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CHEBYSHEV APPROXIMATION OF CONTINUOUS FUNCTIONS
BY A CHEBYSHEV SYSTEM OF FUNCTIONS

BY

G. H. GOLUB
L. B. SMITH

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COMPUTER SCIENCE DEPARTMENT
School of Humanities and Sciences
STANFORD UNIVERSITY





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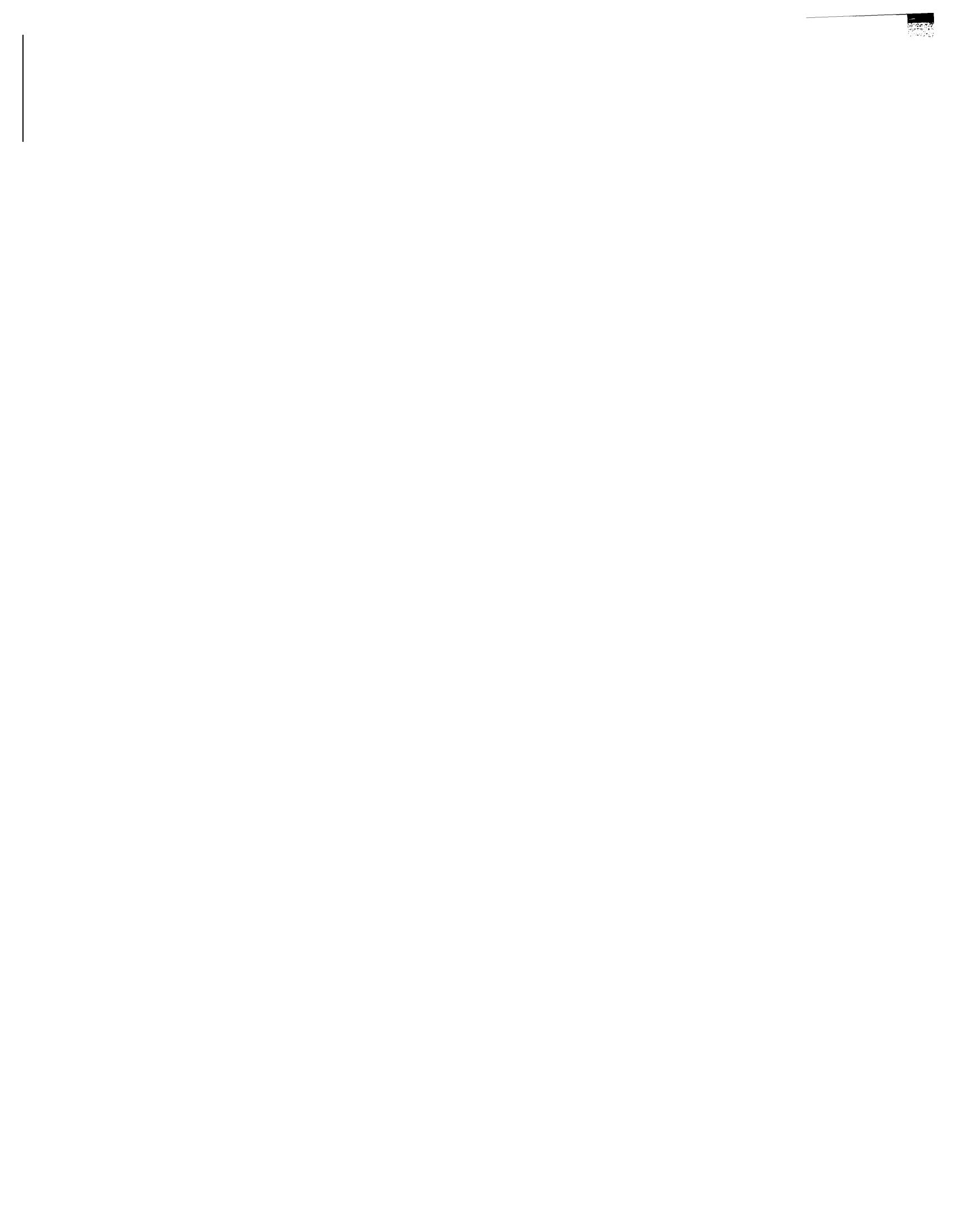
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ABSTRACT

The second algorithm of Remez can be used to compute the minimax approximation to a function, $f(x)$, by a linear combination of functions, $\{Q_i(x)\}_0^N$, which form a Chebyshev system. The only restriction on the function to be approximated is that it be continuous on a finite interval $[a,b]$. An Algol 60 procedure is given which will accomplish the approximation. This implementation of the second algorithm of Remez is quite general in that the continuity of $f(x)$ is all that is required whereas previous implementations have required differentiability, that the end points of the interval be "critical points," and that the number of "critical points" be exactly $N+2$. Discussion of the method used and its numerical properties is given as well as some computational examples of the use of the algorithm. The use of orthogonal polynomials (which change at each iteration) as the Chebyshev system is also discussed.



1. Introduction

Given a Chebyshev system, $\varphi_0(x), \varphi_1(x), \dots, \varphi_N(x)$, we define the Chebyshev or minimax approximation to a continuous function $f(x)$ over an interval $[a, b]$ to be the function

$$P_N(x) = c_0 \varphi_0(x) + \dots + c_N \varphi_N(x) \quad (1.1)$$

such that ϵ is minimized, where

$$\epsilon = \max_{a \leq x \leq b} |f(x) - P_N(x)| . \quad (1.2)$$

If $\varphi_i(x) = x^i$ we have the minimax polynomial approximation of degree N to $f(x)$. If $\varphi_i(x) = T_i(x)$, where $T_i(x)$ denotes the Chebyshev polynomial of the first kind of order i , we have the minimax approximation as a sum of Chebyshev polynomials. For the definition of a Chebyshev system, see Achieser[3, p. 73].

The algorithm presented here computes the coefficients c_i , $i = 0, 1, \dots, N$, in (1.1) for any given Chebyshev system $\varphi_i(x)$, $i = 0, 1, \dots, N$. The algorithm is based on the second algorithm of Remez [1], and also makes use of the exchange method described by Stiefel [2].

The characterization of the error curve, given by

$$\epsilon(x) = \sum_{i=0}^N c_i \varphi_i(x) - f(x), \quad (1.3)$$

is the basis for the second algorithm of Remez. It is shown, for example, by Rice [11, p.56] that $p_n^*(x) = \sum_{i=0}^N c_i \varphi_i(x)$ is the Chebyshev

approximation to $f(x)$ on $[a, b]$ if and only if there exists a set of points $a \leq x_0 < x_1 < x_2 \dots < x_{N+1} \leq b$ such that

$$(a) \quad \epsilon(x_{i+1}) = -\epsilon(x_i),$$

$$(b) \quad |\epsilon(x_i)| = \epsilon^*, \quad \text{and}$$

$$(c) \quad \max_{a \leq x \leq b} |\epsilon(x)| = \epsilon^*.$$

Thus, when the computed error curve attains this "equal ripple" character with at least $N+1$ sign changes in $[a, b]$ we know we have the desired minimax approximation.

The second algorithm of Remez, based on the characterization, can be outlined in three steps.

(i) choose an initial set of points, the reference set,

$$a \leq x_0 < x_1 < \dots < x_{N+1} \leq b.$$

(ii) Compute the discrete Chebyshev approximation to $f(x)$ on the reference set.

(iii) Adjust the points of the reference set to be the extreme of the error curve, (1.3).

Steps (ii) and (iii) are repeated until convergence is obtained.

Proof of the existence of the minimax polynomial (given by (1.1) and (1.2) with $\{\varphi_i\}_0^N$, a Chebyshev system) is given by Achieser [3, p. 741].

