

1978

# Adaptive Multivariate Approximation Theory and Applications

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Report Number:

78-293

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Rice, John R., "Adaptive Multivariate Approximation Theory and Applications" (1978). *Department of Computer Science Technical Reports*. Paper 223.

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**ADAPTIVE MULTIVARIATE APPROXIMATION  
THEORY AND APPLICATIONS**

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**CSD TR #293  
October 1978**

# ADAPTIVE MULTIVARIATE APPROXIMATION

## THEORY AND APPLICATIONS

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CSD-TR 293  
October 30, 1978

### I. CONVERGENCE THEORY REVIEW

#### ONE VARIABLE

LINEAR - POLYNOMIALS, SPLINES  
PIECEWISE POLYNOMIALS WITH VARIABLE KNOTS

#### MULTIVARIATE

LINEAR - POLYNOMIALS, TENSOR PRODUCT SPLINES  
PIECEWISE POLYNOMIALS WITH VARIABLE CELLS

### II. ADAPTIVE COMPUTATION

#### EXAMPLE

ONE VARIABLE ALGORITHMS AND CONVERGENCE  
MULTIVARIATE ALGORITHM AND CONVERGENCE

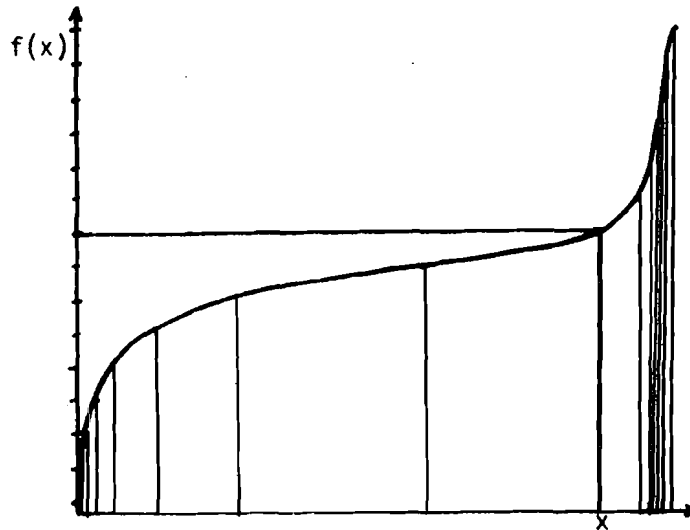
### III. APPLICATIONS

MULTIVARIATE QUADRATURE  
PARTIAL DIFFERENTIAL EQUATIONS

SIAM SLIDE 1 - 10/30/78

THEOREM 3  $f(x)$  CONTINUOUS, MONOTONE WITH  $f(0) = 0$ ,  $f(1) = 1$  THEN  
 $\text{DIST}_\infty (f, \text{STEP FUNCTIONS OR BROKEN LINES}) \leq 1/k$

equally  
 spaced  
 partition  
 of  
 range  
 of  $f(x)$



THEOREM 4  $f(x)$  CONTINUOUS, OF BOUNDED VARIATION IFF  
 $\text{DIST}_\infty (f, \text{STEP FUNCTIONS}) = o(k^{-1})$

KAHANE (1961)

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THEOREM 5.  $f(x)$  HAS SINGULARITIES  $S = \{s_1\}$ , IS IN  $\text{Lip}(\alpha)$ ,  $\alpha > -1/p$  AND IS IN  $C^N$  EXCEPT ON  $S$ . IF  $|f^{(N)}(x)| \leq \text{Const. } |\Pi(x-s_1)|^{\alpha-N}$  THEN

$$\text{dist}_p(f, \text{SPLINES } S_\pi^N) = O(K^{-N})$$

Rice (1969)

THEOREM 6. SET  $\sigma=1/(N+1/p)$ ,  $\|f\|_\sigma = [ \int |f^{(N)}|^\sigma ]^{1/\sigma}$ . IF  $f \in C^N$  THEN

$$\text{dist}_p(f, \text{SPLINES } S_\pi^N) \leq \text{Const. } K^{-N} \|f\|_\sigma$$

McClure (1970 for  $p=2$ ), Burchard (1974)

