

3. Function Approximation

Section 3.1 Review for Orthogonal Basis Expansion

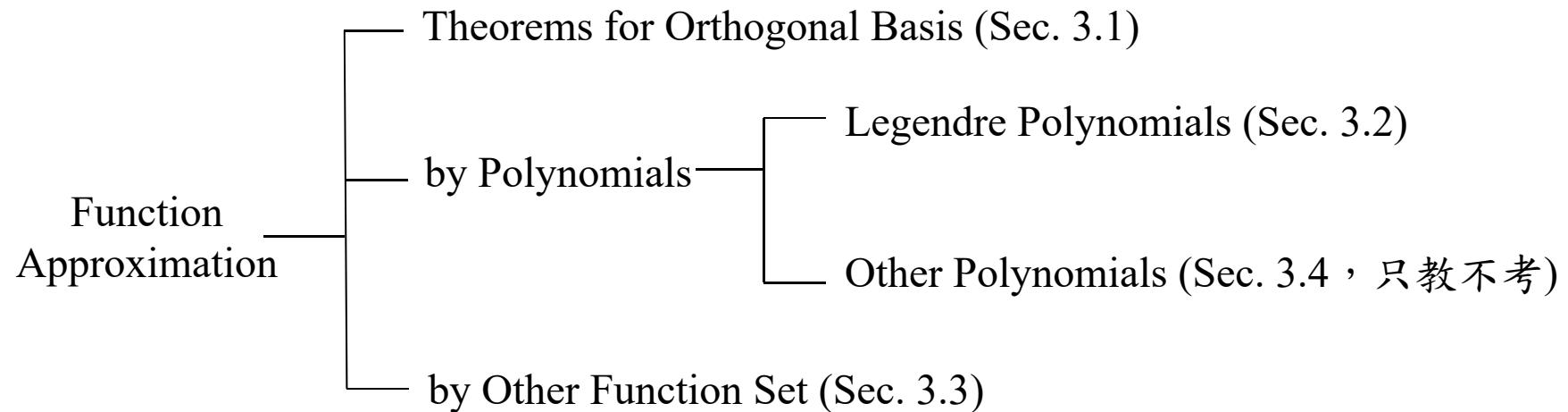
Section 3.2 Polynomial Approximation Using Legendre Polynomials

Section 3.3 Generalization for Function Set Approximation

Section 3.4 Other Orthogonal Polynomials (只教不考)

- [1] D. G. Zill and Michael R. Cullen, Differential Equations-with Boundary-Value Problem (metric version), 9th edition, Cengage Learning, 2017.
- [2] R. Beals, Special Functions and Orthogonal Polynomials, Cambridge Studies in Advanced Mathematics, vol. 153, Cambridge University Press, 2016.

Function Approximation



Sec. 3.1 Review for Orthogonal Basis Expansion

(1) inner product on an interval $[a, b]$

$$(f_1, f_2) = \int_a^b f_1(x) f_2(x) dx \quad (f_1, f_2 \text{ 為 real 時})$$

or $(f_1, f_2) = \int_a^b f_1(x) f_2^*(x) dx$ (more standard definition)

(2) orthogonal on an interval $[a, b]$

~~正交~~ $(f_1, f_2) = \int_a^b f_1(x) f_2(x) dx = 0 \quad (f_1, f_2 \text{ 為 real 時})$

$$(f_1, f_2) = \int_a^b f_1(x) f_2^*(x) dx = 0 \quad (\text{more standard definition})$$

注意：任何 even function 和任何 odd function 在 $[-b, b]$ 之間必為 orthogonal, $(a = -b)$

$$\int_{-b}^b f_1(x) f_2(x) dx = 0$$

↑ ↑
even odd

(3) orthogonal set

For a set of functions $\phi_0(x), \phi_1(x), \phi_2(x), \phi_3(x), \dots$, if

$$\int_a^b \phi_m(x) \phi_n^*(x) dx = 0 \quad \text{for any } m \neq n$$

then $\phi_0(x), \phi_1(x), \phi_2(x), \phi_3(x), \dots$ is an orthogonal set on the interval $[a, b]$

(4) square norm

$$\|f(x)\|^2 = (f(x), f(x)) = \int_a^b f(x) f^*(x) dx = \int_a^b |f(x)|^2 dx$$

(5) norm

$$\|f(x)\| = \sqrt{(f(x), f(x))} = \sqrt{\int_a^b f(x) f^*(x) dx}$$

(6) orthonormal set

對一個 orthogonal set, 若更進一步的滿足

$$\int_a^b \phi_n(x) \phi_n^*(x) dx = 1 \quad \text{for all } n$$

則被稱為 orthonormal set

$$\begin{aligned} (\psi(x), \psi(x)) &:= \int \psi(x) \psi^*(x) dx \\ &= \int \frac{(\psi(x) \psi^*(x))}{\|\psi(x)\|^2} dx \\ &= \frac{1}{\|\psi(x)\|^2} \int (\psi(x) \psi^*(x)) dx \end{aligned}$$

(7) normalize

$$\psi(x) \xrightarrow{\text{normalize}} v(x) = \frac{\psi(x)}{\|\psi(x)\|}$$

$$\text{將 norm 變為 1} = \frac{\|\psi(x)\|}{\|\psi(x)\|^2} = 1$$

[Example 1] Suppose that $[a, b] = [-1, 1]$. Then

276

$$\left\{ \frac{1}{\sqrt{2}} e^{j\pi n x} \mid n = \dots, -2, -1, 0, 1, 2, 3, \dots \right\}$$

$$\phi_n(x) = \frac{e^{j\pi n x}}{\sqrt{2}}$$

forms an orthonormal set.

$$\phi_n(x) \phi_m^*(x)$$

$$(\text{Proof}): \left(\frac{1}{\sqrt{2}} e^{j\pi n x}, \frac{1}{\sqrt{2}} e^{j\pi m x} \right) = \frac{1}{2} \int_{-1}^1 e^{j\pi n x} e^{-j\pi m x} dx$$

If $m \neq n$,

$$\cos(\pi(n-m)) + j\sin(\pi(n-m))$$

$$\left(\frac{1}{\sqrt{2}} e^{j\pi n x}, \frac{1}{\sqrt{2}} e^{j\pi m x} \right) = \frac{e^{j\pi(n-m)x}}{j2\pi(n-m)} \Big|_{-1}^1 = \frac{e^{j\pi(n-m)} - e^{-j\pi(n-m)}}{j2\pi(n-m)} = \frac{\sin(\pi(n-m))}{\pi(n-m)} = 0$$

If $m = n$,

$$\left(\frac{1}{\sqrt{2}} e^{j\pi n x}, \frac{1}{\sqrt{2}} e^{j\pi m x} \right) = \frac{1}{2} \int_{-1}^1 1 dx = 1$$

In the continuous case, a complete set consists of infinite number of basis functions. 277

(8) complete

若在 interval $[a, b]$ 之間，任何一個 function $f(x)$ 都可以表示成 $\phi_0(x), \phi_1(x), \phi_2(x), \phi_3(x), \dots$ 的 linear combination

$$f(x) = c_0\phi_0(x) + c_1\phi_1(x) + c_2\phi_2(x) + \dots = \sum_{n=0}^{\infty} c_n\phi_n(x)$$

則 $\phi_0(x), \phi_1(x), \phi_2(x), \phi_3(x), \dots$ 被稱作 complete

$$\int f(x)\phi_m^*(x)dx = \sum_{n=0}^{\infty} (c_n \int \phi_n(x)\phi_m^*(x)dx) = c_m \int \phi_m(x)\phi_m^*(x)dx$$

if $\{\phi_n(x) | n=0,1,2,\dots\}$ is an orthogonal set.

