Lesson 34: Padé meets Chebyshev

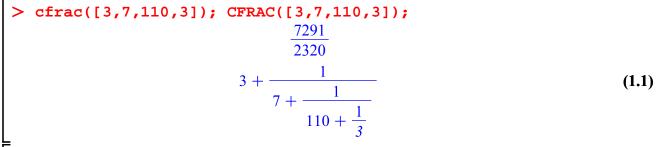
> restart; with(numtheory):

V Continued fractions for numbers

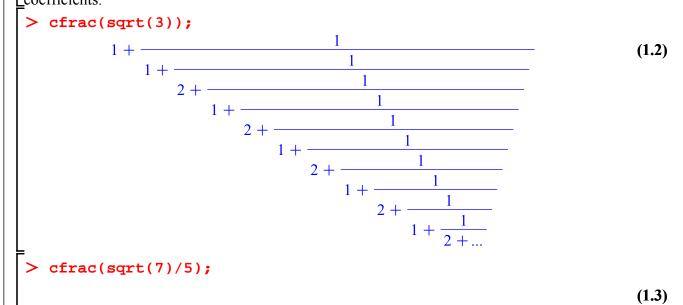
Consider any positive number x. We can represent it by a simple continued fraction with integer elements as follows. Let $b_0 = \text{floor}(x)$, so $0 \le x - b_0 < 1$. If that is 0, then $x = b_0$. Otherwise

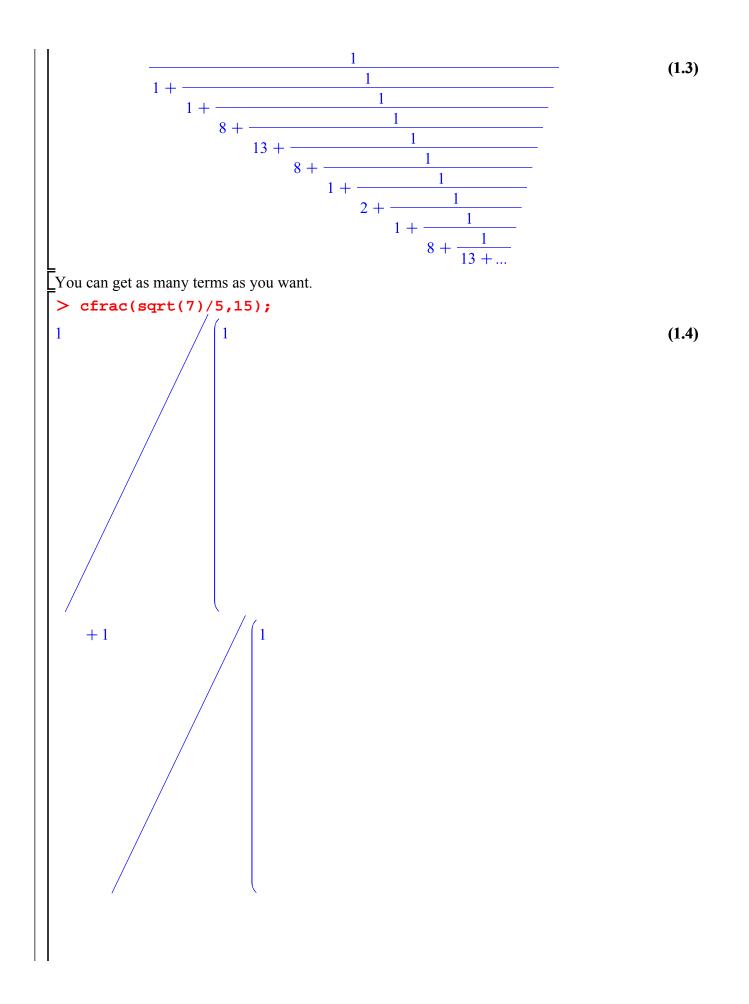
$$x = b_0 + \frac{1}{x_1}$$
 with $x_1 > 1$. Let $b_1 = \text{floor}(x_1) \ge 1$. Again, if $b_1 = x_1$, then $x = b_0 + \frac{1}{b_1}$, otherwise $x = b_0 + \frac{1}{b_1 + \frac{1}{x_2}}$ etc.