THEOREM 7. SET

$$V_{1/N} = \{ f(x) \mid \sum_{I \in \pi} (\text{dist}_{\infty, I}(f, P_N))^{1/N} \leq \text{Const. for all } \pi \}$$

$$V_{1/N}^0 = \text{CLOSURE IN } V_{1/N} \text{ OF FUNCTIONS WITH COMPACT SUPPORT}$$

IF  $f(x)$  IS LOCALLY BOUNDED ON  $(-\infty, \infty)$  THEN

(JACKSON-TYPE)  $f \in V_{1/N}^0$  IMPLIES  $\text{dist}_\infty(f, S_\pi^N) = O(K^{-N})$

(BERNSTEIN-TYPE)  $f \in C^0$  AND  $\text{dist}_\infty(f, S_\pi^N) = O(K^{-N})$  IMPLIES  $f \in V_{1/N}^0$

Peetre and Bergh (1974), Brudnyi (1974), Burchard and Hale (1975)

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$R^M = M$ -SPACE

$D =$  UNIT CUBE IN  $R^M$

$W_p^N(D) =$  SOBOLEV SPACE OF FUNCTIONS ON  $D$

THEOREM 8. LET  $f \in W_p^N(D)$ ,  $\Pi$  UNIFORM WITH SIDE  $h$ , THEN

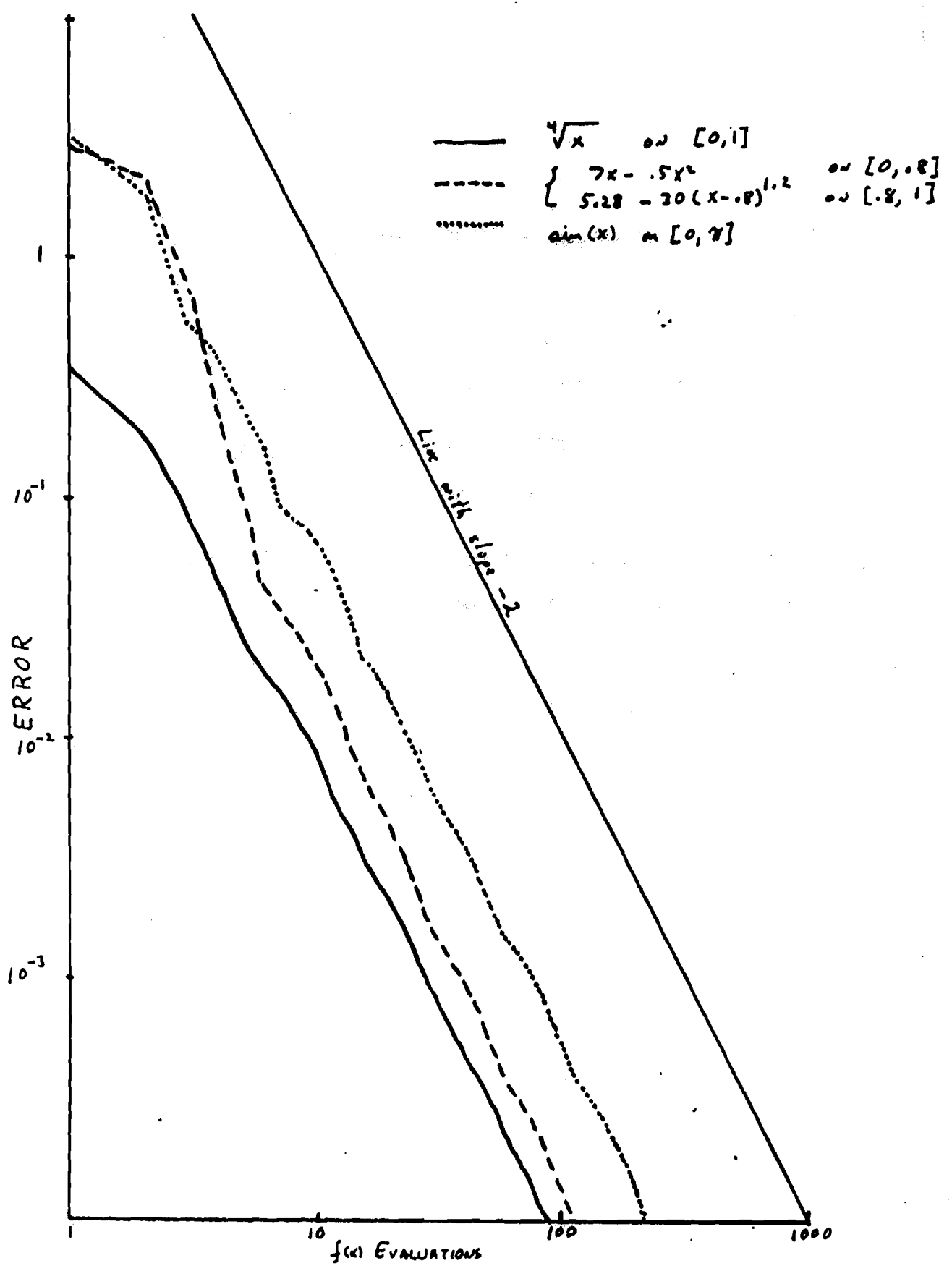
$$\text{Dist}_p(f, S_{\Pi}^N) = O(h^N) = O(K^{-N/M})$$