(9) orthogonal series expansion

$$f(x) = \sum_{n=0}^{\infty} c_n\phi_n(x) \quad \text{where} \quad c_n = \frac{\int_a^b f(x)\phi_n^*(x)dx}{\int_a^b \phi_n(x)\phi_n^*(x)dx}$$

Specially, if $\phi_0(x), \phi_1(x), \phi_2(x), \phi_3(x), \dots$ are orthonormal

$$c_n = \int_a^b f(x)\phi_n^*(x)dx$$

(10) weight

inner product with weight function

$$(f_1(x), f_2(x)) = \int_a^b w(x) f_1(x) f_2^*(x) dx$$

$w(x)$ is called the weight function

With the weight function

(10-1) orthogonal 的定義改成

$$(f_m, f_n) = \int_a^b w(x) f_m(x) f_n^*(x) dx = 0 \quad \text{for } m \neq n$$

(10-2) square norm 的定義改成 $\|f(x)\|^2 = \int_a^b w(x) f(x) f^*(x) dx$

(10-3) norm 的定義改成 $\|f(x)\| = \sqrt{\int_a^b w(x) f(x) f^*(x) dx}$

(10-4) orthonormal 的定義改成

$$\int_a^b w(x) f_m(x) f_n^*(x) dx = 0 \quad \text{for } m \neq n$$

$$\int_a^b w(x) f_n(x) f_n^*(x) dx = 1$$

(10-5) normalize 的算法改成

$$v(x) = \frac{\psi(x)}{\|\psi(x)\|} = \frac{\psi(x)}{\sqrt{\int_a^b w(x) \psi(x) \psi^*(x) dx}}$$

(10-6) orthogonal series expansion of $f(x)$ 的算法改成

$$f(x) = \sum_{n=0}^{\infty} c_n \phi_n(x) \quad c_n = \frac{\int_a^b w(x) f(x) \phi_n^*(x) dx}{\int_a^b w(x) \phi_n(x) \phi_n^*(x) dx}$$

☞

orthonormal case: $c_n = \int_a^b w(x) f(x) \phi_n^*(x) dx$

trigonometric functions

$$\left\{1, \cos \frac{\pi}{p}x, \cos \frac{2\pi}{p}x, \cos \frac{3\pi}{p}x, \dots, \sin \frac{\pi}{p}x, \sin \frac{2\pi}{p}x, \sin \frac{3\pi}{p}x, \dots\right\}$$

form a complete and orthogonal set on the interval of $[-p, p]$

$$\cos \frac{n\pi}{p}x, \quad \sin \frac{n\pi}{p}x \quad \text{週期 : } \frac{2p}{n} \quad \text{頻率 : } \frac{n}{2p}$$

$$\cos \frac{n\pi}{p}x = \cos \left(\frac{n\pi}{p}x + 2\pi \right) = \cos \left(\frac{n\pi}{p} \left(x + \frac{2p}{n} \right) \right)$$

Fourier Series (expanded by trigonometric functions)

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} \left(a_n \cos \frac{n\pi}{p}x + b_n \sin \frac{n\pi}{p}x \right)$$

$$\begin{aligned} & \int_{-p}^p \cos^2 \frac{n\pi}{p}x dx \\ &= \int_{-p}^p 1 + \cos \frac{2n\pi}{p}x dx \\ &= \frac{1}{2} \cdot 2p + \frac{1}{2n\pi} \left[\sin \frac{2n\pi}{p}x \right]_{-p}^p \\ &= p \end{aligned}$$

$$a_0 = \frac{1}{p} \int_{-p}^p f(x) dx \quad a_n = \frac{1}{p} \int_{-p}^p f(x) \cos \frac{n\pi}{p}x dx$$

$$\frac{a_0}{2} = \frac{\int_{-p}^p f(x) \cdot 1 dx}{\int_{-p}^p 1 \cdot 1 dx} = \frac{\int_{-p}^p f(x) dx}{2p}$$

$$b_n = \frac{1}{p} \int_{-p}^p f(x) \sin \frac{n\pi}{p}x dx$$

Q: Why should we use the orthogonal basis?

(1) The expansion coefficients are easier to determined,

(2) No Interference

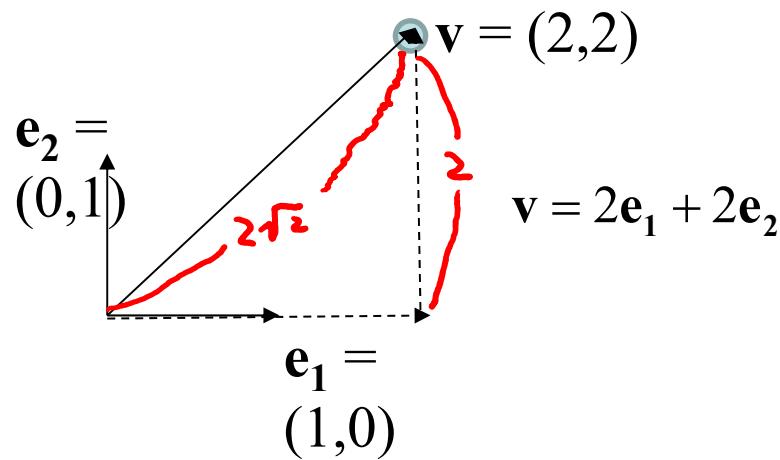
$$f(x) = c_1 \phi_1(x) + c_2 \phi_2(x)$$

$$c_1 = \frac{\langle f(x), \phi_1(x) \rangle}{\langle \phi_1(x), \phi_1(x) \rangle}$$

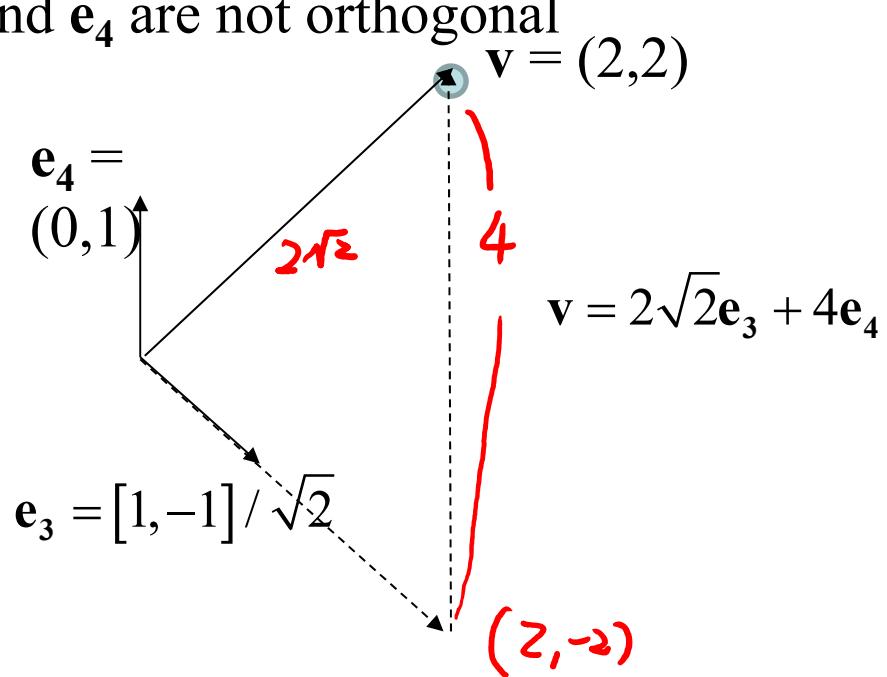
(3) More basis functions → Less error

\mathbf{e}_1 and \mathbf{e}_2 are orthogonal

282



\mathbf{e}_3 and \mathbf{e}_4 are not orthogonal



$$0 \leq \theta < \pi$$

If $\mathbf{e}_\theta = [\cos \theta, \sin \theta]$

$$\begin{aligned}\mathbf{v} &= 2\sqrt{2} \mathbf{e}_{\pi/4} \\ &= 2\sqrt{2} \left[\frac{\sqrt{2}}{2}, \frac{\sqrt{2}}{2} \right]\end{aligned}$$