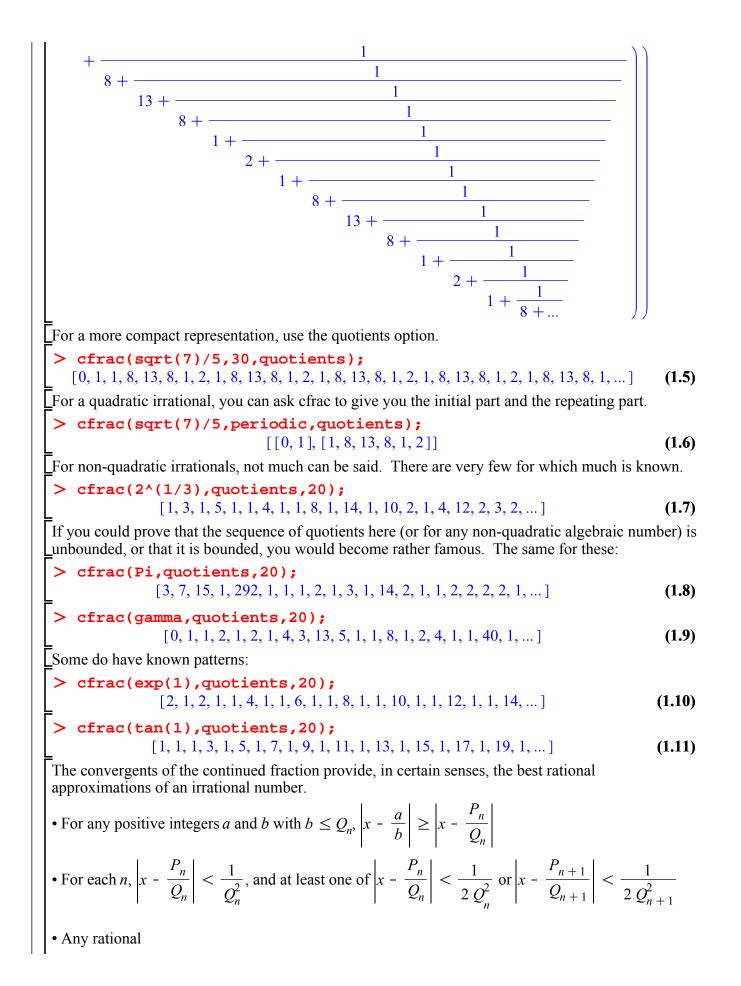
The continued fraction for *x* terminates if and only if *x* is a rational number. For example:



For an irrational number, the continued fraction does not terminate. It is eventually periodic if and only if *x* is a quadratic irrational, i.e. an irrational root of a quadratic polynomial with integer _coefficients.







• $\frac{a}{b}$ in lowest terms with $\left|x - \frac{a}{b}\right| < \frac{1}{2b^2}$ is a convergent of x. So e.g. for π we get the following good approximations: > S:= [seq(nthconver(cfrac(Pi,5),n),n=1..5)]; $S := \left[\frac{22}{7}, \frac{333}{106}, \frac{355}{113}, \frac{103993}{33102}, \frac{104348}{33215}\right]$ (1.12) > Digits:= 15; seq(evalf(abs(Pi - S[n])),n=1..5); Digits := 150.00126448926735, 0.00008321962753, 2.6676419 10⁻⁷, 5.7789 10⁻¹⁰, 3.3163 10⁻¹⁰ (1.13) > seq(evalf(abs(Pi-S[n])*denom(S[n])^2), n=1..5); 0.061959974100, 0.9350557349, 0.0034063120, 0.63322, 0.36587 (1.14)

Continued fractions for analytic functions

_Consider again our function f0. $\begin{array}{l} \textbf{binder ugain our function for} \\ \textbf{binder ugain our function for} \\ \textbf{f0} := \textbf{x} \rightarrow \arctan(2 \textbf{x} + 1) \\ f0 := \textbf{x} \rightarrow \arctan(2 \textbf{x} + 1) \\ \textbf{constraints} \\ \textbf{g} := \texttt{cfrac(f0(x), x, 21, quotients);} \\ \textbf{g} := \begin{bmatrix} \frac{1}{4} \ \pi, [x, 1], [x, 1], [-x, 3], [4 x, 1], [-x, 5], [6 x, 1], [-3 x, 14], [17 x, 1], [-32 x, 14] \\ \textbf{g} := \begin{bmatrix} \frac{1}{4} \ \pi, [x, 1], [x, 1], [-x, 3], [4 x, 1], [-x, 5], [6 x, 1], [-3 x, 14], [17 x, 1], [-32 x, 14] \\ \textbf{g} := \begin{bmatrix} \frac{1}{4} \ \pi, [x, 1], [x, 1], [-x, 3], [4 x, 1], [-x, 5], [6 x, 1], [-3 x, 14], [17 x, 1], [-32 x, 14] \\ \textbf{g} := \begin{bmatrix} \frac{1}{4} \ \pi, [x, 1], [x, 1],$ (2.1) (2.2), [185 *x*, 1], [-85 *x*, 407], [492 *x*, 1], [-111 *x*, 533], [644 *x*, 1], [-287 *x*, 1380], [1667 *x*, 1], [-5888 *x*, 28339], [34227 *x*, 1], [-15003 *x*, 72257], [87260 *x*, 1], [-19015 *x*, 91623], ...] • CFRAC(Q[1..5]); $\frac{\frac{1}{4}}{\pi} \pi + \frac{x}{1 + \frac{x}{1 - \frac{x}{2 + \frac{4x}{2}}}}$ (2.3)How do these come about? In a way it's rather analogous to what we had for numbers. f0(0); $\frac{1}{4}\pi$ (2.4)> fl:= solve(f0(x) = Pi/4 + x/fl,fl); series(fl, x); $fl := \frac{4x}{4 \arctan(2x+1) - \pi}$ $1 + x + \frac{1}{3}x^2 - \frac{1}{3}x^3 + \frac{11}{45}x^4 + O(x^5)$ (2.5)f2:= solve(f1 = 1 + x/f2, f2); series(f2,x);

