

Numerical Analysis and Computing

Lecture Notes #14

— Approximation Theory —

Trigonometric Polynomial Approximation

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Trigonometric Polynomials: A Very Brief History

$$P(x) = \sum_{n=0}^{\infty} a_n \cos(nx) + \sum_{n=0}^{\infty} b_n \sin(nx)$$

- 1750s Jean Le Rond d'Alembert used finite sums of $\sin(nx)$ and $\cos(nx)$ to study vibrations of a string.
- 17xx Use adopted by Leonhard Euler (leading mathematician at the time \Rightarrow validation for the approach).
- 17xx Daniel Bernoulli advocates use of **infinite** (as above) sums of sin and cos.
- 18xx **Jean Baptiste Joseph Fourier** used these infinite series to study heat flow. Developed theory.

Fourier Series: First Observations

For each positive integer n , the set of functions $\{\Phi_0, \Phi_1, \dots, \Phi_{2n-1}\}$, where

$$\begin{cases} \Phi_0(x) = \frac{1}{2} \\ \Phi_k(x) = \cos(kx), & k = 1, \dots, n \\ \Phi_{n+k}(x) = \sin(kx), & k = 1, \dots, n-1 \end{cases}$$

is an **Orthogonal set** on the interval $[-\pi, \pi]$ with respect to the weight function $w(x) = 1$.

Orthogonality

Orthogonality follows from the fact that integrals over $[-\pi, \pi]$ of $\cos(kx)$ and $\sin(kx)$ are zero (except $\cos(0)$), and products can be rewritten as sums:

$$\left\{ \begin{array}{l} \sin \theta_1 \sin \theta_2 = \frac{\cos(\theta_1 - \theta_2) - \cos(\theta_1 + \theta_2)}{2} \\ \cos \theta_1 \cos \theta_2 = \frac{\cos(\theta_1 - \theta_2) + \cos(\theta_1 + \theta_2)}{2} \\ \sin \theta_1 \cos \theta_2 = \frac{\sin(\theta_1 - \theta_2) + \sin(\theta_1 + \theta_2)}{2}. \end{array} \right.$$

Let \mathcal{T}_n be the set of all linear combinations of the functions $\{\Phi_0, \Phi_1, \dots, \Phi_{2n-1}\}$; this is the **set of trigonometric polynomials** of degree $\leq n$.

The Fourier Series, $S(x)$

For $f \in C[-\pi, \pi]$, we seek the **continuous least squares approximation** by functions in \mathcal{T}_n of the form

$$S_n(x) = \frac{a_0}{2} + a_n \cos(nx) + \sum_{k=1}^{n-1} (a_k \cos(kx) + b_k \sin(kx)),$$

where, thanks to orthogonality

$$a_k = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos(kx) dx, \quad b_k = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin(kx) dx.$$

Definition (Fourier Series)

The limit

$$S(x) = \lim_{n \rightarrow \infty} S_n(x)$$

is called the **Fourier Series** of f .

Example: Approximating $f(x) = |x|$ on $[-\pi, \pi]$

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First we note that $f(x)$ and $\cos(kx)$ are even functions on $[-\pi, \pi]$ and $\sin(kx)$ are odd functions on $[-\pi, \pi]$. Hence,

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} |x| dx = \frac{2}{\pi} \int_0^{\pi} x dx = \pi.$$

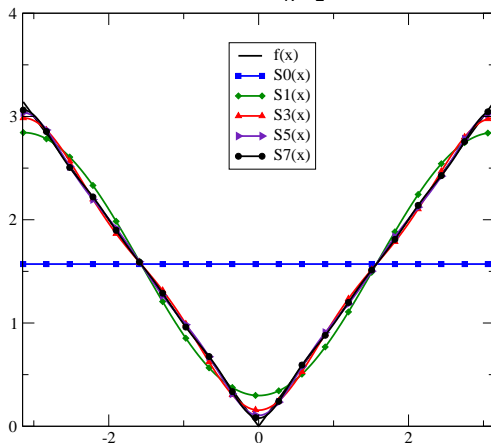
$$\begin{aligned} a_k &= \frac{1}{\pi} \int_{-\pi}^{\pi} |x| \cos(kx) dx = \frac{2}{\pi} \int_0^{\pi} x \cos(kx) dx \\ &= \frac{2}{\pi} \underbrace{x \frac{\sin(kx)}{k}}_0 \Big|_0^{\pi} - \frac{2}{k\pi} \int_0^{\pi} 1 \cdot \sin(kx) dx \\ &= \frac{2}{\pi k^2} [\cos(k\pi) - \cos(0)] = \frac{2}{\pi k^2} [(-1)^k - 1]. \end{aligned}$$