Section 3-2 Polynomial Approximation Using Legendre Polynomials

- Legendre's equation of order n

$$(1-x^2)y'' - 2xy' + n(n+1)y = 0$$

One of the solution: Legendre polynomials

$$n=0 \quad P_0(x)=1$$

$$n=1 \quad P_1(x)=x$$

$$n=2 \quad P_2(x)=\frac{1}{2}(3x^2-1)$$

$$n=3 \quad P_3(x)=\frac{1}{2}(5x^3-3x)$$

$$n=4 \quad P_4(x)=\frac{1}{8}(35x^4-30x^2+3)$$

$$n=5 \quad P_5(x)=\frac{1}{8}(63x^5-70x^3+15x)$$

3.2.1 Legendre Polynomial

Legendre's Equation $(1-x^2)y'' - 2xy' + n(n+1)y = 0$

$$y(x) = \sum_{k=0}^{\infty} c_k x^k \quad \text{代入, 得出}$$

Two linearly independent solutions are

$$y_1(x) = c_0 \left[1 - \frac{n(n+1)}{2!} x^2 + \frac{(n-2)n(n+1)(n+3)}{4!} x^4 - \frac{(n-4)(n-2)n(n+1)(n+3)(n+5)}{6!} x^6 + \dots \right]$$

$$y_2(x) = c_1 \left[x - \frac{(n-1)(n+2)}{3!} x^3 + \frac{(n-3)(n-1)(n+2)(n+4)}{5!} x^5 - \frac{(n-5)(n-3)(n-1)(n+2)(n+4)(n+6)}{7!} x^7 + \dots \right]$$

- (a) When n is not an integer, both the two solutions have infinite number of terms.
- (b) When n is an even integer, $y_1(x)$ has finite number of terms.

In $y_1(x)$, the coefficient of x^k is zero when $k > n$.

- (c) When n is an odd integer, $y_2(x)$ has finite number of terms.

In $y_2(x)$, the coefficient of x^k is zero when $k > n$.

$y_1(x)$ when n is an even integer and $y_2(x)$ when n is an odd integer are called the Legendre polynomials (denoted by $P_n(x)$).

通常選

$$c_0 = (-1)^{n/2} \frac{1 \cdot 3 \cdots (n-1)}{2 \cdot 4 \cdots n}$$

$$c_1 = (-1)^{(n-1)/2} \frac{1 \cdot 3 \cdots n}{2 \cdot 4 \cdots (n-1)}$$

(讓 $P_n(1)$ 一律等於 1)

由 $y_1(x)$

$$P_0(x) = 1$$

$$P_2(x) = \frac{1}{2}(3x^2 - 1)$$

$$P_4(x) = \frac{1}{8}(35x^4 - 30x^2 + 3)$$

由 $y_2(x)$

$$P_1(x) = x$$

$$P_3(x) = \frac{1}{2}(5x^3 - 3x)$$

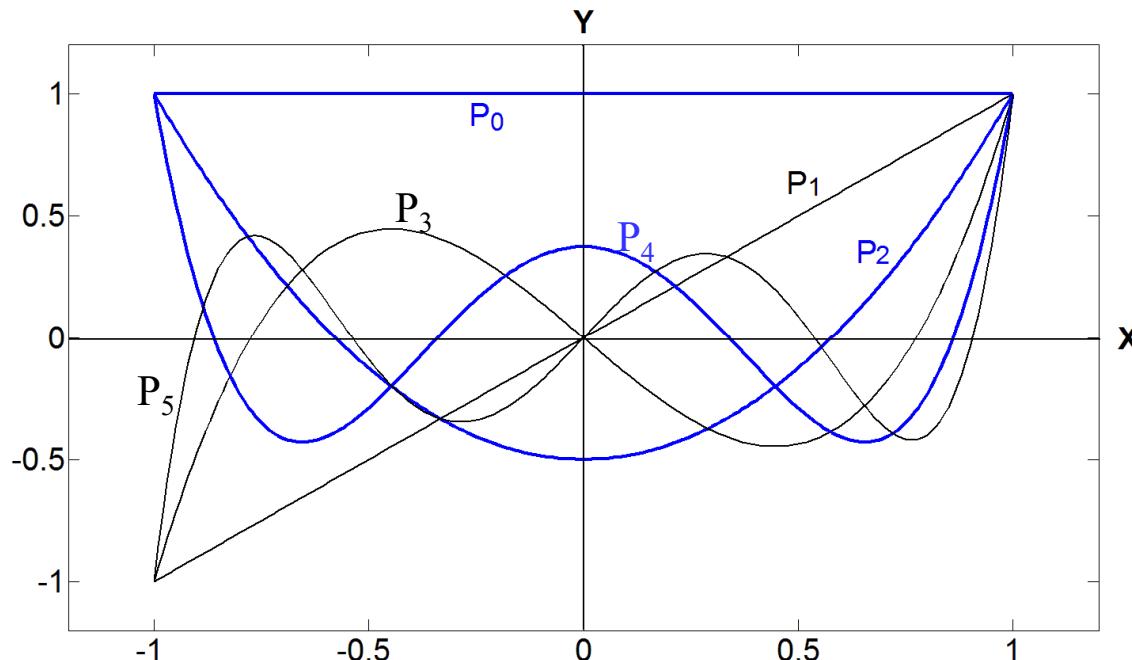
$$P_5(x) = \frac{1}{8}(63x^5 - 70x^3 + 15x)$$

In general,

$$P_n(x) = \frac{1}{2^n n!} \frac{d^n}{dx^n} (x^2 - 1)^n$$

Rodrigues' formula

Legendre polynomials



Interval:

$$x \in [-1, 1]$$



$$(1) P_n(-x) = (-1)^n P_n(x) \quad \text{even / odd symmetry}$$

$$(2) P_n(1) = 1 \quad P_n(-1) = (-1)^n$$

$$(3) P_n(0) = 0 \quad \text{when } n \text{ is odd}$$

$$(4) P_n'(0) = 0 \quad \text{when } n \text{ is even}$$

$$(5) (n+1)P_{n+1}(x) - (2n+1)xP_n(x) + nP_{n-1}(x) = 0 \quad \text{recursive relation}$$

$$(6) \boxed{\int_{-1}^1 P_n(x) P_n(x) dx = \frac{2}{2n+1}}$$

$$(7) \boxed{\int_{-1}^1 P_m(x) P_n(x) dx = 0} \quad \begin{array}{l} \text{If } m \neq n \\ \text{complete and orthogonal} \end{array}$$

Orthogonality property 才是 Legendre polynomials 最重要的性質

3.2.2 Expansion by Legendre Polynomials

若任何在 $x \in [-1, 1]$ 區間為 continuous 的函式 $f(x)$

皆可表示為

$$f(x) = \sum_{n=0}^{\infty} a_n P_n(x)$$

$$\text{由於 } \int_{-1}^1 f(x) P_m(x) dx = \sum_{n=0}^{\infty} a_n \int_{-1}^1 P_m(x) P_n(x) dx = a_m \int_{-1}^1 P_m(x) P_m(x) dx$$

根據 orthogonality property

所以

from page 277

$$a_n = \frac{\int_{-1}^1 f(x) P_n(x) dx}{\int_{-1}^1 P_n(x) P_n(x) dx} = \left(n + \frac{1}{2} \right) \int_{-1}^1 f(x) P_n(x) dx$$

from page 288

Q: How do we use the N^{th} order polynomial to approximate a function $f(x)$ for $x \in [-1, 1]$?