$$f_{2} := -\frac{x(4 \arctan(2x+1) - \pi)}{-4x + 4 \arctan(2x+1) - \pi}$$

$$1 - \frac{1}{3}x + \frac{4}{9}x^{2} - \frac{68}{135}x^{3} + O(x^{4})$$
(2.6)
$$f_{3} := \operatorname{solve}(f_{2} = 1 + x/f_{3}, f_{3}); \operatorname{series}(f_{3}, x);$$

$$f_{3} := -\frac{x(-4x + 4 \arctan(2x+1) - \pi)}{4x \arctan(2x+1) - \pi - 4x + 4 \arctan(2x+1) - \pi}$$

$$-3 - 4x - \frac{4}{5}x^{2} + O(x^{3})$$
(2.7)
$$f_{4} := \operatorname{solve}(f_{3} = -3 + x/f_{4}, f_{4}); \operatorname{series}(f_{4}, x);$$

$$f_{4} := \operatorname{solve}(f_{3} = -3 + x/f_{4}, f_{4}); \operatorname{series}(f_{4}, x);$$

$$f_{4} := \frac{x(4x \arctan(2x+1) - x\pi - 4x + 4 \arctan(2x+1) - \pi)}{4x^{2} + 8 \arctan(2x+1) - 2x\pi - 12x + 12 \arctan(2x+1) - 3\pi}$$

$$-\frac{1}{4} + \frac{1}{20}x + O(x^{2})$$
(2.8)
And thus
$$f_{0}(x) = \frac{\pi}{4} + \frac{x}{f_{1}} = \frac{\pi}{4} + \frac{x}{1 + \frac{x}{f_{2}}} = \frac{\pi}{4} + \frac{x}{1 + \frac{x}{f_{3}}} = \frac{\pi}{4} + \frac{x}{1 + \frac{x}{-3 + \frac{x}{f_{4}}}}$$

$$= \frac{\pi}{4} + \frac{x}{1 + \frac{x}{-\frac{1}{4} + \frac{x}{\dots}}}$$
which Maple prefers to write as
$$> \operatorname{CFRAC}([(1/4)^{*}\operatorname{Pi}, [x, 1], [x, 1], [-x, 3], [4^{*}x, 1], \dots^{*}]);$$

