Approximation Theory

Rational Function Approximation

Lecture Notes #13

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Disadvantage of Polynomial Approximation:

[1] Polynomials tend to be oscillatory, which causes errors. This is sometimes, but not always, fixable: — *E.g.* if we are free to select the node points we can minimize the interpolation error *(Chebyshev polynomials)*, or optimize for integration *(Gaussian Quadrature)*.

We are going to use rational functions, $r(x)$, of the form

$$r(x) = \frac{p(x)}{q(x)} = \frac{\displaystyle\sum_{i=0}^{n} p_i x^i}{1 + \displaystyle\sum_{j=1}^{m} q_i x^i}$$

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Since this is a richer class of functions than polynomials — rational functions with $q(x) \equiv 1$ are polynomials, we expect that ***rational approximation of degree N gives results that are at least as good as polynomial approximation of degree N.***

Extension of **Taylor expansion** to rational functions; selecting the p_i's and q_i's so that $r^{(k)}(x_0) = f^{(k)}(x_0)\ \forall k = 0, 1, \ldots, N$.

$$f(x) - r(x) = f(x) - \frac{p(x)}{q(x)} = \frac{f(x)q(x) - p(x)}{q(x)}$$

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Now, use the Taylor expansion $f(x) \sim \sum_{i=0}^{\infty} a_i (x - x_0)^i$, for simplicity $x_0 = 0$:

$$f(x) - r(x) = \frac{\displaystyle\sum_{\mathbf{i=0}}^{\infty} \mathbf{a_i x^i} \sum_{\mathbf{i=0}}^{\mathbf{m}} \mathbf{q_i x^i} - \sum_{\mathbf{i=0}}^{\mathbf{n}} \mathbf{p_i x^i}}{q(x)}.$$

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Next, we choose $p_0, p_1, \ldots, p_n$ and $q_1, q_2, \ldots, q_m$ so that the numerator has no terms of degree $\leq N$.

For simplicity we (sometimes) define the "indexing-out-of-bounds" coefficients:

$$\begin{cases} p_{n+1} = p_{n+2} = \ldots = p_N = 0 \\ q_{m+1} = q_{m+2} = \ldots = q_N = 0, \end{cases}$$

so we can express the **coefficients of x^k** in

$$\sum_{i=0}^{\infty} a_i x^i \sum_{i=0}^{m} q_i x^i - \sum_{i=0}^{n} p_i x^i = 0, \quad k = 0, 1, \ldots, N$$

as

$$\sum_{i=0}^{k} a_i q_{k-i} = p_k, \quad k = 0, 1, \ldots, N.$$

Find the Padé approximation of $f(x)$ of degree 5, where $f(x) \sim a_0 + a_1 x + \ldots a_5 x^5$ is the Taylor expansion of $f(x)$ about the point $x_0 = 0$.

The corresponding equations are:

x^0	a_0	$-$	p_0	$=$	0
x^1	$a_0 q_1 + a_1$	$-$	p_1	$=$	0
x^2	$a_0 q_2 + a_1 q_1 + a_2$	$-$	p_2	$=$	0
x^3	$a_0 q_3 + a_1 q_2 + a_2 q_1 + a_3$	$-$	p_3	$=$	0
x^4	$a_0 q_4 + a_1 q_3 + a_2 q_2 + a_3 q_1 + a_4$	$-$	p_4	$=$	0
x^5	$a_0 q_5 + a_1 q_4 + a_2 q_3 + a_3 q_2 + a_4 q_1 + a_5$	$-$	p_5	$=$	0

Note: $p_0 = a_0$**!!!** (This reduces the number of unknowns and equations by one (1).)

We get a linear system for $p_1, p_2, \ldots, p_N$ and $q_1, q_2, \ldots, q_N$:

$$\begin{bmatrix} a_0 & & & & \\ a_1 & a_0 & & & \\ a_2 & a_1 & a_0 & & \\ a_3 & a_2 & a_1 & a_0 & \\ a_4 & a_3 & a_2 & a_1 & a_0 \end{bmatrix} \begin{bmatrix} q_1 \\ q_2 \\ q_3 \\ q_4 \\ q_5 \end{bmatrix} - \begin{bmatrix} p_1 \\ p_2 \\ p_3 \\ p_4 \\ p_5 \end{bmatrix} = - \begin{bmatrix} a_1 \\ a_2 \\ a_3 \\ a_4 \\ a_5 \end{bmatrix}.$$

If we want $n = 3$, $m = 2$:

$$\begin{bmatrix} a_0 & & & & \\ a_1 & a_0 & & & \\ a_2 & a_1 & \mathbf{a_0} & & \\ a_3 & a_2 & \mathbf{a_1} & \mathbf{a_0} & \\ a_4 & a_3 & \mathbf{a_2} & \mathbf{a_1} & \mathbf{a_0} \end{bmatrix} \begin{bmatrix} q_1 \\ q_2 \\ \mathbf{0} \\ \mathbf{0} \\ \mathbf{0} \end{bmatrix} - \begin{bmatrix} p_1 \\ p_2 \\ p_3 \\ 0 \\ 0 \end{bmatrix} = - \begin{bmatrix} a_1 \\ a_2 \\ a_3 \\ a_4 \\ a_5 \end{bmatrix}.$$

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If we want $n = 3$, $m = 2$:

$$\begin{bmatrix} a_0 & & \mathbf{-1} & & \\ a_1 & a_0 & & & \\ a_2 & a_1 & \mathbf{0} & & \\ a_3 & a_2 & \mathbf{0} & a_0 & \\ a_4 & a_3 & \mathbf{0} & a_1 & a_0 \end{bmatrix} \begin{bmatrix} q_1 \\ q_2 \\ \mathbf{p_1} \\ 0 \\ 0 \end{bmatrix} - \begin{bmatrix} \mathbf{0} \\ p_2 \\ p_3 \\ 0 \\ 0 \end{bmatrix} = - \begin{bmatrix} a_1 \\ a_2 \\ a_3 \\ a_4 \\ a_5 \end{bmatrix}.$$

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$$\begin{bmatrix} a_0 & & -1 & & \\ a_1 & a_0 & & \mathbf{-1} & \\ a_2 & a_1 & 0 & & \\ a_3 & a_2 & 0 & \mathbf{0} & \\ a_4 & a_3 & 0 & \mathbf{0} & a_0 \end{bmatrix} \begin{bmatrix} q_1 \\ q_2 \\ p_1 \\ \mathbf{p_2} \\ 0 \end{bmatrix} - \begin{bmatrix} 0 \\ \mathbf{0} \\ p_3 \\ 0 \\ 0 \end{bmatrix} = - \begin{bmatrix} a_1 \\ a_2 \\ a_3 \\ a_4 \\ a_5 \end{bmatrix}.$$

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The Taylor series expansion for e^{-x} about $x_0 = 0$ is $\sum_{k=0}^{\infty} \frac{(-1)^k}{k!} x^k$, hence $\{a_0, a_1, a_2, a_3, a_4, a_5\} = \{1, -1, \frac{1}{2}, \frac{-1}{6}, \frac{1}{24}, \frac{-1}{120}\}$.

