

# Approximation of high-dimensional multivariate periodic functions by trigonometric polynomials based on rank-1 lattice sampling

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joint work with L. Kämmerer and D. Potts

supported by



## Introduction

**Multivariate trigonometric polynomials**  $p(\mathbf{x}) = \sum_{\mathbf{k} \in I} \hat{p}_{\mathbf{k}} e^{2\pi i \mathbf{k} \cdot \mathbf{x}}$

Fast evaluation at rank-1 lattice nodes  $(p(\mathbf{x}_j))_{j=0}^{M-1}$

Fast, exact, stable reconstruction of  $\hat{p}_{\mathbf{k}}$ ,  $\mathbf{k} \in I$  ( $I \subset \mathbb{Z}^d$  known)

**Approximate reconstruction of functions**  $f \in \mathcal{H}^\omega(\mathbb{T}^d)$

Error estimates  $\|f - p\|$

Numerical results

**Dimension incremental reconstruction** ( $I \subset \mathbb{Z}^d$  unknown)

Method

Numerical results

## Summary

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$$p(\mathbf{x}) := \sum_{\mathbf{k} \in I} \hat{p}_{\mathbf{k}} e^{2\pi i \mathbf{k} \cdot \mathbf{x}}, \quad \hat{p}_{\mathbf{k}} \in \mathbb{C}$$

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where the Fourier coefficients of  $f$  are given by

$$\hat{f}_{\mathbf{k}} = \int_{\mathbb{T}^d} f(\mathbf{x}) e^{-2\pi i \mathbf{k} \cdot \mathbf{x}} d\mathbf{x}, \quad \mathbf{k} \in \mathbb{Z}^d$$

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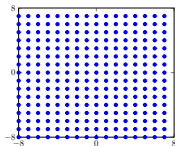
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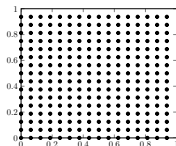
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- e.g.,  $I = \mathbb{Z}^d \cap [-N, N)^d$  full grid,  $\mathbf{y}_j$  equispaced nodes



$$(\hat{p}_{\mathbf{k}})_{\mathbf{k} \in I} \xleftrightarrow[\text{FFT}]{\text{d-dim}} (f(\mathbf{y}_j))_{j=0}^{|\mathbf{I}|-1}$$



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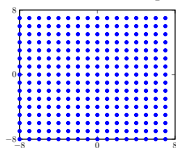
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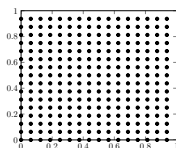
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$\mathcal{O}(N^d \log N)$



- problem:  $|I| = (2N)^d \Rightarrow$  **curse of dimensionality**

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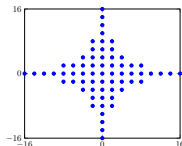
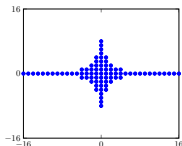
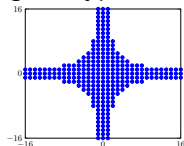
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- e.g.,  $I$  hyperbolic cross





- Hilbert space

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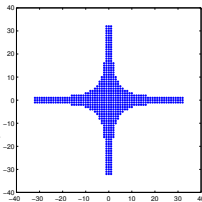
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hyperbolic  
cross

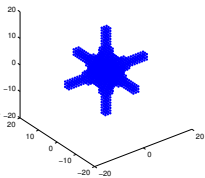
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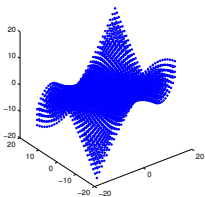
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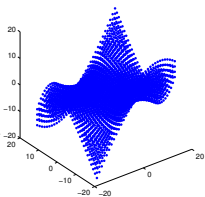
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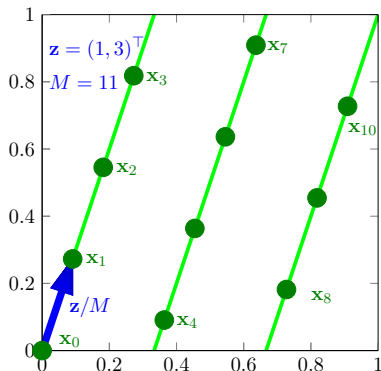
- arbitrary index sets in frequency domain
- large dimension  $d$

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# Trig. polynomials - Fast evaluation at rank-1 lattices

- rank-1 lattice:  $\mathbf{z} \in \mathbb{N}^d, M \in \mathbb{N}$

$$\mathbf{x}_j = \frac{j}{M} \mathbf{z} \bmod \mathbf{1}; j = 0, \dots, M-1$$



Korobov 59  
Maisonneuve 72  
Sloan & Kachoyan 84,87,90  
Temlyakov 86  
Lyness 89  
Sloan & Joe 94  
Sloan & Reztsov 01  
Li & Hickernell 03



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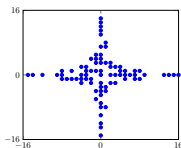
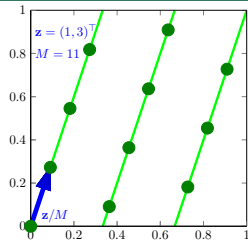
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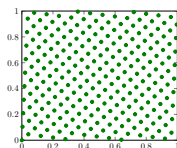
$$p(\mathbf{x}) = \sum_{\mathbf{k} \in I_N^d} \hat{p}_{\mathbf{k}} e^{2\pi i \mathbf{k} \cdot \mathbf{x}}$$

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$$(\hat{p}_{\mathbf{k}})_{\mathbf{k} \in I_N^d}$$



