CHEBYSHEV POLYNOMIALS J.C. MASON D.C. HANDSCOMB



A CRC Press Company Boca Raton London New York Washington, D.C.

 $\ensuremath{\mathbb{O}}$ 2003 by CRC Press LLC

Library of Congress Cataloging-in-Publication Data

Mason, J.C. Chebyshev polynomials / John C. Mason, David Handscomb. p. cm. Includes bibliographical references and index. ISBN 0-8493-0355-9 (alk. paper) 1. Chebyshev polynomials. I. Handscomb, D. C. (David Christopher) II. Title.. QA404.5 .M37 2002 515'.55—dc21 2002073578

This book contains information obtained from authentic and highly regarded sources. Reprinted material is quoted with permission, and sources are indicated. A wide variety of references are listed. Reasonable efforts have been made to publish reliable data and information, but the author and the publisher cannot assume responsibility for the validity of all materials or for the consequences of their use.

Neither this book nor any part may be reproduced or transmitted in any form or by any means, electronic or mechanical, including photocopying, microfilming, and recording, or by any information storage or retrieval system, without prior permission in writing from the publisher.

The consent of CRC Press LLC does not extend to copying for general distribution, for promotion, for creating new works, or for resale. Specific permission must be obtained in writing from CRC Press LLC for such copying.

Direct all inquiries to CRC Press LLC, 2000 N.W. Corporate Blvd., Boca Raton, Florida 33431.

Trademark Notice: Product or corporate names may be trademarks or registered trademarks, and are used only for identification and explanation, without intent to infringe.

Visit the CRC Press Web site at www.crcpress.com

© 2003 by John C. Mason and David Handscomb

No claim to original U.S. Government works International Standard Book Number 0-8493-0355-9 Library of Congress Card Number 2002073578 Printed in the United States of America 1 2 3 4 5 6 7 8 9 0 Printed on acid-free paper In memory of recently departed friends Geoff Hayes, Lev Brutman

Preface

Over thirty years have elapsed since the publication of Fox & Parker's 1968 text *Chebyshev Polynomials in Numerical Analysis.* This was preceded by Snyder's brief but interesting 1966 text *Chebyshev Methods in Numerical Approximation.* The only significant later publication on the subject is that by Rivlin (1974, revised and republished in 1990) — a fine exposition of the theoretical aspects of Chebyshev polynomials but mostly confined to these aspects. An up-to-date but broader treatment of Chebyshev polynomials is consequently long overdue, which we now aim to provide.

The idea that there are really four kinds of Chebyshev polynomials, not just two, has strongly affected the content of this volume. Indeed, the properties of the four kinds of polynomials lead to an extended range of results in many areas such as approximation, series expansions, interpolation, quadrature and integral equations, providing a spur to developing new methods. We do not claim the third- and fourth-kind polynomials as our own discovery, but we do claim to have followed close on the heels of Walter Gautschi in first adopting this nomenclature.

Ordinary and partial differential equations are now major fields of application for Chebyshev polynomials and, indeed, there are now far more books on 'spectral methods' — at least ten major works to our knowledge — than on Chebyshev polynomials *per se*. This makes it more difficult but less essential to discuss the full range of possible applications in this area, and here we have concentrated on some of the fundamental ideas.

We are pleased with the range of topics that we have managed to include. However, partly because each chapter concentrates on one subject area, we have inevitably left a great deal out — for instance: the updating of the Chebyshev–Padé table and Chebyshev rational approximation, Chebyshev approximation on small intervals, Faber polynomials on complex contours and Chebyshev (\mathcal{L}_{∞}) polynomials on complex domains.

For the sake of those meeting this subject for the first time, we have included a number of problems at the end of each chapter. Some of these, in the earlier chapters in particular, are quite elementary; others are invitations to fill in the details of working that we have omitted simply for the sake of brevity; yet others are more advanced problems calling for substantial time and effort.

We have dedicated this book to the memory of two recently deceased colleagues and friends, who have influenced us in the writing of this book. Geoff Hayes wrote (with Charles Clenshaw) the major paper on fitting bivariate polynomials to data lying on a family of parallel lines. Their algorithm retains its place in numerical libraries some thirty-seven years later; it exploits the idea that Chebyshev polynomials form a well-conditioned basis independent of the spacing of data. Lev Brutman specialised in near-minimax approximations and related topics and played a significant role in the development of this field.

In conclusion, there are many to whom we owe thanks, of whom we can mention only a few. Among colleagues who helped us in various ways in the writing of this book (but should not be held responsible for it), we must name Graham Elliott, Ezio Venturino, William Smith, David Elliott, Tim Phillips and Nick Trefethen; for getting the book started and keeping it on course, Bill Morton and Elizabeth Johnston in England, Bob Stern, Jamie Sigal and others at CRC Press in the United States; for help with preparing the manuscript, Pam Moore and Andrew Crampton. We must finally thank our wives, Moya and Elizabeth, for the blind faith in which they have encouraged us to bring this work to completion, without evidence that it was ever going to get there.

This book was typeset at Oxford University Computing Laboratory, using Lamport's $\mbox{IAT}_{\rm E}\!X\,2_{\varepsilon}\,$ package.