Proof that the second algorithm of Remez converges for any starting values for the critical points is given by Novodvorskii and Pinsker [4]. If $f(x)$ is differentiable, Veidinger [12] proves that the convergence

is quadratic. That is

$$\epsilon^* - \epsilon^{(k)} = O(\epsilon^* - \epsilon^{(k-1)})^2, \text{ as } k \rightarrow \infty,$$

where ϵ^* is the maximum error for the Chebyshev approximation and $\epsilon^{(k)}$ is the maximum error at the k^{th} iteration. A survey article concerned with minimax approximations is given by Fraser [8].

2. Applicability

The algorithm presented herein has wide applicability in that it can be used to approximate any continuous function given on an arbitrary closed interval. In addition, the approximating function is not restricted to polynomials or Chebyshev polynomials, but is allowed to be any linear Chebyshev system to be supplied by the user. The three standard or simplifying assumptions usually made in an implementation of the second algorithm of Remez are:

- (a) Differentiability of $f(x)$, the function to be approximated.
- (b) The end points of the interval are critical points.
- (c) The existence of exactly $N+2$ points of extreme value on the error curve.

- None of these three assumptions is made for this algorithm.

3. Formal Parameter List

3.a Input to the Procedure

n integer degree of the Chebyshev system of functions to be used in the fit $\{\varphi_0(x), \varphi_1(x), \dots, \varphi_n(x)\}$.

a lower end point of the interval of approximation, of type real.

upper end point of the interval of approximation, of type real.

$kstart$ integer controlling the number of points ($kstart \leq (n+2)$) used in the initial approximation. See (i) in Section 5.

kmax integer allowing control of the number of times k is increased above kstart .

loops integer allowing control over the number of iterations taken by Remez's second algorithm if convergence is not yet attained.

a real procedure to compute the function f(x) to be approximated; procedure heading required:

```
real procedure f(x);  
value x;  
real x;
```

the argument is the untransformed variable x . f(x) must be continuous in the interval [a,b] .

chebyshev a procedure to evaluate the Chebyshev system of functions being used at some point, x, in the interval [a,b]; procedure heading required:

```
procedure chebyshev(n,x,t);  
value n,x;  
integer n;  
real x;  
real array t;
```

n is the degree of the system, x is the point in [a,b], and t is an array that will contain the values t[i] = $\phi_i(x)$, i = 0, 1, n .

eps a real procedure to compute the error curve given by
(5.1); procedure heading required:

```
real procedure eps(x,c,n);  
value x,n;  
real x;  
integer n;  
real array c;
```

x is a point in [a,b], - n is the degree of the system,
and c is an array containing the coefficients of the
approximation, $c[i] = c_i$ in (5.1).

exchange a procedure, [10] for example, to locate the $n+2$ subset
of $m+1$ given points which determine the minimax poly-
nomial on those $m+1$ points*, procedure heading required:

```
procedure exchange (a,d,c,m,n,refset,  
emax,singular,r);  
value m,n; integer m,n; real emax;  
real array a,d,c,r;  
integer array refset;  
label singular;
```

a is a real $m+1$ by $n+1$ array, d is a $m+1$ compon-
ent vector, c is a $n+2$ component vector, $m+1$ is the
integer number of points (x_0, \dots, x_m) , n is the degree
of the system, refset is a $n+2$ component integer
vector, emax is a real number and singular is a label.

`r` is a vector containing the $m+l$ values of the residual at the $m+l$ points under consideration. On entry the components of `a` and `d` are

$$a[i,j] = \varphi_j(x_i) \text{ and}$$
$$d[i] = f(x_i), i = 0(1)m, j = 0(1)n.$$

Upon exit from `exchange`, the array `c` contains the coefficients of the minimax function found, `refset` contains the subscripts identifying the points used to compute the minimax function, i.e. the reference set, and `emax` contains the value of the maximum deviation of the minimax function from $f(x)$ on the points x_i , $i = 0(1)m$.

3.b. Output from the Procedure

`c` the array of coefficients c_i of Equation (5.1).

`emax` the maximum modulus of the error curve (5.1) for the final approximation function, of type `real`,

`trouble` a label to which control is transferred if `remez` does not converge properly.

`why` an integer whose value on exit will be set to one of the following:

`why = -1` if number of added points is greater than n . (See step (ii) in Section 5.)

`why = 1` if trouble occurs in procedure `quadraticmax`.

why = 2 if trouble occurs in procedure exchange .
 why = 3 if no convergence after iterating "loops" times.
 why = 4 converged according to the maximum and minimum residual comparison.
 why = 5 converged according to why = 4 and the critical point test.
 why = 6 converged according to why = 4 and the coefficient test.
 why = 7 converged according to why = 4 and both the critical point and the coefficient tests.
 why = 8 converged according to critical point test only.
 why = 9 converged according to coefficient test only.
 why = 10 converged. according to critical point and coefficient tests.

4. Algol Program

```

procedure remez(n, a, b, kstart, kmax, loops, f, chebyshev, eps, exchange,
c, emax, trouble, why);
value n, a, b, kstart, kmax, loops;
real array c;
real a, b, emax;
label trouble;
integer n, kstart, kmax, loops, why;
  
```

```
real procedure f, eps;

procedure chebyshev, exchange;

begin comment Procedure remez finds the best fit (in the minimax
sense) to a function f using a linear combination of functions
which form a Chebyshev system. The exchange algorithm of E. L.
Stiefel is used to obtain starting values for the critical points
and the Remez algorithm is then used to find the best fit;

procedure quadraticmax(n, x, niter, alfa, beta, ok, a, b, c, nadded,
eps);

value n, niter, alfa, beta, nadded;

array x, c;

integer n, niter, nadded;

real alfa, beta, a, b;

boolean ok;

real procedure eps;

begin m e n t Procedure quadraticmax is called to adjust the values
of the critical points in each iteration of the Remez algorithm.
The points are adjusted by fitting a parabola to the error curve
in a neighborhood, or if that proves unsatisfactory a brute force
determination of the extrema is used;

integer i, count1, count2, nhalf, signepsxstar, signu, signv, signw,
jmax, ncrude, j, nn;

real u, v, w, denom, epsu, epsv, epsw, xstar, epsxstar, xxx, misse,
missx, dx, emax, etmp;

integer array signepsx [0 : n + 1];
array epsx [0 : n + 1];
```

comment

label L1, L2, L3, trouble&, savexstar, done, L5,L6,L7,L8,L9,
LBL1, LBL2;

nn := n - nadded;

comment on arbitrary parameters...

ncrude is the number of divisions used in the brute force search
for extrema.

nhalf The parameter (alpha) which determines the size of interval
to be examined for an extremum is reduced by half if a bad
value for xstar is computed, however this reduction may
occur only nhalf 'times.

misse If the value of the error curve at a new critical point
differs from the previous value by a relative difference
of more than misse then the brute force method is
brought in.

missx The brute force method keeps searching until it is within
missx of an extremum.;

comment set values of the constants;

ncrude := 10;

nhalf := 4;

misse := 1.0 @ -2;

missx := 1.0 @ -5;

comment compare missx to absepsx. They should be equal.;

for i := 0 step 1 until n + 1 do

epsx[i] := eps(x[i], c, nn);

signepsx[i] := sign(epsx[i]);

end;

```

for i := 1 step 1 until n + 1 do

begin comment If the starting values for the critical points do not
    alternate the sign of eps(x), then we go to the label trouble;
    if signepsx[i] X signepsx[i-1] ≠ -1 then go to trouble;

end;

comment First find all the interior extrema, then we will find the
    end extrema, which may occur at the ends of the interval.;

for i := 1 step 1 until n do

begin count1 := 0;

    count2 := 0;

    L1:   u := x[i];

    v := u + alfa X (x[i+1] - u);

    w := u + alfa X (x[i-1] - u);

    epsu := epsx[i];

    signu := signepsx[i];

    epsv := eps(v, c, nn);

    signv := sign(epsv);

    epsw := eps(w, c, nn);

    signw := sign(epsw);

    if not signu = signv or not signv = signw then go to L3;

    comment If the sign of eps(x) at the three points is not the
        same, we go to L3 where alfa is reduced to make the points
        closer together.;

    epsu := abs(epsu);

    epsv := abs(epsv);

    epsw := abs(epsw);