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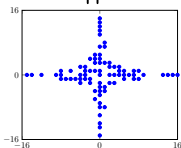
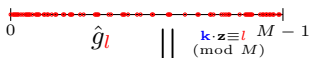
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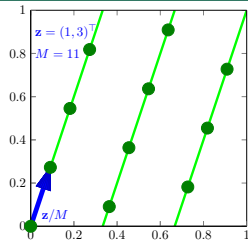
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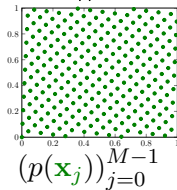
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1-dim  
→  
FFT

$$\mathcal{O}(M \log M + d |\mathbb{I}_N^d|)$$



$$p\left(\frac{j}{M} \mathbf{z}\right)$$



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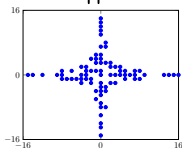
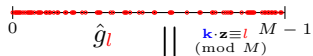
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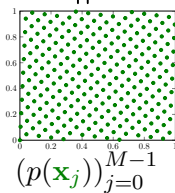
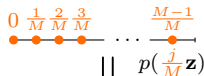
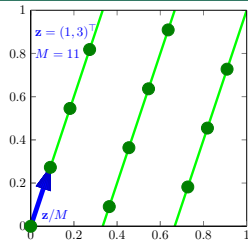


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?

←

fast, exact, stable reconstruction

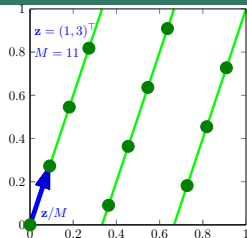


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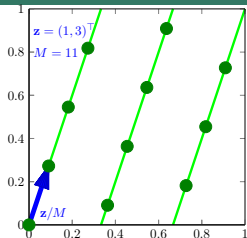


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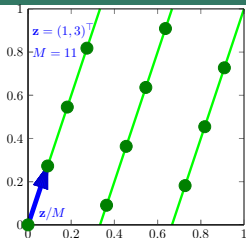
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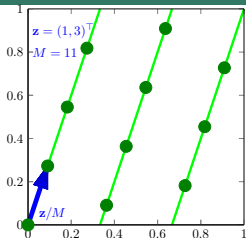
$$\Rightarrow \hat{\hat{p}}_{\mathbf{k}} = \hat{p}_{\mathbf{k}} \Leftrightarrow \mathbf{k}_1 \cdot \mathbf{z} \not\equiv \mathbf{k}_2 \cdot \mathbf{z} \pmod{M} \text{ for all } \mathbf{k}_1 \neq \mathbf{k}_2 \in \mathbb{I}_N^d$$

# Trig. polynomials - Fast, exact, stable reconstruction

- rank-1 lattice:  $\mathbf{z} \in \mathbb{N}^d, M \in \mathbb{N}$

$$\mathbf{x}_j = \frac{j}{M} \mathbf{z} \bmod \mathbf{1}; j = 0, \dots, M-1$$

- reconstruction of the Fourier coefficients of  $p(\mathbf{x}) = \sum_{\mathbf{k} \in \mathbb{I}_N^d} \hat{p}_{\mathbf{k}} e^{2\pi i \mathbf{k} \cdot \mathbf{x}}$  by applying a lattice rule



$$\hat{p}_{\mathbf{k}} = \int_{\mathbb{T}^d} p(\mathbf{x}) e^{-2\pi i \mathbf{k} \cdot \mathbf{x}} d\mathbf{x} \approx Q(p(\cdot) e^{-2\pi i \mathbf{k} \cdot (\cdot)}) = \underbrace{\frac{1}{M} \sum_{j=0}^{M-1} p(\mathbf{x}_j) e^{-2\pi i \mathbf{k} \cdot \mathbf{x}_j}}_{\hat{\hat{p}}_{\mathbf{k}}}$$

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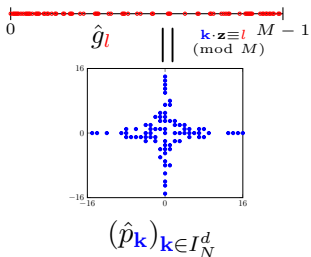
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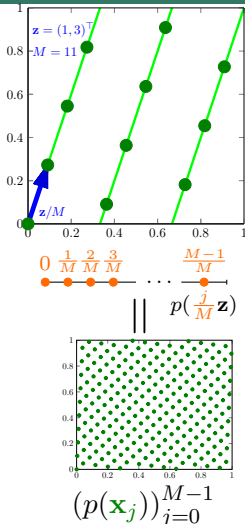
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1-dim  
 $\leftarrow$   
 iFFT

$$\mathcal{O}(M \log M + d |\mathbb{I}_N^d|)$$



$\Rightarrow$  **Definition:** reconstructing rank-1 lattice  $\Lambda(\mathbf{z}, M)$  for  $\mathbb{I}_N^d$ ,  
 $|\mathbb{I}_N^d| \leq M \leq |\mathbb{I}_N^d|^2$ , CBC construction algorithm (Kämmerer 2012)



