NAG Toolbox for MATLAB

e02ak

1 Purpose

e02ak evaluates a polynomial from its Chebyshev-series representation, allowing an arbitrary index increment for accessing the array of coefficients.

2 Syntax

3 Description

If supplied with the coefficients a_i , for i = 0, 1, ..., n, of a polynomial $p(\bar{x})$ of degree n, where

$$p(\bar{x}) = \frac{1}{2}a_0 + a_1T_1(\bar{x}) + \dots + a_nT_n(\bar{x}),$$

e02ak returns the value of $p(\bar{x})$ at a user-specified value of the variable x. Here $T_j(\bar{x})$ denotes the Chebyshev polynomial of the first kind of degree j with argument \bar{x} . It is assumed that the independent variable \bar{x} in the interval [-1, +1] was obtained from your original variable x in the interval $[x_{\min}, x_{\max}]$ by the linear transformation

$$\bar{x} = \frac{2x - (x_{\text{max}} + x_{\text{min}})}{x_{\text{max}} - x_{\text{min}}}.$$

The coefficients a_i may be supplied in the array a, with any increment between the indices of array elements which contain successive coefficients. This enables the function to be used in surface fitting and other applications, in which the array might have two or more dimensions.

The method employed is based on the three-term recurrence relation due to Clenshaw (see Clenshaw 1955), with modifications due to Reinsch and Gentleman (see Gentleman 1969). For further details of the algorithm and its use see Cox 1973 and Cox and Hayes 1973.

4 References

Clenshaw C W 1955 A note on the summation of Chebyshev series *Math. Tables Aids Comput.* **9** 118–120 Cox M G 1973 A data-fitting package for the non-specialist user *NPL Report NAC 40* National Physical Laboratory

Cox M G and Hayes J G 1973 Curve fitting: a guide and suite of algorithms for the non-specialist user NPL Report NAC26 National Physical Laboratory

Gentleman W M 1969 An error analysis of Goertzel's (Watt's) method for computing Fourier coefficients *Comput. J.* 12 160–165

5 Parameters

5.1 Compulsory Input Parameters

1: n - int32 scalar

n, the degree of the given polynomial $p(\bar{x})$.

Constraint: $\mathbf{n} \geq 0$.

[NP3663/21] e02ak.1

e02ak NAG Toolbox Manual

- 2: xmin double scalar
- 3: xmax double scalar

The lower and upper end points respectively of the interval $[x_{\min}, x_{\max}]$. The Chebyshev-series representation is in terms of the normalized variable \bar{x} , where

$$\bar{x} = \frac{2x - (x_{\text{max}} + x_{\text{min}})}{x_{\text{max}} - x_{\text{min}}}.$$

Constraint: xmin < xmax.

4: a(la) – double array

The Chebyshev coefficients of the polynomial $p(\bar{x})$. Specifically, element $i \times \mathbf{ia1} + 1$ must contain the coefficient a_i , for $i = 0, 1, \dots, n$. Only these n + 1 elements will be accessed.

5: ia1 – int32 scalar

The index increment of **a**. Most frequently, the Chebyshev coefficients are stored in adjacent elements of **a**, and **ia1** must be set to 1. However, if, for example, they are stored in $\mathbf{a}(1), \mathbf{a}(4), \mathbf{a}(7), \ldots$, then the value of **ia1** must be 3.

Constraint: $ia1 \ge 1$.

6: x - double scalar

The argument x at which the polynomial is to be evaluated.

Constraint: xmin < x < xmax.

5.2 Optional Input Parameters

None.

5.3 Input Parameters Omitted from the MATLAB Interface

np1, la

5.4 Output Parameters

1: result - double scalar

The value of the polynomial $p(\bar{x})$.

2: ifail – int32 scalar

0 unless the function detects an error (see Section 6).

6 Error Indicators and Warnings

Errors or warnings detected by the function:

ifail = 1

On entry,
$$\mathbf{np1} < 1$$
,
or $\mathbf{ia1} < 1$,
or $\mathbf{la} \le (\mathbf{np1} - 1) \times \mathbf{ia1}$,
or $\mathbf{xmin} > \mathbf{xmax}$.

ifail = 2

x does not satisfy the restriction xmin $\leq x \leq xmax$.

e02ak.2 [NP3663/21]

7 Accuracy

The rounding errors are such that the computed value of the polynomial is exact for a slightly perturbed set of coefficients $a_i + \delta a_i$. The ratio of the sum of the absolute values of the δa_i to the sum of the absolute values of the a_i is less than a small multiple of $(n+1) \times machine precision$.

8 Further Comments

The time taken is approximately proportional to n + 1.

9 Example

[NP3663/21] e02ak.3 (last)