```

```

L2:    denom := 2.0 X ((epsv - epsu) X (w - u) + (epsw - epsu) X (u - v));
        if denom = 0.0 then xstar := 0.5 X (v + w) else xstar := 0.5 X
              (v + w) + (v - u) X (u - w) X (epsv - epsw)/denom;
        count1 := count1 + 1;
        comment Test xstar to be sure it is what we want. Is it between
              x[i-1] and x[i+1]. Is eps(xstar) >= eps(u, v, and w). If
              xstar is too bad, go to L3 and reduce alfa unless alfa
              has been reduced nhalf times, otherwise if ok go savexstar.;

        if xstar = u or xstar = v or xstar = w then
        begin epsxstar := eps(xstar, c, nn);
              signepsxstar := sign(epsxstar);
              epsxstar := abs(epsxstar);
              go to savexstar
        end;

        if xstar <= x[i-1] or xstar >= x[i+1] then go to L3;
        epsxstar := eps(xstar, c, nn);
        signepsxstar := sign(epsxstar);
        epsxstar := abs(epsxstar);
        if signepsxstar < signu or epsxstar < epsu or epsxstar < epsv or
        epsxstar < epsw then
        begin if epsu >= epsv and epsu >= epsw then
              begin if abs(epsxstar - epsu) > misse X epsu then go to
                  LBL2;
                  xstar := u;
                  epsxstar := epsu;
                  signepsxstar := signu;
                  go to savexstar;
        end;

```

```

if epsv  $\geq$  epsu and epsv  $\geq$  epsw then

begin if abs(epsxstar - epsv)  $>$  misse X epsv then go to

LBL2;

xstar := v;

epsxstar := epsv;

signepsxstar := signv;

go to savexstar;

end;

if abs(epsxstar - epsw)  $>$  misse X epsw then go to LBL2;

xstar := w;

epsxstar := epsw;

signepsxstar := signw;

go to savexstar;

LBL2: jmax := 0;

LBL1: dx := (v-w)/ncrude;

emax := 0.0;

xxx := w - dx;

for j := 0 step 1 until ncrude do

begin xxx := xxx + dx;

jmax := jmax + 1;

etmp := eps(xxx, c, nn);

if abs(etmp)  $>$  emax then

begin u := xstar := xxx;

signepsxstar := sign(etmp);

v := u + dx;

```

```

w := u - dx;
end

end;

if dx > missx then go to LB11;
comment Make sure v and w are within bounds.;

if v  $\geq$  x[i+1] then go to L3;
if w  $\leq$  x[i-1] then go to L3;
go to savexstar

end;

if countl > niter then go to savexstar;
if epsu  $\leq$  epsw then
begin if epsv < epsu then

L4: begin comment v is minimum;
      if xstar > u then
          begin v := xstar;
              epsv := epsxstar;
              go to L2;
      end;
      if xstar > w then
          begin epsv := epsu;
              v := u;
              epsu := epsxstar;
              u := xstar;
              go to L2;
      end else
          begin v := u;

```

```

epsv := epsu;

u := w;

epsu := epsw;

w := xstar;

epsw := epsxstar;

go to L2;

end;

end else comment u is minimum;

begin if xstar  $\geq$  v then

begin u := v;

epsu := epsv;

v := xstar;

epsv := epsxstar;

go to L2;

end;

if xstar  $\geq$  w then

begin, := xstar;

epsu := epsxstar;

go to L2;

end else

begin u := w;

epsu := epsw;

w := xstar;

epsw := epsxstar;

go to L2;

end;

end;

```

```

end else

begin if epsv < epsw then

    begin comment v is minimum;
        go to L4;

    end else

    begin comment w is minimum;

        if xstar ≥ v then

            begin w := u;
                epsw := epsu;
                u := v;
                epsu := epsv;
                v := xstar;
                epsv := epsxstar;
                go to L2;

            end;

        if xstar ≥ u then

            begin w := u;
                epsw := epsu;
                u := xstar;
                epsu := epsxstar;
                go to L2;

        end else

            begin := xstar;
            epsw := epsxstar;
            go to L2;

        end;

    end;

```

```

L3:    count2 := count2 + 1;

    if count2 > nhalf then go to trouble;

    alfa := 0.5 X alfa;

    comment The factor 0.5 used in reducing alpha is arbitrarily
    chosen.;

    go to L1;

savexstar: comment Replace x[i] by xstar after checking
    alternation of signs.;

    if i > 1 and signepsxstar X signepsx[i-1]  $\neq$  -1 then go to trouble;
    signepsx[i] := signepsxstar;

    x[i] := xstar;

    end;

    comment This is the end of the loop on i which finds all interior
    extrema. Now we proceed to locate the extrema at or near the two
    endpoints (left end, then right end).;

    comment We assume beta > alfa;

    for i := 0, n + 1 do

    begin count1 := 0; count2 := 0;

L8:    u := x[i];

    if i = 0 then

    begin if a < u then w := u + alfa X (a - u) else w := u + beta
    X (x[1] - u);

    v := u + alfa X (x[1] - u);

    end else

    begin if b > u then w := u + alfa X (b - u) else w := u + beta
    X (x[n] - u);

```

```

v := u + alfa x (x[n] - u);

end;

epsu := epsx[i];

signu := signepsx[i];

epsv := eps(v, c, nn) ;

signv := sign(epsv);

epsw := eps(w, c, nn);

signw := sign(epsw);

if signv ≠ signu or signv ≠ signw then go to L7;

epsu := abs(epsu);

epsv := abs(epsv);

epsw := abs(epsw);

L5:

denom := 2.0 x (epsu x (v-w) + epsv x (w-u) + epsw x (u-v));

if denom = 0.0 then xstar := 0.5 x (w+v) else xstar := 0.5 x
(v+w) + (v-u) x (u-w) x (epsv - epsw)/denom;

if i = 0 and (xstar < a or xstar ≥ x[1]) then

begin xstar := a;

    epsxstar := eps(a, c, nn);

    signepsxstar := sign(epsxstar);

    epsxstar := abs(epsxstar);

end else if i = n + 1 and (xstar > b or xstar ≤ x[n]) then

begin xstar := b;

    epsxstar := eps(b, c, nn);

    signepsxstar := sign(epsxstar);

    epsxstar := abs(epsxstar);

end else

```

```

begin epsxstar := eps(xstar, c, nn);

    signepsxstar := sign(epsxstar);

    epsxstar := abs(epsxstar);

end;

countl := countl + 1;

if i = 0 and xstar  $\geq$  x[1] then go to L7;

if i = n + 1 and xstar  $\leq$  x[n] then go to L7;

if xstar = u or xstar = v or xstar = w then go to L6;

if signepsxstar  $\neq$  signu or epsxstar < epsu or epsxstar < epsv or
epsxstar < epsw then

begin if epsu  $\geq$  epsv and epsu  $\geq$  epsw then

    begin xstar := u;

        epsxstar := epsu;

        signepsxstar := signu;

        go to L6;

end;

if epsv  $\geq$  epsu and epsv  $\geq$  epsw then

begin xstar := v;

    epsxstar := epsv;

    signepsxstar := signv;

    go to L6;

end;

xstar := w;

epsxstar := epsw;

signepsxstar := signw;

go to L6;

end;

```

```

if countl > niter then go to L6;

if epsu < epsw then

begin if epsv < epsu then

begin comment v is minimum;

v := xstar;

epsv := epsxstar;

go to L5;

end else comment u is minimum;

begin u := xstar;

epsu := epsxstar;

go to L5;

end;

end else

begin if epsv < epsw then

begin comment v is minimum;

v := xstar;

epsv := epsxstar;

go to L5;

end else

begin comment w is- minimum;

w := xstar;

epsw := epsxstar;

go to L5;

end

end;