## Reconstruction of $f \in \mathcal{H}^\omega(\mathbb{T}^d)$ - Error estimates

- approximate reconstruction of f.c.  $\hat{f}_{\mathbf{k}}$  of  $f \in \mathcal{H}^\omega(\mathbb{T}^d) \cap \mathcal{C}(\mathbb{T}^d)$  from samples at reconstructing rank-1 lattice  $\Lambda(\mathbf{z}, M)$  for  $I_N^d$ :  
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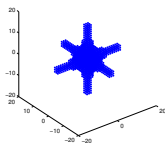
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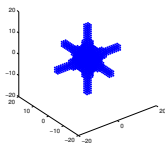
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 $|I_N^d| \in \mathcal{O}(N \log^{d-1} N)$
- samples:  $\mathcal{O}(N^2 \log^{d-2} N)$
- arithmetic complexity:  $\mathcal{O}(N^2 \log^{d-1} N)$
- approximation error:

$$\|f - \tilde{S}_{I_N^d}^{\Lambda(\mathbf{z}, M)} f|_{L^2(\mathbb{T}^d)}\| \lesssim N^{-\beta} \log^{d-1} N \|f|_{\mathcal{H}_{\text{mix}}^\beta(\mathbb{T}^d)}\|$$

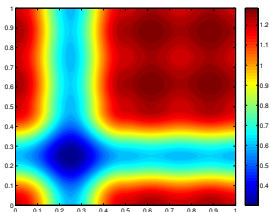


# Reconstruction of $f \in \mathcal{H}^\omega(\mathbb{T}^d)$ - Numerical results

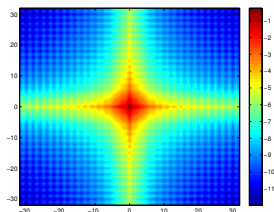
- function  $f \in \mathcal{H}_{\text{mix}}^{\frac{5}{2}-\epsilon}(\mathbb{T}^d)$ ,  $\epsilon > 0$ ,

$$f(\mathbf{x}) := \prod_{s=1}^d \left( 4 + \operatorname{sgn}\left(x_s - \frac{1}{2}\right) \sin(2\pi x_s)^2 + \operatorname{sgn}\left(x_s - \frac{1}{2}\right) \sin(2\pi x_s)^3 \right),$$

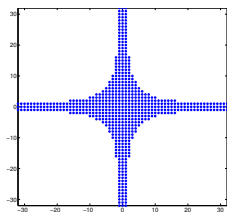
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$f((x_1, x_2)^\top)$



$\log_{10} \left| \hat{f}(k_1, k_2)^\top \right|$



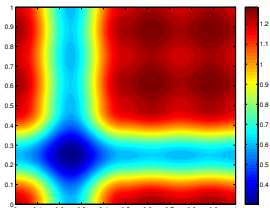
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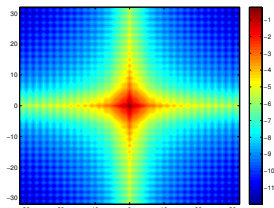
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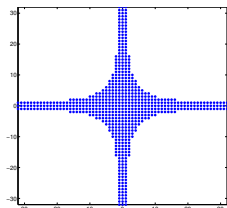
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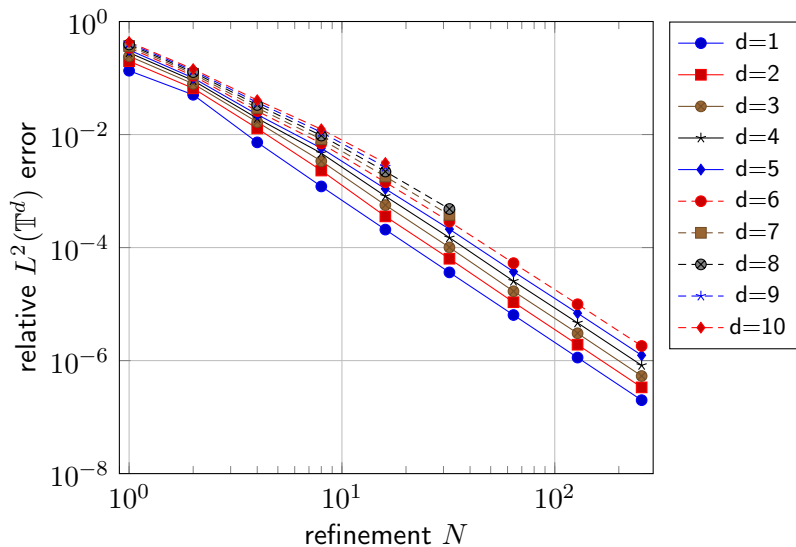
$I_N^d$

- error estimate:  $\epsilon > 0$

$$\|f - \tilde{S}_{I_N^d}^{\Lambda(\mathbf{z}, M)} f\|_{L^2(\mathbb{T}^d)} \lesssim N^{-\frac{5}{2}+\epsilon} \log^{d-1} N \|f\|_{\mathcal{H}_{\text{mix}}^{\frac{5}{2}-\epsilon}(\mathbb{T}^d)}$$

# Reconstruction of $f \in \mathcal{H}^\omega(\mathbb{T}^d)$ - Numerical results

sampling at rank-1 lattice nodes





# Reconstruction of $f \in \mathcal{H}^\omega(\mathbb{T}^d)$ - Numerical results

$d$	$N$	$ I_N^d $	$M$	$\frac{M}{ I_N^d }$	rel. $L^2(\mathbb{T}^d)$ error
6	64	1 709 857	31 829 977	18.6	5.3e-05
6	128	5 137 789	192 757 285	37.5	9.9e-06
6	256	14 977 209	1 400 567 254	93.5	1.8e-06
8	8	768 609	6 027 975	7.8	9.6e-03
8	16	2 935 521	49 768 670	17.0	2.2e-03
8	32	10 665 297	359 896 131	33.7	4.8e-04
10	4	2 421 009	30 780 958	12.7	4.1e-02
10	8	10 819 089	194 144 634	17.9	1.2e-02
10	16	45 548 649	2 040 484 044	44.8	3.1e-03

