices orthogonality.

## Normal Equations: General Case

|         | system  |  | sol'n   |   | data  |
|---------|---|--|---|---|---|
| $L^2$ : | $\begin{bmatrix} \langle G_0 G_0 \rangle & \langle G_0 G_1 \rangle & \cdots & \langle G_0 G_d \rangle \\ \langle G_1 G_0 \rangle & \langle G_1 G_1 \rangle & \cdots & \langle G_1 G_d \rangle \\ \vdots & \vdots & \ddots & \vdots \\ \langle G_d G_0 \rangle & \langle G_d G_1 \rangle & \cdots & \langle G_d G_d \rangle \end{bmatrix}$ |  | $\begin{bmatrix} a_0 \\ a_1 \\ \vdots \\ a_d \end{bmatrix}$ | = | $\begin{bmatrix} \langle F G_0 \rangle \\ \langle F G_1 \rangle \\ \vdots \\ \langle F G_d \rangle \end{bmatrix}$ |
| $l^2$ : | $\begin{bmatrix} \langle g_0 g_0 \rangle & \langle g_0 g_1 \rangle & \cdots & \langle g_0 g_d \rangle \\ \langle g_1 g_0 \rangle & \langle g_1 g_1 \rangle & \cdots & \langle g_1 g_d \rangle \\ \vdots & \vdots & \ddots & \vdots \\ \langle g_d g_0 \rangle & \langle g_d g_1 \rangle & \cdots & \langle g_d g_d \rangle \end{bmatrix}$ |  | $\begin{bmatrix} b_0 \\ b_1 \\ \vdots \\ b_d \end{bmatrix}$ | = | $\begin{bmatrix} \langle f g_0 \rangle \\ \langle f g_1 \rangle \\ \vdots \\ \langle f g_d \rangle \end{bmatrix}$ |

## Expression of Orthogonality

$$m \neq n$$

$$L^2: \quad \langle G_m | G_n \rangle = \int_{\Omega} G_m(x) G_n(x) dx = 0$$

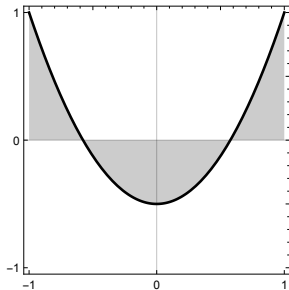
$$l^2: \quad \langle g_m | g_n \rangle = \sum_{x \in \sigma} g_m(x) g_n(x) \Delta = 0$$

# Normal Equations: Orthogonal Basis

|        | system  |  | sol'n   |   | data  |
|--------|---|--|---|---|---|
| $L^2:$ | $\begin{bmatrix} \langle G_0 G_0 \rangle & 0 & \cdots & 0 \\ 0 & \langle G_1 G_1 \rangle & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \langle G_d G_d \rangle \end{bmatrix}$ |  | $\begin{bmatrix} a_0 \\ a_1 \\ \vdots \\ a_d \end{bmatrix}$ | = | $\begin{bmatrix} \langle F G_0 \rangle \\ \langle F G_1 \rangle \\ \vdots \\ \langle F G_d \rangle \end{bmatrix}$ |
| $l^2:$ | $\begin{bmatrix} \langle g_0 g_0 \rangle & 0 & \cdots & 0 \\ 0 & \langle g_1 g_1 \rangle & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \langle g_d g_d \rangle \end{bmatrix}$ |  | $\begin{bmatrix} b_0 \\ b_1 \\ \vdots \\ b_d \end{bmatrix}$ | = | $\begin{bmatrix} \langle f g_0 \rangle \\ \langle f g_1 \rangle \\ \vdots \\ \langle f g_d \rangle \end{bmatrix}$ |

# In a Nutshell

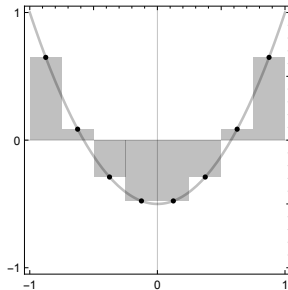
$L^2$



$\langle G_m | G_n \rangle$

$$\int_{\Omega} P_m(x) P_n(x) dx = 0$$

$l^2$

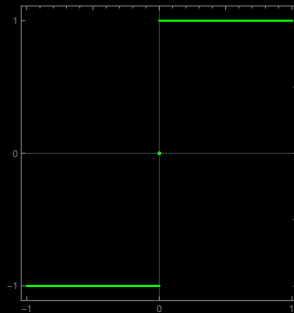
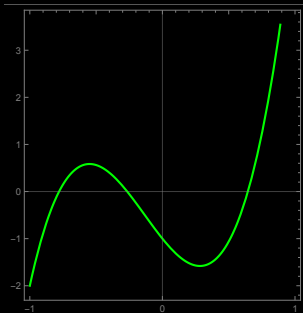