```

```

L7:    count2 := count2 + 1;

        if count2 > nhalf then go to trouble;

        alfa := 0.5 x alfa;

        beta := 0.5 x beta;

        go to L8;

L6:    comment Replace x[i] by xstar after checking its sign;

        if i = 0 and signepsxstar x signepsx[1]  $\neq$  - 1 then go to
        trouble;

        if i  $\neq$  0 and signepsxstar x signepsx[n]  $\neq$  - 1 then go to
        trouble;

        signepsx[i] := signepsxstar;
        x[i] := xstar;

        end;

        go to done;

trouble: ok := false;
        go to L9;

done: ok := true;

L9:
        end quadraticmax;
        comment Procedure start computes the arrays which are then input to
        exchange to find the best approximation on the points
        at hand;

procedure start(m, n, a, d, xi, chebyshev, f);
value m, n;
integer m, n;

```

```

array a, d, xi;

procedure chebyshev;

real procedure f;

begin integer i, j; real array t[0:n];

for i := 0 step 1 until m do

begin chebyshev(n, xi[i], t);

for j := 0 step 1 until n do a[i,j] := t[j];

d[i] := f(xi[i]);

'end

end start;

comment Now the procedure remez;

real epsc, alfa, beta, epsx, absepsc, absepsx, rcompare, dx, maxr,
minr, tempr, minsep;

integer m, i, itemp, j, niter, nloop, k, nadded, isub, maxri,
ilast, signow, jj;

integer signnew;

integer array refset[0 : n + 1 + n];

comment Assume number of points added < n;

integer array ptsadd[0 : n];

array clast[0 : n + 1], xq, xqlast[0 : n + 1 + n];

comment

label newk;

boolean firsttime, ok, convx, convc, addit;

why := 0;

k := kstart;

```

```

newk:  comment Come here if k gets changed;

m := n + 1 +(k - 1) x(n + 2);

begin array r, xi, d[0 : m], aa[0 : m, 0 : n + 1];

comment

label loop, converged, singular, LBL;

firsttime := true;

convx := false;

convc := false;

nloop := 0;

comment This makes the initial points spaced according to the extrema
of the Chebychev polynomial of degree m-1;

for i := 0 step 1 until m do

xi[i] := (a+b)/2.0 - (b-a) x cos((3.14159265359 x i)/m)/2.0;

dx := (b-a)/m;

comment This makes the initial points evenly spaced in the interval
[a,b];

comment Remove this card to use equally spaced points

for i := 0 step 1 until m do xi[i] := a + i x dx;

start(m, n, aa, d, xi, chebyshev, f);

comment The following constants are used in testing for

convergence

epsc      used in relative test on coefficients
absepsc   used in absolute test on coefficients
epsx      used in relative test on critical points
absepsx   used in absolute test on critical points
rcompare  used to compare relative magnitudes of max and min
           values of residual on the critical points;

```

```
epsc := 1.0@-7;  
absepsc := 1.0@-7;  
epsx := 1.0@-5;  
absepsx := 1.0@-5;  
rcompare := 1.0000005;
```

comment epsx and absepsx should be the same as missx in procedure quadraticmax.

epsc and absepsc should be adjusted according to knowledge of the expected magnitudes of the coefficients (if known). It is best to depend on the critical points and/or the max and min of the residuals for convergence criteria.;

comment Now call on exchange to find the first approximation to the best approximating function;

```
exchange (aa, d, c, m , n , refset, emax, singular, r);
```

comment The subscripts of the points chosen are in array refset[0:n+1], the coefficients of the best approximating function on the m points are in c[0:n], the residuals in r;

comment The reference set, the coefficients at this step, and/or the residuals may be written at this point;

```
for i := 0 step 1 until n do clast[i] := c[i];
```

comment Now we are going to look for any extrema not given by the points chosen by exchange;

comment Make sure critical points are algebraically ordered;

```
for i := 0 step 1 until n do for j := i + 1 step 1 until n + 1 do  
begin if refset[j] < refset[i] then
```

```
begin m p := refset[j];
```

```
refset[j] := refset[i];
```

```

    refset[i] := itemp;

    end;

end;

nadded := 0;

maxr := 0;

maxri := 0;

ilast := 0;

signnow := sign(r [0]);

for i := 0 step 1 until m + 1 do

begin if i = m + 1 then go to LBL;

    if sign(r [i]) ≠ 0 and sign(r [i]) = signnow then

        begin if abs(r [i]) > maxr then

            begin maxri := i;

            maxr := abs(r [i]);

            end;

        end else

LBL:   begin if i < m + 1 then signnow := sign(r [i]);

        addit := true;

        for j := 0 step 1 until n + 1 do

            begin for jj := ilast step 1 until i - 1 do

                begin if jj = refset[j] then addit := false;

                end;

            end;

            if addit then

                begin nadded := nadded + 1;

                if nadded > n then

```

```

begin comment We assume "nadded" is always <= n.

if nadded is > n, why is set to -1 and we go to the
label "trouble". This can be modified by changing
this test and changing the declarations for "ptsadd",
"refset", "xq", and "xqlast" above.

why := -1;

go to trouble

end;

ptsadd[nadded] := maxri;

refset[n + 1 + nadded] := maxri;

end;

if i < m + 1 then

begin ilast := i;

maxr := abs(r [i]);

maxri := i;

end;

end;

end;

comment We now have n+2+nadded points to send to quadraticmax
for adjustment;

m := n + nadded;

comment Make sure critical points are algebraically ordered;

for i := 0 step 1 until m do for j := i + 1 step 1 until m + 1 do

begin if refset[j] < refset[i] then

begin itemp := refset[j];

refset[j] := refset[i];

```

```

    refset[i] := itemp;
end;
end;

for i := 0 step 1 until m + 1 do xq[i] := xi[refset [i]];

niter := 2;

comment This is the number of times to iterate in quadraticmax;

alfa := 0.15;

beta := 0.2;

comment alfa and beta are used to determine the points used in
quadraticmax to fit a parabola. They are

arbitrary subject to: 0 < alfa < beta < 1 . Also beta
should be fairly small to keep the points on one side of
zero.;

loop: comment This is the beginning of the loop that calls on quadraticmax,
exchange, etc.;

nloop := nloop + 1;

quadraticmax(m, xq, niter, alfa, beta, ok, a, b, c, nadded, eps);

if not ok then

begin k := k + 1;

if k > kmax then

begin why := 1;

go to trouble;

end;

go to newk;

end;

```

```

if not first-time then

begin comment Compare the largest and smallest of the residuals
at the critical
points (after adjustment);

comment Set minr to a large number;
maxr := 0.0;
minr := 1.0@50;

for i := 0 step 1 until n + 1 do
begin addit := true;
for j := 1 step 1 until nadded do if refset[i] = ptsadd[j]
then addit := false;
if addit then
begin tempr := abs(eps (xq [refset [i]], c, n));
if tempr > maxr then maxr := tempr else if tempr < minr
then minr := tempr;
end;
end;
if maxr < rcompare *minr then why := 4;
end;
comment Compare xq to xqlast;
if not firsttime then
begin convx := true;
for i := 0 step 1 until m + 1 do
begin if abs(xq [i] - xqlast[i]) > absepsx then

```

```

begin if abs (xq [i] - xqlast[i])  $\geq$  epsx  $\times$  abs(xq [i]) and
xq[i]  $\neq$  0.0 then convx := false;
if xq[i] = 0.0 and abs(xq [i] - xqlast[i])  $>$  absepsx
then convx := false;
end;
xqlast[i] := xq[i];
end;
end else
begin firsttime := false;
for i := 0 step 1 until m + 1 do xqlast[i] := xq[i];
for i := 0 step 1 until n do clast[i] := c[i];
end;
comment Get ready to call exchange again;
start(m + 1, n, aa, d, xq, chebyshev, f);
exchange(aa, d, c, m + 1, n, refset, emax, singular, r);
comment Now compare the new coefficients to the last set of
coefficients;
if not firsttime then
begin convc := true;
for i := 0 step 1 until n do
begin if abs(c [i] - clast[i])  $\geq$  epsc  $\times$  abs(c [i]) and c[i]
 $\neq$  0.0 then convc := false;
if c[i] = 0.0 and abs(c [i] - clast[i])  $>$  absepsc then
convc := false;
clast[i] := c[i];