Answer:

$$f(x) = \sum_{n=0}^{N-1} a_n P_n(x)$$

where $a_n = \left(n + \frac{1}{2}\right) \int_{-1}^1 f(x) P_n(x) dx$

The detail of proof can be seen from Section 3.3.

[Example 2] Suppose that

$$f(x) = \cos\left(\frac{\pi}{2}x\right) \quad \text{when } -1 \leq x \leq 1.$$

Try to approximate $f(x)$ by a 2nd order polynomial

$$f(x) \approx f_2(x) = a_0 + a_1x + a_2x^2$$

to minimize $\|f(x) - f_2(x)\|^2 = \int_{-1}^1 (f(x) - f_2(x))^2 dx$

(Solution):

mean square error

Note that $1, x, x^2$ are not a orthonormal set with $x \in [-1, 1]$.

Therefore, instead, we may adopt the Legendre polynomials.

$$P_0(x) = 1 \quad P_1(x) = x \quad P_2(x) = \frac{1}{2}(3x^2 - 1)$$

N=2

Then $f(x) \cong f_2(x) = c_0 P_0(x) + c_1 P_1(x) + c_2 P_2(x)$

$$\text{where } c_0 = \frac{1}{2} \int_{-1}^1 f(x) P_0(x) dx = \frac{1}{2} \int_{-1}^1 \cos\left(\frac{\pi}{2}x\right) dx = \frac{2}{\pi}$$

$$c_1 = \frac{3}{2} \int_{-1}^1 f(x) P_1(x) dx = \frac{3}{2} \int_{-1}^1 x \cos\left(\frac{\pi}{2}x\right) dx = 0$$

$$c_2 = \frac{5}{2} \int_{-1}^1 f(x) P_2(x) dx = \frac{5}{2} \int_{-1}^1 \frac{1}{2}(3x^2 - 1) \cos\left(\frac{\pi}{2}x\right) dx$$

$$= \frac{1}{2} \frac{5}{2} \left(\frac{2}{\pi} \sin\left(\frac{\pi}{2}x\right)(3x^2 - 1) \Big|_{-1}^1 - \int_{-1}^1 \frac{12}{\pi} x \sin\left(\frac{\pi}{2}x\right) dx \right)$$

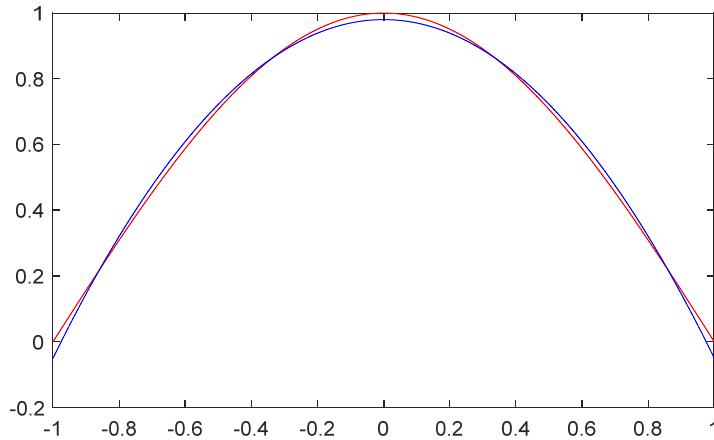
$$= \frac{5}{4} \left(\frac{8}{\pi} - \frac{96}{\pi^3} \right)$$

$$f_2(x) = \frac{2}{\pi}(1) + 0 \cdot x + \frac{5}{4} \left(\frac{8}{\pi} - \frac{96}{\pi^3} \right) \frac{1}{2}(3x^2 - 1)$$

$$f_2(x) = \left(\frac{15}{\pi} - \frac{180}{\pi^3} \right) x^2 + \left(-\frac{3}{\pi} + \frac{60}{\pi^3} \right)$$

$$f(x) = \cos\left(\frac{\pi}{2}x\right)$$

$$f_2(x) = \left(\frac{15}{\pi} - \frac{180}{\pi^3}\right)x^2 + \left(-\frac{3}{\pi} + \frac{60}{\pi^3}\right)$$



red line: $f(x)$
 blue line: $f_2(x)$

Approximation error (expressed by $\|f(x) - f_2(x)\|^2$) is

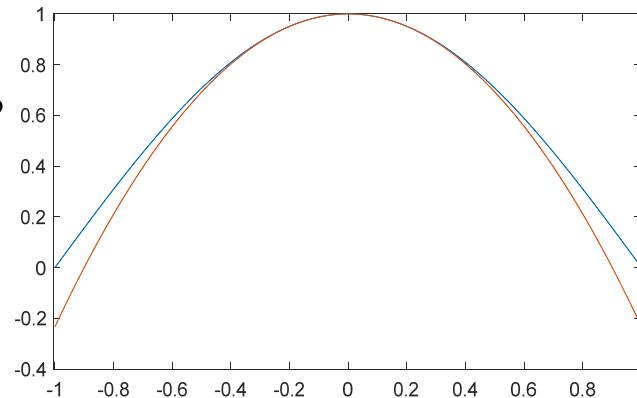
$$\int_{-1}^1 (f(x) - f_2(x))^2 dx = 0.00059606$$

Comparison: When using the Taylor series,

$$f(x) \cong T(x) = 1 - \frac{\pi^2}{8}x^2$$

$f(0) + \frac{f'(0)}{1!}x + \frac{f''(0)}{2!}x^2$

$$\int_{-1}^1 (f(x) - T(x))^2 dx = 0.0125$$



[Example 3] (Zill page 456)

$$f(x) = \begin{cases} 0, & -1 < x < 0 \\ 1, & 0 \leq x < 1. \end{cases}$$



for Legendre

$$= (n + \frac{1}{2}) \int_{-1}^1 f(x) P_n(x) dx$$

SOLUTION

Using $c_n = \frac{\int_a^b f(x) P_n^*(x) dx}{\int_a^b P_n(x) P_n^*(x) dx}$

$$c_0 = \frac{1}{2} \int_{-1}^1 f(x) P_0(x) dx = \frac{1}{2} \int_0^1 1 \cdot 1 dx = \frac{1}{2}$$

$$c_1 = \frac{3}{2} \int_{-1}^1 f(x) P_1(x) dx = \frac{3}{2} \int_0^1 1 \cdot x dx = \frac{3}{4}$$

$$c_2 = \frac{5}{2} \int_{-1}^1 f(x) P_2(x) dx = \frac{5}{2} \int_0^1 1 \cdot \frac{1}{2} (3x^2 - 1) dx = 0$$

$$c_3 = -\frac{7}{16}, \quad c_4 = 0, \quad c_5 = \frac{11}{32}, \quad \dots$$

$$f(x) = \frac{1}{2} P_0(x) + \frac{3}{4} P_1(x) - \frac{7}{16} P_3(x) + \frac{11}{32} P_5(x) + \dots$$

If we want to approximate $f(x)$ by the 1st order polynomial,

$$f(x) \cong c_0 P_0(x) + c_1 P_1(x) = \frac{1}{2} P_0(x) + \frac{3}{4} P_1(x) = \frac{1}{2} + \frac{3}{4} x$$