$\langle g_m | g_n \rangle$

$$\sum_{x \in \sigma} P_m(x) P_n(x) \Delta \neq 0$$



# Smoothness



# Monomials and Legendre Polynomials

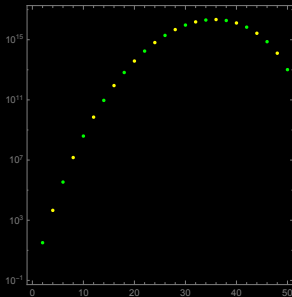
| $k$ | $M_k(x)$ | $P_k(x)$   |
|-----|----------|--|
| 0   | 1        | 1  |
| 1   | $x$      | $x$  |
| 2   | $x^2$    | $\frac{1}{2} (3x^2 - 1)$   |
| 3   | $x^3$    | $\frac{1}{2} (5x^3 - 3x)$  |
| 4   | $x^4$    | $\frac{1}{8} (35x^4 - 30x^2 + 3)$  |
| 5   | $x^5$    | $\frac{1}{8} (63x^5 - 70x^3 + 15x)$  |
| 6   | $x^6$    | $\frac{1}{16} (231x^6 - 315x^4 + 105x^2 - 5)$                                  |
| 7   | $x^7$    | $\frac{1}{16} (429x^7 - 693x^5 + 315x^3 - 35x)$                                |
| 8   | $x^8$    | $\frac{1}{128} (6435x^8 - 12012x^6 + 6930x^4 - 1260x^2 + 35)$                  |
| 9   | $x^9$    | $\frac{1}{128} (12155x^9 - 25740x^7 + 18018x^5 - 4620x^3 + 315x)$              |
| 10  | $x^{10}$ | $\frac{1}{256} (46189x^{10} - 109395x^8 + 90090x^6 - 30030x^4 + 3465x^2 - 63)$ |

## Comparing methods

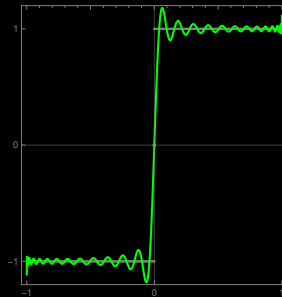
|             | faux<br>orthogonality | linear<br>independence |
|-------------|-----------------------|------------------------|
| mesh points | $10^9$                | 9                      |
| error       | $10^{-9}$             | 0                      |

Degree of fit = 50

amplitudes

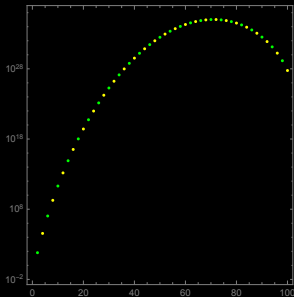


approximation

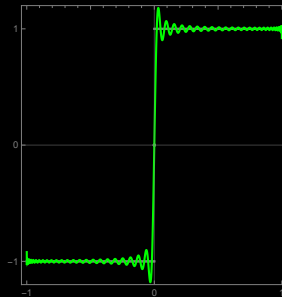


Degree of fit = 100

amplitudes

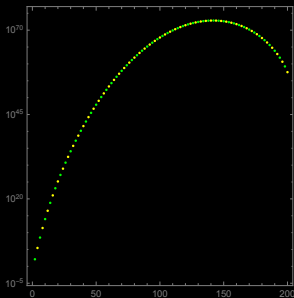


approximation

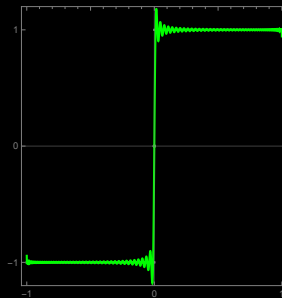


Degree of fit = 200

amplitudes



approximation



# Computing in $l^2$

## Lessons learned

- 1 Both solutions used linear independence, not orthogonality
- 2 Well-conditioned problems allow monomials
- 3 Ill-conditioned problems require Legendre polynomials