Morrey (1966), Birman and Solomyak (1967)

THEOREM 9. THEOREM 7 CAN BE EXTENDED TO FUNCTIONS OF SEVERAL VARIABLES.

Brudnyi (1974, 1976)

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ADAPTIVE APPROXIMATION ALGORITHM

LOCAL APPROXIMATION OPERATOR  $T_I: f(x) \rightarrow A_I(f, x)$

$I$  = SUBINTERVAL OF  $[0, 1]$  IS ACTIVE IF  $\|f - A_I(f)\|_I \geq \epsilon$

$U$  = COLLECTION OF ACTIVE INTERVALS

SET  $U = [0, 1]$

UNTIL  $U$  IS EMPTY DO

CHOOSE  $I$ , HALVE IT TO OBTAIN  $I_{LEFT}$ ,  $I_{RIGHT}$

FIND  $T_{I_{LEFT}} f$ ,  $T_{I_{RIGHT}} f$

DISCARD  $I_{LEFT}$  OR  $I_{RIGHT}$  IF  $\|f - A_{I_{LEFT}}(f)\| < \epsilon$

OR IF  $\|f - A_{I_{RIGHT}}(f)\| < \epsilon$ , OTHERWISE RETURN THEM TO  $U$ .

- ASSUME: 1.  $f(x) \in C^n$  EXCEPT AT SINGULARITIES  $S$ ,  $\|f^{(n)}\| \leq \text{Const.} \cdot |x - s_1|^{\alpha-n}$ ;  
2.  $\|f - A_I(f)\| \leq \text{Const.} \cdot \|f^{(n)}\|_I |I|^n$  IF  $S \cap I$  IS EMPTY.  
3.  $\|f - A_I(f)\| \leq \text{Const.} \cdot |I|^\alpha$  IF  $S \cap I$  IS NOT EMPTY.

THEOREM 10. IF  $\alpha > 0$  THEN THE ALGORITHM TERMINATES WITH A GLOBAL APPROXIMATION  $A(x)$  SO THAT

$$\|f - A\|_\infty = O(K^{-n})$$

WHERE  $K$  IS THE NUMBER OF PIECES OF  $A(x)$ .

RICE (1976)

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### EXISTING ONE DIMENSIONAL ALGORITHMS

1. RICE AND DEBOOR (1968). LEAST SQUARES WITH CUBIC SPLINES. NOT ADAPTIVE, USES NONLINEAR MINIMIZATION SCHEME.
2. ICHIDA, KIYONZ AND YOSHIMOTO (1977). LEAST SQUARES WITH HERMITE CUBICS FOR DISCRETE DATA.
3. RICE (1978).  $L_p$  -APPROXIMATION BY PIECEWISE POLYNOMIALS OF ORDER  $N \leq 13$  AND SMOOTHNESS  $< (N + 1)/2$  FOR AN INTERVAL.
4. HULL AND TAYLOR (1979).  $L_2$  OR  $L_\infty$  - APPROXIMATION BY PIECEWISE POLYNOMIALS OF ORDER  $N$  AND SMOOTHNESS  $< N-1$  FOR DISCRETE DATA.

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MULTIVARIATE ADAPTIVE APPROXIMATION ALGORITHM

$U$  = COLLECTION OF ALLOWABLE CELLS; CLOSED, CONVEX AND NOT THIN.