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$$\begin{bmatrix} 1 & 0 & -1 & & \\ -1 & 1 & 0 & -1 & \\ 1/2 & -1 & 0 & 0 & -1 \\ -1/6 & 1/2 & 0 & 0 & 0 \\ 1/24 & -1/6 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} q_1 \\ q_2 \\ p_1 \\ p_2 \\ p_3 \end{bmatrix} = - \begin{bmatrix} -1 \\ 1/2 \\ -1/6 \\ 1/24 \\ -1/120 \end{bmatrix},$$

which gives $\{q_1, q_2, p_1, p_2, p_3\} = \{2/5,\ 1/20,\ -3/5,\ 3/20,\ -1/60\}$

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which gives $\{q_1, q_2, p_1, p_2, p_3\} = \{2/5,\ 1/20,\ -3/5,\ 3/20,\ -1/60\}$, *i.e.*

$$r_{3,2}(x) = \frac{1 - \dfrac{3}{5}x + \dfrac{3}{20}x^2 - \dfrac{1}{60}x^3}{1 + \dfrac{2}{5}x + \dfrac{1}{20}x^2}$$

All the possible Padé approximations of degree 5 are:

$$r_{5,0}(x) = 1 - x + \frac{1}{2}x^2 - \frac{1}{6}x^3 + \frac{1}{24}x^4 - \frac{1}{120}x^5$$

$$r_{4,1}(x) = \frac{1-\frac{4}{5}x+\frac{3}{10}x^2-\frac{1}{15}x^3+\frac{1}{120}x^4}{1+\frac{1}{5}x}$$

$$r_{3,2}(x) = \frac{1-\frac{3}{5}x+\frac{3}{20}x^2-\frac{1}{60}x^3}{1+\frac{2}{5}x+\frac{1}{20}x^2}$$

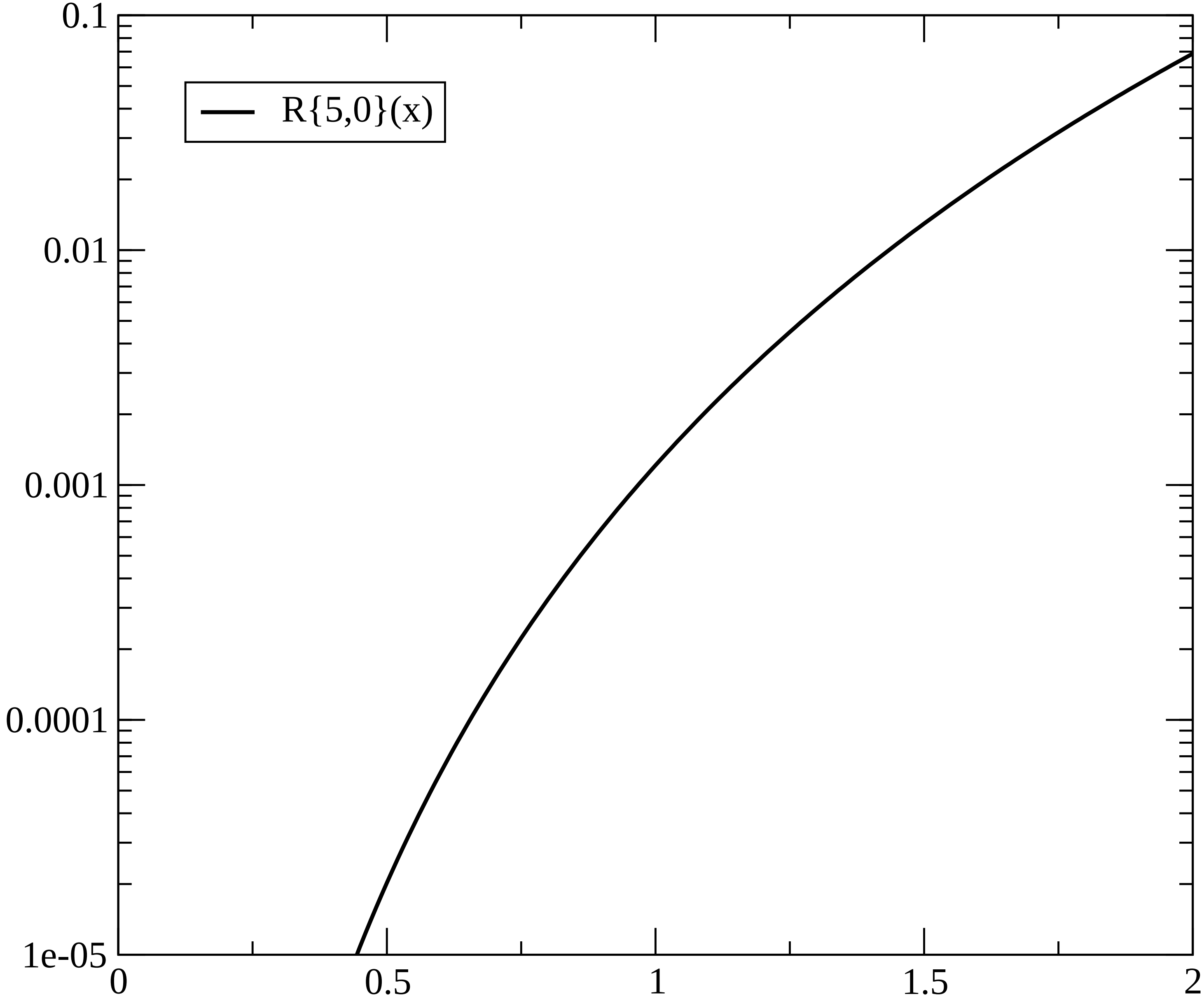
$$r_{2,3}(x) = \frac{1-\frac{2}{5}x+\frac{1}{20}x^2}{1+\frac{3}{5}x+\frac{3}{20}x^2+\frac{1}{60}x^3}$$