## Off-diagonal entries persist in $l^2$

### Linearly independent system

$$\begin{bmatrix} \langle g_0|g_0 \rangle & \langle g_0|g_1 \rangle & \cdots & \langle g_0|g_d \rangle \\ \langle g_1|g_0 \rangle & \langle g_1|g_1 \rangle & \cdots & \langle g_1|g_d \rangle \\ \vdots & \vdots & \ddots & \vdots \\ \langle g_d|g_0 \rangle & \langle g_d|g_1 \rangle & \cdots & \langle g_d|g_d \rangle \end{bmatrix} \begin{bmatrix} b_0 \\ b_1 \\ \vdots \\ b_d \end{bmatrix} = \begin{bmatrix} \langle f|g_0 \rangle \\ \langle f|g_1 \rangle \\ \vdots \\ \langle f|g_d \rangle \end{bmatrix} \quad \angle$$

### Orthogonal system

$$\begin{bmatrix} \langle g_0|g_0 \rangle & 0 & \cdots & 0 \\ 0 & \langle g_1|g_1 \rangle & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \langle g_d|g_d \rangle \end{bmatrix} \begin{bmatrix} b_0 \\ b_1 \\ \vdots \\ b_d \end{bmatrix} = \begin{bmatrix} \langle f|g_0 \rangle \\ \langle f|g_1 \rangle \\ \vdots \\ \langle f|g_d \rangle \end{bmatrix} \quad \perp$$



## Quick Validation

Quick validation uncovers the loss of orthogonality.

# Validation Tools

- ① Simple construction
- ② Simple interpretation
- ③ Display differences

## Simple Example

Define

$$f(x) = 0P_0 + 1P_1(x) + 2P_2(x) + 3P_3(x) + 0P_4 + \dots$$

Compute

$$f(x) \approx b_0P_0(x) + b_1P_1(x) + b_2P_2(x) + b_3P_3(x) + b_4P_4(x) + \dots$$

Expectation

$$b_0 = 0, \quad b_1 = 1, \quad b_2 = 2, \quad b_3 = 3, \quad b_4 = b_5 = b_6 = 0$$

## Solution vector

$$b_0 = 0, \quad b_1 = 1, \quad b_2 = 2, \quad b_3 = 3, \quad b_4 = b_5 = b_6 = 0$$

$$b = \{0, 1, 2, 3, 0, 0, 0\}$$

# Function and Mesh

## solve for amplitudes

### input function

```
In[237]:= f[x_] = LegendreP[1, x] + 2 LegendreP[2, x] + 3 LegendreP[3, x];
```

$$f(x) = P_1(x) + 2P_2(x) + 3P_3(x)$$

### mesh

```
In[232]:= Δ = 1/4;
```

```
mesh = Range[-1, 1, Δ]
```

```
Out[233]:= {-1, -3/4, -1/2, -1/4, 0, 1/4, 1/2, 3/4, 1}
```

# Linear System and Solution

## linear system

```
In[52]:= d = 6; (* order of fit *)

In[53]:= A = Table[
    LegendreP[row, mesh].LegendreP[col, mesh]
    , {row, 0, d}, {col, 0, d}];

y = Table[
    f[mesh].LegendreP[row, mesh]
    , {row, 0, d}];
```

## solution

```
In[55]:= btrue = Inverse[A].y

Out[55]= {0, 1, 2, 3, 0, 0, 0}
```

# Linear System and Solution

## linear system

```
In[52]:= d = 6; (* order of fit *)
```

```
In[53]:= A = Table[
  LegendreP[row, mesh].LegendreP[col, mesh]
, {row, 0, d}, {col, 0, d}];
```

```
y = Table[
  f[mesh].LegendreP[row, mesh]
, {row, 0, d}];
```

$$\mathbf{A} = \begin{bmatrix} \int P_0(x)P_0(x)dx & \cdots & \int P_0(x)P_d(x)dx \\ \vdots & \ddots & \vdots \\ \int P_d(x)P_0(x)dx & \cdots & \int P_d(x)P_d(x)dx \end{bmatrix}$$

$$y = \begin{bmatrix} \int f(x)P_0(x)dx \\ \vdots \\ \int f(x)P_d(x)dx \end{bmatrix}$$