John Mason David Handscomb April 2002

Contents

1 Definitions

- 1.1 Preliminary remarks
- 1.2 Trigonometric definitions and recurrences
 - 1.2.1 The first-kind polynomial T_n
 - 1.2.2 The second-kind polynomial U_n
 - 1.2.3 The third- and fourth-kind polynomials V_n and W_n (the airfoil polynomials)
 - 1.2.4 Connections between the four kinds of polynomial
- 1.3 Shifted Chebyshev polynomials
 - 1.3.1 The shifted polynomials T_n^* , U_n^* , V_n^* , W_n^*
 - 1.3.2 Chebyshev polynomials for the general range [a, b]
- 1.4 Chebyshev polynomials of a complex variable
 - 1.4.1 Conformal mapping of a circle to and from an ellipse
 - 1.4.2 Chebyshev polynomials in z
 - 1.4.3 Shabat polynomials
- 1.5 Problems for Chapter 1

2 Basic Properties and Formulae

- 2.1 Introduction
- 2.2 Chebyshev polynomial zeros and extrema
- 2.3 Relations between Chebyshev polynomials and powers of x
 - 2.3.1 Powers of x in terms of $\{T_n(x)\}$
 - 2.3.2 $T_n(x)$ in terms of powers of x
 - 2.3.3 Ratios of coefficients in $T_n(x)$
- 2.4 Evaluation of Chebyshev sums, products, integrals and derivatives
 - 2.4.1 Evaluation of a Chebyshev sum
 - 2.4.2 Stability of the evaluation of a Chebyshev sum
 - 2.4.3 Evaluation of a product
 - 2.4.4 Evaluation of an integral
 - 2.4.5 Evaluation of a derivative

2.5 Problems for Chapter 2

3 The Minimax Property and Its Applications

- 3.1 Approximation theory and structure 3.1.1 The approximation problem
- 3.2 Best and minimax approximation
- 3.3 The minimax property of the Chebyshev polynomials
 - 3.3.1 Weighted Chebyshev polynomials of second, third and fourth kinds
- 3.4 The Chebyshev semi-iterative method for linear equations
- 3.5 Telescoping procedures for power series
 - 3.5.1 Shifted Chebyshev polynomials on [0, 1]
 - 3.5.2 Implementation of efficient algorithms
- 3.6 The tau method for series and rational functions3.6.1 The extended tau method
- 3.7 Problems for Chapter 3

4 Orthogonality and Least-Squares Approximation

- 4.1 Introduction from minimax to least squares
- 4.2 Orthogonality of Chebyshev polynomials
 - 4.2.1 Orthogonal polynomials and weight functions
 - 4.2.2 Chebyshev polynomials as orthogonal polynomials
- 4.3 Orthogonal polynomials and best \mathcal{L}_2 approximations
 - 4.3.1 Orthogonal polynomial expansions
 - 4.3.2 Convergence in \mathcal{L}_2 of orthogonal expansions
- 4.4 Recurrence relations
- 4.5 Rodrigues' formulae and differential equations
- 4.6 Discrete orthogonality of Chebyshev polynomials
 - 4.6.1 First-kind polynomials
 - 4.6.2 Second-kind polynomials
 - 4.6.3 Third- and fourth-kind polynomials
- 4.7 Discrete Chebyshev transforms and the fast Fourier transform
 - 4.7.1 The fast Fourier transform

- 4.8 Discrete data fitting by orthogonal polynomials: the Forsythe– Clenshaw method
 - 4.8.1 Bivariate discrete data fitting on or near a family of lines or curves
- 4.9 Orthogonality in the complex plane
- 4.10 Problems for Chapter 4

5 Chebyshev Series

- 5.1 Introduction Chebyshev series and other expansions
- 5.2 Some explicit Chebyshev series expansions
 - 5.2.1 Generating functions
 - 5.2.2 Approximate series expansions
- 5.3 Fourier–Chebyshev series and Fourier theory
 - 5.3.1 \mathcal{L}_2 -convergence
 - 5.3.2 Pointwise and uniform convergence
 - 5.3.3 Bivariate and multivariate Chebyshev series expansions
- 5.4 Projections and near-best approximations
- 5.5 Near-minimax approximation by a Chebyshev series
 - 5.5.1 Equality of the norm to λ_n
- 5.6 Comparison of Chebyshev and other orthogonal polynomial expansions
- 5.7 The error of a truncated Chebyshev expansion
- 5.8 Series of second-, third- and fourth-kind polynomials
 - 5.8.1 Series of second-kind polynomials
 - 5.8.2 Series of third-kind polynomials
 - 5.8.3 Multivariate Chebyshev series
- 5.9 Lacunary Chebyshev series
- 5.10 Chebyshev series in the complex domain 5.10.1 Chebyshev–Padé approximations
- 5.11 Problems for Chapter 5

6 Chebyshev Interpolation

- 6.1 Polynomial interpolation
- 6.2 Orthogonal interpolation
- 6.3 Chebyshev interpolation formulae