```

end;

end;

comment Set the parameter why to the proper value according to the following:

why = 4 if maxr < rcompare \times minr.

why = 5 if "4" and convx = true.

why = 6 if "4" and convc = true.

why = 7 if "4" and convx = convc = true.

why = 8 if convx = true.

why = 9 if convc = true.

why = 10 if convx = convc = true. Any value of why > 4 indicates convergence;

if why = 4 and convx then why := 5;

if why = 4 and convc then why := 6;

if why = 5 and convc then why := 7;

if why = 0 and convx then why := 8;

if why = 0 and convc then why := 9;

if why = 8 and convc then why := 10;

if why \geq 4 then go to converged;

if nloop > loops then .

begin why := 3;

go to trouble;

end;

comment We go to label trouble in calling program if no convergence after a number of iterations equal to loops;

go to loop;

```
singular: why := 2;

go to trouble;

comment We come to "singular" if exchange gets into trouble;

converged:

end;

comment End of block using m in array declarations;

comment There are four exits to the label trouble...

(why=1) if k gets > kmax

(why=2) if exchange gets into trouble

(why=3) if no convergence after iterating

"loops" number of times

(why=-1) if number of added points is greater than n;

end remez;
```

5. Organization and Notational Details

The algorithm calls for three procedures, in addition to the function $f(x)$ to be approximated, as indicated by the Formal Parameter List.

exchange Based on Stiefel's Exchange algorithm, which finds the $N+2$ subset of $M+1$ given points which determine the minimax polynomial. Use [10], for example.

eps To be supplied by user: eps computes the error curve

$$\epsilon(x) = \sum_{i=0}^N c_i \varphi_i(x) - f(x) \quad (5.1)$$

where the c_i , $i = 0, \dots, N$, are parameters and the $\varphi_i(x)$, $i = 0, 1, \dots, N$, are the Chebyshev system of functions being used to fit the function $f(x)$. For best results $\epsilon(x)$ should be computed in double precision and then rounded to single precision accuracy. If $f(x)$ can not be calculated easily or efficiently in double precision at least the sum,

$\sum_{i=0}^N c_i \varphi_i(x)$, should be accumulated in double precision and rounded to single.

chebyshev

To be supplied by user: chebyshev evaluates the Chebyshev system $\varphi_i(x)$, $i = 0, 1, \dots, N$ for a given argument x . chebyshev is called by eps .

The functions $\epsilon(x)$ and $\varphi_i(x)$ (computed by eps and chebyshev) can often be computed by simple recursive procedures. For example, if the Chebyshev system used is the set of Chebyshev polynomials, there is a well-known recurrence relation $(\varphi_{i+1}(x) = 2x\varphi_i(x) - \varphi_{i-1})$ that can be used to efficiently evaluate the required functions.

An outline of the organization of the algorithm is given in the following steps:

(i) Let $M = K \times (N+2)$, take $M+1$ points in the interval

$[a, b]$ and use exchange to determine the "best" polynomial (i.e., the

$$c_i \nexists \max_{0 \leq j \leq M} \left| \sum_{i=0}^N c_i \varphi_i(x_j) - f(x_j) \right| = \text{minimum} \text{ on}$$

those points. Exchange will pick $N+2$ of the original points as "critical" points. The $M+1$ points are chosen equally spaced or as the zeros of

$$T_{M-1}(x) - T_{M-3}(x) \text{ with } K \geq 1 .$$

(ii) Use the $N+2$ points chosen by exchange in step (i) and other local extrema (subject to the conditions discussed under Example 2, Section 7) as input to the procedure quadraticmax ($v \geq 0$) .

- (iii) Procedure quadraticmax adjusts the $N + v + 2$ critical points to be the abscissas of the extrema of the error curve given by (5.1). Section 6.b gives a discussion of how the adjustments are computed. After adjustment the new points are tested for alternation of sign, and if the property has been lost, we increase K and go back to step (i).
- (iv) The adjusted critical points are then input to exchange which finds the new coefficients c_i , $i = 0, 1, \dots, N$ for the "best" polynomial on the adjusted $N + v + 2$ points.
- (v) Now convergence tests can be applied to the coefficients c_i , found in step (iv), to the critical points x_i , $i = 0, 1, \dots, N$ and to the extreme values of (5.1). If not converged, go back to step (iii) since the previous "critical" points will not be the exact extreme points after the approximating polynomial is changed in step (iv).

6. Discussion of Numerical Properties and Methods

6.a Accuracy and Convergence

The accuracy of the approximations generated by this procedure is limited by the precision of the arithmetic used and the accuracy of the subsidiary procedures `F`, `EXCHANGE`, `EPS`, and `CHEBYSHEV`. The use of double precision in `EPS`, for example, can improve the results of `REMEZ` since it will then have a "smoother" error curve to work on. This use of double precision in `EPS` is strongly recommended by the authors. The maximum absolute error of the approximation is output from `REMEZ` and depends, of course, on N , the degree of approximation.

The procedure is deemed to have converged when the coefficients of the approximating function or the critical points have satisfied certain relative criterion between successive iterations. We use the notation $c_i^{(n)}$ to represent the i^{th} coefficient at the n^{th} iteration and similarly, $x_i^{(n)}$ represents the i^{th} critical point at the n^{th} iteration.

When

$$\max_i |c_i^{(n)} - c_i^{(n-1)}| < \underline{\text{epsc}} |c_i^{(n)}| \quad (6.1)$$

or

$$\max_i |x_i^{(n)} - x_i^{(n-1)}| \leq \underline{\text{epsx}} |x_i^{(n)}| \quad (6.2)$$

we consider the procedure to have converged. If $|c_i^{(n)}|$ or $|x_i^{(n)}|$ is very small the relative test is not appropriate. In that case we

test $|c_i^{(n)} - c_i^{(n-1)}|$ and $|x_i^{(n)} - x_i^{(n-1)}|$ against allowed absolute errors, absepsc and absepsx. Typical values for the constants (for an 11-decimal place machine) could be

$$\begin{aligned}
 \underline{\text{epsc}} &= 10^{-8} \\
 \underline{\text{epsx}} &= 10^{-4} \\
 \underline{\text{absepsc}} &= 10^{-8} \\
 \underline{\text{absepsx}} &= 10^{-4}
 \end{aligned} \tag{6.3}$$

A third convergence criterion is the comparison of the maximum and minimum magnitudes of the error curve at the critical points. Let

$$\maxr = \max_i |\epsilon(x_i^{(n)})|$$

and

$$\minr = \min_i |\epsilon(x_i^{(n)})|$$

where $\{x_i^{(n)}\}$ are the critical points chosen at the n^{th} iteration, and then make the following test. If $\maxr < \underline{\text{rcompare}} \otimes \minr$ then claim convergence. A typical value for the constant rcompare could be 1.0000005.

When the maximum absolute error approaches $10^{-s}(f_m)$, where s is the number of places available in the machine, and f_m is $\max_{a \leq x \leq b} |f(x)|$, we are approaching the limit of obtainable accuracy.

We are working with

$$\epsilon(x) = P_N(x) - f(x) \quad (6.4)$$

so when $\epsilon(x)$ is nearly equal to $10^{-s}f(x)$, we are losing about s places in the subtraction in (6.4). This is where judicious use of double precision can be made to increase accuracy if necessary. $P_N(x)$ can be computed in double precision and a single precision difference formed, or for even further accuracy $f(x)$, if possible, could be computed in double precision and the double precision difference taken.

