Project 1: Part 2

Here we continue the preliminary project.

Calculus on Polynomials

There's a certain pattern in defining many generic functions:

```
(define-generic (do-something (f))
  ;; define it for appropriate non-Meroon objects, numbers perhaps
  ;; throw an error if do-something is not appropriate for f
  )
(define-method (do-something (f Polynomial))
  ;; define do-something for Polynomials.
  ;; apply (map-termlist do-something-to-term (Polynomial-terms f))
  ;; to implement do-something on Polynomials
  )
(define (do-something-to-term term)
  ;; basic operation of do-something on one polynomial term
  )
```

Following this patterm, define generic functions

```
(define-generic (differentiate (f) variable)
  (if (number? f)
      0
      (error "differentiate: argument not of correct type " f)))
(define-generic (integrate (f) variable #!optional (a #f) (b #f))
  (if (number? f)
      (if (and (number? a)
               (number? b))
          (multiply f (subtract b a))
          (instantiate Polynomial
                       variable: variable
                       terms: (adjoin-term (make-term 1 f) '())))
      (error "integrate: unknown argument type " f variable)))
```

and then define appropriate methods for Polynomials. In integrate `a` and `b` are the optional two endpoints; if they aren't given return an indefinite integral, if they are given, return a definite integral, as such:

```
(define-method (integrate (p Polynomial) variable #!optional (a #f) (b #f))
  (if (Polynomial-variable= (Polynomial-variable p)
                            variable)
      (let ((indefinite-integral
             (instantiate Polynomial
                          variable: variable
                          terms: (map-termlist integrate-term (Polynomial-terms p)))))
        (if (and (number? a)
                 (number? b))
            (subtract (evaluate indefinite-integral b)
                      (evaluate indefinite-integral a))
            indefinite-integral))
      (error "integrate: The variable of integration is not the variable of the polynomial
" p variable)))
```

(At this point I'm wondering whether just carrying around all these `variables`; they just seem to get in the way, and if we think of polynomials as symbolic expressions, they're OK, but if we think of polynomials as functions of a certain type, they just get in the way. SICP is treating them as symbolic expression.)

Orthogonal polynomials

Now we can define inner products:

```
(define (make-inner-product weight variable left right)
  (lambda (p q)
    (integrate (multiply p (multiply q weight))   ;; weight can be a constant
               variable left right)))
```

This function takes four arguments and itself returns a function of two arguments:

$$\int_a^b p(\texttt{variable})\, q(\texttt{variable})\, w(\texttt{variable})\, d\texttt{variable} = \langle p, q\rangle.$$

Given an inner product, the recursion for orthogonal polynomials is

$$P_{-1}(x) = 0; \quad P_0(x) = 1;$$
$$S_i = \langle P_i(x), P_i(x)\rangle,\ B_i = \frac{\langle xP_i(x), P_i(x)\rangle}{S_i}$$
$$C_i = \begin{cases} \text{arbitrary}, & i = 0, \\ \dfrac{S_i}{S_{i-1}}, & i > 0 \end{cases}$$
$$P_{i+1}(x) = (x - B_i)P_i(x) - C_iP_{i-1}(x), \quad i = 0, 1, 2, \dots .$$

See Conte and de Boor, *Elementary Numerical Analysis,* third edition, page 254. (We take $A_i = 1$ for all i.)

We define the Gauss-Lobatto weight and inner product on (-1,1):

```
;;; The Gauss-Lobatto weight on (-1, 1)
(define (G-L-weight variable)
  ;; 1-x^2
  (let ((X (variable->Polynomial variable)))
    (subtract 1 (multiply X X))))
(define (G-L-inner-product variable left right)
  (make-inner-product (G-L-weight variable) variable left right))
```

See Hämmerlin and Hoffmann, *Numerical Mathematics*, page 302.

Write a function

```
(define (make-orthogonal-polynomials inner-product variable n)
  ;; fill in the blanks
  )
```

that calculates P_0, P_1, ... , P_n given an inner product and a variable. You should be able to do something like this:

```
euler-6% gsi++
[ Meroon V3 Paques2001+1 $Revision: 1.3 $ ]
Gambit v4.1.2
> (load "all")
"/export/users/lucier/programs/615project/2007/project-1/all.scm"
> (define weight (G-L-weight 'x -1 1))
> (define inner-product (G-L-inner-product 'x))
> (define ps (make-orthogonal-polynomials inner-product 'x 10))
> (for-each show ps)
x^10-15/7x^8+30/19x^6-150/323x^4+15/323x^2-3/4199
x^9-36/19x^7+378/323x^5-84/323x^3+63/4199x
x^8-28/17x^6+14/17x^4-28/221x^2+7/2431
x^7-7/5x^5+7/13x^3-7/143x
x^6-15/13x^4+45/143x^2-5/429
```

```
x^5-10/11x^3+5/33x
x^4-2/3x^2+1/21
x^3-3/7x
x^2-1/5
x
1
0
```