## solution

```
In[55]:= btrue = Inverse[A].y
```

```
Out[55]= {0, 1, 2, 3, 0, 0, 0}
```

$$b = \mathbf{A}^{-1}y$$

# Misapplication of $L^2$ Rules

## faux-thonogonality

```
In[47]:= bfaux = Table[
    {k,  $\frac{2k+1}{2}$  f[mesh].LegendreP[k, mesh]  $\Delta$  }
    , {k, 0, 6}];
% // N

Out[48]= {{0., 0.28125}, {1., 2.85645}, {2., 3.55957},
    {3., 8.00125}, {4., 3.41084}, {5., 9.47403}, {6., 6.05371}}
```



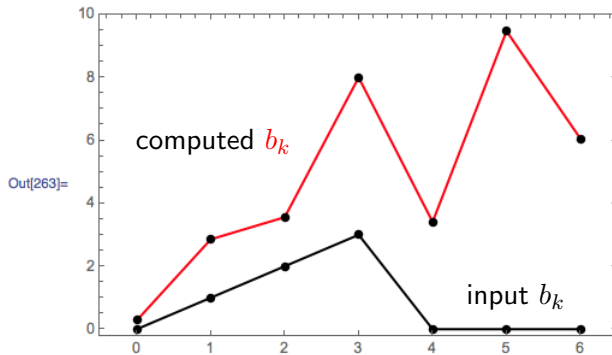
# Misapplication of $L^2$ Rules

## faux-thonogonality

```
In[47]:= bfaux = Table[
    {k,  $\frac{2k+1}{2} \int_{-1}^1 f(x) P_k(x) dx$  f[mesh].LegendreP[k, mesh] Δ},
    {k, 0, 6}];
% // N

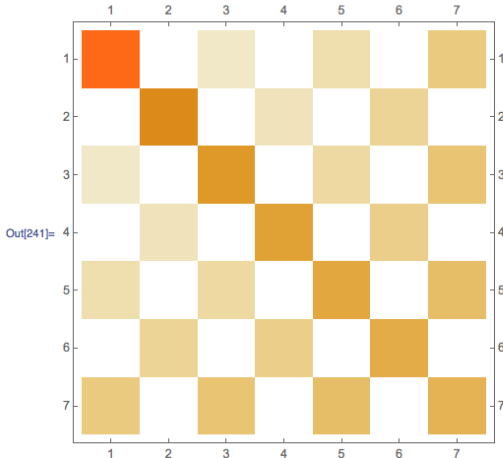
Out[48]= {{0., 0.28125}, {1., 2.85645}, {2., 3.55957},
    {3., 8.00125}, {4., 3.41084}, {5., 9.47403}, {6., 6.05371}}
```

## Misapplication of $L^2$ Rules



# Telling the Story with One Plot

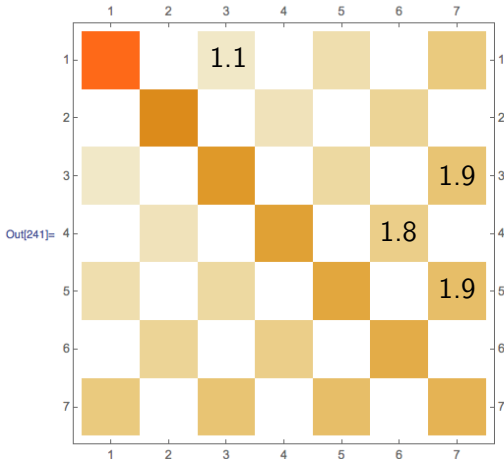
In[241]:= **MatrixPlot[Abs[A]]**



Not diagonal

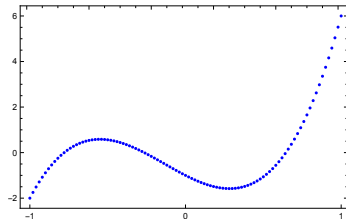
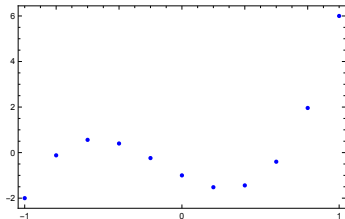
# Telling the Story with One Plot