If we want to approximate $f(x)$ by the 2nd order polynomial,

$$f(x) \cong c_0 P_0(x) + c_1 P_1(x) + c_2 P_2(x) = \frac{1}{2} P_0(x) + \frac{3}{4} P_1(x) + 0 P_2(x) = \frac{1}{2} + \frac{3}{4} x$$

If we want to approximate $f(x)$ by the 3rd order polynomial,

$$\begin{aligned} f(x) &\cong c_0 P_0(x) + c_1 P_1(x) + c_2 P_2(x) + c_3 P_3(x) \\ &= \frac{1}{2} P_0(x) + \frac{3}{4} P_1(x) + 0 P_2(x) - \frac{7}{16} P_3(x) = \frac{1}{2} + \frac{45}{32} x - \frac{35}{32} x^3 \end{aligned}$$

3.2.3 Generalization for the Interval

Problem :

How do we expand $f(x)$ where the range of x is $[a, b]$ and $a \neq -1, b \neq 1$?

$$(1) \quad g(x) = f\left(\frac{b-a}{2}x + \frac{a+b}{2}\right)$$

$$g(-1) = f(a), \quad g(1) = f(b)$$

Note: The range of x is changed into
 $[-1, 1] \quad \frac{b-a}{2}x + \frac{a+b}{2} = \begin{cases} a & \text{if } x = -1 \\ b & \text{if } x = 1 \end{cases}$

(2) Expand $g(x)$ by Legendre polynomials

$$g(x) \cong \sum_{n=0}^N c_n P_n(x) \quad \text{where} \quad c_n = \left(n + \frac{1}{2}\right) \int_{-1}^1 g(x) P_n(x) dx$$

$$(3) \quad f(x) = g\left(\frac{2}{b-a}\left(x - \frac{a+b}{2}\right)\right) \cong \sum_{n=0}^N c_n P_n\left(\frac{2}{b-a}\left(x - \frac{a+b}{2}\right)\right)$$

Section 3.3 Generalization for Function Set Approximation

Suppose that $\phi_0(x), \phi_1(x), \phi_2(x), \dots, \phi_N(x)$ are a set of **independent functions** where $x \in [a, b]$ and the weight function is $w(x)$.

Problem :

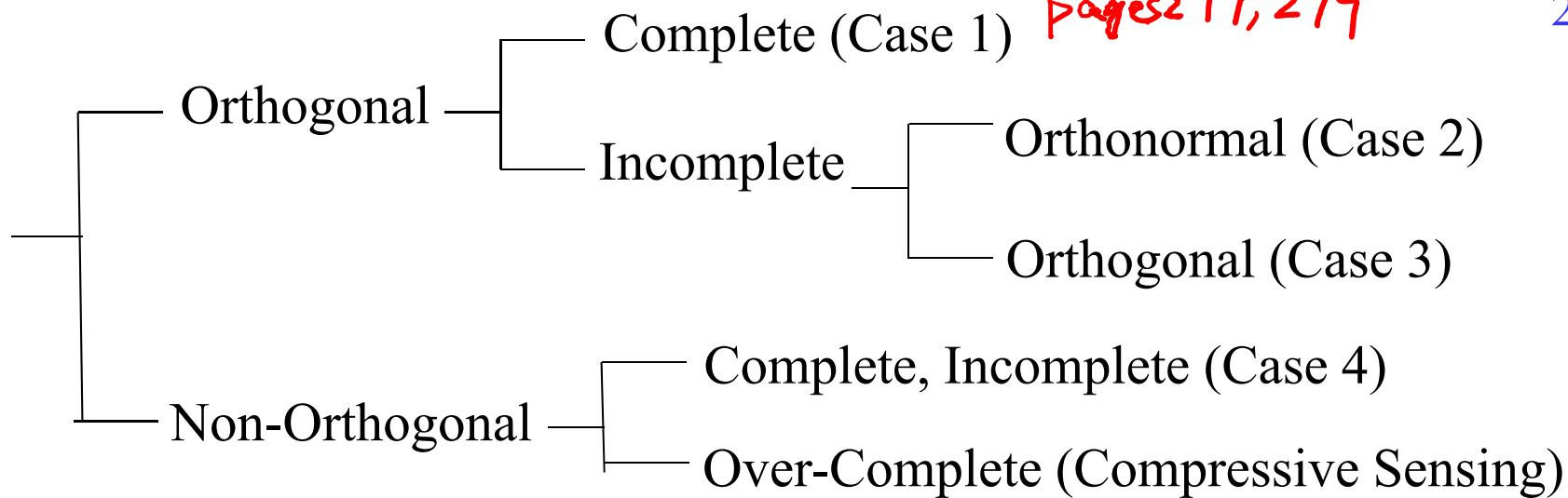
If N is not infinite
 then $\{\phi_n(x) | n=0, 1, \dots, N\}$ is not complete

How do we expand $f(x)$ by $\phi_0(x), \phi_1(x), \phi_2(x), \dots, \phi_N(x)$

$$f_N(x) = \sum_{n=0}^N c_n \phi_n(x)$$

where $error = \|f(x) - f_N(x)\| = \sqrt{\int_a^b w(x)(f(x) - f_N(x))^2 dx}$

is minimized.



(Case 1): The function set is **complete and orthogonal / orthonormal**

$$f(x) = \sum_{n=0}^{\infty} c_n \phi_n(x)$$

$$c_n = \frac{\int_a^b w(x) f(x) \phi_n^*(x) dx}{\int_a^b w(x) |\phi_n(x)|^2 dx}$$

(orthogonal case)

$$c_n = \int_a^b w(x) f(x) \phi_n^*(x) dx$$

(orthonormal case)

$$\text{error} = 0$$

(Case 2): The function set is incomplete and orthonormal

$$f(x) \approx f_N(x) = \sum_{n=0}^N d_n \phi_n(x) \quad d_n = \int_a^b w(x) f(x) \phi_n^*(x) dx$$

$$\text{error} = \|f(x) - f_N(x)\| = \sqrt{\sum_{n=N+1}^{\infty} |d_n|^2} = \sqrt{\int_a^b w(x) f^2(x) dx - \sum_{n=0}^N |d_n|^2}$$

(Case 3): The function set is incomplete and orthogonal

$$f(x) \approx f_N(x) = \sum_{n=0}^N d_n \phi_n(x)$$

$$d_n = \frac{\int_a^b w(x) f(x) \phi_n^*(x) dx}{\int_a^b w(x) |\phi_n(x)|^2 dx}$$

$$\text{error} = \|f(x) - f_N(x)\| = \sqrt{\sum_{n=N+1}^{\infty} |d_n|^2 \int_a^b w(x) |\phi_n(x)|^2 dx}$$

$$= \sqrt{\int_a^b w(x) f^2(x) dx - \sum_{n=0}^N |d_n|^2 \int_a^b w(x) |\phi_n(x)|^2 dx}$$

(Case 4): The function set is **not orthogonal** and complete or incomplete

Using the **Gram-Schmidt method** to convert it into an orthonormal set.
(page 309) (Case 2)

(Case 5): The function set is **over-complete**

Using the **compressive sensing method** (附錄七).

