Package 'chebInterp'

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Type Package	
Title Chebyshev Polynomial Interpolation	
Version 0.1.0 Maintainer Walter Zhang <walterwzhang@chicagobooth.edu> Description Chebyshev polynomial interpolation routines. License GPL-3 Depends R (>= 3.1.0) Imports MASS Suggests parallel, knitr, rmarkdown, reshape VignetteBuilder knitr Encoding UTF-8 RoxygenNote 6.1.1 URL https://github.com/walterwzhang/Chebyshev-Interpolation</walterwzhang@chicagobooth.edu>	
BugReports https://github.com/walterwzhang/Chebyshev-Interpolation/issues	
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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

2 evaluateChebyshev

Usage

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

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)

 ${\tt calculateChebyshevPolynomials}$

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)

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

points

Description

Option for parallelized evaluation for many points to evaluate

Usage

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

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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 vector of predictions for each point of x

 ${\tt evaluateChebyshev_T} \qquad \textit{Evaluates the Chebyshev Approximation for a matrix (or a vector) of}$

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

 $initialize {\tt ChebyshevApproximator}$

Initializes the Chebyshev Approximation

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)

Value

A list of the initialized approximation

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