In[241]:= **MatrixPlot[Abs[A]]**

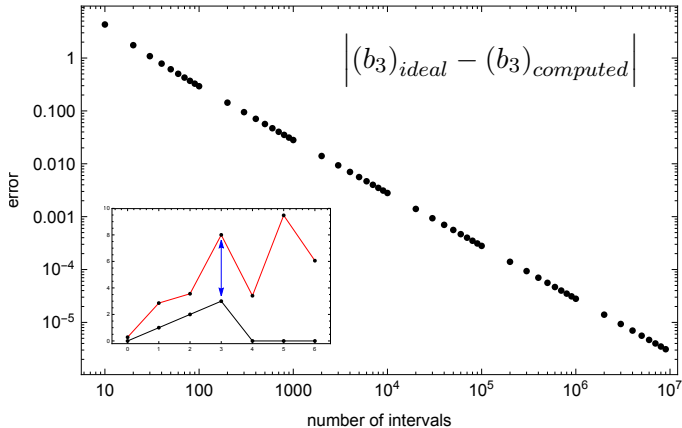


Not diagonal

## Convergence: shrink interval



# Convergence



# Spreadsheet validation

Legendre amplitudes.xlsx

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SUMPRODUCT (H57:H515, D57:D515) \* step \* 5 / 2

|    | A      | B          | C   | D        | E          | F          | G | H          | I | J                                | K          | L | M |
|----|--------|------------|---|----------|------------|------------|---|------------|---|----------------------------------|------------|---|---|
| 1  | N =    | 8          | (number of intervals)                             |          |            |            |   |            |   |                                  |            |   |   |
| 2  | step = | 0.25       | (size of intervals)                               |          |            |            |   |            |   |                                  |            |   |   |
| 3  |        |            |   |          |            |            |   |            |   | off-diagonal terms (should be 0) |            |   |   |
| 4  |        |            |   |          |            |            |   |            |   | 1.2890625                        | 1.51593018 |   |   |
| 5  |        |            | Legendre polynomials                              |          |            |            |   |            |   |                                  |            |   |   |
| 6  | x      | P0         | P1  | P2       | P3         | P4         |   | f(x)       |   | P1 * P3                          | P2 * P4    |   |   |
| 7  | -1     | 1          | -1  | 1        | -1         | 1          |   | -2         |   | 1                                | 1          |   |   |
| 8  | -0.75  | 1          | -0.75   | 0.34375  | 0.0703125  | -0.3500977 |   | 0.1484375  |   | -0.0527344                       | -0.1203461 |   |   |
| 9  | -0.5   | 1          | -0.5  | -0.125   | 0.4375     | -0.2890625 |   | 0.5625     |   | -0.21875                         | 0.03613281 |   |   |
| 10 | -0.25  | 1          | -0.25   | -0.40625 | 0.3359375  | 0.15771484 |   | -0.0546875 |   | -0.0839844                       | -0.0640717 |   |   |
| 11 | 0      | 1          | 0   | -0.5     | 0          | 0.375      |   | -1         |   | 0                                | -0.1875    |   |   |
| 12 | 0.25   | 1          | 0.25  | -0.40625 | -0.3359375 | 0.15771484 |   | -1.5703125 |   | -0.0839844                       | -0.0640717 |   |   |
| 13 | 0.5    | 1          | 0.5   | -0.125   | -0.4375    | -0.2890625 |   | -1.0625    |   | -0.21875                         | 0.03613281 |   |   |
| 14 | 0.75   | 1          | 0.75  | 0.34375  | -0.0703125 | -0.3500977 |   | 1.2265625  |   | -0.0527344                       | -0.1203461 |   |   |
| 15 | 1      | 1          | 1   | 1        | 1          | 1          |   | 6          |   | 1                                | 1          |   |   |
| 16 |        |            |   |          |            |            |   |            |   |                                  |            |   |   |
| 17 |        |            |   |          |            |            |   |            |   |                                  |            |   |   |
| 18 |        | amplitudes | computed  | input    | error      |            |   |            |   |                                  |            |   |   |
| 19 |        | a0         | 0.28125   | 0        | -0.28125   |            |   |            |   |                                  |            |   |   |
| 20 |        | a1         | 2.85644531  | 1        | -1.8564453 |            |   |            |   |                                  |            |   |   |
| 21 |        | a2         | = SUMPRODUCT( H57:H515, D57:D515 ) * step * 5 / 2 |          |            |            |   |            |   |                                  |            |   |   |
| 22 |        | a3         | 8.00125122  | 3        | -5.0012512 |            |   |            |   |                                  |            |   |   |
| 23 |        | a4         | 3.4108429   | 0        | -3.4108429 |            |   |            |   |                                  |            |   |   |
| 24 |        |            |   |          |            |            |   |            |   |                                  |            |   |   |
| 25 |        |            |   |          |            |            |   |            |   |                                  |            |   |   |