3.3.1 Orthonormal / Orthogonal Function Set Expansion

(Case 1)

[Theorem 3.3.1] Parseval's Theorem (Energy Preservation Theorem)

Suppose that $\phi_0(x), \phi_1(x), \phi_2(x), \phi_3(x), \dots$ are a **complete** and **orthonormal** function set for $x \in [a, b]$ and

$$f(x) = \sum_{n=0}^{\infty} c_n \phi_n(x) \quad \text{where} \quad c_n = (f(x), \phi_n(x)) \\ = \int_a^b w(x) f(x) \phi_n^*(x) dx$$

Then

$$\|f(x)\|^2 = (f(x), f(x)) = \sum_{n=0}^{\infty} |c_n|^2 \quad \int_a^b w(x) |f(x)|^2 dx = \sum_{n=0}^{\infty} |c_n|^2$$

(Proof):

$$\begin{aligned}
 & \int_a^b w(x) |f(x)|^2 dx = \int_a^b w(x) f(x) f^*(x) dx \\
 &= \int_a^b w(x) \sum_{n=0}^{\infty} c_n \phi_n(x) \sum_{m=0}^{\infty} c_m^* \phi_m^*(x) dx \\
 &= \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} c_n c_m^* \int_a^b w(x) \phi_n(x) \phi_m^*(x) dx \\
 \text{Since } & \int_a^b w(x) \phi_n(x) \phi_m^*(x) dx = 0 \text{ if } n \neq m \quad \text{only consider } m=n
 \end{aligned}$$

$$\begin{aligned}
 & \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} c_n c_m^* \int_a^b w(x) \phi_n(x) \phi_m^*(x) dx = \sum_{n=0}^{\infty} c_n c_n^* \int_a^b w(x) \phi_n(x) \phi_n^*(x) dx \\
 &= \sum_{n=0}^{\infty} |c_n|^2 \int_a^b w(x) |\phi_n(x)|^2 dx
 \end{aligned}$$

$$\int_a^b w(x) |f(x)|^2 dx = \sum_{n=0}^{\infty} |c_n|^2 \int_a^b w(x) \phi_n(x) \phi_n^*(x) dx$$

The result on the previous page leads to Parseval's theorem:

$$\int_a^b w(x) |f(x)|^2 dx = \sum_{n=0}^{\infty} |c_n|^2 \int_a^b w(x) |\phi_n(x)|^2 dx$$

$$\|f(x)\|^2 = \sum_n |c_n|^2 \|\phi_n(x)\|^2$$

Specially, if the function set $\{\phi_0(x), \phi_1(x), \phi_2(x), \dots\}$ is orthonormal

$$\int_a^b w(x) |f(x)|^2 dx = \sum_{n=0}^{\infty} |c_n|^2$$

$$\sum_{n=N+1}^{\infty} |c_n|^2 = \sum_{n=0}^{\infty} |c_n|^2 - \sum_{n=0}^N |c_n|^2 = \|f(x)\|^2 - \sum_{n=0}^N |c_n|^2$$

[Theorem 3.3.2] Error When Expanded by an Incomplete Orthonormal Set

Suppose that $\phi_0(x), \phi_1(x), \phi_2(x), \dots, \phi_N(x)$ are an incomplete and orthonormal function set for $x \in [a, b]$. Now, we want to approximate $f(x)$ by a linear combination of $\phi_0(x), \phi_1(x), \phi_2(x), \dots, \phi_N(x)$:

$$f(x) \cong f_N(x) = \sum_{n=0}^N d_n \phi_n(x)$$

To minimize the approximation error, d_n should be calculated from

$$d_n = \int_a^b w(x) f(x) \phi_n^*(x) dx$$

Then, the approximation error is:

$$\text{approximation error} = \|f(x) - f_N(x)\| = \sqrt{\int_a^b w(x) (f(x) - f_N(x))^2 dx}$$

$$= \sqrt{\int_a^b w(x) f^2(x) dx - \sum_{n=0}^N |d_n|^2}$$

(Proof):

Suppose that $\phi_0(x), \phi_1(x), \phi_2(x), \dots, \phi_N(x)$ is a subset of the complete and orthonormal function set $\phi_0(x), \phi_1(x), \phi_2(x), \dots, \phi_N(x), \phi_{N+1}(x), \dots$. Then, $f(x)$ can be expressed as

$$f(x) = \sum_{n=0}^{\infty} c_n \phi_n(x) \quad \text{where} \quad c_n = \int_a^b w(x) f(x) \phi_n^*(x) dx$$

Therefore,

$$f(x) - f_N(x) = \sum_{n=0}^N (c_n - d_n) \phi_n(x) + \sum_{n=N+1}^{\infty} c_n \phi_n(x)$$

Then, from Theorem 3.3.1, **Parseval's theorem page 303**

$$\|f(x) - f_N(x)\|^2 = \sum_{n=0}^N |c_n - d_n|^2 + \sum_{n=N+1}^{\infty} |c_n|^2$$

To minimize $\|f(x) - f_N(x)\|^2$, we should set

$$d_n = c_n = \int_a^b w(x) f(x) \phi_n^*(x) dx \quad \text{for } n = 0, 1, \dots, N$$

Note that, when $d_n = c_n$, then

$$\begin{aligned} \|f(x) - f_N(x)\|^2 &= \sum_{n=N+1}^{\infty} |c_n|^2 && \text{from } \|f(x)\|^2 = \sum_{n=0}^{\infty} |c_n|^2 \\ &= \|f(x)\|^2 - \sum_{n=0}^N |c_n|^2 \\ &= \int_a^b w(x) |f(x)|^2 dx - \sum_{n=0}^N |c_n|^2 \end{aligned}$$

Theorem 3.3.2 is hence proved.

[Theorem 3.3.3] Error When Expanded by an Incomplete Orthogonal Set

Suppose that $\phi_0(x), \phi_1(x), \phi_2(x), \dots, \phi_N(x)$ are an incomplete and orthogonal function set for $x \in [a, b]$. Now, we want to approximate $f(x)$ by a linear combination of $\phi_0(x), \phi_1(x), \phi_2(x), \dots, \phi_N(x)$:

$$f(x) \cong f_N(x) = \sum_{n=0}^N d_n \phi_n(x)$$

To minimize the approximation error, d_n should be calculated from

$$d_n = \int_a^b w(x) f(x) \phi_n^*(x) dx / \int_a^b w(x) |\phi_n(x)|^2 dx$$

Then, the approximation error is:

$$\text{approximation error} = \|f(x) - f_N(x)\| = \sqrt{\int_a^b w(x) (f(x) - f_N(x))^2 dx}$$

$$= \sqrt{\int_a^b w(x) f^2(x) dx - \sum_{n=0}^N |d_n|^2 \int_a^b w(x) |\phi_n(x)|^2 dx}$$

(Proof): The formula of d_n is directly from page 277.

$$\text{If } \psi_n(x) = \frac{\phi_n(x)}{\|\phi_n(x)\|}$$

then $\psi_0(x), \psi_1(x), \psi_2(x), \dots, \psi_N(x)$ form an orthonormal set.

From (Case 2),

$$f(x) \cong f_N(x) = \sum_{n=0}^N \hat{d}_n \psi_n(x) \quad \text{where} \quad \hat{d}_n = \int_a^b w(x) f(x) \psi_n^*(x) dx$$

$$\text{error} = \|f(x) - f_N(x)\| = \sqrt{\int_a^b w(x) f^2(x) dx - \sum_{n=0}^N |\hat{d}_n|^2}$$

Since

$$d_n = \frac{\int_a^b w(x) f(x) \phi_n^*(x) dx}{\|\phi_n(x)\|^2} = \frac{\int_a^b w(x) f(x) \psi_n^*(x) dx}{\|\phi_n(x)\|} = \frac{\hat{d}_n}{\|\phi_n(x)\|}$$

$$\text{error} = \sqrt{\int_a^b w(x) f^2(x) dx - \sum_{n=0}^N |\hat{d}_n|^2} = \sqrt{\int_a^b w(x) f^2(x) dx - \sum_{n=0}^N |d_n|^2 \|\phi_n(x)\|^2}$$

3.3.2 Non-Orthogonal Function Set Expansion

(Case 4)

How do we generate an orthonormal function set $\{\phi_0(x), \phi_1(x), \phi_2(x), \phi_3(x), \dots\}$ if the input $\{p_0(x), p_1(x), p_2(x), p_3(x), \dots\}$ is independent but not an orthogonal function set?