$$i = \frac{\pi}{4}\pi + \frac{x}{1 + \frac{x}{\dots}}$$

$$f_{3} := \frac{-x^{2} + \frac{1}{2}\pi x + 3x + \frac{3}{4}\pi}$$

$$F_{3} := -\frac{x^{2} + \frac{1}{2}\pi x + 3x + \frac{3}{4}\pi}{2x + 3}$$

$$\begin{split} F_4 &:= \frac{\pi x^2 + 3 x^2 + \frac{3}{2} \pi x + 3 x + \frac{3}{4} \pi}{4x^2 + 6x + 3} \\ F_5 &:= \frac{x^3 + \frac{9}{2} \pi x^2 + 12 x^2 + \frac{27}{4} \pi x + 15 x + \frac{15}{4} \pi}{18 x^2 + 27 x + 15} \\ F_6 &:= \frac{6 \pi x^3 + 19 x^3 + \frac{27}{2} \pi x^2 + 30 x^2 + \frac{45}{4} \pi x + 15 x + \frac{15}{4} \pi}{24 x^3 + 54 x^2 + 45 x + 15} \\ F_7 &:= \frac{-3 x^4 + \frac{141}{2} \pi x^3 + 230 x^3 + \frac{675}{4} \pi x^2 + 375 x^2 + \frac{585}{4} \pi x + 210 x + \frac{105}{2} \pi}{282 x^3 + 675 x^2 + 585 x + 210} \\ F_8 &:= \frac{1}{408 x^4 + 1200 x^3 + 1440 x^2 + 840 x + 210} \left(320 x^4 + 102 \pi x^4 + 300 \pi x^3 + 740 x^3 + 360 \pi x^2 + 630 x^2 + 210 x + 210 \pi x + \frac{105}{2} \pi \right) \\ F_8 &:= \frac{1}{408 x^4 + 1200 x^3 + 1440 x^2 + 840 x + 210} \left(320 x^4 + 16200 x^3 + 20100 \pi x^2 + 50400 \pi x^2 + 30450 \pi x^4 + 32130 x + \frac{16065}{2} \pi \right) \\ F_9 &:= \left(96 x^5 + 41600 x^4 + 13350 \pi x^4 + 101220 x^3 + 40500 \pi x^3 + 89670 x^2 + 50400 \pi x^2 + 30450 \pi x + 32130 x + \frac{16065}{2} \pi \right) \right) \\ (53400 x^4 + 162000 x^3 + 201600 x^2 + 121800 x + 32130) \\ F_{10} &:= \left(59296 x^5 + 18870 \pi x^5 + 178500 x^4 + 68850 \pi x^4 + 217770 x^3 + 107100 \pi x^3 + 128520 x^2 + 89250 \pi x^2 + \frac{80325}{2} \pi x + 32130 x + \frac{16065}{2} \pi \right) \right) \\ (75480 x^5 + 275400 x^4 + 428400 x^3 + 357000 x^2 + 160650 x + 32130) \\ F_{11} &:= \left(-8160 x^6 + 20597472 x^5 + 6545340 \pi x^5 + 64045800 x^4 + 24579450 \pi x^4 + 39305700 \pi x^3 + 81010440 x^3 + 49576590 x^2 + 33736500 \pi x^2 + 13076910 x + 15663375 \pi x + \frac{6538455}{2} \pi \right) \right) \\ (26181360 x^5 + 98317800 x^4 + 157222800 x^3 + 134946000 x^2 + 62653500 x + 13076910) \\ F_{12} &:= \left(9284040 \pi x^6 + 29165472 x^6 + 40419540 \pi x^5 + 108419472 x^5 + 171188640 x^4 + 77272650 \pi x^4 + 144242280 x^3 + 83216700 \pi x^3 + 65384550 x^2 + 53496450 \pi x^2 + 19615365 \pi x + 13076910 x + \frac{6538455}{2} \pi \right) \right) (37136160 x^6 + 161678160 x^5 + 309090600 x^4 + 332866800 x^3 + 213988800 x^2 + 78461460 x + 13076910 \right) \\ \end{array}$$