D = 0.25

Normal View Edit

Sum=3.559570313

# Spreadsheet validation

Legendre amplitudes.xlsx

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J4 = SUM(J7:J15)

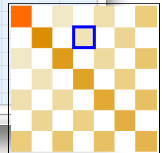
|    | A      | B          | C                     | D        | E          | F          | G          | H | I | J          | K          | L | M |
|----|--------|------------|-----------------------|----------|------------|------------|------------|---|---|------------|------------|---|---|
| 1  | N =    | 8          | (number of intervals) |          |            |            |            |   |   |            |            |   |   |
| 2  | step = | 0.25       | (size of intervals)   |          |            |            |            |   |   |            |            |   |   |
| 3  |        |            |                       |          |            |            |            |   |   |            |            |   |   |
| 4  |        |            |                       |          |            |            |            |   |   |            |            |   |   |
| 5  |        |            | Legendre polynomials  |          |            |            |            |   |   |            |            |   |   |
| 6  | x      | P0         | P1                    | P2       | P3         | P4         | T(x)       |   |   | P1 * P3    | P2 * P4    |   |   |
| 7  | -1     | 1          | -1                    | 1        | -1         | 1          | -2         |   |   | 1          | 1          |   |   |
| 8  | -0.75  | 1          | -0.75                 | 0.34375  | 0.0703125  | -0.3500977 | 0.1484375  |   |   | -0.0527344 | -0.1203461 |   |   |
| 9  | -0.5   | 1          | -0.5                  | -0.125   | 0.4375     | -0.2890625 | 0.5625     |   |   | -0.21875   | 0.03613281 |   |   |
| 10 | -0.25  | 1          | -0.25                 | -0.40625 | 0.3359375  | 0.15771484 | -0.0546875 |   |   | -0.0839844 | -0.0640717 |   |   |
| 11 | 0      | 1          | 0                     | -0.5     | 0          | 0.375      | -1         |   |   | 0          | -0.1875    |   |   |
| 12 | 0.25   | 1          | 0.25                  | -0.40625 | -0.3359375 | 0.15771484 | -1.5703125 |   |   | -0.0839844 | -0.0640717 |   |   |
| 13 | 0.5    | 1          | 0.5                   | -0.125   | -0.4375    | -0.2890625 | -1.0625    |   |   | -0.21875   | 0.03613281 |   |   |
| 14 | 0.75   | 1          | 0.75                  | 0.34375  | -0.0703125 | -0.3500977 | 1.2265625  |   |   | -0.0527344 | -0.1203461 |   |   |
| 15 | 1      | 1          | 1                     | 1        | 1          | 1          | 6          |   |   | 1          | 1          |   |   |
| 16 |        |            |                       |          |            |            |            |   |   |            |            |   |   |
| 17 |        |            |                       |          |            |            |            |   |   |            |            |   |   |
| 18 |        | amplitudes | computed              | input    | error      |            |            |   |   |            |            |   |   |
| 19 |        | a0         | 0.28125               | 0        | -0.28125   |            |            |   |   |            |            |   |   |
| 20 |        | a1         | 2.85644531            | 1        | -1.8564453 |            |            |   |   |            |            |   |   |
| 21 |        | a2         | 3.55957031            | 2        | -1.5595703 |            |            |   |   |            |            |   |   |
| 22 |        | a3         | 8.00125122            | 3        | -5.0012512 |            |            |   |   |            |            |   |   |
| 23 |        | a4         | 3.4108429             | 0        | -3.4108429 |            |            |   |   |            |            |   |   |
| 24 |        |            |                       |          |            |            |            |   |   |            |            |   |   |
| 25 |        |            |                       |          |            |            |            |   |   |            |            |   |   |