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Gram-Schmidt process

$$\phi_0(x) = \frac{p_0(x)}{\|p_0(x)\|}$$

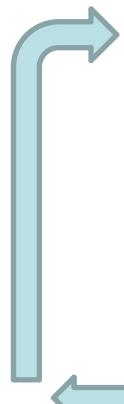
$$n = 0$$

$$\|f[n]\| = \sqrt{\sum_n w[n] |f[n]|^2}$$

$$(f[n], h[n]) = \sum_n w[n] f[n] h^*[n]$$

$$g_n(x) = p_n(x) - \sum_{m=0}^{n-1} (p_n(x), \phi_m(x)) \phi_m(x)$$

$$\phi_n(x) = \frac{g_n(x)}{\|g_n(x)\|}$$



Proof for orthogonality of the function set generated from the Gram-Schmidt process

Suppose that we have known that $\phi_0(x), \phi_1(x), \phi_2(x), \dots, \phi_{n-1}(x)$ are orthonormal.

If $k < n$,

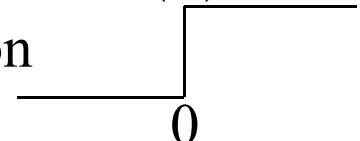
$$\begin{aligned}
 (\phi_n(x), \phi_k(x)) &= \left(\frac{g_n(x)}{\|g_n(x)\|}, \phi_k(x) \right) \\
 &= \frac{1}{\|g_n(x)\|} \left(p_n(x) - \sum_{m=0}^{n-1} (p_n(x), \phi_m(x)) \phi_m(x), \phi_k(x) \right) \\
 &\quad \text{(Red note: } (\phi_m, \phi_k) = 0 \text{ if } m \neq k) \\
 &= \frac{1}{\|g_n(x)\|} \left[(p_n(x), \phi_k(x)) - \sum_{m=0}^{n-1} (p_n(x), \phi_m(x)) (\phi_m(x), \phi_k(x)) \right] \\
 &= \frac{1}{\|g_n(x)\|} [(p_n(x), \phi_k(x)) - (p_n(x), \phi_k(x))] = 0
 \end{aligned}$$

[Example 4]

Derive $\phi_0(x)$, $\phi_1(x)$, $\phi_2(x)$, such that

$$\phi_n(x) = \sum_{k=0}^n \tau_{n,k} p_k(x), \quad p_k(x) = u(x-k) - u(x-k-2)$$

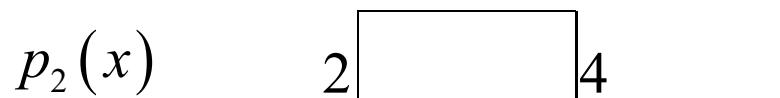
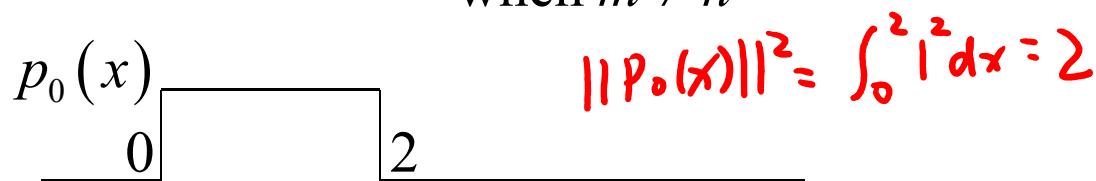
$u(x)$: unit step function



and

$$\int_0^\infty \phi_n(x) \phi_m(x) dx = 0 \quad \int_0^\infty \phi_n(x) \phi_n(x) dx = 1$$

when $m \neq n$



Answer:

$$\text{Set } p_k(x) = u(x-k) - u(x-k-2)$$

$$\phi_0(x) = \frac{p_0(x)}{\|p_0(x)\|} = \frac{u(x) - u(x-2)}{\sqrt{2}}$$

$$(P_1, \phi_0) = \frac{1}{\sqrt{2}} \int_1^2 1 dx = \frac{1}{\sqrt{2}}$$

$$g_1(x) = p_1(x) - (p_1(x), \phi_0(x)) \phi_0(x)$$

$$= u(x-1) - u(x-3) - \frac{1}{\sqrt{2}} \left(\frac{u(x) - u(x-2)}{\sqrt{2}} \right)$$

$$\phi_1(x) = \frac{g_1(x)}{\|g_1(x)\|} = \frac{u(x-1) - u(x-3) - \frac{1}{2}(u(x) - u(x-2))}{\sqrt{6}/2}$$

$$\begin{aligned}
g_2(x) &= p_2(x) - (p_2(x), \phi_0(x))\phi_0(x) - (p_2(x), \phi_1(x))\phi_1(x) \\
&= u(x-2) - u(x-4) - \frac{2}{\sqrt{6}} \frac{u(x-1) - u(x-3) - \frac{1}{2}(u(x) - u(x-2))}{\sqrt{6}/2} \\
&= u(x-2) - u(x-4) - \frac{2}{3}u(x-1) + \frac{2}{3}u(x-3) + \frac{1}{3}(u(x) - u(x-2)) \\
\phi_2(x) &= \frac{g_2(x)}{\|g_2(x)\|} \\
&= \frac{u(x-2) - u(x-4) - \frac{2}{3}(u(x-1) - u(x-3)) + \frac{1}{3}(u(x) - u(x-2))}{2/\sqrt{3}}
\end{aligned}$$

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附錄七 Compressive Sensing

The problems that compressive sensing deals with:

Suppose that $b_0(t), b_1(t), b_2(t), b_3(t) \dots$ form an **over-complete** and **non-orthogonal** spanning set.

(Problem 1) We want to minimize $\|c\|_0$ ($\|\cdot\|_0$ is zero-order norm , $\|c\|_0$ 意指 c_m 的值不為 0 的個數) such that

$$x(t) = \sum_m c_m b_m(t)$$

(Problem 2) We want to minimize $\|c\|_0$ such that

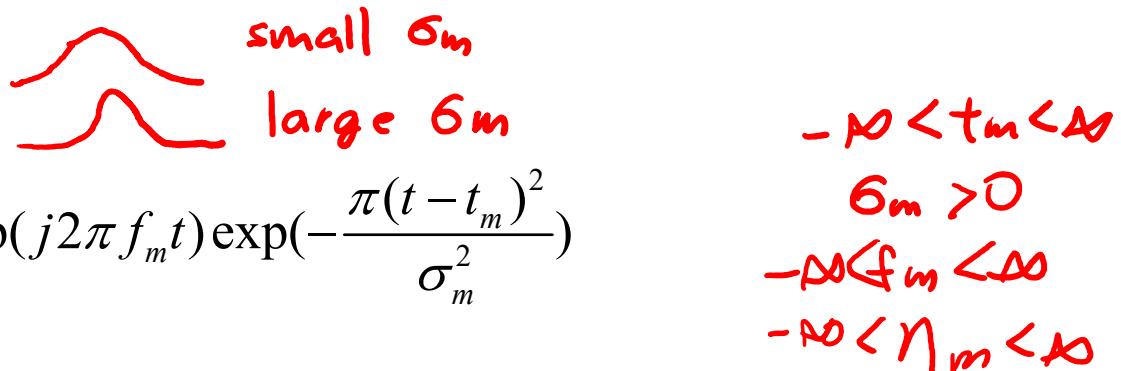
$$\int \left(x(t) - \sum_m c_m b_m(t) \right)^2 dt < \text{threshold}$$

(Problem 3) When $\|c\|_0$ is limited to M , we want to minimize

$$\int \left(x(t) - \sum_m c_m b_m(t) \right)^2 dt$$

Examples for the spanning set used for compressive sensing
(Since they are not linearly independent, they are not basis).