# Dimension incremental reconstruction

until now: approximation of function  $f(\mathbf{x}) \approx \sum_{\mathbf{k} \in I} \hat{f}_{\mathbf{k}} e^{2\pi i \mathbf{k} \cdot \mathbf{x}}$

- given/known frequency index set  $I$
- compute  $\hat{f}_{\mathbf{k}}$  from samples along reconstructing rank-1 lattice

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- search for location  $I$  of largest Fourier coefficients of  $f$   
(and compute  $\hat{f}_{\mathbf{k}}$ ,  $\mathbf{k} \in I$ )
- search domain: (possibly) large index set  $\Gamma \subset \mathbb{Z}^d$ , e.g.,  
full grid  $\hat{G}_N^d := \{\mathbf{k} \in \mathbb{Z}^d : \|\mathbf{k}\|_{\infty} \leq N\}$ , ( $|\hat{G}_{64}^{10}| \approx 1.28 \cdot 10^{21}$ )

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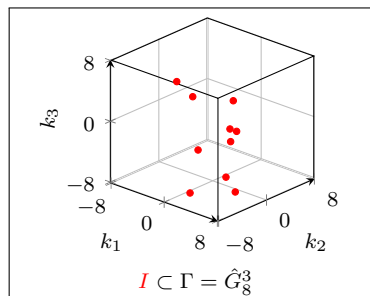
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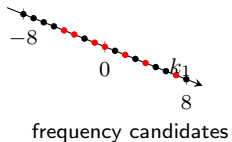
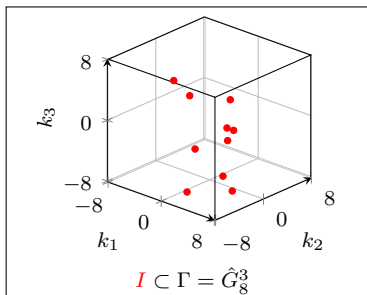
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- our method
  - compute (projected) Fourier coefficients from sampling values and determine frequency locations dimension incremental
  - use reconstructing rank-1 lattices ( $\Rightarrow$  1-dim iFFT)

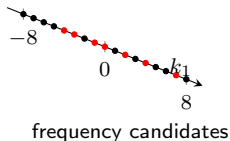
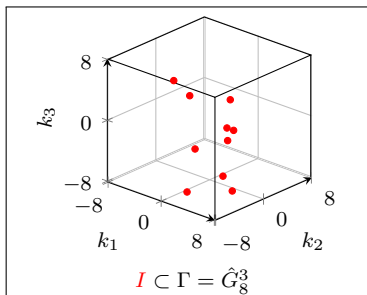
# Dimension incremental reconstruction - Method



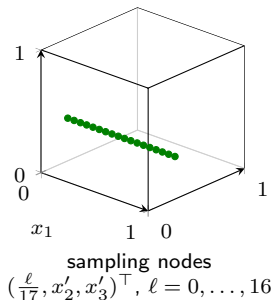
# Dimension incremental reconstruction - Method



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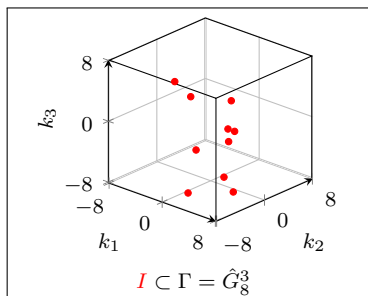


construct  
→  
sampling set



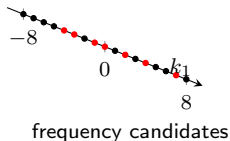


# Dimension incremental reconstruction - Method

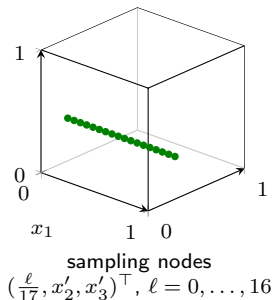


$$\tilde{p}_{k_1} := \frac{1}{17} \sum_{\ell=0}^{16} p \left( \begin{pmatrix} \ell/17 \\ x'_2 \\ x'_3 \end{pmatrix} \right) e^{-2\pi i \frac{\ell k_1}{17}}$$

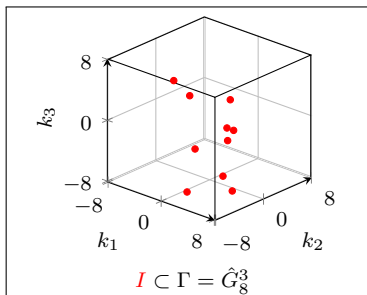
$$k_1 = -8, \dots, 8$$



1-dim  
←  
iFFT

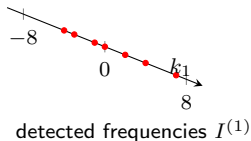


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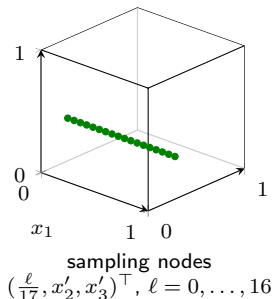


$$\begin{aligned} \tilde{p}_{k_1} &:= \frac{1}{17} \sum_{\ell=0}^{16} p \left( \begin{pmatrix} \ell/17 \\ x'_2 \\ x'_3 \end{pmatrix} \right) e^{-2\pi i \frac{\ell k_1}{17}} \\ &= \sum_{\substack{(h_2, h_3) \in \{-8, \dots, 8\}^2 \\ (k_1, h_2, h_3)^\top \in \text{supp } \hat{p}}} \hat{p} \begin{pmatrix} k_1 \\ h_2 \\ h_3 \end{pmatrix} e^{2\pi i (h_2 x'_2 + h_3 x'_3)}, \end{aligned}$$

