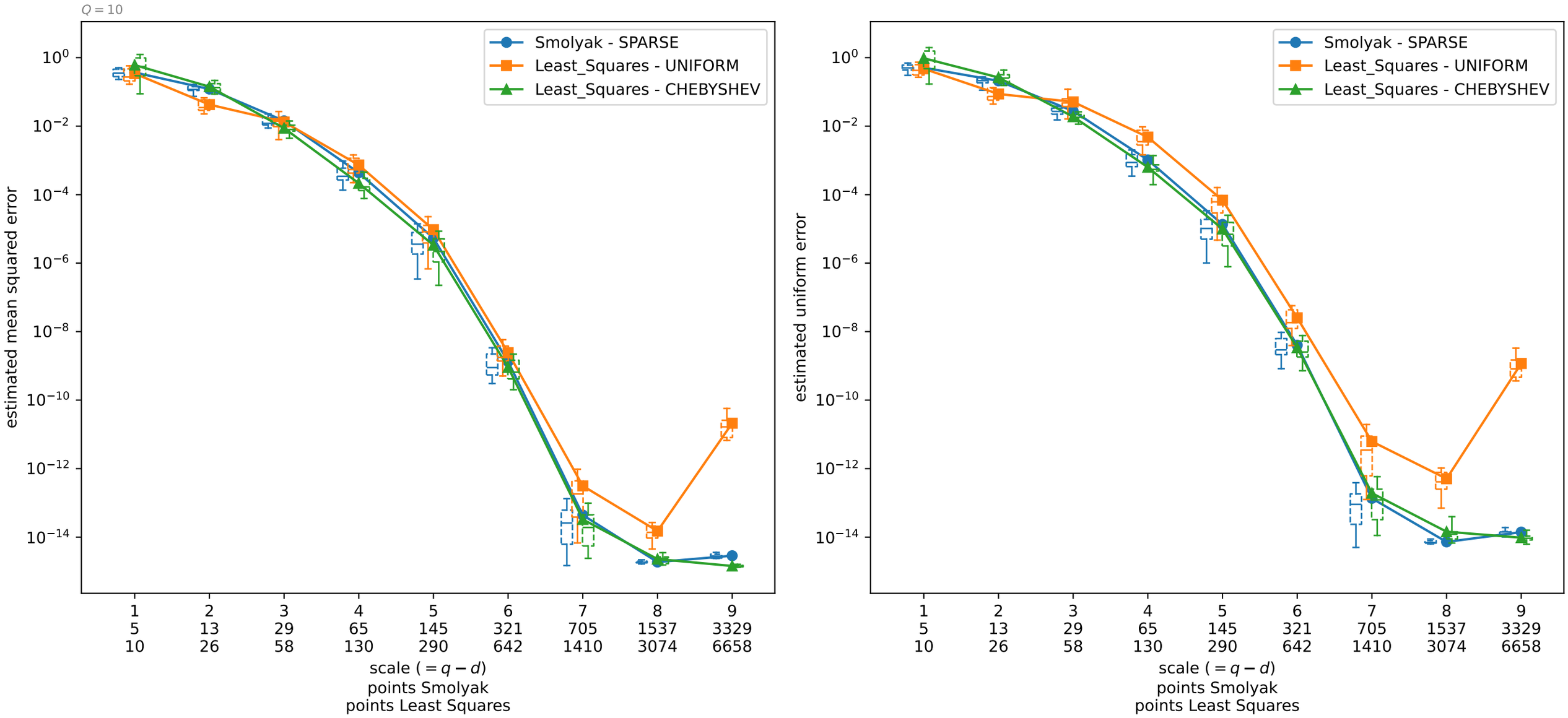
$Q = 10$
Smolyak - SPARSE
Least_Squares - UNIFORM
Least_Squares - CHEBYSHEV
estimated mean squared error
10^{0}
10^{-2}
10^{-4}
10^{-6}
10^{-8}
10^{-10}
10^{-12}
10^{-14}
1 2 3 4 5 6 7 8 9
5 13 29 65 145 321 705 1537 3329
10 26 58 130 290 642 1410 3074 6658
scale ($= q - d$)
points Smolyak
points Least Squares
Smolyak - SPARSE
Least_Squares - UNIFORM
Least_Squares - CHEBYSHEV
estimated uniform error
10^{0}
10^{-2}
10^{-4}
10^{-6}
10^{-8}
10^{-10}
10^{-12}
10^{-14}
1 2 3 4 5 6 7 8 9
5 13 29 65 145 321 705 1537 3329
10 26 58 130 290 642 1410 3074 6658
scale ($= q - d$)
points Smolyak
points Least Squares