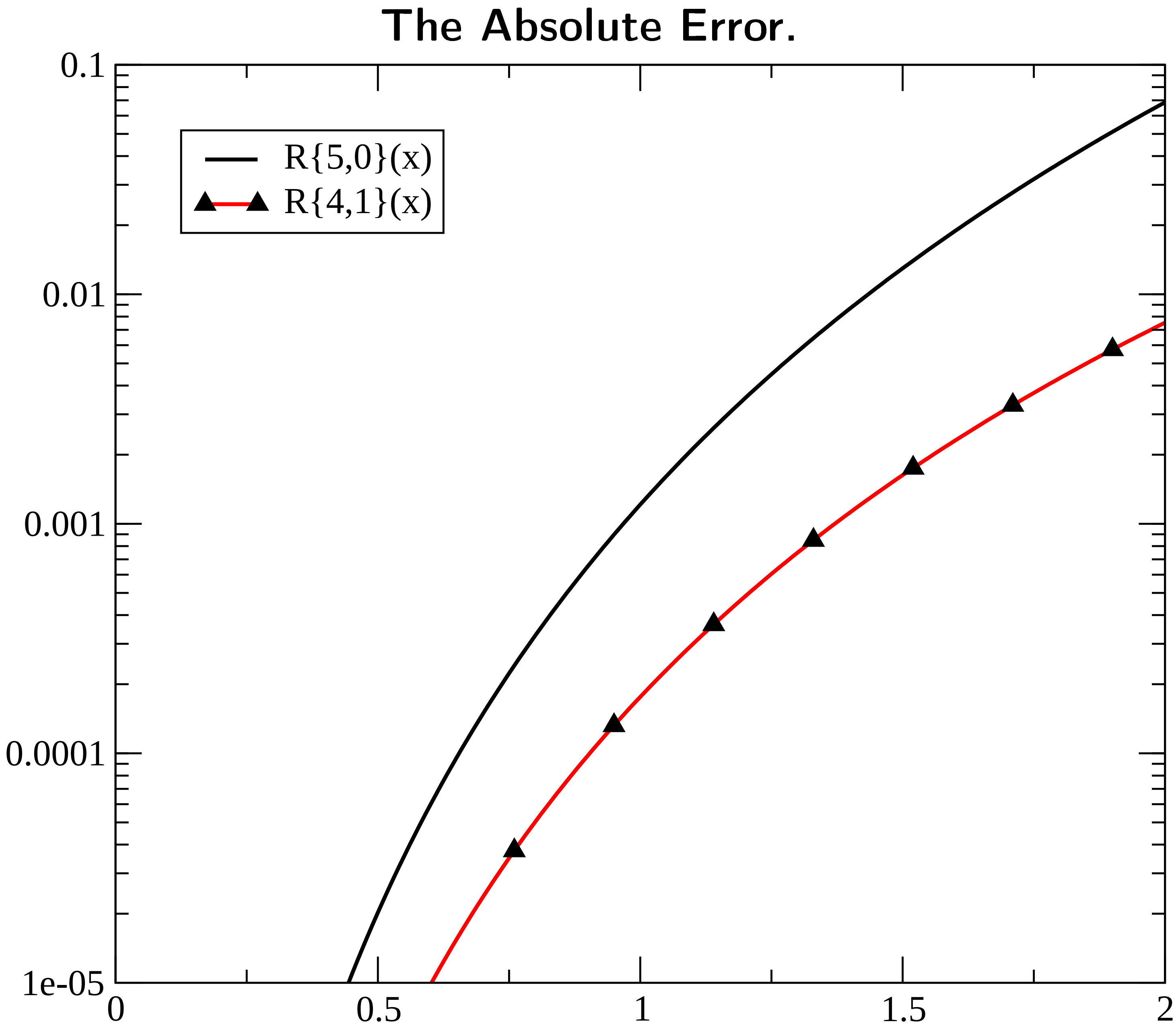
$$r_{1,4}(x) = \frac{1-\frac{1}{5}x}{1+\frac{4}{5}x+\frac{3}{10}x^2+\frac{1}{15}x^3+\frac{1}{120}x^4}$$

$$r_{0,5}(x) = \frac{1}{1+x+\frac{1}{2}x^2+\frac{1}{6}x^3+\frac{1}{24}x^4+\frac{1}{120}x^5}$$

Note: $r_{5,0}(x)$ is the Taylor polynomial of degree 5.

The Absolute Error.