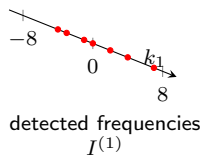
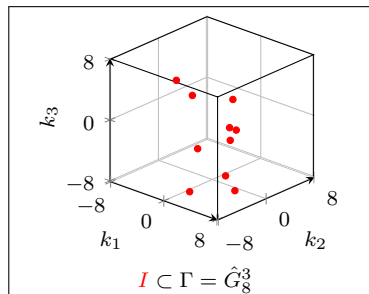
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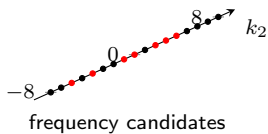
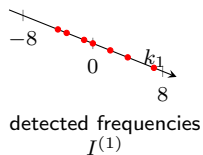
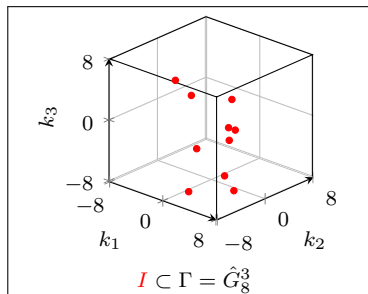
1-dim  
←  
iFFT



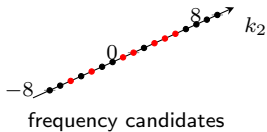
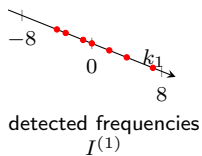
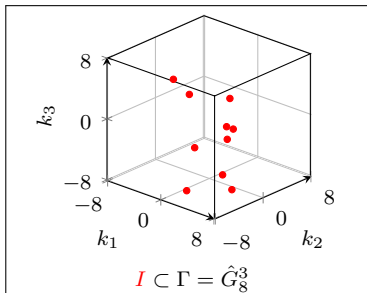
# Dimension incremental reconstruction - Method



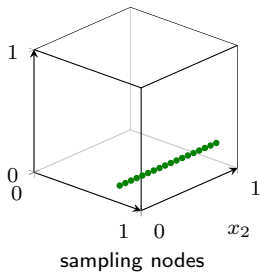
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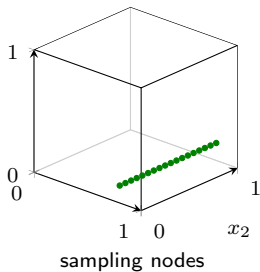
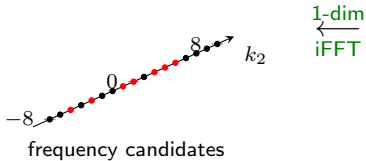
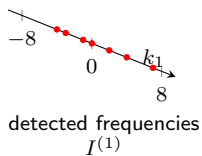
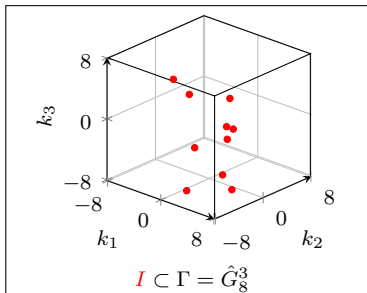
# Dimension incremental reconstruction - Method



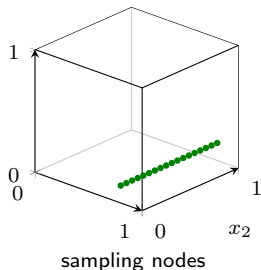
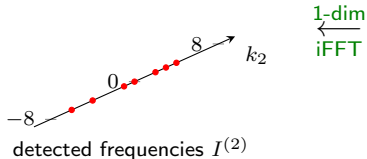
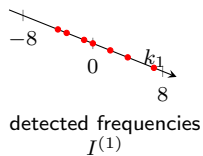
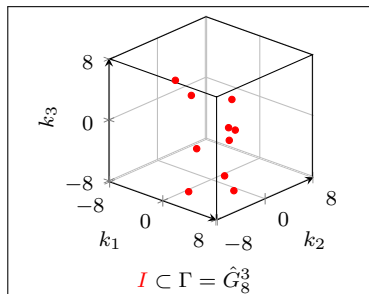
construct  
→  
sampling set



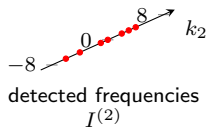
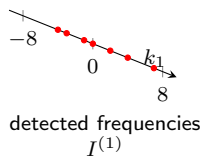
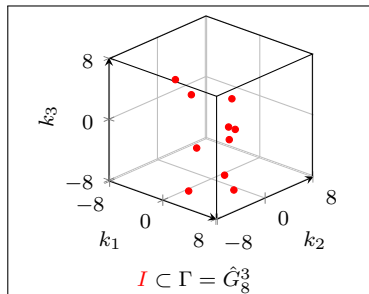
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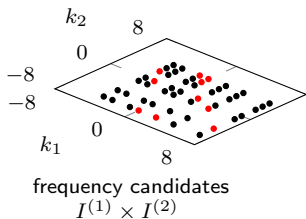
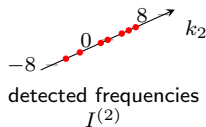
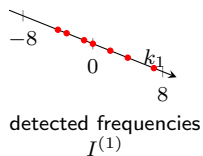
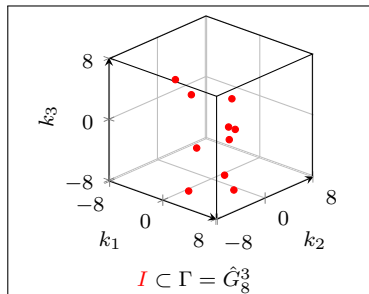