$U$  CONTAINS ALL TRANSLATES AND SCALINGS OF ITS CELLS

$E$  = ERROR BOUND FOR APPROXIMATION ON A CELL.

$$C \subseteq C_1 \text{ THEN } E(C) \leq E(C_1)$$

SUBDIVISION ALGORITHM SO THAT IF  $C_1$  COMES FROM  $C$  THEN  $|C_1|/|C| \geq \beta > 0$

$D$  = DOMAIN OF APPROXIMATION IN  $R^M$

$S$  = SMOOTH MANIFOLD OF SINGULARITIES OF DIMENSION  $L$

ASSUME  $f(x)$  SATISFIES

1.  $|r^{(N)}(C)| \leq \text{Const. dist}(S, C)^{\alpha-N}$
2. IF  $S \cap C$  NOT EMPTY THEN  $\text{dist}_{p,c}(f, P_N) \leq \text{Const. } |C|^{1/p} (\text{diam } C)^\alpha$
3.  $E(C) = \min F(C), G(C)$

$$F(C) = \text{dist}(S, C)^{\alpha-N} (\text{diam } C)^N |C|^{1/p}$$

$$G(C) = (\text{dist}(S, C) + \text{diam } C)^\alpha |C|^{1/p}$$

THEOREM 12. SUPPOSE  $\alpha > LN/M - (M-L)/p$  THEN THE ALGORITHM PRODUCES A PARTITION  $\Pi$  SO THAT

$$\text{dist}_{p;D}(f, S_{\Pi}^N) = O(K^{-N/M})$$

THE CONDITION ON  $\alpha$  IS NECESSARY FOR AN OPTIMAL CONVERGENCE RATE.

deBoor and Rice (1979)

INTERPRETATION. MANIFOLDS OF SINGULARITIES CAN RUIN THE OPTIMAL RATE OF CONVERGENCE. NOTE THAT  $f \in L_p(D)$  ONLY REQUIRES  $\alpha > -(M-L)/p$ . THEOREM 12 IS ALSO TRUE FOR ADAPTIVE BLENDING FUNCTION APPROXIMATION.

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ELEMENTS FOR MULTIVARIATE APPROXIMATION

ELEMENTS = (CELLS + FUNCTIONS)

L. L. SCHUMAKER: Fitting Surfaces to Scattered Data , 1976

R. E. BARNHILL : Representation and Approximation of Surfaces , 1977

TENSOR PRODUCTS

LOCAL APPROXIMATION SCHEMES (FINITE ELEMENTS)

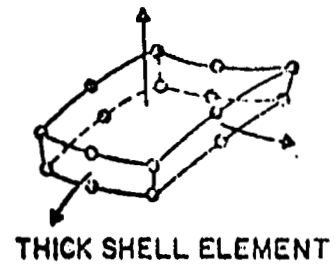
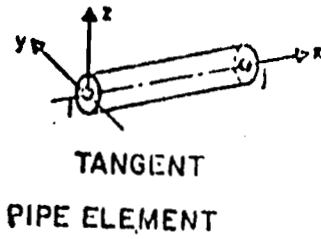
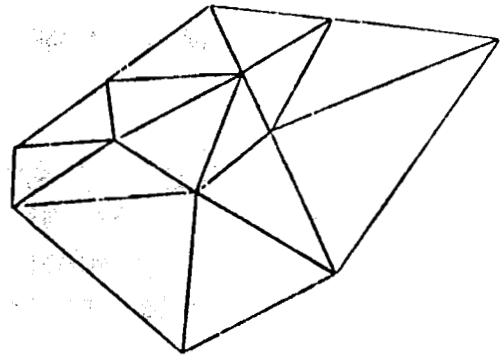
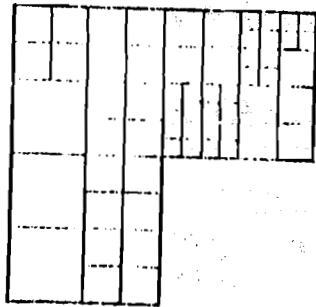
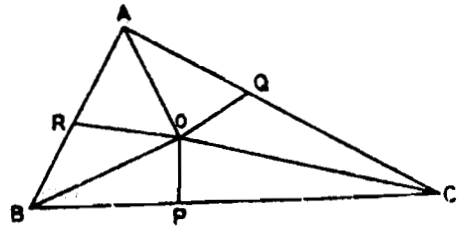
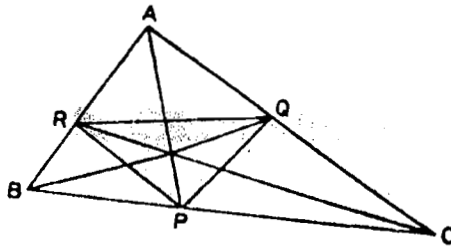
$C^0$  - Continuity : (a) Triangles and Rectangles with  
linear, quadratic, cubic elements