- 6.3.1 Aliasing
- 6.3.2 Second-kind interpolation
- 6.3.3 Third- and fourth-kind interpolation
- 6.3.4 Conditioning
- 6.4 Best \mathcal{L}_1 approximation by Chebyshev interpolation
- 6.5 Near-minimax approximation by Chebyshev interpolation
- 6.6 Problems for Chapter 6

7 Near-Best \mathcal{L}_{∞} , \mathcal{L}_1 and \mathcal{L}_p Approximations

- 7.1 Near-best \mathcal{L}_{∞} (near-minimax) approximations
 - 7.1.1 Second-kind expansions in \mathcal{L}_{∞}
 - 7.1.2 Third-kind expansions in \mathcal{L}_{∞}
- 7.2 Near-best \mathcal{L}_1 approximations
- 7.3 Best and near-best \mathcal{L}_p approximations 7.3.1 Complex variable results for elliptic-type regions
- 7.4 Problems for Chapter 7

8 Integration Using Chebyshev Polynomials

- 8.1 Indefinite integration with Chebyshev series
- 8.2 Gauss–Chebyshev quadrature
- 8.3 Quadrature methods of Clenshaw–Curtis type
 - 8.3.1 Introduction
 - 8.3.2 First-kind formulae
 - 8.3.3 Second-kind formulae
 - 8.3.4 Third-kind formulae
 - 8.3.5 General remark on methods of Clenshaw–Curtis type
- 8.4 Error estimation for Clenshaw–Curtis methods
 - 8.4.1 First-kind polynomials
 - 8.4.2 Fitting an exponential curve
 - 8.4.3 Other abscissae and polynomials
- 8.5 Some other work on Clenshaw–Curtis methods
- 8.6 Problems for Chapter 8

9 Solution of Integral Equations

- 9.1 Introduction
- 9.2 Fredholm equations of the second kind
- 9.3 Fredholm equations of the third kind
- 9.4 Fredholm equations of the first kind
- 9.5 Singular kernels
 - 9.5.1 Hilbert-type kernels and related kernels
 - 9.5.2 Symm's integral equation
- 9.6 Regularisation of integral equations
 - 9.6.1 Discrete data with second derivative regularisation
 - 9.6.2 Details of a smoothing algorithm (second derivative regularisation)
 - 9.6.3 A smoothing algorithm with weighted function regularisation
 - 9.6.4 Evaluation of $V(\lambda)$
 - 9.6.5 Other basis functions
- 9.7 Partial differential equations and boundary integral equation methods
 - 9.7.1 A hypersingular integral equation derived from a mixed boundary value problem for Laplace's equation
- 9.8 Problems for Chapter 9

10 Solution of Ordinary Differential Equations

- 10.1 Introduction
- 10.2 A simple example
 - 10.2.1 Collocation methods
 - 10.2.2 Error of the collocation method
 - 10.2.3 Projection (tau) methods
 - 10.2.4 Error of the preceding projection method
- 10.3 The original Lanczos tau (τ) method
- 10.4 A more general linear equation
 - 10.4.1 Collocation method
 - 10.4.2 Projection method
- $10.5 \ \ {\rm Pseudospectral\ methods} {\rm another\ form\ of\ collocation}$

- 10.5.1 Differentiation matrices
- 10.5.2 Differentiation matrix for Chebyshev points
- 10.5.3 Collocation using differentiation matrices
- 10.6 Nonlinear equations
- 10.7 Eigenvalue problems
 - 10.7.1 Collocation methods
 - 10.7.2 Collocation using the differentiation matrix
- 10.8 Differential equations in one space and one time dimension
 - 10.8.1 Collocation methods
 - 10.8.2 Collocation using the differentiation matrix
- 10.9 Problems for Chapter 10

11 Chebyshev and Spectral Methods for Partial Differential Equations

- 11.1 Introduction
- 11.2 Interior, boundary and mixed methods
 - 11.2.1 Interior methods
 - 11.2.2 Boundary methods
 - 11.2.3 Mixed methods
- 11.3 Differentiation matrices and nodal representation
- 11.4 Method of weighted residuals
 - 11.4.1 Continuous MWR
 - 11.4.2 Discrete MWR a new nomenclature
- 11.5 Chebyshev series and Galerkin methods
- 11.6 Collocation/interpolation and related methods
- 11.7 PDE methods
 - 11.7.1 Error analysis
- 11.8 Some PDE problems and various methods
 - 11.8.1 Power basis: collocation for Poisson problem
 - 11.8.2 Power basis: interior collocation for the L-membrane
 - 11.8.3 Chebyshev basis and discrete orthogonalisation
 - 11.8.4 Differentiation matrix approach: Poisson problem
 - 11.8.5 Explicit collocation for the quasilinear Dirichlet problem: Chebyshev basis

- 11.9 Computational fluid dynamics
- 11.10 Particular issues in spectral methods
- 11.11 More advanced problems
- 11.12 Problems for Chapter 11

12 Conclusion

Bibliography

Appendices:

A Biographical Note

- **B** Summary of Notations, Definitions and Important Properties
 - B.1 Miscellaneous notations
 - B.2 The four kinds of Chebyshev polynomial

C Tables of Coefficients