3-atom form



4-atom form

$$b_m(t) = \exp(j2\pi(f_m t + \eta_m t^2)) \exp\left(-\frac{\pi(t-t_m)^2}{\sigma_m^2}\right)$$

Problems: over-complete, non-orthogonal, too many functions in the sets

Section 3.4 Other Orthogonal Polynomials (只教不考)

In addition to Legendre Polynomials, there are many other orthogonal polynomials. However, their weight functions and intervals are different.

- [1] R. Beals, Special Functions and Orthogonal Polynomials, Cambridge Studies in Advanced Mathematics, vol. 153, Cambridge University Press, 2016.
- [2] M. R. Spiegel, Mathematical Handbook, Schaum, 1990.

Summary of Weights and Supports of Orthogonal Polynomials

317

Name	Weight Function $w(x)$	Support
✓ Legendre	1	$x \in [-1, 1]$
Jacobi	$(1+x)^n(1-x)^m$	$x \in [-1, 1]$
Associated Legendre (Ultraspherical, Gegenbauer)	$(1-x^2)^m$	$x \in [-1, 1]$
✓ Chebyshev (1 st Kind) $n = m = -1/2$	$(1-x^2)^{-1/2}$	$x \in [-1, 1]$
Chebyshev (2 nd Kind)	$(1-x^2)^{1/2}$	$x \in [-1, 1]$
✓ Laguerre	e^{-x}	$x \in [0, \infty)$
Associated Laguerre	$x^m e^{-x}$	$x \in [0, \infty)$
✓ Hermite	e^{-x^2}	$x \in (-\infty, \infty)$

- Associated Legendre Functions

$$P_{n,m}(x) = \frac{d^m}{dx^m} P_n(x)$$

$P_n(x)$: the Legendre polynomial of order n , in fact, $P_n(x) = P_{n,0}(x)$

They are orthogonal for $x \in [-1, 1]$, $w(x) = (1 - x^2)^m$

$$\int_{-1}^1 (1 - x^2)^m P_{n,m}(x) P_{k,m}(x) dx = 0 \quad \text{if } n \neq k$$

$$\int_{-1}^1 (1 - x^2)^m (P_{n,m}(x))^2 dx = \frac{2}{2n+1} \frac{(n+m)!}{(n-m)!}$$

Ex: When $m = 1$,

$$P_{1,1}(x) = 1$$

$$P_{2,1}(x) = 2x$$

$$P_{3,1}(x) = \frac{15}{2}x^2 - \frac{3}{2}$$

$$P_{4,1}(x) = \frac{35}{2}x^3 - \frac{15}{2}x$$

- Chebychev polynomials 電子學和 filter design 常用

$$P_n(\cos \theta) = \cos n\theta$$

$$P_n(x) = \sum_{k=0}^{n/2} \binom{n}{2k} x^{n-2k} (1-x^2)^k$$

They are orthogonal for $x \in [-1, 1]$ $w(x) = \frac{1}{\sqrt{1-x^2}}$

$$\int_{-1}^1 \frac{1}{\sqrt{1-x^2}} P_n(x) P_k(x) dx = 0$$

if $n \neq k$

$$\int_{-1}^1 \frac{P_n^2(x)}{\sqrt{1-x^2}} dx = \begin{cases} \pi & \text{if } n = 0, \\ \pi/2 & \text{otherwise} \end{cases}$$

They are the solutions of $(1-x^2)P_n''(x) - xP_n'(x) + n^2 P_n(x) = 0$

$$P_0(x) = 1$$

$$P_1(x) = x$$

$$P_2(x) = 2x^2 - 1$$

$$P_3(x) = 4x^3 - 3x$$

- Laguerre polynomials

$$P_n(x) = e^x \frac{d^n}{dx^n} (x^n e^{-x})$$

They are orthogonal for $x \in [0, \infty)$ $w(x) = e^{-x}$

$$\int_0^\infty e^{-x} P_n(x) P_k(x) dx = 0 \quad \int_0^\infty e^{-x} (P_n(x))^2 dx = (n!)^2$$

if $n \neq k$

They are the solutions of $xP_n''(x) + (1-x)P_n'(x) + nP_n(x) = 0$

$$P_0(x) = 1$$

$$P_1(x) = -x + 1$$

$$P_2(x) = x^2 - 4x + 2$$

$$P_3(x) = -x^3 + 9x^2 - 18x + 6$$

- Associated Laguerre polynomials

$$P_{n,m}(x) = \frac{d^m}{dx^m} (P_n(x))$$

where $P_n(x)$ is the n^{th} order Laguerre polynomial

They are orthogonal for $x \in [0, \infty)$ $w(x) = x^m e^{-x}$

$$\int_0^\infty x^m e^{-x} P_{n,m}(x) P_{k,m}(x) dx = 0 \quad \int_0^\infty x^m e^{-x} (P_{n,m}(x))^2 dx = \frac{(n!)^2}{(n-m)!}$$

if $n \neq k$

They are the solutions of $xP_n''(x) + (m+1-x)P_n'(x) + (n-m)P_n(x) = 0$

$$P_{1,1}(x) = -1$$

$$P_{2,1}(x) = 2x - 4$$

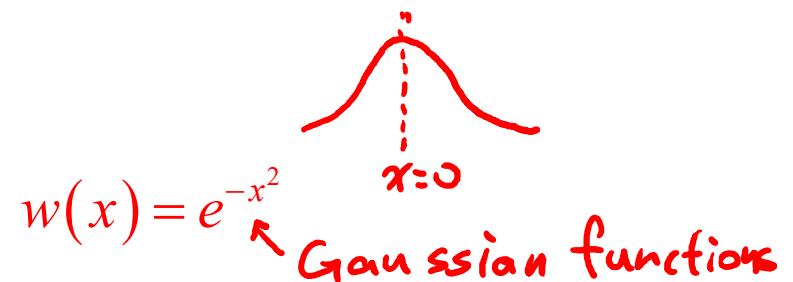
$$P_{3,1}(x) = -3x^2 + 18x - 18$$

$$P_{4,1}(x) = 4x^3 - 48x^2 + 144x - 96$$

• Hermite polynomials 電磁波、光學、頻譜分析常用

$$P_n(x) = (-1)^n e^{x^2} \frac{d^n}{dx^n} (e^{-x^2})$$

They are orthogonal for $x \in (-\infty, \infty)$



$$\int_{-\infty}^{\infty} e^{-x^2} P_n(x) P_k(x) dx = 0 \quad \text{if } n \neq k$$

$$\int_{-\infty}^{\infty} e^{-x^2} (P_n(x))^2 dx = 2^n n! \sqrt{\pi}$$

They are the solutions of $P_n''(x) - xP_n'(x) + nP_n(x) = 0$

$$P_0(x) = 1$$

$$P_1(x) = 2x$$

$$P_2(x) = 4x^2 - 2$$

$$P_3(x) = 8x^3 - 12x$$

$$P_4(x) = 16x^4 - 48x^2 + 12$$

$$P_5(x) = 32x^5 - 160x^3 + 120x$$