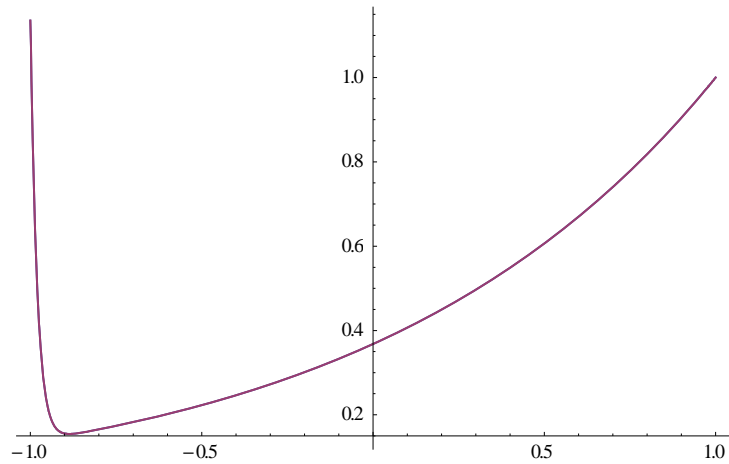


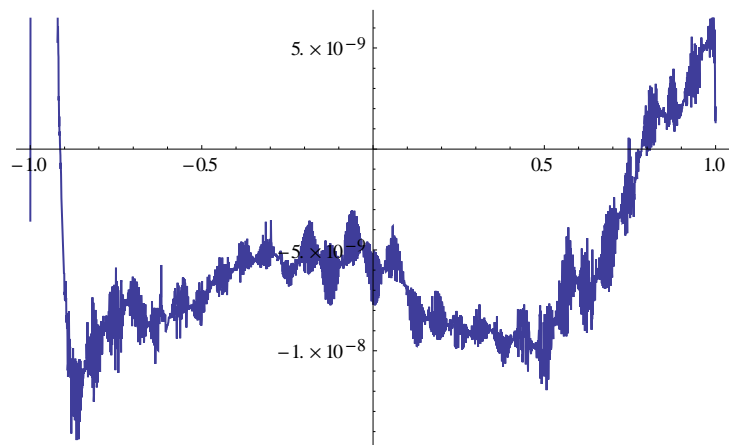
$k_{max}^{(0)}$	j	r	Q_{min}	Q_a
30	3	2	6.93893×10^{-9}	18.6674
30	3	3	8.46827×10^{-6}	1.18102
35	4	4	3.44103×10^{-10}	0.000228873

For critical examples we could start with a higher k_{max} , j and r . The solution of the first step (with $j = 3$ and $r = 2$) is not bad, the big Q_a of 18.6674 results form a big residual value at one point ($t = -59/60$).

Here are the graphs of y_4 and y , where we see a good approximation, too.



Here is the graph of $y_4 - y$:



Example III

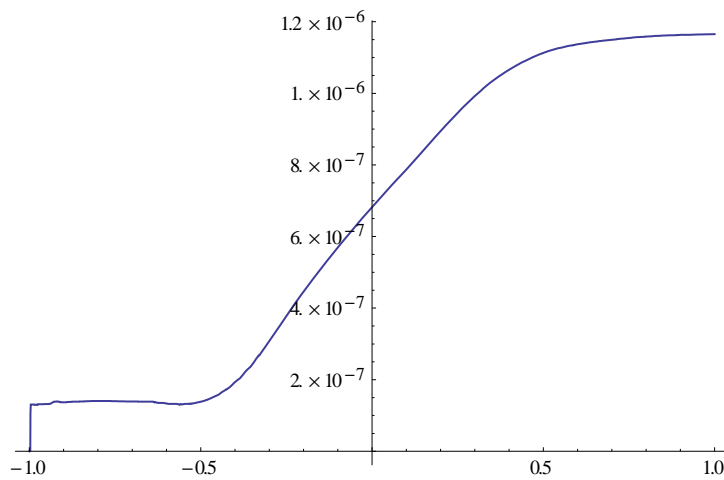
We apply the algorithm on a second order ODE with boundary conditions:

$y'' = (-t \cdot y' - \mu \cdot \pi^2 \cdot \cos(\pi t) - \pi t \sin(\pi t)) / \mu$ with $\mu = 1/10$ and with $y(-1) = -2$, $y(1) = 0$, the approximation interval is $I = [-1, 1]$.