$C^1$  - Continuity : Triangles with quartics, quintics,  
Clough-Tocher

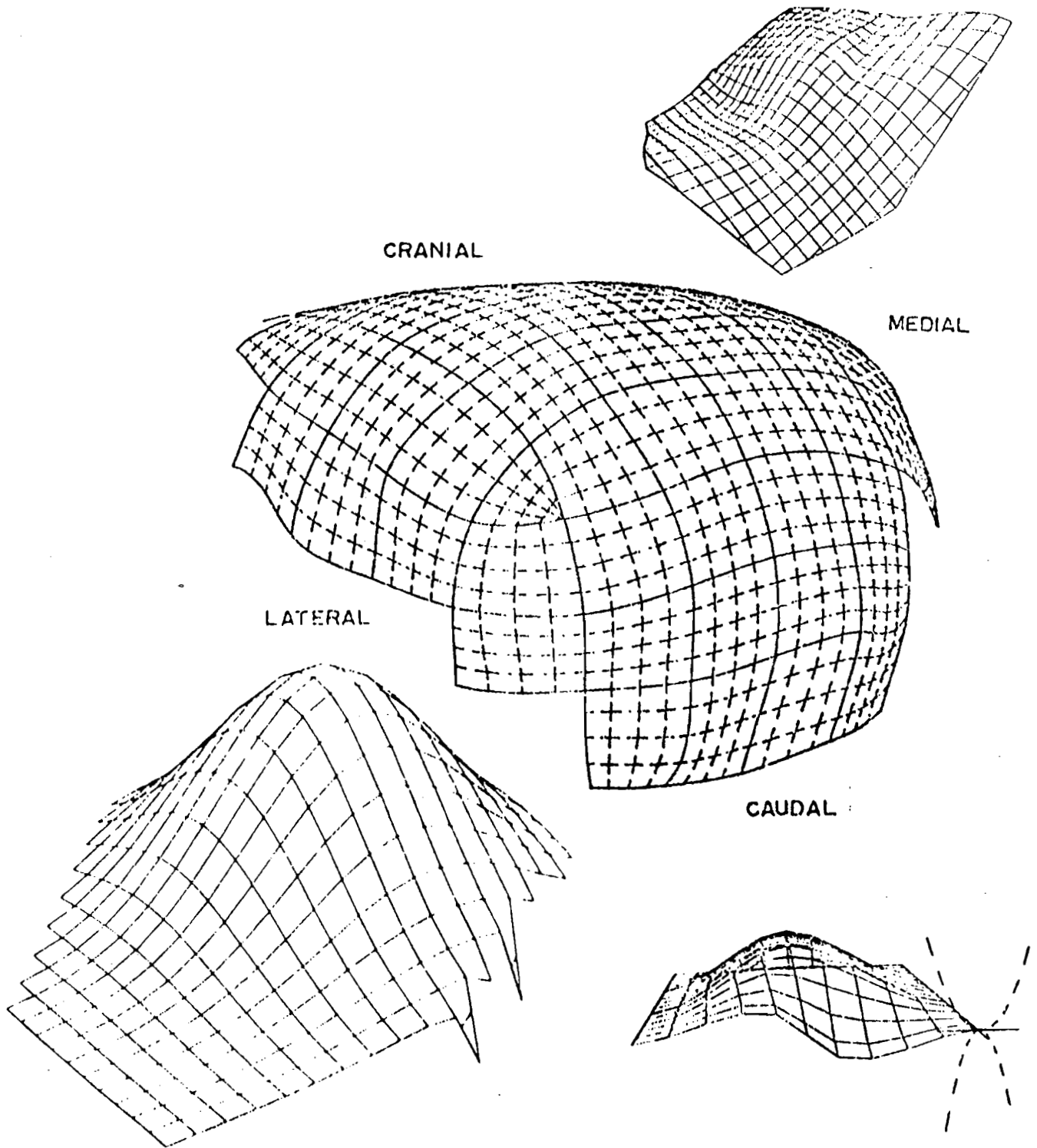
Blending functions (Coon's Patches)