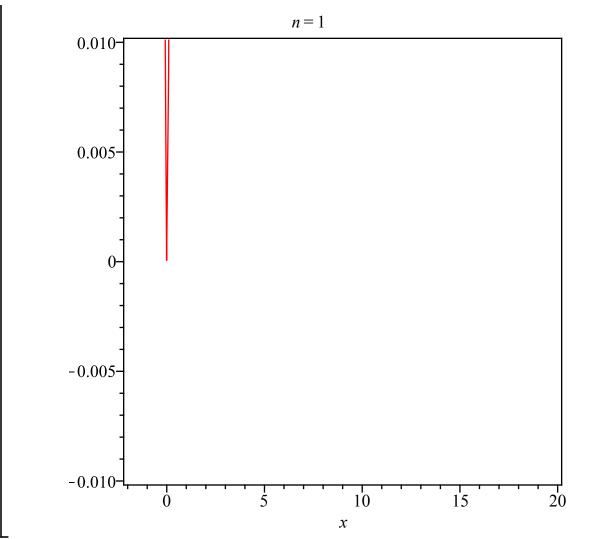
$$\begin{split} F_{13} &:= \left(905760 \, x^7 + 4221860580 \, \pi x^6 + 13258877184 \, x^6 + 50678494776 \, x^5 \\ &+ 18815295870 \, \pi x^5 + 82251386280 \, x^4 + 36823389750 \, \pi x^4 + 40609749600 \, \pi x^3 \\ &+ 71378133750 \, x^3 + 33398428140 \, x^2 + 26774973225 \, \pi x^2 + 6969993030 \, x \\ &+ \frac{20184210585}{2} \, \pi x + \frac{3484996515}{2} \, \pi \right) \Big/ \left(16887442320 \, x^6 + 75261183480 \, x^5 \\ &+ 147293559000 \, x^4 + 162438998400 \, x^3 + 107099892900 \, x^2 + 40368421170 \, x \\ &+ 6969993030 \right) \\ F_{14} &:= \left(5978921760 \, \pi x^7 + 18783469728 \, x^7 + 30252044340 \, \pi x^6 + 83081017152 \, x^6 \\ &+ 160923978936 \, x^5 + 68578882470 \, \pi x^5 + 175143414600 \, x^4 + 90414944550 \, \pi x^4 \\ &+ 113485783950 \, x^3 + 75061463400 \, \pi x^3 + 41819958180 \, x^2 + 39407268285 \, \pi x^2 \\ &+ \frac{24394975605}{2} \, \pi x + 6969993030 \, x + \frac{3484996515}{2} \, \pi \right) \Big/ (23915687040 \, x^7 \\ &+ 121008177360 \, x^6 + 274315529880 \, x^5 + 361659778200 \, x^4 + 300245853600 \, x^3 \\ &+ 157629073140 \, x^2 + 48789951210 \, x + 6969993030 \right) \\ F_{15} &:= \left(-259953120 \, x^8 + 7039238042340 \, \pi \, x^7 + 22115890472832 \, x^7 \\ &+ 36347831274510 \, \pi \, x^5 + 100107075669048 \, x^6 + 198468943069320 \, x^5 \\ &+ 84070544950350 \, \pi \, x^5 + 221212387761750 \, x^4 + 113117625343800 \, \pi \, x^4 \\ &+ 147025032974820 \, x^3 + 9590402176425 \, \pi \, x^3 + 55711154288790 \, x^2 \\ &+ \frac{102971192028705}{2} \, \pi \, x^2 + 9618590381400 \, x + \frac{32664872335095}{2} \, \pi \, x \\ &+ 2404647595350 \, \pi \right) \Big/ (28156952169360 \, x^7 + 145391325098040 \, x^6 \\ &+ 336282179801400 \, x^5 + 452470501375200 \, \pi \, x^8 + 57469395957120 \, \pi \, x^7 \\ &+ 160611946065216 \, x^7 + 15068828352000 \, \pi \, x^6 + 36367348555360 \, x^6 \\ &+ 336282179801400 \, x^2 + 65329744670190 \, x + 9618590381400 \right) \\ F_{16} &:= (31311784083456 \, x^8 + 9966862573920 \, \pi \, x^8 + 57469395957120 \, \pi \, x^7 \\ &+ 16061194605216 \, x^7 + 15068828352000 \, \pi \, x^6 + 1363617348555360 \, x^6 \\ &+ 490433015207520 \, x^5 + 234792257515200 \, \pi \, x^5 + 410393189606400 \, x^4 \\ &+ 238245084831600 \, \pi \, x^4 + 161592318407520 \, \pi \, x^5 + 9618590381400 \, x \\ &+ 19237180762800 \, \pi \, x + 24046475953$$

$$\begin{array}{l} + 229877583828480\,x^7 + 602675313408000\,x^6 + 939169030060800\,x^5 \\ + 952980339326400\,x^4 + 646369273630080\,x^3 + 287275232724480\,x^2 \\ + 76948723051200\,x + 9618590381400) \\ F_{17} := (1530603970560\,x^9 + 241003884889020960\,\pi\,x^8 + 757126286037024768\,x^8 \\ + 1414609181484508800\,\pi\,x^7 + 3962151478002801600\,x^7 \\ + 3774796557999667200\,\pi\,x^6 + 9270577153918190880\,x^6 \\ + 5987741207698958400\,\pi\,x^5 + 12595882678824725280\,x^5 \\ + 10764449206100029440\,x^4 + 6186965891027922000\,\pi\,x^4 \\ + 4276217522018201760\,\pi\,x^3 + 581413650307682800\,x^3 \\ + 1939107820890240000\,\pi\,x^2 + 1851434369563779000\,x^2 \\ + 531003900595568400\,\pi\,x^2 + 1851434369563779000\,x^2 \\ + 531003900595568400\,\pi\,x^2 + 172581232818494600\,x + 68145308204623650\,\pi\,) / \\ (964015539556083840\,x^5 + 24747863564111688000\,x^4 \\ + 17104870088072807040\,x^3 + 7756431283560960000\,x^2 + 2124015602382273600\,x \\ + 23950964830795833600\,x^5 + 24747863564111688000\,x^4 \\ + 17104870088072807040\,x^3 + 7756431283560960000\,x^2 + 2124015602382273600\,x \\ + 2208008900313367200\,\pi\,x^8 + 6571551169488412800\,\pi\,x^7 \\ + 16570260717007108320\,x^7 + 11811031155972417600\,\pi\,x^9 \\ + 22605627965425977920\,x^8 + 14142155726230131600\,\pi\,x^5 \\ + 26642410379482978080\,x^5 + 18182771648010169200\,x^4 \\ + 1171778617316210940\,\pi\,x^4 + 8118644953946927400\,x^3 \\ + 6734359869633396000\,\pi\,x^3 + 2180649862547956800\,x^2 \\ + 259753806858595000\,\pi\,x^2 + 613307773841612850\,\pi\,x + 272581232818494600\,x \\ + 68145308204623650\,\pi\,) / (1364543221270239360\,x^9 + 883203560123468800\,x^8 \\ + 26286204677953651200\,x^7 + 47234124623889670400\,x^6 \\ + 5656822904920526400,x^7 + 472581232818494600) F_{19} := (-22963651370311680\,x^{10} + 66079381230297094291200\,x^9 \\ + 21033668599840939896000\,\pi\,x^7 + 76359559887991505648000\,\pi\,x^6 \\ + 1693797739067377533189600\,\pi\,x^7 +$$