A comparison of the discrete approximation on a finite number of points in an interval, and the continuous approximation which this algorithm finds, is studied by Rivlin and Cheney in [9]. This relates to the question of how large to choose K in step (i), Section 5. We have found that for well behaved functions like e^x on $[-1,1]$ a value for K of about 3 gives good starting values. On the other hand a function like $1/(x-\lambda)$ on $[-1,1]$ with $\lambda > 1$ and λ near 1, requires K to be about 15 to obtain good starting values.

6.b Locating the extrema of $\epsilon(x)$

Most of the programming effort is involved in locating the extrema of the error function $\epsilon(x)$. The programming is similar to that done by C. L. Lawson in a FORTRAN program to compute the best minimax approximation [7]. $\epsilon(x)$ is given by

$$E(x) = \sum_{i=0}^N c_i \varphi_i(x) - f(x) .$$

The procedure EXCHANGE then is used to compute the coefficients of the minimax function. That is, given $N + v + 2$ points, $v \geq 0$, EXCHANGE computes the coefficients of the function $\sum_{i=0}^N c_i \varphi_i(x)$ such that on the discrete set of points $e(x_j)$, $j = 0, 1, \dots, N + v + 1$ has at least $N+2$ extreme values (at the given points) equal in magnitude and of alternating signs. The satisfaction of this condition when the points are indeed the extrema of the continuous $e(x)$ guarantees that $\sum_{i=0}^N c_i \varphi_i(x)$ is the unique minimax approximating function that we seek.

6.b.1 Parabolic Approximation to Locate Extremum

Given the initial guesses x_i , $i = 0, 1, \dots, N + v + 1$ (at each iteration) for the abscissas of the extrema of the error curve, we must locate these "critical points" more precisely. We consider two cases. First the interior points, and secondly the least and greatest of the initial guesses which may be equal to the respective end points of the interval on which the function is to be approximated.

For interior points we do the following:

Take

$$\begin{aligned} u &= x_{i+1} \\ v &= x_{i+1} + \alpha(x_{i+1} - x_i) \\ w &= x_{i+1} + \alpha(x_{i+1} - x_i) \end{aligned} \tag{6.5}$$

where α is a parameter $0 < \alpha < 1$ (e.g., $\alpha = 0.1$). We then determine the parabola through the three points $e(u)$, $e(v)$, and

$\epsilon(w)$. The abscissa, x^* , corresponding to the vertex of this parabola is then taken as the next guess for the i^{th} "critical point". The point x^* is given by

$$x^* = \frac{1}{2} \frac{[(u^2 - v^2) \epsilon(w) + (v^2 - w^2) \epsilon(u) + (w^2 - u^2) \epsilon(v)]}{[u - v \epsilon(w) + v - w \epsilon(u) + (w - u) \epsilon(v)]}. \quad (6.6)$$

For computational purposes x^* is not computed directly by (6.6) since for u , v , and w very close, the denominator will be quite small. Therefore, the denominator of (6.6) is computed

$$d = [(u - v) \epsilon(w) + (v - w) \epsilon(u) + (w - u) \epsilon(v)] \quad (6.7)$$

and then by dividing out (6.6) we express x^* as

$$x^* = \begin{cases} \frac{1}{2} (u+v) & \text{if } d = 0 \\ \frac{1}{2} (u+v) + \frac{1}{2} \frac{(v-u)(u-w)[\epsilon(v) - \epsilon(w)]}{d} & \text{if } d \neq 0 \end{cases} \quad (6.8)$$

Once x^* is computed, it is then tested to insure acceptability since for u , v , and w very close, machine roundoff may introduce spurious results. Also, the value of α or the nature of the function $f(x)$ and therefore of $\epsilon(x)$ may introduce an unacceptable value for x^* in which case u , v , or w , whichever has highest ordinate value, is used for x^* . If x^* is acceptable it can replace u , v , or w , whichever has the lowest (in absolute value) ordinate value on the

error curve $\epsilon(x)$ and a second x^* is computed. This iteration will converge to the abscissa of the extremum near x_i if roundoff is ignored and u, v , and w are sufficiently close to that point.

(Compare convergence to Muller's method for solving algebraic equations [5].) However, this iteration need not be carried out excessively (2-4 iterations should be sufficient) since during each iteration of the over-all process we recompute the approximating function and thereby obtain a new error curve whose extrema will not necessarily have the same abscissas.

For the end points (6.5) cannot apply since x_{i+1} and x_{i-1} do not exit at the right and left ends respectively. Therefore we take, at the left end for example,

$$\begin{aligned} u &= x_i \\ v &= x_i + \alpha(x_{i+1} - x_i) \\ w &= \begin{cases} x_i + \beta(x_{i+1} - x_i) & \text{if } x_i = a \\ x_i + \alpha(a - x_i) & \text{if } a < x_i, \end{cases} \end{aligned} \quad (6.9)$$

with the requirement that $\alpha \neq \beta$. The right end is handled similarly. Again the parabola through the three points $\epsilon(u)$, $\epsilon(v)$ and $\epsilon(w)$ is used to determine x^* . The tests for acceptability and iterations are performed as they were for the interior points.

6.b.2 Crude Search to Locate Extremum

In case approximation by parabola does not yield an acceptable value for the abscissa of an extremum, the following rather crude method works effectively. We simply divide the interval under consideration into l equal intervals (e.g., $l = 10$) and examine the ordinate of the error curve at the end points of the intervals. The points to the left and right of the point with maximum ordinate (in absolute value) then define a new interval upon which the process is repeated. This subdivision continues until the subintervals become smaller than some specified value (e.g., 10^{-5}). The method causes the function to be evaluated more often than the parabolic approximation, but works successfully at a point where the error curve has a sharp cusp-like extremum.

To decide whether to use this crude search or not we employ a relative test. Let the parabolic choice be x^* and the three points used to compute x^* be u , v and w . Then one would expect (hope) that

$$|\epsilon(x^*)| \geq |\epsilon(u)|, |\epsilon(v)|, \text{ and } |\epsilon(w)|$$

in which case x^* has the desired properties. However, if $\epsilon_m = \max_{x=u,v,w} |\epsilon(x)|$, and $|\epsilon(x^*)| < \epsilon_m$, then we must doubt the acceptability of x^* and perhaps use the crude method to determine x^* . We found a successful way to make this decision was to use the crude method if $|\epsilon(x^*)| - \epsilon_m | > C \cdot \epsilon_m$ where C is an arbitrary constant (e.g., 10^{-4}).

7. Examples

The procedure was tested on the Burroughs B5500 at the Stanford Computation Center using Burroughs Extended ALGOL.

We have chosen two examples to illustrate the use of the algorithm. The first is the function

$$f_1(x) = e^x \text{ on } [-1,1] \quad (7.1)$$

and the second is

$$f_2(x) = \begin{cases} 1 + x, & -1.0 \leq x < -0.5 \\ -x, & -0.5 < x < 0.0 \\ x, & 0.0 \leq x \leq 1.0 \end{cases} \quad (7.2)$$

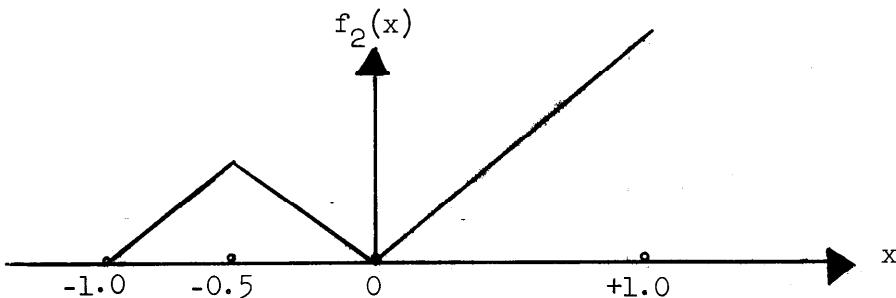


FIGURE 1

The first example, $f_1(x)$, is an infinitely differentiable function so that the error curve (5.1) is also differentiable, whereas $f_2(x)$ (see figure 1) is continuous, but its derivative, $f_2'(x)$, has

discontinuities at $x = -0.5$ and at $x = 0.0$ which cause the error curve to have a discontinuous derivative. Of course, in practice, if we were aware in advance of the discontinuities in the derivative of the function to be approximated, the interval of approximation could be subdivided so as to avoid the discontinuities. However, we examine $f_2(x)$ as it provides an interesting example of approximating a function which is only continuous. In both cases we used Chebyshev polynomials as the Chebyshev system of functions.