FACT: It is difficult to devise schemes which give

1. Smooth approximation
2. Accurate approximation
3. Local determination
4. Good "Shape" Representation



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## WORKING ADAPTIVE ALGORITHMS

### MULTIVARIATE APPROXIMATION:

NONE EXISTS AT PRESENT

### MULTIVARIATE QUADRATURE

- A. THERE ARE VARIOUS WAYS TO EMPLOY 1-VARIABLE METHODS FOR MULTIVARIATE PROBLEMS.
- B. KAHANER AND WELLS (1979) ANALYZE IN DETAIL THE IMPLEMENTATION OF SUCH ALGORITHMS. THEY EMPHASIZE METHODOLOGIES OF DATA STRUCTURES, MODULAR PROGRAMMING, SYMBOLIC MATHEMATICAL PROCESSING, ETC. TO OVERCOME THE INHERENT COMPLEXITIES OF THESE ALGORITHMS.

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## PARTIAL DIFFERENTIAL EQUATIONS

REMINDER: OPTIMAL PARTITIONS ARE UNIFORM IN SOME MEASURE  
RELATED TO THE ERROR.

FACT: PDE PROBLEMS ARE GLOBAL, SO PARTITIONING (ADAPTATION)  
MUST NOT BE DONE ONE CELL AT A TIME.

### FOUR ADAPTIVE APPROACHES

1. INTUITIVE, HUMAN DIRECTED, FINITE ELEMENTS  
Engineering Application
2. WEAK FORMULATION OF PDE, FINITE ELEMENTS  
Babuska and Rheinholdt (1970 - Present)
3. APPROXIMATION THEORY BASED, FINITE ELEMENTS  
deBoor and Dodson (1972), and Pereyra and Sewell (1975), Sewell (1976)
4. MULTIGRID, FINITE DIFFERENCES  
Brandt (1972 - 77)

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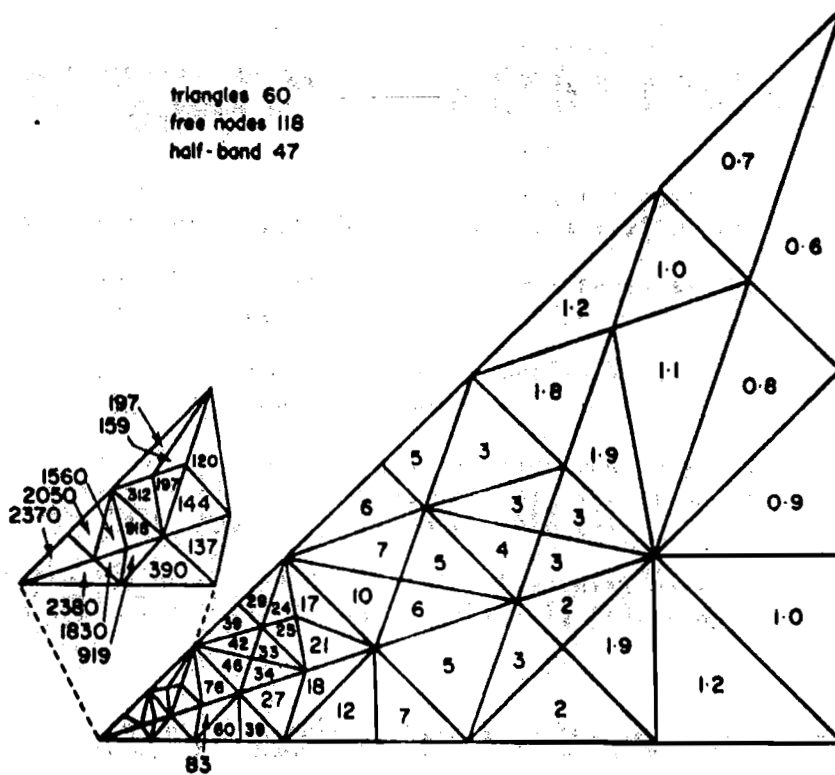
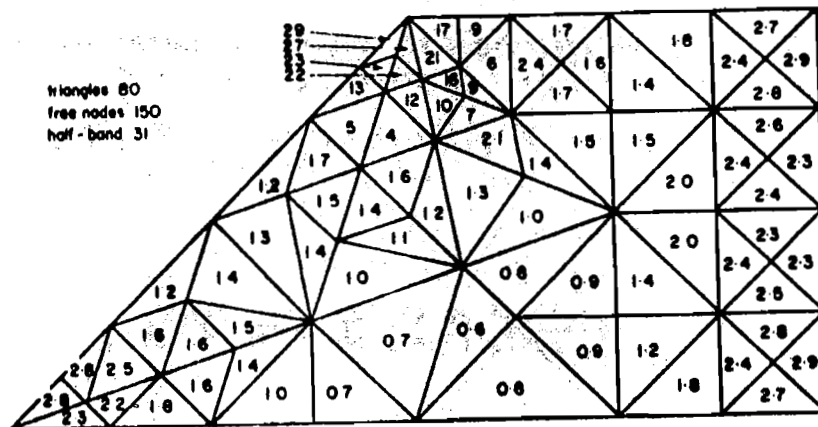


