Package 'chebInterp'

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Type Package			
Title Chebyshev Polynomial Interpolation Version 0.1.0 Maintainer Walter Zhang <walterwzhang@chicagoboth.edu> Description Chebyshev polynomial interpolation routines</walterwzhang@chicagoboth.edu>			
			License GPL-3
			Depends R (>= $3.1.0$)
			Suggests parallel, knitr, rmarkdown, reshape
VignetteBuilder knitr Encoding UTF-8 RoxygenNote 6.1.1			
			R topics documented:
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calculateChebyshevCoefficients Computes the Chebyshev coefficients from a given function and cheb list			

Description

Also checks to ensure the cheb\$T matrix is orthogonal The rounding down to 0 in the beginning is to account for numerical precision and is controlled by the tolerance parameter The function f only takes one argument

Usage

calculateChebyshevCoefficients(f, cheb, tolerance = 1e-12)

2 evaluateChebyshev

Arguments

f Function to be approximated (function)

cheb List of item from initalizeChebyshevApproximator (list)

tolerance Numerical Tolerance for rounding down

Value

A list of Chebyshev coefficients (matrix)

calculateChebyshevPolynomials

Computes the polynomials for a given degree and vector of values.

Description

Resultant matrix of polynomials is of size length(x) by N + 1

Usage

```
calculateChebyshevPolynomials(x, N)
```

Arguments

x Vector of values to compute the polynomials at (numeric)

N Highest Degree of the Polynomial (Integer)

Value

A matrix of the polynomials (matrix)

 $\begin{tabular}{ll} evaluate Chebyshev & Approximation for a matrix (or a vector) of \\ \end{tabular}$

points

Description

Option for parallelized evaluation for many points to evaluate

Usage

```
evaluateChebyshev(x, cheb, parallel = FALSE, numcores = 1L)
```

Arguments

x Points to evaluate with size Points by Dimensions (matrix) cheb List of item from initalizeChebyshevApproximator (list)

parallel Boolean flag for parallelization (logical)
numcores Cores for parallelization (integer)

evaluateChebyshev_T

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Value

A vector of predictions for each point of x

evaluateChebyshev_T Evaluates the Chebyshev Approximation for a matrix (or a vector) of points and returns the underlying basis function values instead of the

interpolation values

Description

Option for parallelized evaluation for many points to evaluate

Usage

```
evaluateChebyshev_T(x, cheb, parallel = FALSE, numcores = 1L)
```

Arguments

x Points to evaluate with size Points by Dimensions (matrix)cheb List of item from initalizeChebyshevApproximator (list)

parallel Boolean flag for parallelization (logical)
numcores Cores for parallelization (integer)

Value

A matrix of the underlying basis function values

 $\verb|initializeChebyshevApproximator|\\$

Initializes the Chebyshev Approximation

Description

Initializes the Chebyshev Approximation

Usage

```
initializeChebyshevApproximator(D, N, M = N + 1, bounds = NULL,
   upper_b = NULL, lower_b = NULL)
```

A vector of lower bounds (numeric)

Arguments

lower_b

D	Dimensions of the Problem (integer)
N	Highest Degree of the Polynomial (integer)
М	Number of Interpolation Nodes in each dimension (integer)
bounds	Bounds of the rectangle on which the function is approximated (list)
upper_b	A vector of upper bounds (numeric)

Value

A list of the initialized approximation

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