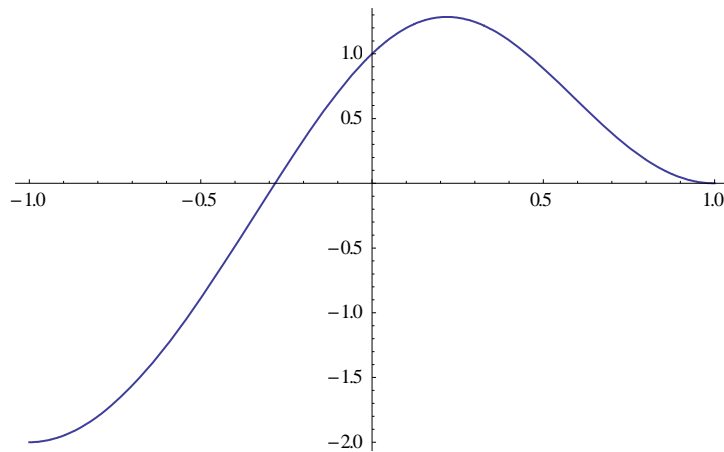
We called the module for the algorithm with:

```
WCollocationS2Alg[ $\pi^2 \text{Cos}[\pi t] + 10 \pi t \text{Sin}[\pi t] + 10 t y'[t] + y''[t]$ , {-1,1}, {-2,0}, -1., 1., 15, 1, 2, 2]
```

Here is the graph of $\eta - y$ (η is the NDSolve solution):



Here is the graph of η .

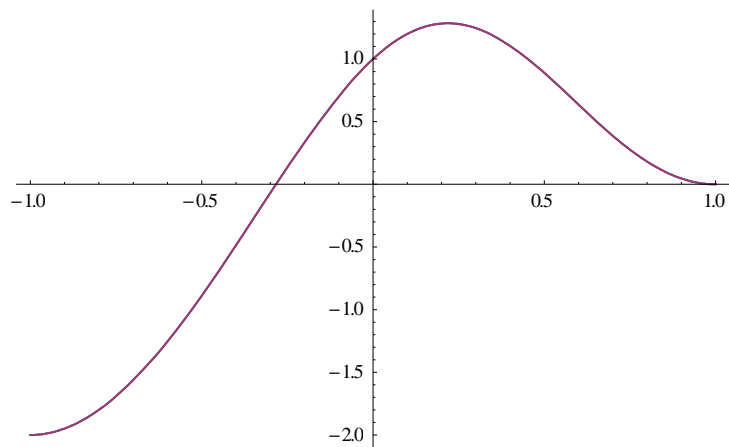


Now we see the iteration-protocol:

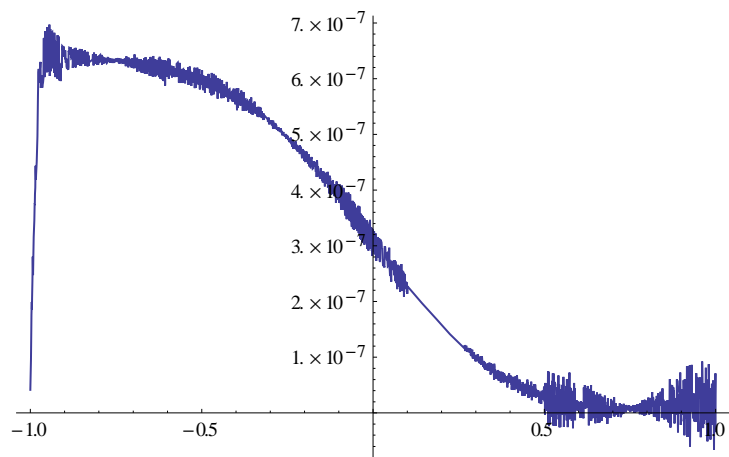
$k_{max}^{(0)}$	j	r	Q_{min}	Q_a
15	1	2	5.8001×10^{-13}	1.85559×10^{-7}

For critical examples we could start with a higher k_{max} , j and r .