The Absolute Error.
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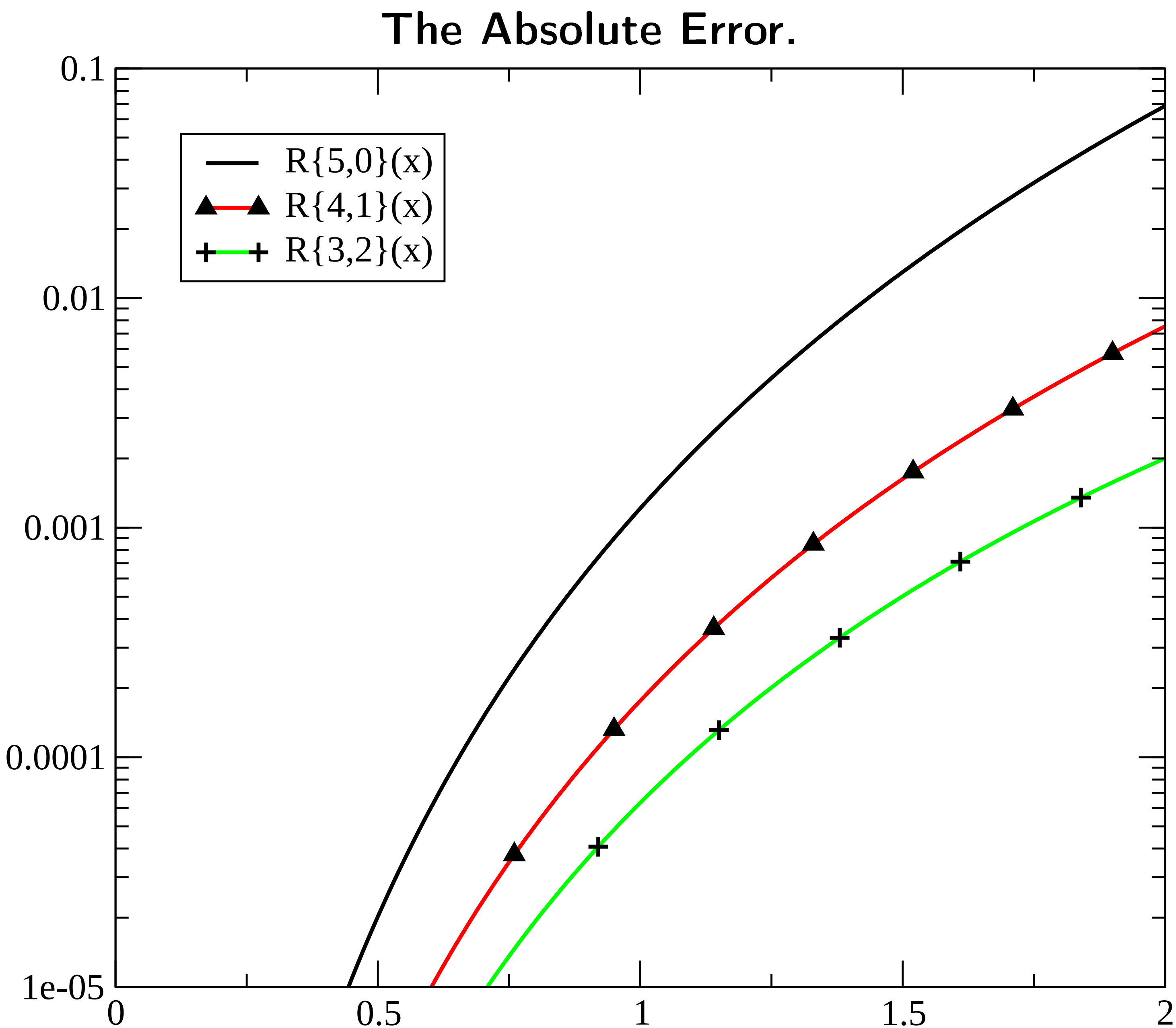
R{5,0}(x)
R{4,1}(x)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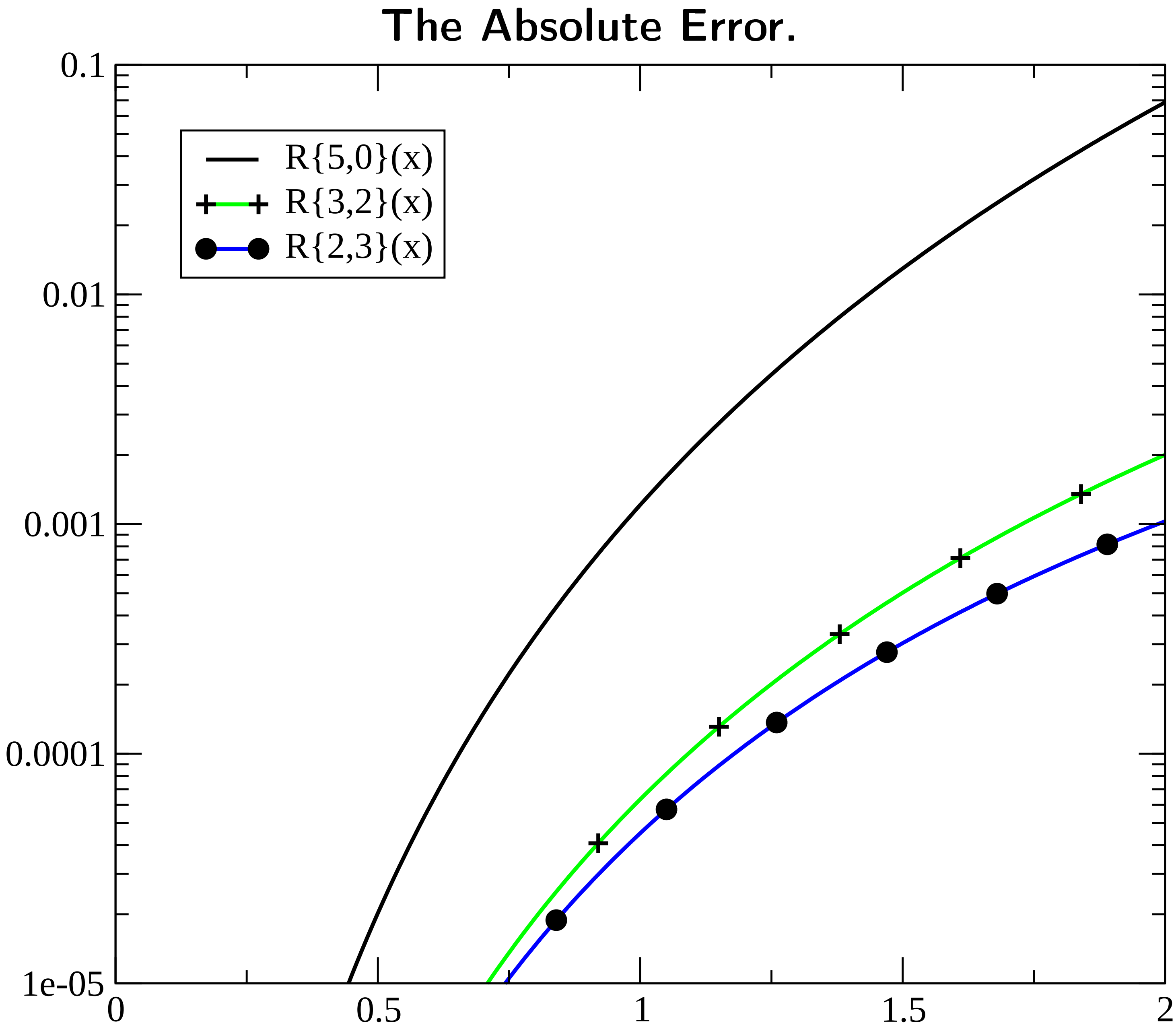
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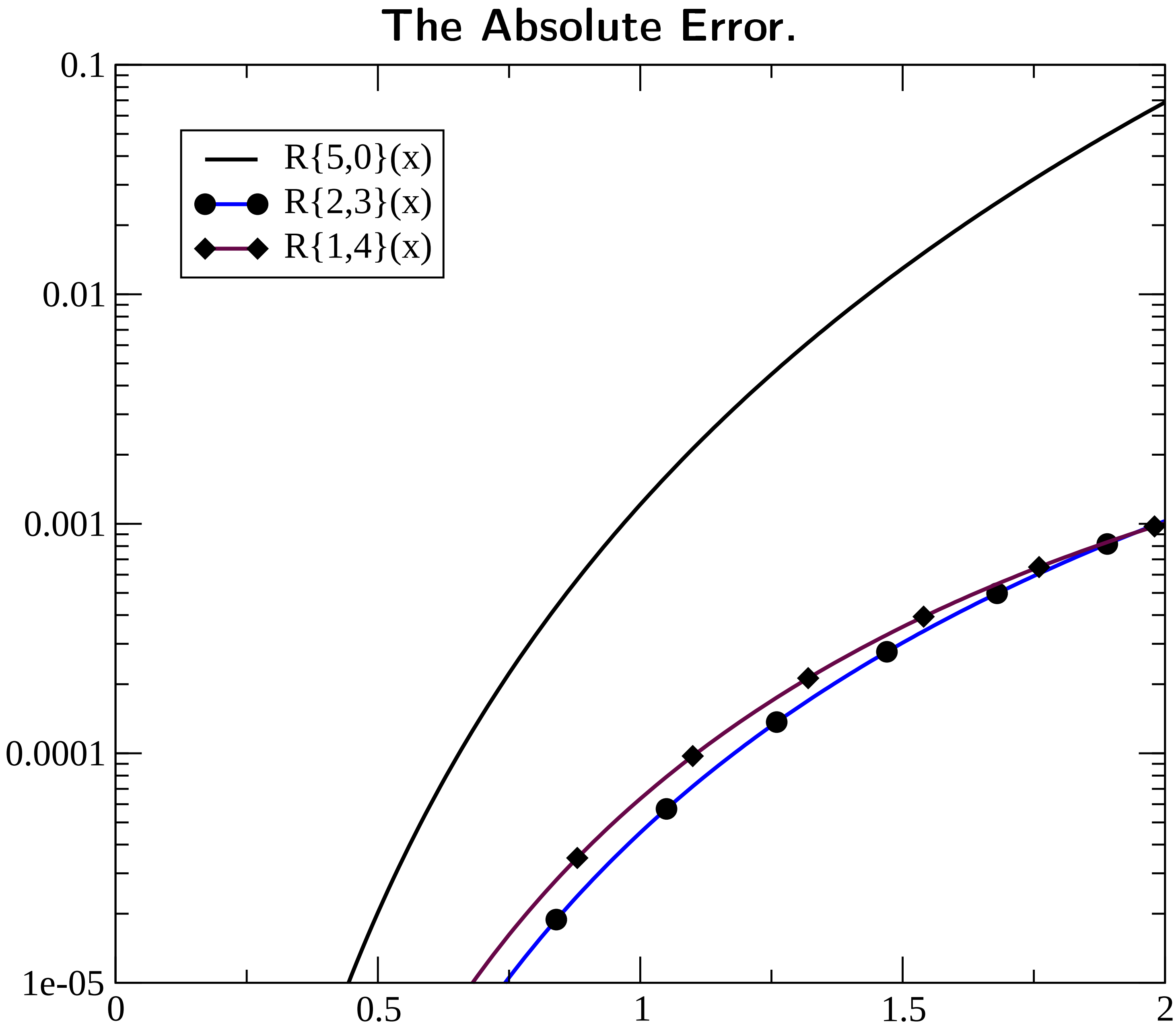
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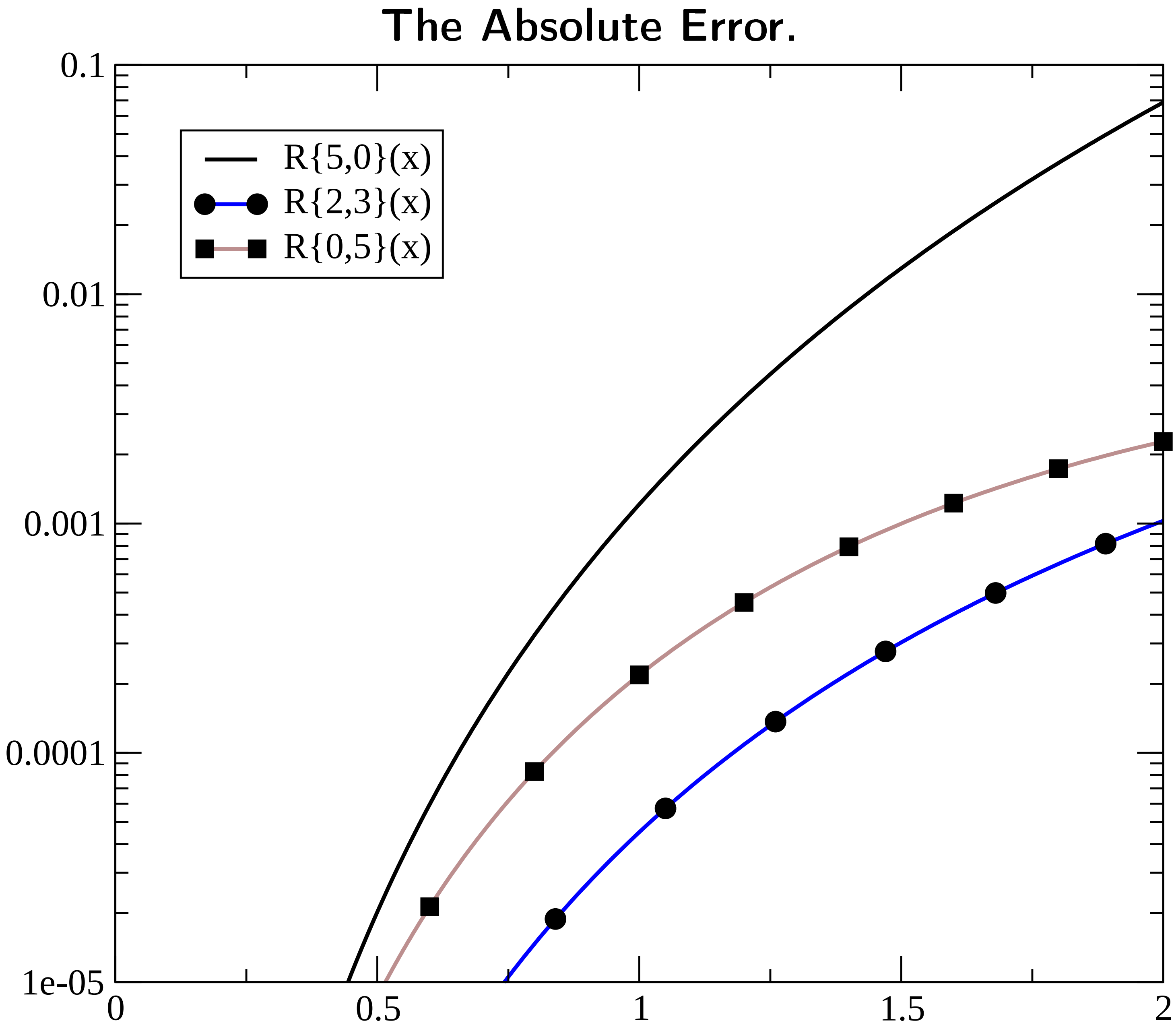