In many cases the continued fraction converges on a much larger interval than the Maclaurin series, but it's not always the case.

```
> with(plots):
    display([seq](plot(F[n]-f0(x),x=-2..20,-0.01..0.01,title=
        ('n'=n)),n=1..20),insequence=true,axes=box);
```



In this case it looks like it converges for x > -1, but at x = -1 something strange happens (it's really rather a coincidence that x = -1 was the left endpoint of the interval I arbitrarily chose). The denominators of every fourth convergent seems to be 0 there. I don't know why.

> seq(eval(denom(F[n]),x=-1),n=1..20); 4, 0, 4, 4, 24, 0, 72, 36, 6660, 0, 11100, 100, 64400, 0, 450800, 4900, 167712300, 0, 301882140, 79380 (2.11)

The convergents are a special case of Padé approximants.

> F[4];

$$\frac{\pi x^2 + 3 x^2 + \frac{3}{2} \pi x + 3 x + \frac{3}{4} \pi}{4 x^2 + 6 x + 3}$$
(2.12)

> pade(f0(x),x=0,[2,2]);

$$\frac{3}{4} \frac{\pi + (4+2\pi)x + \left(4 + \frac{4}{3}\pi\right)x^2}{4x^2 + 6x + 3}$$
(2.13)

> normal(%-F[4]);

(2.14)

$$0 (2.14)$$

$$F[5]=pade(f0(x), x=0, [3, 2]);$$

$$\frac{x^{3} + \frac{9}{2} \pi x^{2} + 12 x^{2} + \frac{27}{4} \pi x + 15 x + \frac{15}{4} \pi}{18 x^{2} + 27 x + 15} (2.15)$$

$$= \frac{1}{12} \frac{15 \pi + (60 + 27 \pi) x + (48 + 18 \pi) x^{2} + 4 x^{3}}{6 x^{2} + 9 x + 5} (2.16)$$

$$P[6] = pade(f0(x), x=0, [3, 3]);$$

$$\frac{6 \pi x^{3} + 19 x^{3} + \frac{27}{2} \pi x^{2} + 30 x^{2} + \frac{45}{4} \pi x + 15 x + \frac{15}{4} \pi}{24 x^{3} + 54 x^{2} + 45 x + 15} (2.17)$$

$$= \frac{5}{4} \frac{\pi + (4 + 3 \pi) x + (8 + \frac{18}{5} \pi) x^{2} + (\frac{76}{15} + \frac{8}{5} \pi) x^{3}}{8 x^{3} + 18 x^{2} + 15 x + 5} (2.18)$$

Padé meets Chebyshev

Much the same idea that takes Taylor series to Padé approximants can be used with Chebyshev series, giving us a Chebyshev-Padé approximant. Given the Chebyshev series for a function f(x) on the interval [-1,1], we look for a rational function $\frac{p(x)}{q(x)}$ with p and q of given degrees m and n so that the quotient agrees with the Chebyshev series for as many terms as possible. This can be done with p and q expressed in terms of Chebyshev polynomials. We'll take a partial sum $f_r(x) = \sum_{j=0}^r c_j T(j, x)$ of the Chebyshev series for f(x), and we'll want to determine coefficients a_j and b_j so $p(x) = \sum_{j=0}^m a_j T(j, x)$ and $q(x) = \sum_{j=0}^n b_j T(j, x)$. I'll "normalize" this so $b_0 = 1$.
Thus we have m + n + 1 unknowns, so in general we want m + n + 1 equations: the coefficients of T(j, x) in $\frac{p(x)}{q(x)} - f_r(x)$ should be 0 for j from 0 to m + n.
This is what the **chebpade** command will do, if instead of an integer n you give it a list [m, n].
For example, I'll try the case m = 8, n = 8 for $f_0(x)$ on [-1,1]. > Digits:= 20: > chebpade(f0(x),x=-1..1,[8,8]);
(1.2150910857455277020 T(0,x) + 2.1504323442622673679 T(1,x) + 1.4817400805231678971 T(2,x) + 0.79195153209656138406 T(3,x)