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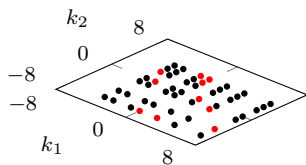
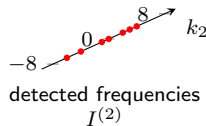
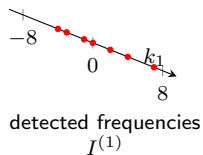
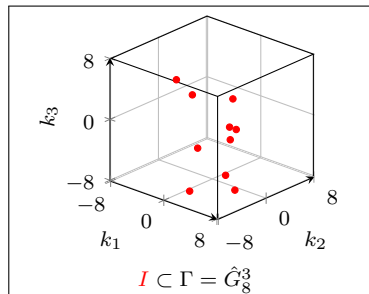




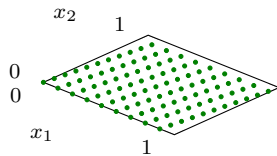
# Dimension incremental reconstruction - Method



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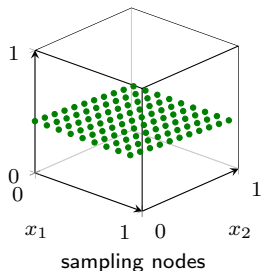
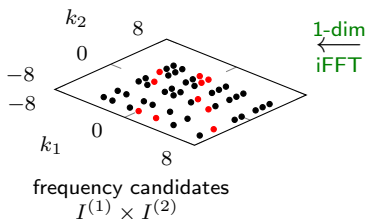
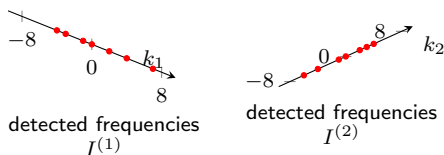
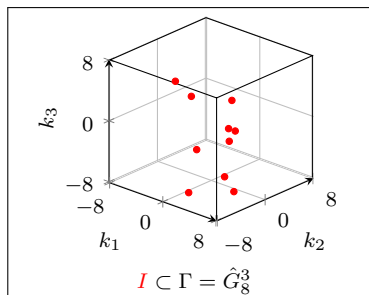
reconstructing  
rank-1 lattice



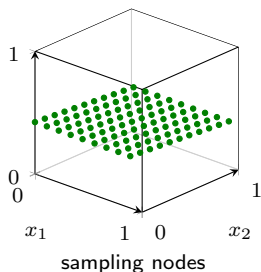
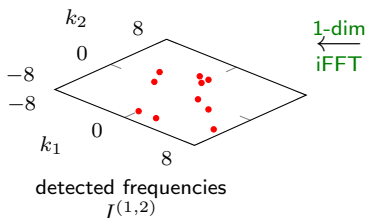
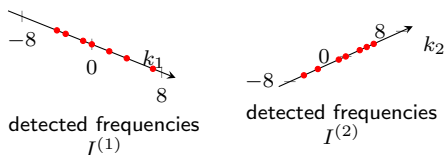
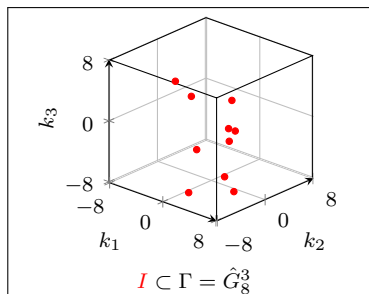
frequency candidates  
 $I^{(1)} \times I^{(2)}$

sampling nodes

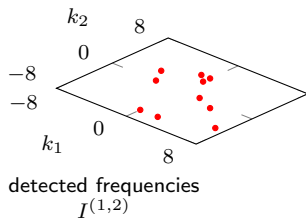
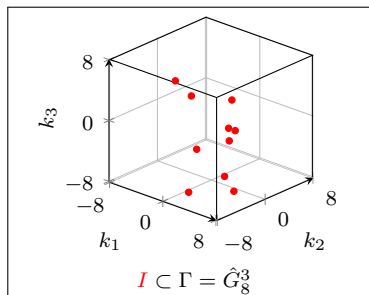
# Dimension incremental reconstruction - Method



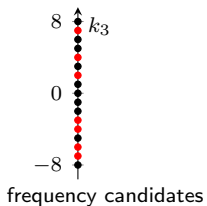
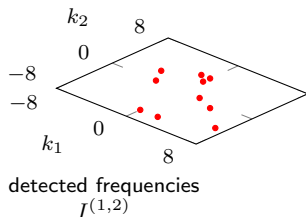
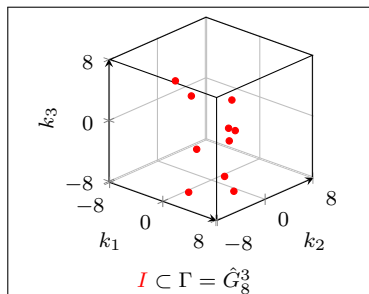
# Dimension incremental reconstruction - Method



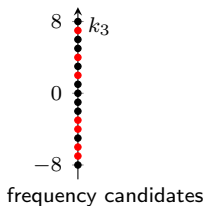
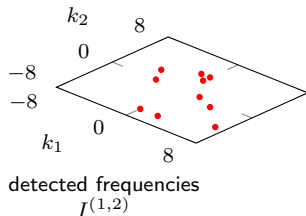
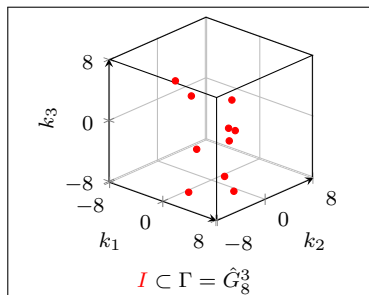
# Dimension incremental reconstruction - Method



