$$\sqrt{3}$$
, $(3/2)(-3+\sqrt{5})$, $3\sqrt{2}/2$, $(3/190)(-15+(35)^{1/2})$, $(15-(15)^{1/2})/70$.

The over-all evidence suggests very strongly that in most practical situations method (A) is preferable to method (B).

k	$Method~({ m A}). \ q -bound~for \ convergence$	Method (B). q-range for convergence	$\begin{array}{c} \textit{Method (B)}.\\ \textit{q-range such that}\\ \textit{convergence factor} \leq \cdot 1 \end{array}$
2 3 4 5 6 7 8	1.73 1.43 1.33 1.21 1.16 1.10	(-1.15 , 2.12) (860 , 1.43) (738 , 1.64) (711 , 1.21) (687 , 1.50) (576 , .813) (493 , .475)	(143 , .159) (119 , .135) (106 , .117) (0994 , .102) (0926 , .0866) (0769 , .0686) (0629 , .0517)

TABLE

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A Polynomial Approximation Converging in a Lens-Shaped Region¹

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The Taylor series expansion of $y = 1/(1 + x^2)$ about x = 0 has a radius of convergence R = 1, while the function itself is analytic for all real values of x. In order to represent $1/(1 + x^2)$ by a Taylor series for values of x outside the interval (-1, 1), it is necessary to expand about a point of nonsymmetry.

In practice, given an analytic function f(x), one uses only its truncated Taylor series $T_n(x)$. The expansion of such a truncated series of order n, i.e. $T_n(x)$, about the point b provides a polynomial, say $V_n(z)$ where z = x - b, which is of order n. But $V_n(z)$ converges to f(x) only in the original circle of convergence of the $T_n(x)$. Nevertheless, this property is used to produce a sequence of even polynomials, $U_n(x)$, which have real coefficients and which converge to $y = 1/(1 + x^2)$ in a lens-shaped region that includes an extended interval of the real axis.

Let us expand 1/(x+i) about $x=(\lambda-1)i$ and 1/(x-i) about $x=-(\lambda-1)i$ and truncate; $\lambda \geq 1$ real.

^{1.} W. E. Milne, Numerical Solution of Differential Equations, Wiley, New York, 1953. MR 16, 864.

^{2.} A. D. Booth, Numerical Methods, Academic Press, New York; Butterworth, London, 1955. MR 16, 861.

^{3.} A. C. R. Newbery, "Multistep integration formulas," *Math. Comp.*, v. 17, 1963, pp. 452–455. (See also corrigendum, *Math. Comp.*, v. 18, 1964, p. 536.) MR 27 #5362.

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(1)
$$\frac{1}{x+i} \simeq \frac{1}{\lambda i} \left[1 - (s/\lambda i) + (s/\lambda i)^2 - + \dots + (-1)^n (s/\lambda i)^n \right] \equiv \frac{1}{\lambda i} P_n(s) ,$$

$$\frac{1}{x-i} \simeq \frac{-1}{\lambda i} \left[1 + (t/\lambda i) + (t/\lambda i)^2 + \dots + (t/\lambda i)^n \right] \equiv \frac{1}{\lambda i} Q_n(t) ,$$

where $s = x - (\lambda - 1)i$ and $t = x + (\lambda - 1)i$.

 $P_n(s)$ and $Q_n(t)$ approximate series that converge in the circles of radius $|\lambda|$ with centers s=0, t=0 respectively. The intersection of these circles is a lens lying between $-\sqrt{(2\lambda-1)}$ and $+\sqrt{(2\lambda-1)}$ on the real axis and between $\pm i$ on the imaginary axis.