Example 1. $[f_1(x) = e^x]$.

Table 1 and Table 2 show how the "critical" points and the coefficients of the approximating polynomial converge as we approximate $f_1(x) = e^x$ by a 4th degree sum of Chebyshev polynomials. Figures differing from the final result are underlined at each step.

TABLE 1

Coefficients c_1 of "best" polynomial $P_4(x) = \sum_{i=0}^4 c_i T_i(x)$ (To 6D)

n	Start	Iteration 1	Iteration 2	Iteration 3
0	1.266 063	1.266 066	1.266 066	1.266 066
1	1. <u>130</u> 321	1.130 318	1.130 318	1. <u>130</u> 318
2	0.271 495	0.271 495	0.271 495	0.271 495
3	0.044 337	0.044 336	0.044 336	0.044 336
4	0.005 523	0.005 519	0.005 519	00005 519

TABLE 2

"Critical" points of best polynomial (To 6D)

n	Start	Iteration 1	Iteration 2	Iteration 3
0	-1.000 000	-1.000 000	-1.000 000	-1.000 000
1	-0.771 429	-0.797 <u>573</u>	-0.797 682	-0.797 682
2	-0.257 143	-0.278 189	-0.279 152	-0.279 152
3	0.314 286	0.339 <u>805</u>	0.339 061	0.339 061
4	0.828 571	0.820 978	0.820 536	0.820 536
5	1.000 000	1.000 000	1.000 000	1.000 000

Table 1 shows that the coefficients of the "best" polynomial have converged to 6D after only one iteration, however, the critical points don't converge until the second iteration as shown by Table 2. In other words, the polynomial does not change coefficients very much with a small change in the "critical" points. The starting points shown in Table 2 are chosen by EXCHANGE from $6 \times (N+2) = 36$ (for $N = 4$) equally spaced points in the interval $[-1,1]$.

Various methods for choosing the starting values for the "critical" points have been proposed. These include the zeros of $T_{N+1}(x) - T_{N-1}(x)$, which are also the extrema of $T_{N+1}(x)$, and what we propose here is to let EXCHANGE choose $N+2$ points from some original set of $K(N+2)$ points where $K > 1$. The original $K(N+2)$ points may be equally spaced, or they may be the zeros of $T_{K(N+2)+1}(x) - T_{K(N+2)-1}(x)$.

Table 3 compares various starting values for this example,
 $f_1(x) = e^x (N = 4)$. D_{\max} represents the maximum deviation from the
 "TRUE" values.

TABLE 3

Comparison of starting values for $f(x) = e^x$, $N = 4$. (To 3D)

n	$T_5(x) - T_3(x) = 0$ or $ T_5(x) = 1$	EXCHANGE on 6($N+2$) points equally spaced	EXCHANGE on 201 points equally spaced	TRUE (computed)
0	-1.000	-1.000	-1.000	-1.000
1	-0.809	-0.771	-0.800	-0.798
2	-0.309	-0.257	-0.280	-0.279
3	0.309	0.314	0.340	0.339
4	0.809	0.829	0.820	0.821
5	1.000	1.000	1.000	1.000
D_{\max}	0.030	0.027	0.002	---

Example 2. $[f_2(x)]$.

Approximation of $f_2(x)$ by an 8th degree sum of Chebyshev polynomials ($N = 8$) poses the problem of having an error curve with more than $N+2$ local extrema. This problem also arises when approximating an even or odd function (see [6]). We resolve the problem by including all the local extrema of the error function, $\epsilon(x)$, which have the alternation of sign property, in the search

for $N+2$ "critical" points. That is, if the abscissas of the extrema are ordered algebraically, the signs of the corresponding ordinates must alternate. We obtain starting guesses for local extrema by having EXCHANGE pick $N+2$ starting points from some original set of points, together with the corresponding first approximating polynomial, and then examining the resultant residuals. If the table of residuals indicates an extremum not already chosen by EXCHANGE, which has the correct alternating sign, then the corresponding abscissa is included as a "critical" point for later iterations. K must be chosen greater than 1 in order for this method to work.

Figure 2 shows the error curve, $\epsilon(x)$, for the first and third iterations of approximating $f_2(x)$ by an 8^{th} degree linear combination of Chebyshev polynomials.

Approximating $f_2(x)$ by $\sum_{n=0}^8 c_n T_n(x)$.

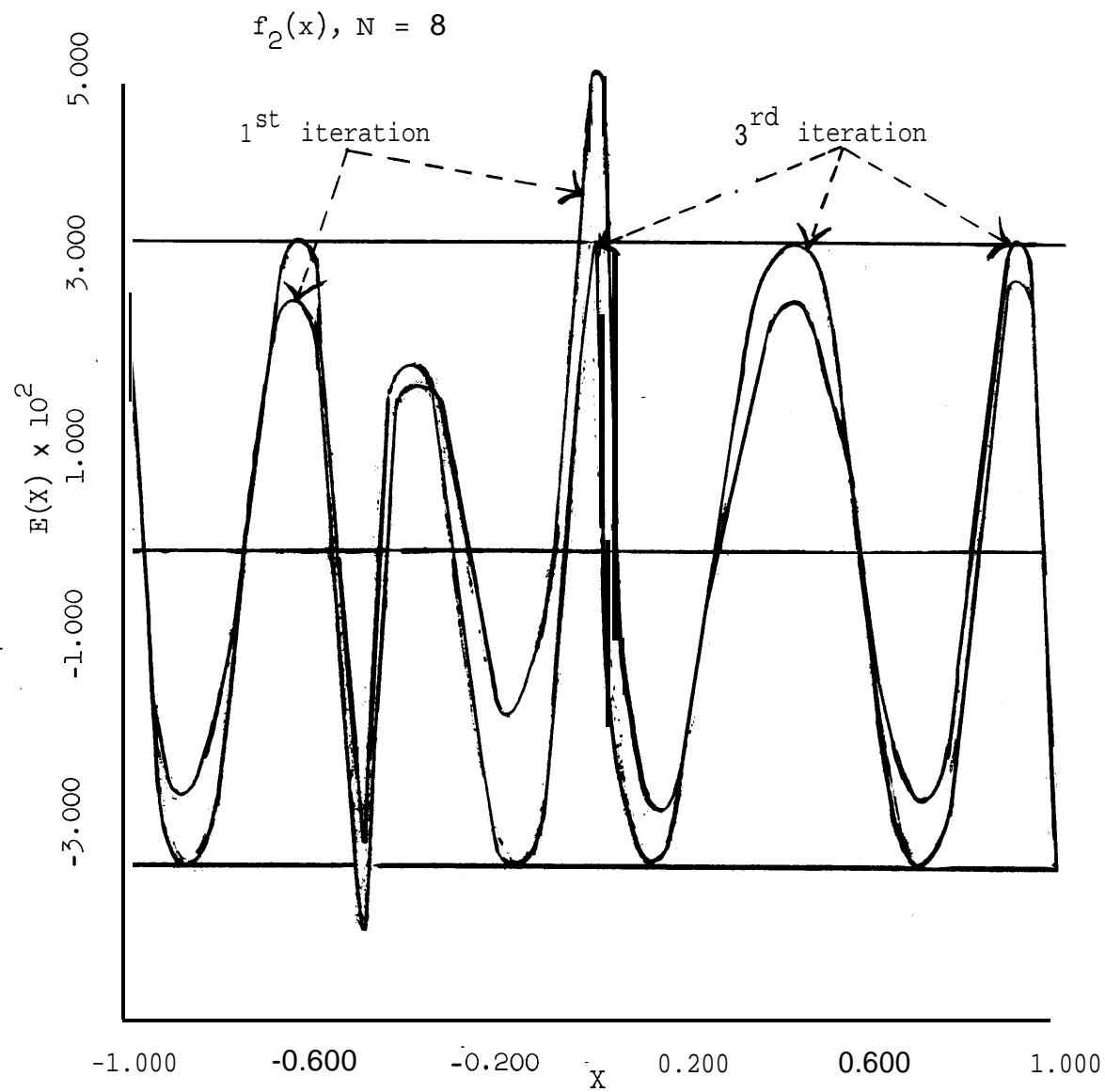


FIGURE 2

TABLE 4

Critical points chosen at each iteration.

