

Lecture 16: From Lanczos to Gauss quadrature



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1. Orthogonal polynomials

- Replace \mathbb{C}^n by $L^2[-1, 1]$, a vector space of real-valued functions on $[-1, 1]$. The inner product of two functions $u, v \in L^2[-1, 1]$ is defined by

$$\langle u, v \rangle = \int_{-1}^1 u(x)v(x)dx,$$

and the norm of a function $u \in L^2[-1, 1]$ is $\|u\| = \langle u, u \rangle^{1/2}$.

Proposition 1

The pointwise multiplication operator $(\mathbf{A}u)(x) = xu(x)$ is self-adjoint with respect to the given inner product.

Proof. Note that

$$\langle \mathbf{A}u, v \rangle = \int_{-1}^1 (\mathbf{A}u)(x)v(x)dx = \int_{-1}^1 u(x)(\mathbf{A}v)(x)dx = \langle u, \mathbf{A}v \rangle. \quad \square$$

- The Lanczos process ($\mathbf{r} = 1$ and $\mathbf{A} = x$) becomes the procedure for constructing orthogonal polynomials via a three-term recurrence relation.

Algorithm: Lanczos for orthogonal polynomials

$$\beta_0 = 0, q_0(x) = 0, q_1(x) = 1/\sqrt{2}$$

for $j = 1, 2, 3, \dots$,

$$v(x) = xq_j(x)$$

$$\alpha_j = \langle q_j, v \rangle$$

$$v(x) = v(x) - \beta_{j-1}q_{j-1}(x) - \alpha_jq_j(x)$$

$$\beta_j = \|v\|$$

$$q_{j+1}(x) = v(x)/\beta_j$$

end

Remark 2

We have $\langle q_i, q_j \rangle = \int_{-1}^1 q_i(x)q_j(x)dx = \delta_{ij} = \begin{cases} 1 & \text{if } i = j, \\ 0 & \text{if } i \neq j. \end{cases}$

Remark 3

The function $q_{j+1}(x)$ is a scalar multiple of the usual j th Legendre polynomial $P_j(x)$ of degree j (note that $P_j(1) = 1$), i.e.,

$$q_{j+1}(x) = q_{j+1}(1)P_j(x).$$

Remark 4

The three-term recurrence takes the form

$$xq_j(x) = \beta_{j-1}q_{j-1}(x) + \alpha_jq_j(x) + \beta_jq_{j+1}(x).$$

The entries $\{\alpha_j\}$ and $\{\beta_j\}$ are known analytically:

$$\alpha_j = 0, \quad \beta_j = \frac{1}{2}(1 - (2j)^{-2})^{-1/2}.$$

- The tridiagonal matrices $\{\mathbf{T}_j\}$ in Lanczos process are known as *Jacobi matrices* in the context of orthogonal polynomials.

Remark 5

If the inner product is modified by the inclusion of a nonconstant positive weight function $w(x)$ in the integrand, then one obtains other families of orthogonal polynomials such as Chebyshev polynomials and Jacobi polynomials.

1.1. Comparison to Gram–Schmidt

Algorithm: Gram–Schmidt for orthogonal polynomials

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for  $j = 1, 2, 3, \dots$ 
     $q_j(x) = x^{j-1}$ 
    for  $i = 1$  to  $j - 1$ 
         $r_{ij} = \langle q_i, x^{j-1} \rangle$ 
         $q_j(x) = q_j(x) - r_{ij}q_i(x)$ 
    end
     $r_{jj} = \|q_j\|$ 
     $q_j(x) = q_j(x)/r_{jj}$ 
end
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Remark 6

The above algorithm constructs the continuous QR factorizations of the “Krylov matrix”

$$\mathbf{K}_\infty = \begin{bmatrix} 1 & x & x^2 & x^3 & \cdots \end{bmatrix},$$

which is obtained by setting $\mathbf{r} = 1$ and $\mathbf{A} = x$.

Remark 7

The two algorithms obtain the same sequence of functions $\{q_j\}$.

2. Orthogonal polynomials approximation problem

- Find a monic polynomial p^j of degree j such that

$$\|p^j(x)\| = \min_{\text{monic } p, \deg(p)=j} \|p(x)\|.$$

The solution is the characteristic polynomial of the matrix \mathbf{T}_j .

Theorem 8

Let $p^j(x)$ be the characteristic polynomial of \mathbf{T}_j . Then for $j = 0, 1, \dots$,

$$p^j(x) = \rho_j q_{j+1}(x),$$

where ρ_j is a constant.

