

# 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  
**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*

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## 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)
```

**Arguments**

f	Function to be approximated (function)
cheb	List of item from initializeChebyshevApproximator (list)
tolerance	Numerical Tolerance for rounding down

**Value**

A list of Chebyshev coefficients (matrix)

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calculateChebyshevPolynomials

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

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**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)

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evaluateChebyshev

*Evaluates the Chebyshev Approximation for a matrix (or a vector) of points*

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**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 initializeChebyshevApproximator (list)
parallel	Boolean flag for parallelization (logical)
numcores	Cores for parallelization (integer)

**Value**

A vector of predictions for each point of x

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evaluateChebyshev_T	<i>Evaluates the Chebyshev Approximation for a matrix (or a vector) of points and returns the underlying basis function values instead of the interpolation values</i>
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**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 initializeChebyshevApproximator (list)
parallel	Boolean flag for parallelization (logical)
numcores	Cores for parallelization (integer)

**Value**

A matrix of the underlying basis function values

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initializeChebyshevApproximator	<i>Initializes the Chebyshev Approximation</i>
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**Description**

Initializes the Chebyshev Approximation

**Usage**

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

**Arguments**

D	Dimensions of the Problem (integer)
N	Highest Degree of the Polynomial (integer)
M	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)
lower_b	A vector of lower bounds (numeric)

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*initializeChebyshevApproximator*

**Value**

A list of the initialized approximation

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