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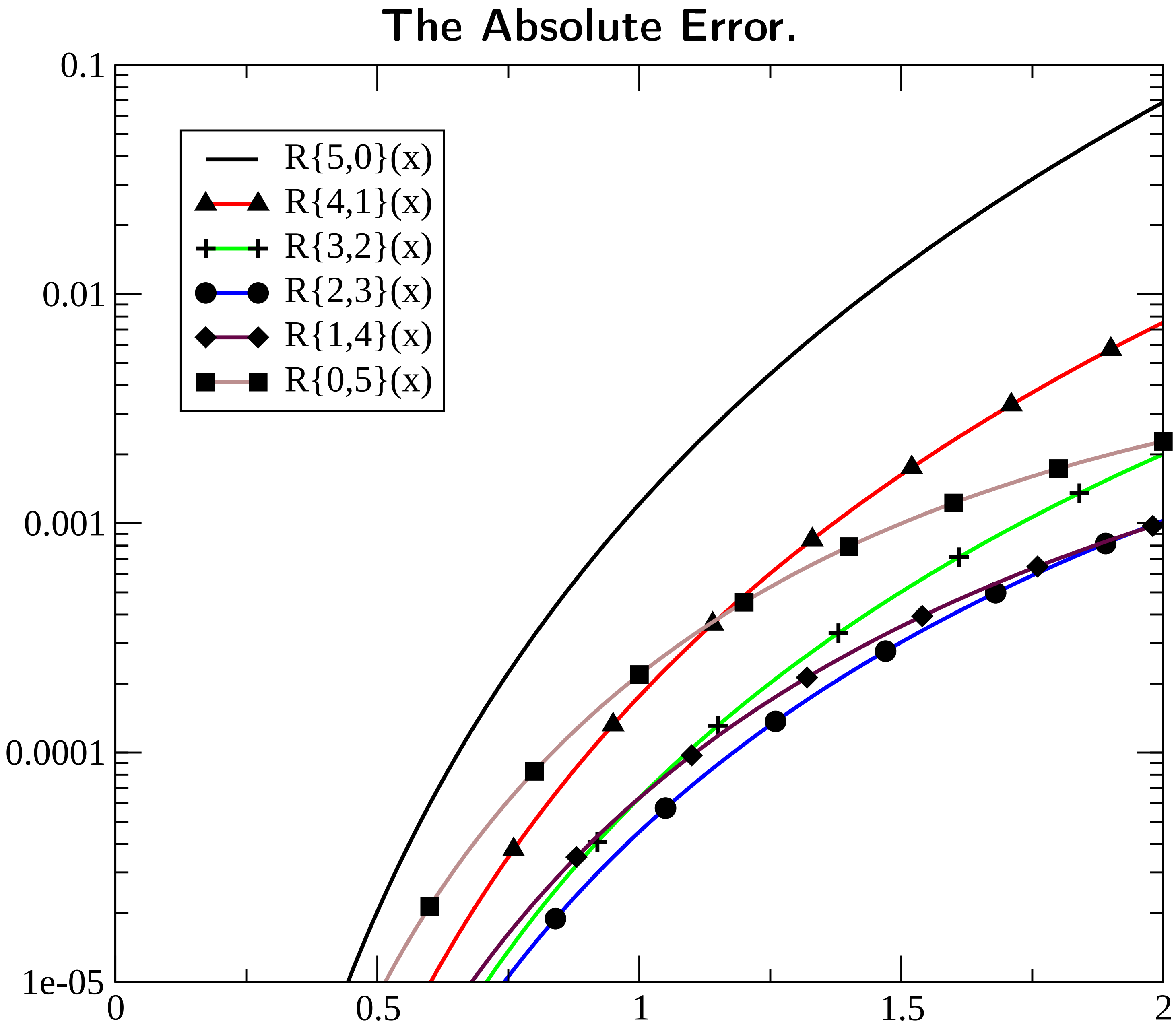
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The algorithm in the book looks very frightening! If we think in term of the matrix problem defined earlier, it is easier to figure out what is going on:

```
% The Taylor Coefficients, a0, a1, a2, a3, a4, a5
a = [1 -1 1/2 -1/6 1/24 -1/120]';
N = length(a);  A = zeros(N-1,N-1);
% m is the degree of q(x), and n the degree of p(x)
m = 3;  n = N-1-m;
% Set up the columns which multiply q1 through qm
for i=1:m
  A(i:(N-1),i) = a(1:(N-i));
end
% Set up the columns that multiply p1 through pn
A(1:n,m+(1:n)) = -eye(n)
% Set up the right-hand-side
b = - a(2:N);
% Solve
c = A\b;
Q = [1 ; c(1:m)];  % Select q0 through qm
P = [a0 ; c((m+1):(m+n))];  % Select p0 through pn
```