$$b_k = \frac{1}{\pi} \int_{-\pi}^{\pi} \underbrace{|x| \sin(kx)}_{\text{even} \times \text{odd} = \text{odd}} dx = 0.$$

Example: Approximating $f(x) = |x|$ on $[-\pi, \pi]$

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We can write down $S_n(x) = \frac{\pi}{2} + \frac{2}{\pi} \sum_{k=1}^n \frac{(-1)^k - 1}{k^2} \cos(kx)$



The Discrete Fourier Transform: Introduction

The discrete Fourier transform, a.k.a. the finite Fourier transform, is a transform on samples of a function.

It, and its “cousins,” are the most widely used mathematical transforms; applications include:

- Signal Processing
 - Image Processing
 - Audio Processing
- Data compression
- A tool for partial differential equations
- etc...

“Borrowed” Images

Brain Diffusion Tensor Imaging



Figure: The fornix runs up from the hippocampus (an area important in memory formation) and ends in the hypothalamus (an area important in hunger and sleep regulation). **Credit:** Owen Philips (Google+, 18 April 2012).

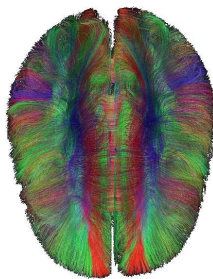


Figure: Brain connectivity — the average connections of a group of people; our brains have largely the same underlying connections. **Credit:** Owen Philips (Google+, 3 April 2012).

The Discrete Fourier Transform

Suppose we have $2m$ data points, (x_j, f_j) , where

$$x_j = -\pi + \frac{j\pi}{m}, \text{ and } f_j = f(x_j), \quad j = 0, 1, \dots, 2m - 1.$$

The discrete least squares fit of a trigonometric polynomial $S_n(x) \in \mathcal{T}_n$ minimizes

$$E(S_n) = \sum_{j=0}^{2m-1} [S_n(x_j) - f_j]^2.$$

Orthogonality of the Basis Functions?

We know that the basis functions

$$\begin{cases} \Phi_0(x) = \frac{1}{2} \\ \Phi_k(x) = \cos(kx), & k = 1, \dots, n \\ \Phi_{n+k}(x) = \sin(kx), & k = 1, \dots, n-1 \end{cases}$$

are orthogonal **with respect to integration over the interval.**

The Big Question: Are they orthogonal in the discrete case? Is the following true:

$$\sum_{j=0}^{2m-1} \Phi_k(x_j) \Phi_l(x_j) = \alpha_k \delta_{k,l} \quad ???$$

Orthogonality of the Basis Functions! (A Lemma)...

Lemma

If the integer r is not a multiple of $2m$, then

$$\sum_{j=0}^{2m-1} \cos(rx_j) = \sum_{j=0}^{2m-1} \sin(rx_j) = 0.$$

Moreover, if r is not a multiple of m , then

$$\sum_{j=0}^{2m-1} [\cos(rx_j)]^2 = \sum_{j=0}^{2m-1} [\sin(rx_j)]^2 = m.$$

Proof of Lemma

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Recalling long-forgotten (or quite possibly never seen) facts from **Complex Analysis** — **Euler's Formula**:

$$e^{i\theta} = \cos(\theta) + i \sin(\theta).$$

Thus,

$$\sum_{j=0}^{2m-1} \cos(rx_j) + i \sum_{j=0}^{2m-1} \sin(rx_j) = \sum_{j=0}^{2m-1} [\cos(rx_j) + i \sin(rx_j)] = \sum_{j=0}^{2m-1} e^{irx_j}.$$

Since

$$e^{irx_j} = e^{ir(-\pi + j\pi/m)} = e^{-ir\pi} e^{irj\pi/m},$$

we get

$$\sum_{j=0}^{2m-1} \cos(rx_j) + i \sum_{j=0}^{2m-1} \sin(rx_j) = e^{-ir\pi} \sum_{j=0}^{2m-1} e^{irj\pi/m}.$$