Iteration	The $N+2$ points used (see Figure 3)									
1st	1	2	3	4	7	8	9	10	11	12
2nd	1	2	3	6	7	8	9	10	11	12
3rd	1	2	3	6	7	8	9	10	11	12

Table 4 indicates how the choice of critical points can change from one iteration to the next. If we had not included the additional extrema at points 5 and 6 at the first iteration, we would have arrived at the approximation whose error curve is illustrated by Figure 3. That is $N+2$ extrema of the error curve have equal magnitude and alternating signs, but another extremum exists with larger modulus.

Error curve with points 5 and 6 not used.

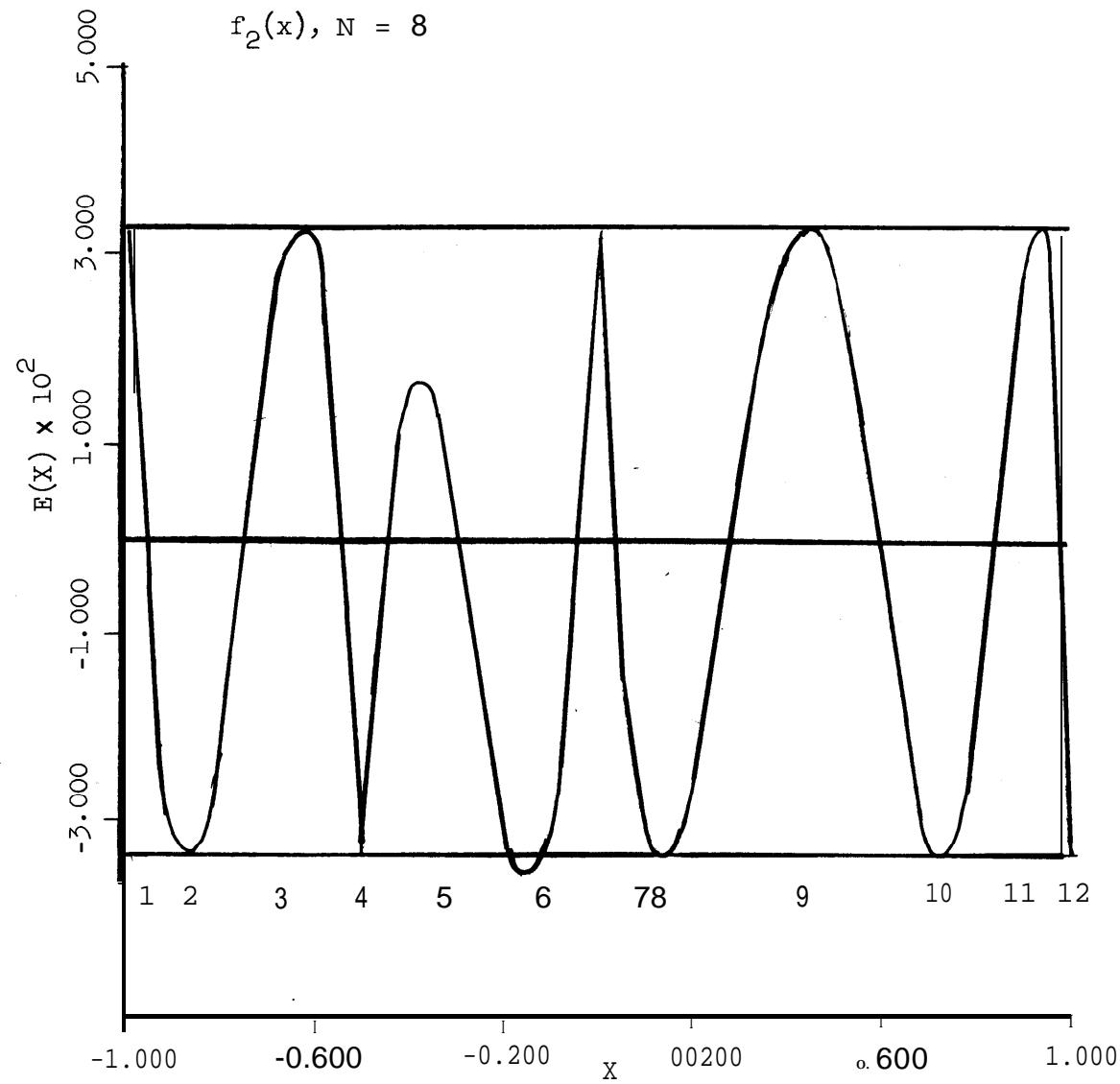


FIGURE 3

As an interesting comparison to TABLE 3 we give a similar table for $f(x) = f_2(x) \cdot D_{\max}$ represents the maximum deviation from the "TRUE" values in TABLE 5.

TABLE 5

Comparison of starting values for $f(x) = f_2(x)$, $N = 8$. (to 4D)

n	$T_9(x) - T_7(x) = 0$	EXCHANGE on 33 points equally spaced	EXCHANGE on 201 points equally spaced	TRUE (computed)
0	-1.0000	-1.0000	-1.00	-1.0000
1	-0.9397	-0.8750	-0.86	-0.8565
2	-0.7660	-0.6250	-0.62	-0.6248
3	-0.5000	-0.1250	-0.14	-0.1424
4	-0.1736	000	0.0	0.0
5	0.1736	0.1250	0.15	0.1456
6	0.5000	0.4375	0.44	0.4413
7	0.7660	0.7500	0.73	0.7290
8	0.9397	0.9375	0.93	0.9289
9	1.0000	1.0000	1.000	1.0000
D_{\max}	0.3750	0.0210	0.0048	---

8. Use of Orthogonal Polynomials

Consider the polynomials $p_0(x), p_1(x), \dots, p_n(x)$ orthogonal on the set of points $x_0 < x_1 < \dots < x_m$. Such polynomials are described by Forsythe [13], and they form a Chebyshev system. This is easily seen since any linear combination,

$$P(x) = \sum_{i=0}^n c_i p_i(x), \quad (8.1)$$

is a polynomial of degree n which has exactly n zeros. Hence on any interval, $P(x)$ has no more than n zeros. This satisfies the definition of a Chebyshev system.

It is known, see Forsythe [13], that orthogonal polynomials have advantages over standard polynomials in least squares data-fitting. In the Remez algorithm, if a new set of polynomials, orthogonal on the critical points, is computed each time the critical points are adjusted, convergence is assured. This can be proved by noting that at each iteration the best orthogonal polynomial fit is equivalent to the best fit that would be obtained if the Chebyshev system were held constant as standard polynomials. Perhaps this use of orthogonal polynomials will have computational advantages over, say, standard polynomials on the interval $[0,1]$.

The use of orthogonal polynomials for the Chebyshev system has been implemented and tried successfully on a Burroughs B5500 computer, but as yet we have no illustrations of any dramatic advantages over any other Chebyshev system.

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