Evaluation

Pieter P

poly.hpp

```
#pragma once
    #include <Eigen/Dense>
    #include <algorithm>
    #include <utility>
    #include <vector>
 8
    namespace poly {
9
    template <class T = double>
10
    using vector_t = Eigen::VectorX<T>;
11
    template <class T = double>
12
    using vector_ref_t = Eigen::Ref<const vector_t<T>>;
template <class T = double>
13
    using vector_mut_ref_t = Eigen::Ref<vector_t<T>>;
    template <class T = double>
17
    using coef_t = vector_t<T>;
18
    using index_t = Eigen::Index;
19
20
     template <class T, class BasisTag>
    struct GenericPolynomial {
    GenericPolynomial() = default;
21
22
         GenericPolynomial(coef_t<T> coefficients)
23
24
             : coefficients({std::move(coefficients)}) {}
         explicit GenericPolynomial(index_t degree)
             : coefficients {coef_t<T>::Zeros(degree + 1)} {}
26
         explicit GenericPolynomial(std::initializer_list<T> coefficients)
27
28
             : coefficients {coefficients.size()} {
             std::copy(std::begin(coefficients), std::end(coefficients),
29
30
                        std::begin(this->coefficients));
31
         coef_t<T> coefficients;
32
33
    };
    struct MonomialBasis_t {
    } inline constexpr MonomialBasis;
37
    struct ChebyshevBasis_t {
38
    } inline constexpr ChebyshevBasis;
39
    template <class T = double>
40
    using Polynomial = GenericPolynomial<T, MonomialBasis_t>;
template <class T = double>
41
42
    using ChebyshevPolynomial = GenericPolynomial<T, ChebyshevBasis_t>;
44
45
    namespace detail {
46
     template <class Container>
47
    vector_ref_t<typename Container::value_type>
48
49
    vector_map_ref(const Container &x) {
    return Eigen::Map<const vector_t<typename Container::value_type>>(x.data(),
50
51
52
    template <class Container>
53
    vector_mut_ref_t<typename Container::value_type> vector_map_ref(Container &x) {
         return Eigen::Map<vector_t<typename Container::value_type>>(x.data(),
55
56
    } // namespace detail
57
58
    } // namespace poly
59
```