	One Point	Optimal Points
Polynomials	Taylor	Chebyshev
Rational Functions	Padé	???

From the example e^{-x} we can see that Padé approximations suffer from the ***same problem*** as Taylor polynomials – they are very accurate near ***one point,*** but away from that point the approximation degrades.

"Chebyshev-placement" of interpolating points for polynomials gave us an optimal (uniform) error bound over the interval.

Can we do something similar for rational approximations???

We use the ***same*** idea — instead of expanding in terms of the basis functions x^k, we will use the **Chebyshev polynomials**, $T_k(x)$, as our basis, *i.e.*

$$r_{n,m}(x) = \frac{\sum_{k=0}^{n} p_k T_k(x)}{\sum_{k=0}^{m} q_k T_k(x)}$$

where $N = n + m$, and $q_0 = 1$.

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where $N = n + m$, and $q_0 = 1$.

We also need to expand $f(x)$ in a series of Chebyshev polynomials:

$$f(x) = \sum_{k=0}^{\infty} a_k T_k(x),$$

so that

$$f(x) - r_{n,m}(x) = \frac{\sum_{k=0}^{\infty} a_k T_k(x) \sum_{k=0}^{m} q_k T_k(x) - \sum_{k=0}^{n} p_k T_k(x)}{\sum_{k=0}^{m} q_k T_k(x)}.$$

Again, the coefficients $p_0, p_1, \ldots, p_n$ and $q_1, q_2, \ldots, q_m$ are chosen so that the numerator has zero coefficients for $T_k(x)$, $k = 0, 1, \ldots, N$, *i.e.*

$$\sum_{k=0}^{\infty} a_k T_k(x) \sum_{k=0}^{m} q_k T_k(x) - \sum_{k=0}^{n} p_k T_k(x) = \sum_{\mathbf{k=N+1}}^{\infty} \gamma_k T_k(x).$$

We will need the following relationship:

$$T_i(x) T_j(x) = \frac{1}{2}\left[T_{i+j}(x) + T_{|i-j|}(x)\right].$$

Also, we must compute (usually numerically)

$$a_0 = \frac{1}{\pi}\int_{-1}^{1} \frac{f(x)}{\sqrt{1-x^2}}\,dx \quad \text{and} \quad a_k = \frac{2}{\pi}\int_{-1}^{1} \frac{f(x)T_k(x)}{\sqrt{1-x^2}}\,dx, \quad k \geq 1.$$

Example: Revisiting e^{-x} with Chebyshev-Padé Approximation 1/5

The 8[th] order Chebyshev-expansion (All Praise Maple) for e^{-x} is

$$\begin{aligned} P_8^{\mathsf{CT}}(x) &= 1.266065878\, T_0(x) - 1.130318208\, T_1(x) + 0.2714953396\, T_2(x) \\ &\quad -0.04433684985\, T_3(x) + 0.005474240442\, T_4(x) \\ &\quad -0.0005429263119\, T_5(x) + 0.00004497732296\, T_6(x) \\ &\quad -0.000003198436462\, T_7(x) + 0.0000001992124807\, T_8(x) \end{aligned}$$

and using the same strategy — building a matrix and right-hand-side utilizing the coefficients in this expansion, we can solve for the Chebyshev-Padé polynomials of degree $(n+2m) \leq 8$: —

Next slide shows the matrix set-up for the $r_{3,2}^{\mathsf{CP}}(x)$ approximation.

Note: Due to the "folding", $T_i(x)T_j(x) = \frac{1}{2}\left[T_{i+j}(x) + T_{|i-j|}(x)\right]$, we need $n+2m$ Chebyshev-expansion coefficients. (Burden-Faires do not mention this, but it is "obvious" from algorithm 8.2; Example 2 (p. 519) is broken, – it needs $\tilde{P}_7(x)$.)

Example: Revisiting e^{-x} with Chebyshev-Padé Approximation 2/5

$$T_0(x): \frac{1}{2}\Big[\; a_1 q_1 + a_2 q_2 - 2p_0 = 2a_0 \;\Big]$$

$$T_1(x): \frac{1}{2}\Big[\; (2a_0 + a_2) q_1 + (a_1 + a_3) q_2 - 2p_1 = 2a_1 \;\Big]$$

$$T_2(x): \frac{1}{2}\Big[\; (a_1 + a_3) q_1 + (2a_0 + a_4) q_2 - 2p_2 = 2a_2 \;\Big]$$

$$T_3(x): \frac{1}{2}\Big[\; (a_2 + a_4) q_1 + (a_1 + a_5) q_2 - 2p_3 = 2a_3 \;\Big]$$

$$T_4(x): \frac{1}{2}\Big[\; (a_3 + a_5) q_1 + (a_2 + a_6) q_2 - 0 = 2a_4 \;\Big]$$

$$T_5(x): \frac{1}{2}\Big[\; (a_4 + a_6) q_1 + (a_3 + a_7) q_2 - 0 = 2a_5 \;\Big]$$

Example: Revisiting e^{-x} with Chebyshev-Padé Approximation 3/5

$$\mathbf{R}_{\mathbf{4,1}}^{\mathsf{CP}}(\mathbf{x}) =$$

$$\frac{1.155054\, T_0(x) - 0.8549674\, T_1(x) + 0.1561297\, T_2(x) - 0.01713502\, T_3(x) + 0.001066492\, T_4(x)}{T_0(x) + 0.1964246628\, T_1(x)}$$

$$\mathbf{R}_{\mathbf{3,2}}^{\mathsf{CP}}(\mathbf{x}) =$$

$$\frac{1.050531166\, T_0(x) - 0.6016362122\, T_1(x) + 0.07417897149\, T_2(x) - 0.004109558353\, T_3(x)}{T_0(x) + 0.3870509565\, T_1(x) + 0.02365167312\, T_2(x)}$$

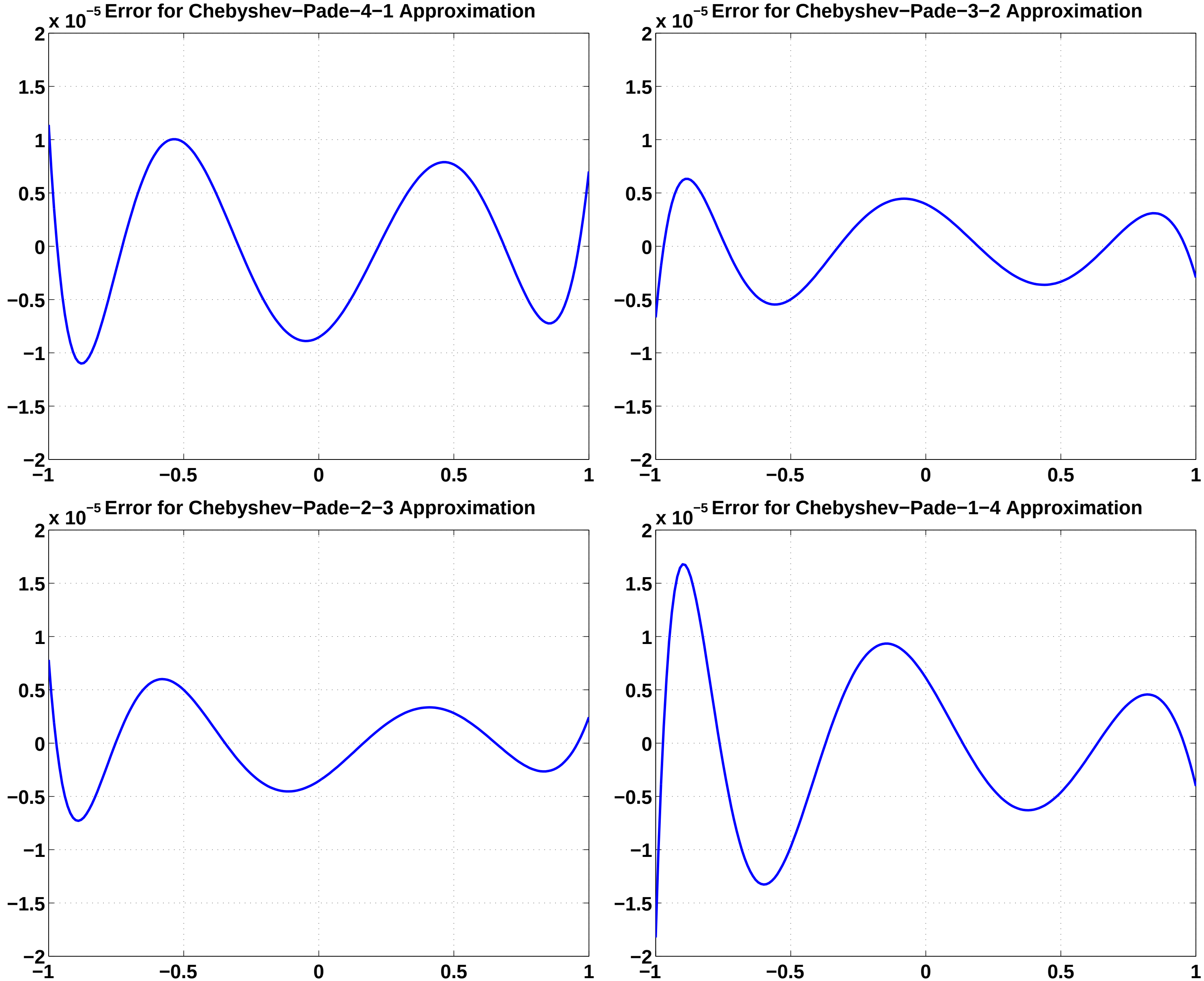
$$\mathbf{R}_{\mathbf{2,3}}^{\mathsf{CP}}(\mathbf{x}) =$$