off-diagonal terms (should be 0)  
 1.2890625 1.51593018

$\langle P_1 | P_3 \rangle \neq 0$

Normal View Ready

Sum=39.64709473





# Spreadsheet validation

Legendre amplitudes.xlsx

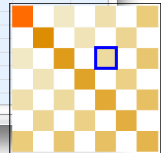
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K4 fx =SUM(K7:K15)

|    | A      | B          | C                     | D        | E          | F          | G          | H          | I          | J                             | K          | L | M |
|----|--------|------------|-----------------------|----------|------------|------------|------------|------------|------------|-------------------------------|------------|---|---|
| 1  | N =    | 8          | (number of intervals) |          |            |            |            |            |            |                               |            |   |   |
| 2  | step = | 0.25       | (size of intervals)   |          |            |            |            |            |            |                               |            |   |   |
| 3  |        |            |                       |          |            |            |            |            |            |                               |            |   |   |
| 4  |        |            |                       |          |            |            |            |            |            | off-diagonal terms (should be |            |   |   |
| 5  |        |            |                       |          |            |            |            |            |            | 1.2890625                     | 1.51593018 |   |   |
| 6  |        |            | Legendre polynomials  |          |            |            |            |            |            |                               |            |   |   |
| 7  | x      | P0         | P1                    | P2       | P3         | P4         | f(x)       | P1 * P3    | P2 * P4    |                               |            |   |   |
| 8  | -1     | 1          | -1                    | 1        | -1         | 1          | -2         | 1          | 1          |                               |            |   |   |
| 9  | -0.75  | 1          | -0.75                 | 0.34375  | 0.0703125  | -0.3500977 | 0.1484375  | -0.0527344 | -0.1203461 |                               |            |   |   |
| 10 | -0.5   | 1          | -0.5                  | -0.125   | 0.4375     | -0.2890625 | 0.5625     | -0.21875   | 0.03613281 |                               |            |   |   |
| 11 | -0.25  | 1          | -0.25                 | -0.40625 | 0.3359375  | 0.15771484 | -0.0546875 | -0.0839844 | -0.0640717 |                               |            |   |   |
| 12 | 0      | 1          | 0                     | -0.5     | 0          | 0.375      | -1         | 0          | -0.1875    |                               |            |   |   |
| 13 | 0.25   | 1          | 0.25                  | -0.40625 | -0.3359375 | 0.15771484 | -1.5703125 | -0.0839844 | -0.0640717 |                               |            |   |   |
| 14 | 0.5    | 1          | 0.5                   | -0.125   | -0.4375    | -0.2890625 | -1.0625    | -0.21875   | 0.03613281 |                               |            |   |   |
| 15 | 0.75   | 1          | 0.75                  | 0.34375  | -0.0703125 | -0.3500977 | 1.2265625  | -0.0527344 | -0.1203461 |                               |            |   |   |
| 16 | 1      | 1          | 1                     | 1        | 1          | 1          | 6          | 1          | 1          |                               |            |   |   |
| 17 |        |            |                       |          |            |            |            |            |            |                               |            |   |   |
| 18 |        | amplitudes | computed              | input    | error      |            |            |            |            |                               |            |   |   |
| 19 |        | a0         | 0.28125               | 0        | -0.28125   |            |            |            |            |                               |            |   |   |
| 20 |        | a1         | 2.85644531            | 1        | -1.8564453 |            |            |            |            |                               |            |   |   |
| 21 |        | a2         | 3.55957031            | 2        | -1.5595703 |            |            |            |            |                               |            |   |   |
| 22 |        | a3         | 8.00125122            | 3        | -5.0012512 |            |            |            |            |                               |            |   |   |
| 23 |        | a4         | 3.4108429             | 0        | -3.4108429 |            |            |            |            |                               |            |   |   |
| 24 |        |            |                       |          |            |            |            |            |            |                               |            |   |   |
| 25 |        |            |                       |          |            |            |            |            |            |                               |            |   |   |

Normal View Ready D = 0.25 Sum=39.64709473

$$\langle P_2 | P_4 \rangle \neq 0$$



## Validation Results

- Simple tools uncover problem
- Better tools point to solution

# Orthogonality and Computation

Daniel Topa

HPCMPO PETTT  
Engility Corp.  
ERDC DSRC  
Vicksburg MS

Thursday 21<sup>st</sup> January, 2016