Proof of Lemma

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Since $\sum_{j=0}^{2m-1} e^{irj\pi/m}$ is a **geometric series** with first term 1, and ratio $e^{ir\pi/m} \neq 1$, we get

$$\sum_{j=0}^{2m-1} e^{irj\pi/m} = \frac{1 - (e^{ir\pi/m})^{2m}}{1 - e^{ir\pi/m}} = \frac{1 - e^{2ir\pi}}{1 - e^{ir\pi/m}}.$$

This is zero since

$$1 - e^{2ir\pi} = 1 - \cos(2r\pi) - i \sin(2r\pi) = 1 - 1 - i \cdot 0 = 0.$$

This shows the first part of the lemma:

$$\sum_{j=0}^{2m-1} \cos(rx_j) = \sum_{j=0}^{2m-1} \sin(rx_j) = 0.$$

Proof of Lemma

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If r is not a multiple of m , then

$$\sum_{j=0}^{2m-1} [\cos(rx_j)]^2 = \sum_{j=0}^{2m-1} \frac{1 + \cos(2rx_j)}{2} = \sum_{j=0}^{2m-1} \frac{1}{2} = m.$$

Similarly (use $\cos^2 \theta + \sin^2 \theta = 1$)

$$\sum_{j=0}^{2m-1} [\sin(rx_j)]^2 = m.$$

This proves the second part of the lemma.

We are now ready to show that the basis functions are orthogonal.

Showing Orthogonality of the Basis Functions

Recall

$$\left\{ \begin{array}{l} \sin \theta_1 \sin \theta_2 = \frac{\cos(\theta_1 - \theta_2) - \cos(\theta_1 + \theta_2)}{2} \\ \cos \theta_1 \cos \theta_2 = \frac{\cos(\theta_1 - \theta_2) + \cos(\theta_1 + \theta_2)}{2} \\ \sin \theta_1 \cos \theta_2 = \frac{\sin(\theta_1 - \theta_2) + \sin(\theta_1 + \theta_2)}{2}. \end{array} \right.$$

Thus for any pair $k \neq l$

$$\sum_{j=0}^{2m-1} \Phi_k(x_j) \Phi_l(x_j)$$

is a zero-sum of sin or cos, and when $k = l$, the sum is m .

Finally: The Trigonometric Least Squares Solution

Using

- [1] Our standard framework for deriving the least squares solution — set the partial derivatives with respect to all parameters equal to zero.
- [2] The orthogonality of the basis functions.

We find the coefficients in the summation

$$S_n(x) = \frac{a_0}{2} + a_n \cos(nx) + \sum_{k=1}^{n-1} (a_k \cos(kx) + b_k \sin(kx)) :$$

$$a_k = \frac{1}{m} \sum_{j=0}^{2m-1} f_j \cos(kx_j), \quad b_k = \frac{1}{m} \sum_{j=0}^{2m-1} f_j \sin(kx_j).$$

Example: Discrete Least Squares Approximation

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Let $f(x) = x^3 - 2x^2 + x + 1/(x - 4)$ for $x \in [-\pi, \pi]$.

Let $x_j = -\pi + j\pi/5$, $j = 0, 1, \dots, 9$, i.e.

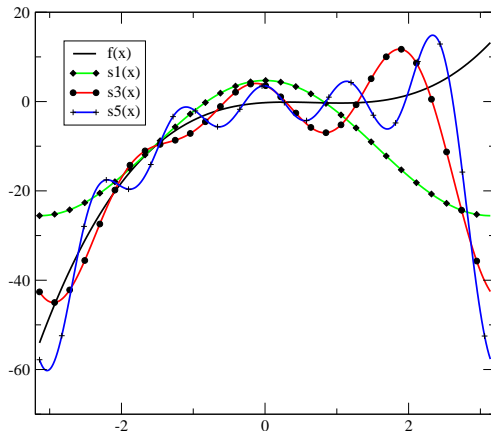
j	x_j	f_j
0	-3.14159	-54.02710
1	-2.51327	-31.17511
2	-1.88495	-15.85835
3	-1.25663	-6.58954
4	-0.62831	-1.88199
5	0	-0.25
6	0.62831	-0.20978
7	1.25663	-0.28175
8	1.88495	1.00339
9	2.51327	5.08277