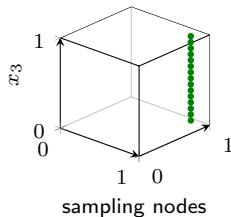
# Dimension incremental reconstruction - Method



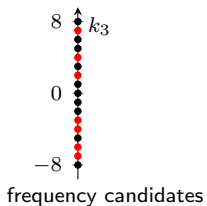
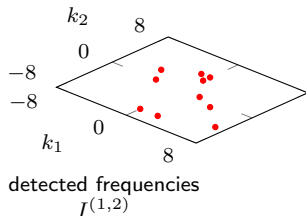
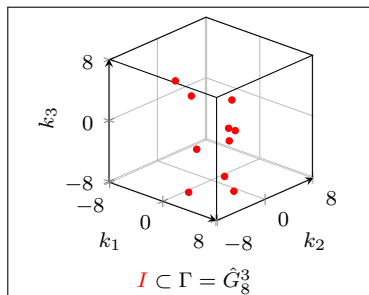
# Dimension incremental reconstruction - Method



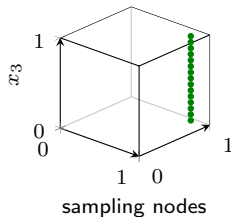
construct  
→  
sampling set



# Dimension incremental reconstruction - Method

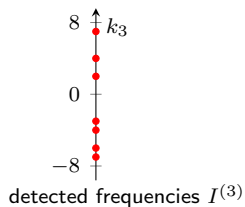
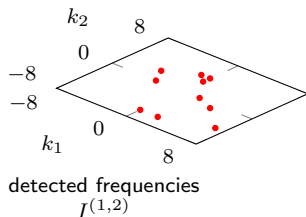
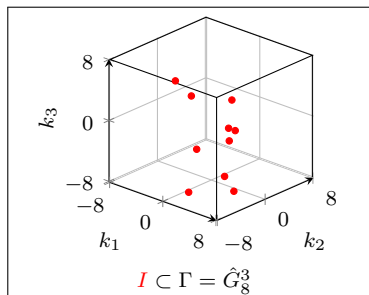


1-dim  
←  
iFFT

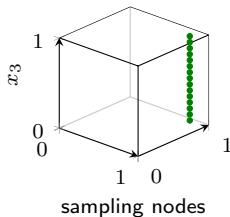




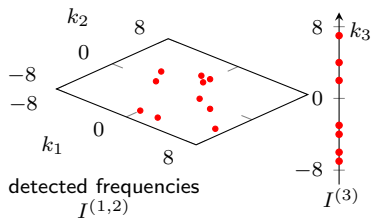
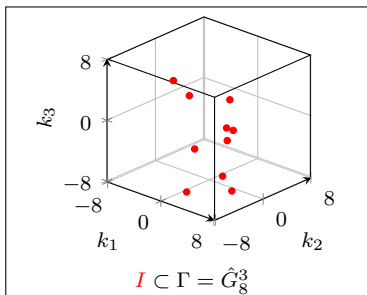
# Dimension incremental reconstruction - Method



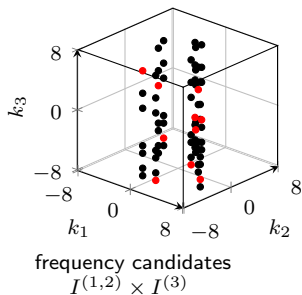
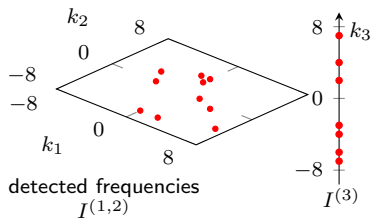
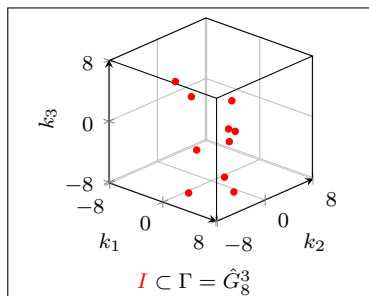
1-dim  
←  
iFFT



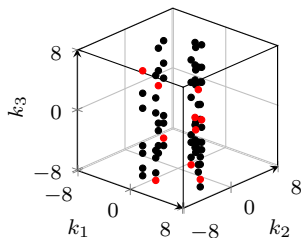
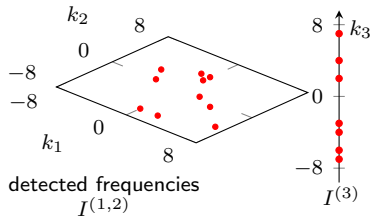
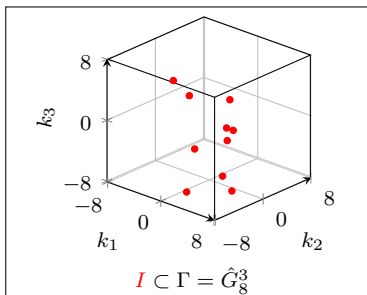
# Dimension incremental reconstruction - Method



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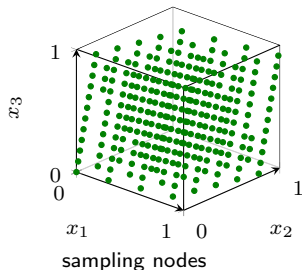