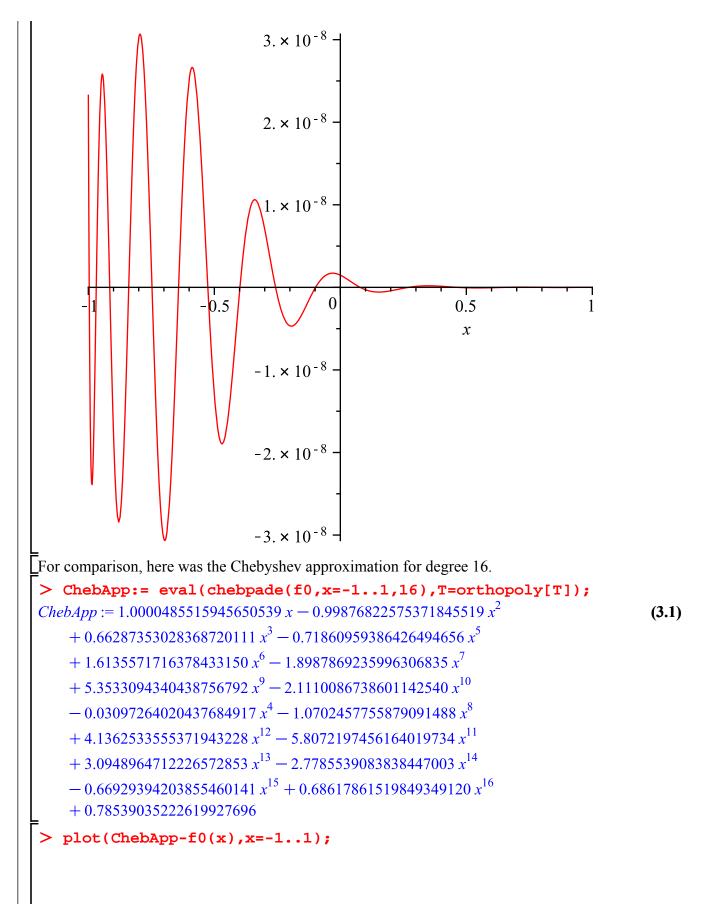
+ 0.32280529047219130940 T(4, x) + 0.097736838340783278521 T(5, x)+ 0.020806016823725443870 T(6, x) + 0.0028022649006158375805 T(7, x)+0.00018045093239485958314 T(8, x))/(T(0, x) + 1.7501206386219160280 T(1, x)))/(T(0, x))x) + 1.1813904164852913359 T(2, x) + 0.61171122002050111301 T(3, x)+ 0.24087544231736790398 T(4, x) + 0.070125135833745748472 T(5, x)+ 0.014360853134940139064 T(6, x) + 0.0018561537183627620354 T(7, x)+ 0.00011495745645166114404 T(8, x))> ChebPadeApp:= eval(%,T=orthopoly[T]); *ChebPadeApp* := $(0.24364608537218874524 x + 0.74977171025922780196 x^{2})$ $+ 1.3699961960050668703 x^{3} + 1.2499357445835586473 x^{5}$ $+ 0.61959709966613015056 x^{6} + 0.17934495363941360515 x^{7}$ $+ 1.6126256654218867027 x^{4} + 0.023097719346542026642 x^{8}$ +0.035530729803220530013)/(0.25261958170060209711x) $+ 0.69059401225410878655 x^{2} + 1.1482867716354041566 x^{3}$ + 0.91411295688330262764 x^5 + 0.43011819146645919718 x^6 $+ 0.11879383797521677027 x^{7} + 1.2560757810940823398 x^{4}$ $+ 0.014714554425812626437 x^8 + 0.045239130153588090160)$ The terms of the Chebyshev series of **ChebPadeApp** and $f_0(x)$ should agree up to the coefficient of T(16, x). > chebpade(ChebPadeApp,x=-1..1,18)-chebpade(f0,x=-1..1,18); $-6.87 \, 10^{-18} T(0, x) + 1.19 \, 10^{-17} T(1, x) - 8.39 \, 10^{-18} T(2, x) + 4.907 \, 10^{-18} T(3, x)$ $-2.193 \, 10^{-18} T(4, x) + 3.67 \, 10^{-19} T(5, x) + 4.796 \, 10^{-19} T(6, x) - 5.097 \, 10^{-19} T(7, x)$ $+1.902 \, 10^{-19} T(8, x) + 5.87 \, 10^{-20} T(9, x) - 1.0745 \, 10^{-19} T(10, x) + 4.614 \, 10^{-20} T(11, x)$ $x) + 9.83 \ 10^{-21} T(12, x) - 2.158 \ 10^{-20} T(13, x) + 8.8706 \ 10^{-21} T(14, x)$

