

1. Consider the polynomial  $f(x) = x^n$ . We wish to approximate this polynomial with a degree  $n - 1$  polynomial  $a_0 + a_1x + a_2x^2 + \dots + a_{n-1}x^{n-1}$  on the interval  $[-1, 1]$ . Consider partitioning the interval  $[-1, 1]$  into  $2N + 1$  equispaced points  $-1 = x_{-N}, x_{-N+1}, \dots, x_{-1}, x_0 = 0, x_1, \dots, x_{N-1}, x_N = 1$ .

Suppose we wish to pick the coefficients  $a_i$  such that the following cost function is minimized:

$$\sum_{k=-N}^N \left( x_k^n - \sum_{i=0}^{n-1} a_i x_k^i \right)^2$$

- (a) Formulate the problem of finding the coefficients  $a_i$ , and write a `CVX/CVXPY` code to compute the coefficients.
- (b) Find the coefficients for  $n = 5$ ,  $n = 10$ ,  $n = 20$ . Pick  $N$  to be large enough.
- (c) Plot the optimal cost as a function of  $n$ .
- (d) Repeat the above exercises with the cost function

$$\sum_{k=-N}^N \left| x_k^n - \sum_{i=0}^{n-1} a_i x_k^i \right|.$$