

ALGORITHM 91
CHEBYSHEV CURVE-FIT

ALBERT NEWHOUSE

University of Houston, Houston, Texas

procedure CHEBFIT(*m*, *n*, *X*, *Y*); **integer** *m*, *n*; **array** *X*, *Y*;
comment This procedure fits the tabular function $Y(X)$ (givenas *m* points (*X*, *Y*)) by a polynomial $P = \sum_{i=0}^n A_i X^i$. Thispolynomial is the best polynomial approximation of $Y(X)$ in the Chebyshev sense. Reference: STIEFEL, E. *Numerical Methods of Tchebycheff Approximation*, U. of Wis. Press (1959), 217-232;**begin array** *X*[1:*m*], *Y*[1:*m*], *T*[1:*m*], *A*[0:*n*], *AX*[1:*n*+2],
AY[1:*n*+2], *AH*[1:*n*+2], *BY*[1:*n*+2], *BH*[1:*n*+2];
integer array *IN* [1:*n*+2]; **real** *TMAX*, *H*; **integer** *i*,
j, *k*, *imax*;**comment** Initialize;*k* := (*m*-1)/(*n*+1);**for** *i* := 1 **step** 1 **until** *n*+1 **do** *IN* [*i*] := (*i*-1)×*k* + 1;
IN[*n*+2] := *m*;**START:** **comment** Iteration begins;**for** *i* := 1 **step** 1 **until** *n*+2 **do****begin** *AX*[*i*] := *X*[*IN*[*i*]];
AY[*i*] := *Y*[*IN*[*i*]];
AH[*i*] := (-1)[↑] (*i*-1)**end i**;**DIFFERENCE:** **comment** divided differences;**for** *i* := 2 **step** 1 **until** *n*+2 **do****begin**
for *j* := *i*-1 **step** 1 **until** *n*+2 **do**
begin *BY*[*j*] := *AY*[*j*];
BH[*j*] := *AH*[*j*]
end j;**for** *j* := *i* **step** 1 **until** *n*+2 **do**
begin *AY*[*j*] := (*BY*[*j*] - *BY*[*j*-1])/
(*AX*[*j*] - *AX*[*j*-1]);
AH[*j*] := (*BH*[*j*] - *BH*[*j*-1])/
(*AX*[*j*] - *AX*[*j*-1])
end j;**end i**;**end i**;*H* := -*AY*[*n*+2]/*AH*[*n*+2];**POLY:** **comment** polynomial coefficients;**for** *i* := 0 **step** 1 **until** *n* **do****begin** *A*[*i*] := *AY*[*i*] + *AH*[*i*] × *H*;
BY[*i*] := 0**end i**;*BY*[1] := 1; *TMAX* := *abs*(*H*); *imax* := *IN*[1];**for** *i* := 1 **step** 1 **until** *n* **do****begin**
for *j* := 0 **step** 1 **until** *i*-1 **do**
begin
BY[*i*+1-*j*] := *BY*[*i*+1-*j*] - *BY*[*i*-*j*] × *X*[*IN*[*i*]];
A[*j*] := *A*[*j*] + *A*[*i*] × *BY*[*i*+1-*j*]
end j;**end i**;**ERROR:** **comment** compute deviations;**for** *i* := 1 **step** 1 **until** *n* **do****begin** *T*[*i*] := *A*[*n*];**for** *j* := 0 **step** 1 **until** *n* **do** *T*[*i*] := *T*[*i*] × *X*[*i*] + *A*[*n*-*j*];
T[*i*] := *T*[*i*] - *Y*[*i*];
if *abs*(*T*[*i*]) ≤ *TMAX* **then go to** *L1*;
TMAX := *abs*(*T*[*i*]);
imax := *i**L1:* **end i**;**for** *i* := 1 **step** 1 **until** *n*+2 **do****begin**
if *imax* < *IN*[*i*] **then go to** *L2*;
if *imax* = *IN*[*i*] **then go to** *FIT* **end**
end i;*L2:* **if** *T*[*imax*] × *T*[*IN*[*i*]] < 0 **then go to** *L3*;
IN[*i*] := *imax*;**go to** *START*;*L3:* **if** *IN*[1] < *imax* **then go to** *L4*;**for** *i* := 1 **step** 1 **until** *n*+1 **do** *IN*[*n*+3-*i*] := *IN*[*n*+2-*i*];*IN*[*i*] := *imax*;**go to** *START*;*L4:* **if** *IN*[*n*+2] ≤ *imax* **then go to** *L5*;*IN*[*i*-2] := *imax*;**go to** *START*;*L5:* **for** *i* := 1 **step** 1 **until** *n*+1 **do** *IN*[*i*] := *IN*[*i*+1];*IN*[*n*+2] := *imax*;**go to** *START*;*FIT:* **end** CHEBFIT

CERTIFICATION OF ALGORITHM 91

CHEBYSHEV CURVEFIT [A. Newhouse, *Comm.*
ACM, May 1962]

ROBERT P. HALE

University of Adelaide, Adelaide, South Australia

The CHEBFIT algorithm was translated into FORTRAN and successfully run on an IBM 1620 when the following alterations were made:

(a) 2nd line after

comment Initialize;

should read

for *i* := 1 **step** 1 **until** *n*+1 **do** *IN*[*i*] := (*i*-1) × *k* + 1;

(b) 2nd and 3rd lines after

Poly: **comment** polynomial coefficients;

should read

begin *A*[*i*] := *AY*[*i*+1] + *AH*[*i*+1] × *H*; *BY*[*i*+1] := 0

REMARKS ON ALGORITHM 91

CHEBYSHEV CURVE FIT [A. Newhouse, *Comm.*
ACM 5 (May 1962), 281; 6 (April 1963), 167]

PETER NAUR (Recd. 27 Sept. 1963)

Regnecentralen, Copenhagen, Denmark

In addition to the corrections noted by R. P. Hale [op. cit., April 1963] the following are necessary:

1. The arrays *X*, *Y*, and *A* cannot be declared to be local within the procedure body.2. The identifier *A* must be included as a formal parameter.

3. It should be noted that the $X[i]$ must form a monotonic sequence.

4. **comment** cannot follow the colon following a label. This occurs in four places.

5. The **end** following **go to FIT** must be removed.

In addition, a large number of details can be made more concise and unnecessary operations can be eliminated. Also, it seems desirable to produce the maximum deviation as a result.

CERTIFICATION OF ALGORITHM 91 [E2]

CHEBYSHEV CURVE-FIT [Albert Newhouse *Comm. ACM* 5 (May 1962), 281; 6 (April 1963), 167; 7 (May 1964), 296]

J. BOOTHROYD (Recd. 15 May 1967 and 5 Sept. 1967)
University of Tasmania, Hobart, Tasmania, Australia.

In addition to the corrections noted by R. P. Hale [op. cit., April 1963] and P. Naur [op. cit., May 1964], the following changes are necessary:

1. The first statement should be $k := \text{entier}((m-1)/(n+1))$
2. A semi-colon should precede label *L1*.

With these changes the procedure ran successfully using Elliott 503 ALGOL.

Although this procedure is an implementation of a finite algorithm, roundoff errors may give rise to cyclic changes of the reference set causing the procedure to fail to terminate.

Algorithm 318 [J. Boothroyd, Chebyshev Curve-Fit(Revised), *Comm. ACM* 10 (Dec. 1967), 801] avoids this cycling difficulty, uses less than half the auxiliary array space of Algorithm 91 and, on test, appears to be at least four times as fast.