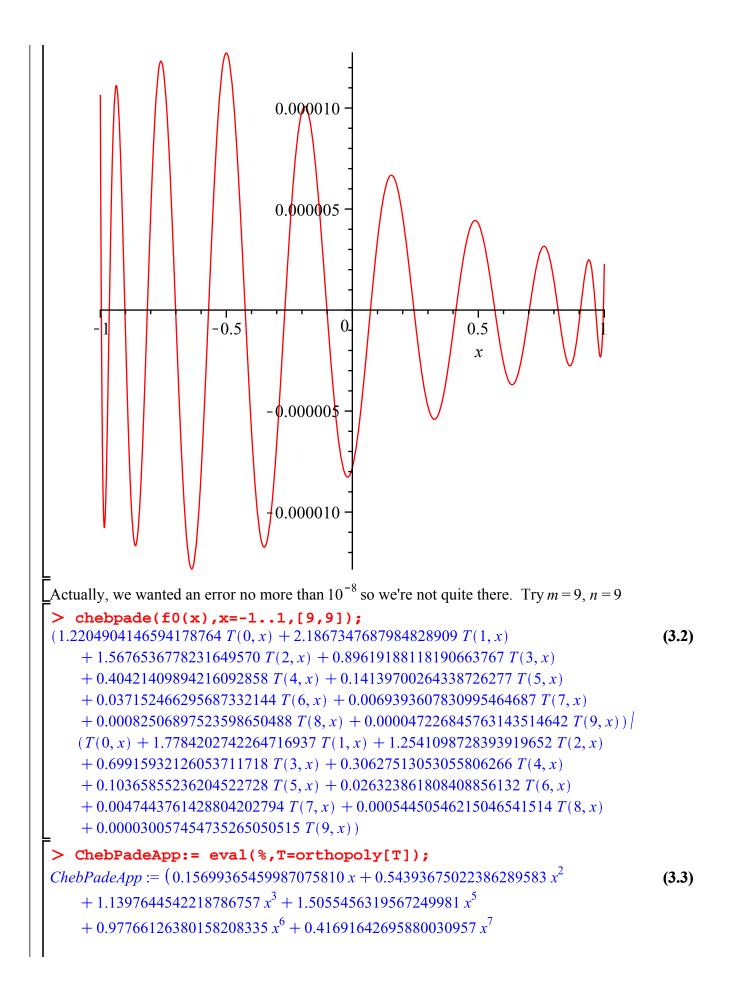
 $+ 2.242 \ 10^{-21} \ T(15, x) - 3.794 \ 10^{-21} \ T(16, x) - 9.286321456044380 \ 10^{-10} \ T(17, x)$

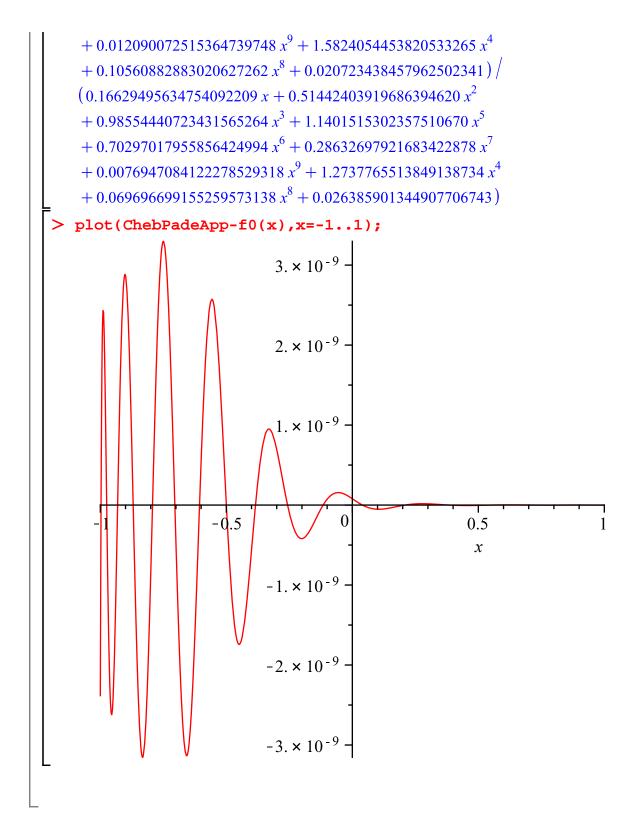
 $+4.0582336243408552 \, 10^{-9} \, T(18, x)$

To see how well that approximates f_0 :

> plot(ChebPadeApp-f0(x),x=-1..1);







Maple commands introduced in this lesson:

quotients option for **cfrac periodic** option for **cfrac** _ **chebpade(..., ..., [m,n])** in **numapprox** package