If we translate $P_n(s)$ and $Q_n(t)$ to the origin, the expansion

$$\frac{1}{2\lambda} [P_n(s) - Q_n(t)] = \frac{1}{2\lambda} [P_n(x - (\lambda - 1)i) - Q_n(x + (\lambda - 1)i)] \equiv U_n(x)$$

is a polynomial approximation for $1/(1+x^2)$ in this lens. Furthermore, this polynomial is real and symmetric in x because the coefficients of x^k vanish for k odd, and are real for k even,

$$U_{n}(x) = \frac{1}{2\lambda} \sum_{j=0}^{n} \left[\left(\frac{x + (\lambda - 1)i}{\lambda i} \right)^{j} + (-1)^{j} \left(\frac{x - (\lambda - 1)i}{\lambda i} \right)^{j} \right]$$
$$= \frac{1}{2\lambda} \sum_{j=0}^{n} \frac{1}{\lambda^{j}} \sum_{k=0}^{j} {j \choose k} \left(\frac{x}{i} \right)^{k} (\lambda - 1)^{j-k} [1 + (-1)^{k}].$$

This approximation can also be obtained by using a theorem by Appell.² By summing the geometric series (1), we find that the error, R_{n+1} , is given by:

$$R_{n+1} = \frac{1}{1+x^2} - \frac{1}{2\lambda} \left[P_n(s) - Q_n(t) \right]$$
$$= \frac{i}{2} \left[\frac{(t/\lambda i)^{n+1}}{\lambda i - t} + (-1)^{n+1} \frac{(s/\lambda i)^{n+1}}{\lambda i + s} \right].$$

This can be re-expressed as

$$R_{n+1} = \frac{i}{2} \left[\frac{\left(\frac{x + (\lambda - 1)i}{\lambda i} \right)^{n+1}}{i - x} + (-1)^{n+1} \frac{\left(\frac{x - (\lambda - 1)i}{\lambda i} \right)^{n+1}}{i + x} \right]$$

which reduces to

$$R_{n+1} = \left[\left(\frac{x}{\lambda} \right)^2 + \left(\frac{\lambda - 1}{\lambda} \right)^2 \right]^{(n+1)/2} \left[\frac{\cos\left[(n+1)\theta \right] - x \sin\left[(n+1)\theta \right]}{x^2 + 1} \right]$$

where $\theta = \arg ((\lambda - 1)/\lambda + xi/\lambda)$.

Below is a comparison between the standard Taylor approximation and the method of this paper. The degree is 27 and $\lambda = 2$. The odd coefficients are zero and the even are given by:

² J. L. Walsh, Interpolation and Approximation by Rational Functions in the Complex Domain, Amer. Math. Soc. Colloq. Publ., vol. 20, Amer. Math. Soc., Providence, R. I., 1965, p. 19.

. 9999999963
— .9999984838
.9999100044
9981404170
. 9821509309
9075333290
.7142059058
4252770096
.1724642254
$4357927665 \times 10^{-1}$
$.6270475686 \times 10^{-2}$
$4561170936 \times 10^{-3}$
$.1372024417 \times 10^{-4}$
$1080334187 \times 10^{-6}$

	1	1	
\boldsymbol{x}	$\overline{1+x^2}$	$\frac{1}{1+x^2}-T_{27}(x)$	R_{28}
$\overline{0.0}$	$\overline{1.0000000000}$	0.0	-37×10^{-8}
.1	. 9900990099	$.99 \times 10^{-28}$	41×10^{-8}
.2	.9615384615	$.16 \times 10^{-18}$	$.53 \times 10^{-8}$
.3	.9174311927	$.21 \times 10^{-14}$	67×10^{-8}
.4	.8620689655	$.62 \times 10^{-11}$	$.11 \times 10^{-8}$
.5	.800000000	$.30 \times 10^{-8}$	$.48 \times 10^{-7}$
. 6	.7352941176	$.45 \times 10^{-6}$	24×10^{-6}
.7	.6711409369	$.31 \times 10^{-4}$	$.34 \times 10^{-6}$
.8	.6097560975	$.12 \times 10^{-2}$	$.22 \times 10^{-5}$
.9	. 5524861878	$.29 \times 10^{-1}$	83×10^{-5}
1.0	.5000000000	. 5	31×10^{-4}
1.1	.4524886878		$.93 \times 10^{-4}$
1.2	.4098360656		$.61 \times 10^{-3}$
1.3	.3717472119		$.39 \times 10^{-3}$
1.4	.3378378378		65×10^{-2}
1.5	.3076923077		30×10^{-1}

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