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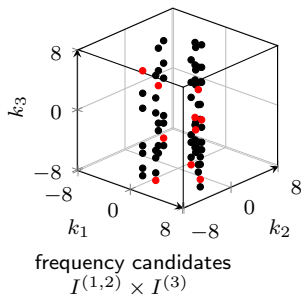
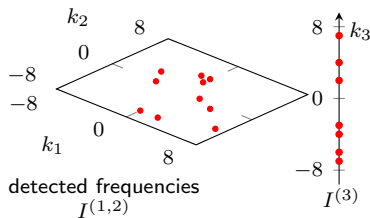
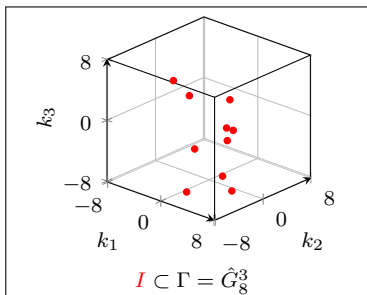


reconstructing  
→  
rank-1 lattice

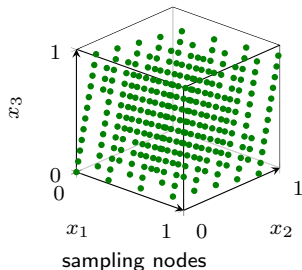
frequency candidates  
 $I^{(1,2)} \times I^{(3)}$



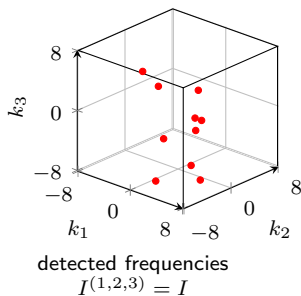
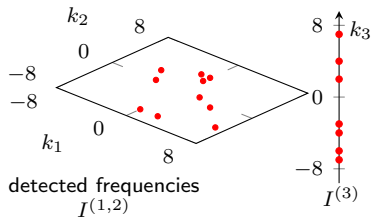
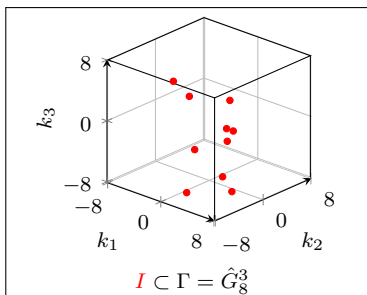
# Dimension incremental reconstruction - Method



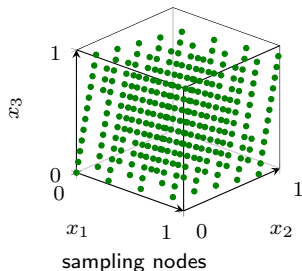
1-dim  
←  
iFFT



# Dimension incremental reconstruction - Method



1-dim  
←  
iFFT



# Dimension incremental reconstruction - Example

- B-spline  $N_m(x) := \sum_{k \in \mathbb{Z}} C_m \operatorname{sinc}\left(\frac{\pi}{m}k\right)^m \cos(\pi k) e^{2\pi i k x}$ ,  
 $\|N_m\|_{L^2(\mathbb{T})} = 1$ ,  $|\hat{N}_m(k)| \sim |k|^{-m}$
- $f(\mathbf{x}) := \prod_{t \in \{1,3,8\}} N_2(x_t) + \prod_{t \in \{2,5,6,10\}} N_4(x_t) + \prod_{t \in \{4,7,9\}} N_6(x_t)$

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- full grid for  $N = 64$ ,  $d = 10$ :  $|\hat{G}_{64}^{10}| = 129^{10} \approx 1.28 \cdot 10^{21}$
- symmetric hyperbolic cross:  $|I_{64}^{10}| = 696\,036\,321$   
relative  $L^2(\mathbb{T}^d)$ -error (best case) 4.1e-04



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relative  $L^2(\mathbb{T}^d)$ -error (best case) 4.1e-04
- results for dimension incremental algorithm with  $\Gamma = \hat{G}_{64}^{10}$   
(tests repeated 10 times):

threshold	#samples	$ I $	rel. $L_2$ -error
1.0e-02	254 530	491	1.4e-01
1.0e-03	2 789 050	1 121	1.1e-02
1.0e-04	17 836 042	3 013	1.7e-03
1.0e-05	82 222 438	7 163	4.7e-04

# Summary

approximate reconstruction of high-dimensional periodic functions  $f \in \mathcal{H}^\omega(\mathbb{T}^d)$  by sampling along **rank-1 lattice** nodes

- **perfectly stable**, computation only uses single **1-dim iFFT** + scalar products for **arbitrary** index set  $I_N^d$
- samples:  $\mathcal{O}(|I_N^d|^2)$ , arithm. complexity:  $\mathcal{O}(|I_N^d|^2 \log |I_N^d|)$
- **oversampling factor** up to  $|I_N^d|$
- **observed** oversampling factor **lower** for realistic problem sizes
- theoretical estimates for approximation error
- numerical tests encourage theoretical results



Kämmerer, L., Potts, D., Volkmer, T.

**Approximation of multivariate functions by trigonometric polynomials based on rank-1 lattice sampling.**

DFG-Schwerpunktprogramm 1324, Preprint 145, 2013.

(<http://www.tu-chemnitz.de/~tovo>)

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- dimension incremental reconstruction method for **unknown**  $I$  + numerical results



Potts, D., Volkmer, T.

**Sparse high-dimensional FFT based on rank-1 lattice sampling.**

DFG-Schwerpunktprogramm 1324, Preprint 171, 2014.  
(<http://www.tu-chemnitz.de/~tovo>)