poly_eval.hpp

```
#pragma once
2
    #include <poly.hpp>
3
    #include <vector>
6
    namespace poly {
    namespace detail {
q
10
    /// Tail-recursive implementation to allow C++11 constexpr.
11
    /// @param x Point to evaluate at
    /// @param p
12
                    Polynomial coefficients
    /// @param n
                     Index of current coefficient (number of remaining iterations)
13
                     Temporary value @f$ b_{n-1} = p_n + b_n \times @f$
    template <class T, class P>
    constexpr T horner_impl(T x, const P &p, index_t n, T b) {
   return n == 0 ? p[n] + x * b // base case
17
                      : horner_impl(x, p, n - 1, p[n] + x * b);
19
20
    /// Evaluate a polynomial using [Horner's method](https://en.wikipedia.org/wiki/Horner%27s_method).
21
    template <class T, class P>
22
    constexpr T horner(T x, const P &p, index_t n) {
23
        return n == 0 ? T {0} // empty polynomial
: n == 1 ? p[0] // constant
24
25
26
                       : horner_impl(x, p, n - 2, p[n - 1]);
27
    }
28
29
    template <class T, size_t N>
    constexpr T horner(T x, const T (&coef)[N]) {
    return horner(x, &coef[0], N);
30
31
32
33
34
    template <class T>
    constexpr T horner(T x, const Polynomial<T> &poly) {
35
        return horner(x, poly.coefficients.data(), poly.coefficients.size());
36
37
38
    } // namespace detail
39
40
    template <class T>
41
    constexpr T evaluate(const Polynomial<T> &poly, T x) {
42
43
        return detail::horner(x, poly);
44
45
46
    namespace detail {
47
   /// Tail-recursive implementation to allow C++11 constexpr.
48
49
    /// @param x Point to evaluate at
    /// @param c
                     Polynomial coefficients
50
                     Index of current coefficient (number of remaining iterations)
    /// @param n
51
    /// @param b1 Temporary value @f$ b^1_{n-1} = c_n + 2 b^1_n \times b^2_n  @f$
52
    /// @param b2 Temporary value @f$ b^2_{n-1} = b^1_n @f$
53
54
    template <class T, class C>
55
    constexpr T clenshaw_cheb_impl(T x, const C &c, size_t n, T b1, T b2) {
56
        return n == 0 ? c[n] + x * b1 - b2 // base case
                       : clenshaw_cheb_impl(x, c, n - 1, c[n] + 2 * x * b1 - b2, b1);
57
58
    }
59
    /// Evaluate a Chebyshev polynomial using [Clenshaw's algorithm](https://en.wikipedia.org/wiki/Clenshaw_algorithm).
60
    template <class T, class C>
61
62
    constexpr T clenshaw_cheb(T x, const C &c, index_t n) {
                                       // empty polynomial
63
        return n == 0 ? T {0}
             : n == 1 ? c[0]
                                         // constant
64
             : n == 2 ? c[0] + x * c[1] // linear
65
                       : clenshaw_cheb_impl(x, c, n - 3, c[n - 2] + 2 * x * c[n - 1],
66
67
                                            c[n - 1]);
    }
68
69
70
    template <class T, size t N>
    constexpr T clenshaw_cheb(T x, const T (&coef)[N]) {
71
72
        return clenshaw_cheb(x, &coef[0], N);
73
74
    template <class T>
75
76
    constexpr T clenshaw_cheb(T x, const ChebyshevPolynomial<T> &poly) {
77
        return clenshaw_cheb(x, poly.coefficients.data(), poly.coefficients.size());
78
79
80
    } // namespace detail
81
82
    template <class T>
83
    constexpr T evaluate(const ChebyshevPolynomial<T> &poly, T x) {
84
        return detail::clenshaw_cheb(x, poly);
85
86
    template <class T. class Basis>
87
    88
89
        y = x.unaryExpr([&](double x) { return evaluate(poly, x); });
90
    }
    template <class T, class Basis>
93
```

```
94 | constexpr vector_t<T> evaluate(const GenericPolynomial<T, Basis> &poly,
 95
                                   vector_ref_t<T> x) {
         return x.unaryExpr([&](double x) { return evaluate(poly, x); });
 96
 97
     }
 98
 99
     template <class T, class Basis>
     constexpr void evaluate(const GenericPolynomial<T, Basis> &poly,
100
                            const vector_t<T> &x, vector_t<T> &y) {
101
         evaluate(poly, \ vector\_ref\_t<T>\ \{x\}, \ vector\_mut\_ref\_t<T>\ \{y\});
102
103
104
105
     template <class T, class Basis>
106
     constexpr vector_t<T> evaluate(const GenericPolynomial<T, Basis> &poly,
107
                                   const vector_t<T> &x) {
108
         return evaluate(poly, vector_ref_t<T> {x});
     }
109
110
     template <class T, class Basis>
111
     112
113
         evaluate(poly, detail::vector_map_ref(x), detail::vector_map_ref(y));
114
115
116
117
     template <class T, class Basis>
118
     constexpr std::vector<T> evaluate(const GenericPolynomial<T, Basis> &poly,
119
                                      const std::vector<T> &x) {
         std::vector<T> y(x.size());
evaluate(poly, x, y);
120
121
122
         return y;
123 }
124
125 } // namespace poly
```

poly_eval.cpp

```
#include <iostream>
#include <poly_eval.hpp>

int main() {
    // Create the polynomial p(x) = 1 - 2x + 3x² - 4x³ + 5x⁴
    poly::Polynomial<> p {1, -2, 3, -4, 5};
    // Evaluate the polynomial at x = 3
    std::cout << evaluate(p, 3.) << std::endl;
}</pre>
```