Example: Discrete Least Squares Approximation

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We get the following coefficients:

$$a_0 = -20.837, \quad a_1 = 15.1322, \quad a_2 = -9.0819, \quad a_3 = 7.9803$$
$$b_1 = 8.8661, \quad b_2 = -7.8193, \quad b_3 = 4.4910.$$



Example: Discrete Least Squares Approximation

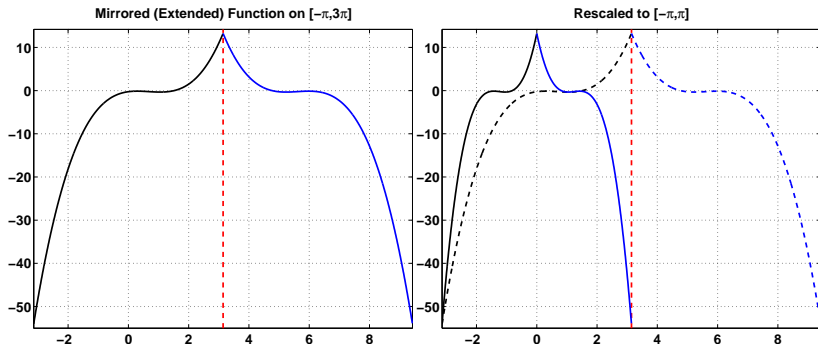
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Notes:

- [1] The approximation gets better as $n \rightarrow \infty$.
- [2] Since all the $S_n(x)$ are 2π -periodic, we will always have a problem when $f(-\pi) \neq f(\pi)$. [Fix: Periodic extension.] On the following two slides we see the performance for a 2π -periodic f .
- [3] It seems like we need $\mathcal{O}(m^2)$ operations to compute $\tilde{\mathbf{a}}$ and $\tilde{\mathbf{b}}$ — m sums, with m additions and multiplications. There is however a fast $\mathcal{O}(m \log_2(m))$ algorithm that finds these coefficients. We will talk about this **Fast Fourier Transform** next time.

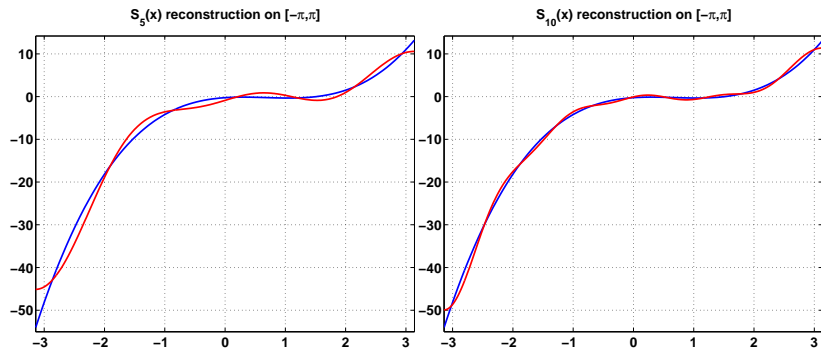
Example #1, with Periodic Extension

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Example #1, with Periodic Extension

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Example(2): Discrete Least Squares Approximation

1 of 2

Let $f(x) = 2x^2 + \cos(3x) + \sin(2x)$, $x \in [-\pi, \pi]$.

Let $x_j = -\pi + j\pi/5$, $j = 0, 1, \dots, 9$, i.e.

j	x_j	f_j
0	-3.14159	18.7392
1	-2.51327	13.8932
2	-1.88495	8.5029
3	-1.25663	1.7615
4	-0.62831	-0.4705
5	0	1.0000
6	0.62831	1.4316
7	1.25663	2.9370
8	1.88495	7.3273
9	2.51327	11.9911

Example(2): Discrete Least Squares Approximation

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We get the following coefficients:

$$a_0 = -8.2685, \quad a_1 = 2.2853, \quad a_2 = -0.2064, \quad a_3 = 0.8729$$
$$b_1 = 0, \quad b_2 = 1, \quad b_3 = 0.$$