$$\frac{0.9541897238\, T_0(x) - 0.3737556255\, T_1(x) + 0.02331049609\, T_2(x)}{T_0(x) + 0.5682932066\, T_1(x) + 0.06911746318\, T_2(x) + 0.003726440404\, T_3(x)}$$

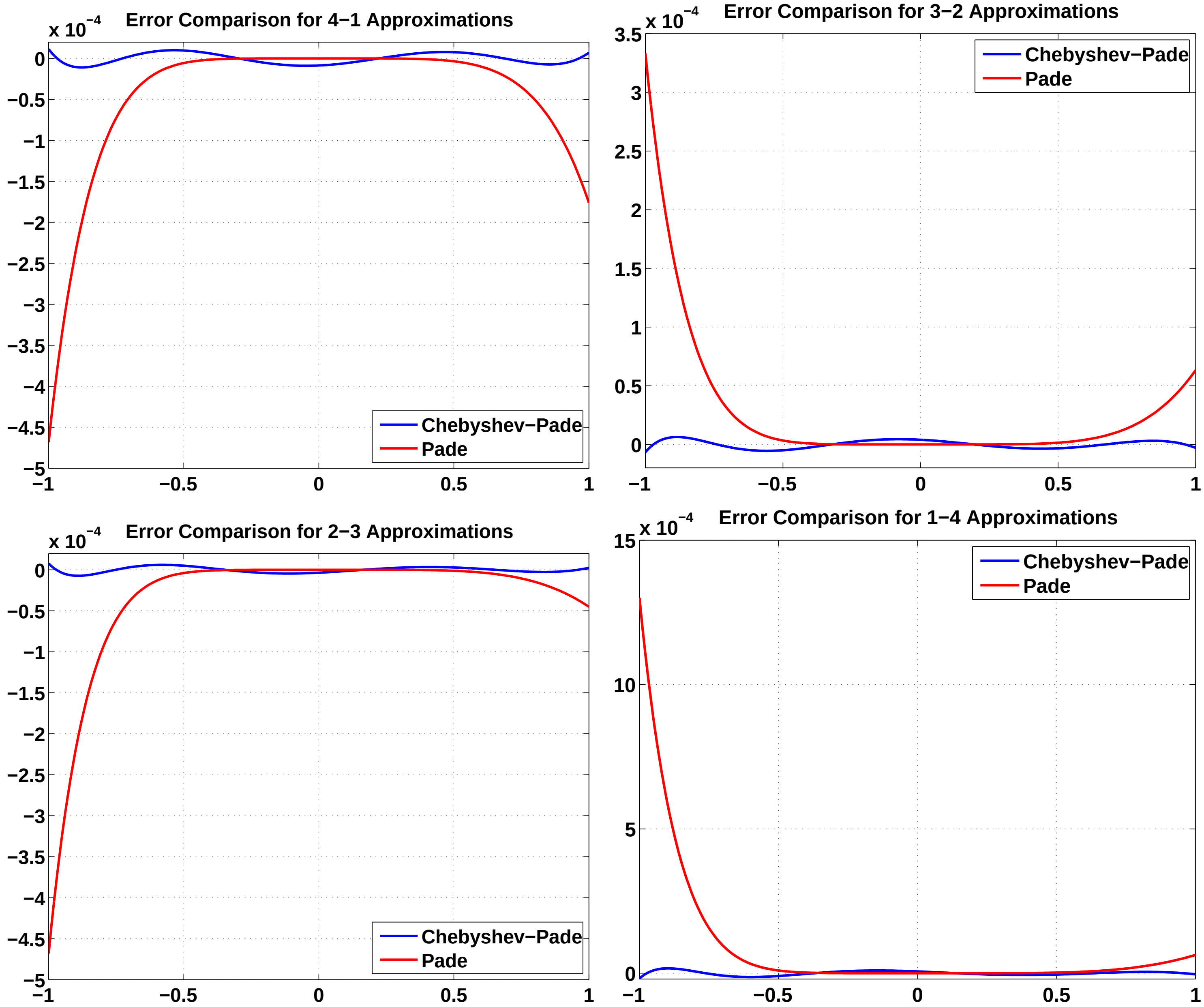
$$\mathbf{R}_{\mathbf{1,4}}^{\mathsf{CP}}(\mathbf{x}) =$$

$$\frac{0.8671327116\, T_0(x) - 0.1731320271\, T_1(x)}{T_0(x) + 0.73743710\, T_1(x) + 0.13373746\, T_2(x) + 0.014470654\, T_3(x) + 0.00086486509\, T_4(x)}$$

Example: Revisiting e^{-x} with Chebyshev-Padé Approximation 4/5



Example: Revisiting e^{-x} with Chebyshev-Padé Approximation 5/5



The Chebyshev basis does not give an optimal (in the min-max sense) rational approximation. However, the result can be used as a starting point for **the second Remez algorithm**. It is an iterative scheme which converges to the best approximation.

A discussion of how and why (and why not) you may want to use the second Remez' algorithm can be found in ***Numerical Recipes in C: The Art of Scientific Computing*** (Section 5.13). [You can read it for free on the web — just Google for it!]