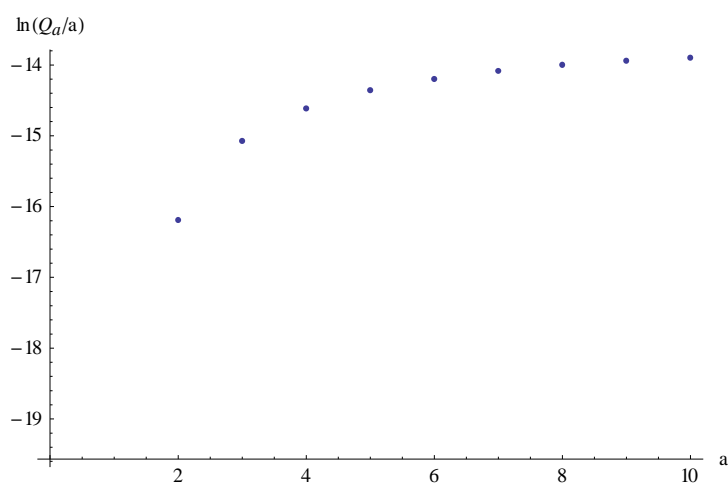
Here are the graphs of y_I and y (we see no differences):



Here is the graph of $y_I - y$:



At last we see graphically the relation between a and Q_a/a in this example:



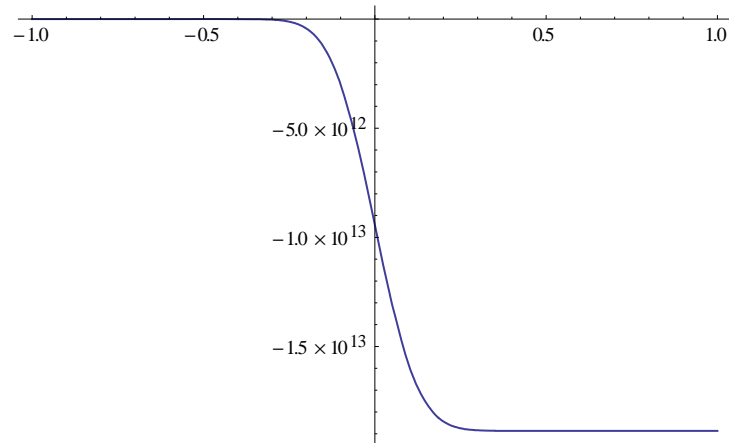
When we set $\mu = 1/100$, then NDSolve get problems:

```
NDSolve::bvluc: The equations derived from the boundary conditions are numerically ill-conditioned. The boundary conditions may not be sufficient to uniquely define a solution. The computed solution may match the boundary conditions poorly. >>
```

NDSolve::berr: There are significant errors $\{0., -454021.\}$ in the boundary value residuals. Returning the best solution found. \gg

Here we get a very bad approximation:

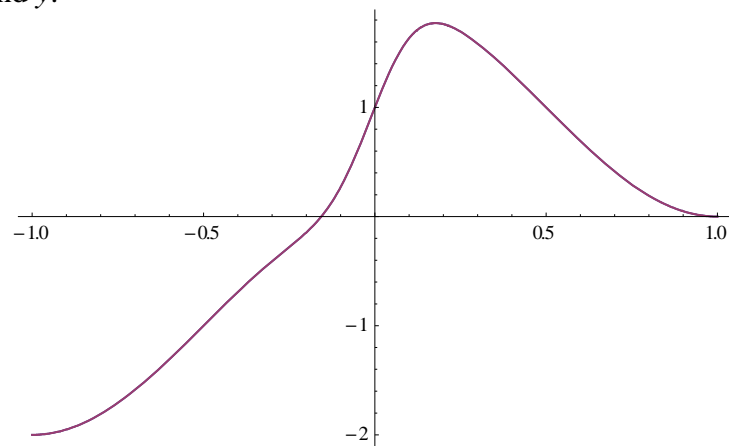
$\eta - y$ (η is the NDSolve solution):