OPTIMALITY DERIVED FROM APPROXIMATION THEORY

$$\int_{\Omega_i} || u^{(K)} ||^2 = \text{CONSTANT FOR OPTIMALITY}$$

$\sigma = \text{CONSTANT} < 1$  DEPENDS ON NORM AND K

K = 1 + POLYNOMIAL DEGREE OF ELEMENTS



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BABUSKA - RHEINBOLDT

WEAK FORM

$$B(u, v) = f \cdot v$$

ALL  $v \in$  TEST SPACE

B = BILINEAR FORM

$$\text{ERROR BOUND} = \sum_i \int_{\Omega_i} (EI)^2$$

$\Omega_i$  = CELL

EI = ERROR INDICATOR DERIVED LOCALLY FROM B

OPTIMAL PARTITION HAS

$$\int_{\Omega_i} (EI)^2 = \text{CONSTANT}$$



SHADED

$$\int_{\Omega_i} (EI)^2 < \epsilon_{\text{LOW}}$$

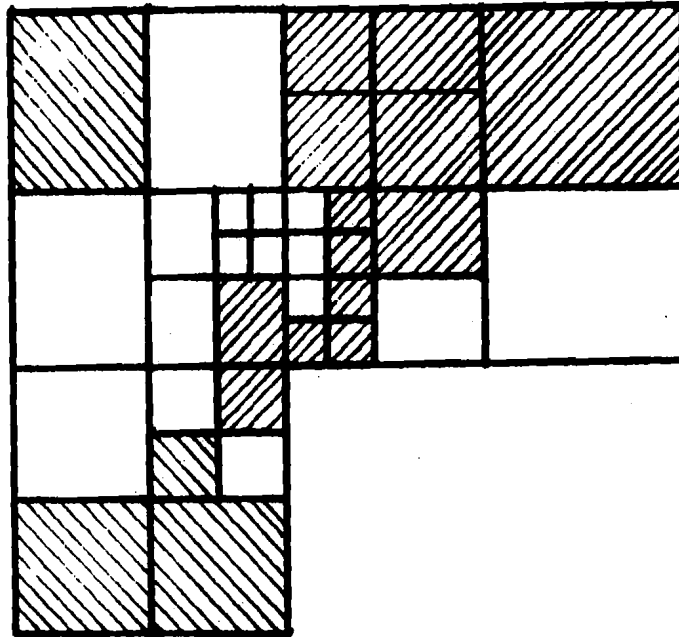
ACCEPT SOLUTION



SHADED

$$\int_{\Omega_i} (EI)^2 > \epsilon_{\text{HIGH}}$$

REFINE CELLS



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ADAPTIVE MULTIVARIATE APPROXIMATION: THEORY AND APPLICATIONS

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