Please time your routine for various numbers of polynomials with the built-in macro `time`, like

```
> (define ps (time (make-orthogonal-polynomials inner-product 'x 10)))
```

Try it for $n = 5, 6, 7, \dots$ and make sure the time increases *linearly*:

Now we need to find the zeros $x_{n\kappa}$ of $P_n(x)$. One of the best (the stablest, the most accurate) ways to find the zeros of a polynomial

$$P(x) = x^n + p_{n-1}x^{n-1} + p_{n-2}x^{n-2} + \cdots + p_1 x + p_0$$

is to use `dgeev.f` from LAPACK to compute the eigenvalues of the matrix

$$\begin{pmatrix} 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ & & \vdots & \ddots & \\ -p_0 & -p_1 & -p_2 & \dots & -p_{n-1} \end{pmatrix}.$$

There's no point to rewriting `dgeev.f` in Scheme, so we should use a so-called *Foreign Function Interface* (FFI) to call Fortran functions from Scheme. FFIs aren't standardized, but Gambit has one. (You run into the same problem calling functions defined in one language from functions in another language.)

I thought I could compile dgeev.f and its dependencies and link them into Gambit, but I've run out of time. Because of the special form of the Gauss-Lobatto orthogonal polynomials, you can use `sqrt` and `quadratic-solver` to find (by hand) the zeros of P_5, which, together with the two endpoints, gives you a 7-point integration rule that's exact for all polynomials of degree $2 \times 7 - 3 = 11$. That's good enough for now.

To repeat what was written in the first part:

The Gauss-Lobatto quadrature rules with n points have the form

$$\int_{-1}^{1} f(x)\,dx \approx \frac{2}{n(n-1)}[f(1) + f(-1)] + \sum_{\nu=0}^{n-3} \gamma_{n\nu} f(x_{n\nu}).$$

Here $x_{n\nu}$ are the zeros of the degree $n-2$ orthogonal polynomial over $[-1, 1]$ with the weight

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

adjoined with -1 and 1. If we define

$$\ell_{n\kappa}(x) = \prod_{\substack{\nu=0 \\ \nu\neq\kappa}}^{n} \frac{x - x_{n\nu}}{x_{n\kappa} - x_{n\nu}}$$

then $\ell_{n\kappa}$ has degree $n-1$ and satisfies

$$\ell_{n\kappa}(x_{n\nu}) = \begin{cases} 1, & \nu = \kappa, \\ 0, & \nu \neq \kappa. \end{cases}$$

The weights $\gamma_{n\nu}$ satisfy

$$\gamma_{n\nu} = \int_{-1}^{1} \ell_{n,\nu}(x)\,dx.$$

So now we have all the pieces to find the integration points and weights for a (semi-)serious numerical integration scheme.

Before the exercises, we define the function

```
(define (fold-left operator initial-value list)
  (if (null? list)
      initial-value
      (fold-left operator (operator initial-value (car list)) (cdr list))))
```

So you can `add` a list of objects by

```
(fold-left add 0 list)
```

and `multiply` a list of objects by

```
(fold-left multiply 1 list)
```

We also define

```
(define (list-remove l n)
  (if (= n 0)
      (cdr l)
      (cons (car l) (list-remove (cdr l) (- n 1)))))
```

which removes item `n` from the list `l` (numbering from 0).

Exercises

(1) Use `quadratic-solver` and `sqrt` to find the list of Lagrange interpolation points of the polynomial `x^5-10/11x^3+5/33x`. Adjoin 1 and -1 to that list.
(2) Define `(interpolation-points->polynomials l)` that takes a list of points $\{x_\nu\}$ and returns a list of the interpolating Lagrange polynomials at those points.
(3) Define `(polynomials->weights polys left right)` that takes a list of polynomials and integrates them from `left` to `right` to get a list of weights.
(4) Use the previous functions and list of interpolation points to define `(approximate-integral f)` that uses the numerical integration rule described above to approximate the integral of f on the interval $(-1, 1)$. Apply `approximate-integral` to x^i, $i = 0, \dots, 12$, and e^x (which is `exp`). Compare the answers you get to the true integrals.

Changes make 2012/02/27

(1) I corrected the spacing of some functions by converting TAB characters to the associated number of spaces.
(2) I used `map-termlist` in the definition of `do-something`
(3) I changed the definition of `G-L-weight` because now we should be able to subtract polynomials from numbers.
(4) I corrected the defintion of the list of interpolating points to include 1 and -1.
(5) I added the definitions of `fold-left` and `list-remove`
(6) I added explicit exercises that broke the numerical integration part into steps.

Changes make 2012/02/27

(1) Use `map-termlist` in the definition of integrate.
(2) Fix the arguments to `G-L-weight` in the example.
(3) Added the note to check that the CPU time increases linearly for `make-orthogonal-polynomials`.