Proof. Any monic $p(x)$ of degree j can be written as

$$p(x) = \rho_j q_{j+1}(x) + \sum_{i=1}^j y_i q_i(x),$$

where ρ_j is a constant – the inverse of the leading coefficient of $q_{j+1}(x)$.
Due to

$$\|p(x)\| = (\rho_j^2 + \|\mathbf{y}\|_2^2)^{1/2},$$

the minimum is obtained by setting $\mathbf{y} = \mathbf{0}$. □

Corollary 9

The zeros of $q_{j+1}(x)$ are the eigenvalues of \mathbf{T}_j . These j zeros are distinct and lie in the open interval $(-1, 1)$.

Proof. All eigenvalues of \mathbf{T}_j are distinct. Assume that $k < j$. For any $\{x_i\}_{i=1}^k$, we have

$$\int_{-1}^1 q_{j+1}(x) dx = 0, \quad \int_{-1}^1 q_{j+1}(x) \prod_{i=1}^k (x - x_i) dx = 0.$$

The first equality shows that there exists at least one root in $(-1, 1)$. Now assume there are only $k < j$ distinct roots in $(-1, 1)$, denoted by $\{x_i\}_{i=1}^k$. Consider the polynomial $q_{j+1}(x) \prod_{i=1}^k (x - x_i)$, which has constant sign in $(-1, 1)$. This is a contradiction of the second equality. □

3. Gauss–Legendre quadrature

- The Gauss–Legendre quadrature formula is defined as the quadrature formula

$$I_j(f) = \sum_{i=1}^j w_i f(x_i) \quad \text{for} \quad I(f) = \int_{-1}^1 f(x) dx,$$

whose nodes x_1, \dots, x_j are the zeros of $q_{j+1}(x)$, and weights w_1, \dots, w_j are the unique choice with the property that the quadrature has order of accuracy at least $j - 1$ in the sense that it is exact if $f(x)$ is any polynomial of degree $\leq j - 1$.

- Note that

$$w_i = \int_{-1}^1 \ell_i(x) dx, \quad \ell_i(x) = \prod_{k=1, k \neq i}^j (x - x_k) / \prod_{k=1, k \neq i}^j (x_i - x_k).$$

Theorem 10

The j -point Gauss–Legendre quadrature formula has order of accuracy exactly $2j - 1$, and no quadrature formula has order of accuracy higher than this.

Proof. Consider the polynomial

$$f(x) = \prod_{i=1}^j (x - x_i)^2, \quad I(f) = \int_{-1}^1 f(x) dx > 0.$$

Note that $I_j(f) = 0$ since $f(x_i) = 0$. Thus the quadrature formula has order of accuracy $\leq 2j - 1$. Suppose $f(x) \in \mathbb{P}_{2j-1}$. Then $f(x)$ can be factored in the form

$$f(x) = g(x)q_{j+1}(x) + r(x),$$

where $g(x) \in \mathbb{P}_{j-1}$ and $r(x) \in \mathbb{P}_{j-1}$. (In fact, $r(x)$ is the degree $j - 1$ polynomial interpolant to $f(x)$ in the points $\{x_i\}$.)

Since $q_{j+1}(x)$ is orthogonal to all polynomials of lower degree, we have

$$I(gq_{j+1}) = 0.$$

At the same time, since

$$g(x_i)q_{j+1}(x_i) = 0$$

for each x_i , we have

$$I_j(gq_{j+1}) = 0.$$

Since I and I_j are linear operators, these identities imply

$$I(f) = I(r) \quad \text{and} \quad I_j(f) = I_j(r).$$

Therefore,

$$I(f) = I_j(f). \quad \square$$

Theorem 11

Let \mathbf{T}_j be the $j \times j$ Jacobi matrix. Let $\mathbf{T}_j = \mathbf{V}\mathbf{D}\mathbf{V}^\top$ be an orthogonal diagonalization of \mathbf{T}_j with

$$\mathbf{D} = \text{diag}\{\lambda_1, \dots, \lambda_j\}, \quad \mathbf{V} = [\mathbf{v}_1 \quad \dots \quad \mathbf{v}_j].$$

Then the nodes and weights of the Gauss–Legendre quadrature formula are given by

$$x_i = \lambda_i, \quad w_i = 2(\mathbf{v}_i)_1^2, \quad i = 1, \dots, j.$$

- G. H. Golub and J. H. Welsch

Calculation of Gauss quadrature rules, Math. Comp. 23 (1969).

The famous $O(j^2)$ algorithm for Gauss quadrature nodes and weights via a tridiagonal Jacobi matrix eigenvalue problem.

- G. H. Golub and G. Meurant

Matrices, Moments and Quadrature with Applications

Princeton University Press, 2010