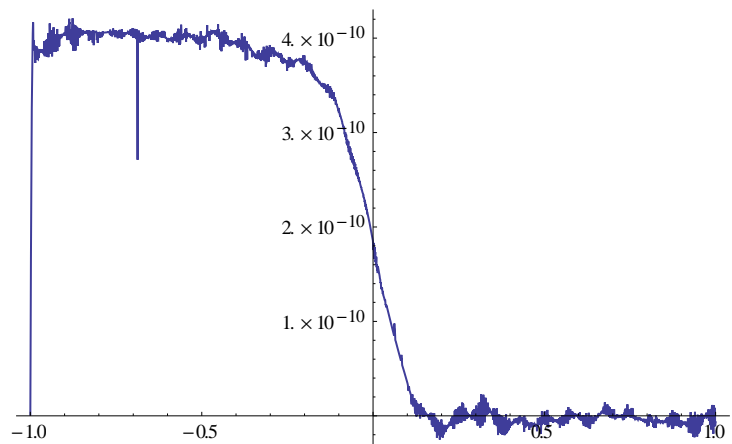
The algorithm has no problems:

WCollocationS2Alg [$\pi^2 \text{Cos}[\pi t] + 100 \pi t \text{Sin}[\pi t] + 100 t y'[t] + y''[t]$, $\{-1, 1\}$, $\{-2, 0\}$, $-1., 1., 15, 1, 2, 2$]

The graphs of y_4 and y :



The graphs of $y_4 - y$:



At last the iteration protocol:

$k_{max}^{(0)}$	j	r	Q_{min}	Q_a
15	1	2	1.44579	319690.
20	1	2	1.97176	258.584
25	2	3	1.66245	195.992
30	3	4	0.00284779	5.50948
35	4	5	4.75163×10^{-14}	1.06944×10^{-10}

Example IV

In this example we will see, that the maximum number of k_{max} in the module (the maximum value of k_{max} was set to 45) should be larger in problems, which needs a large j . We apply the algorithm on a second order ODE with boundary conditions:

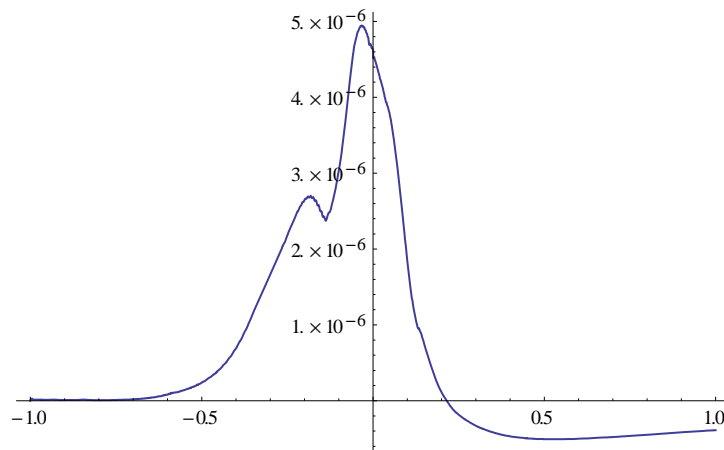
$y'' = (-4t y' - 2y)/(\mu + t^2)$ with $\mu = 1/50$ and with $y(-1) = 1/(1 + \mu)$, $y(1) = 1/(1 + \mu)$, the approximation interval is $I = [-1, 1]$.

We called the module for the algorithm with:

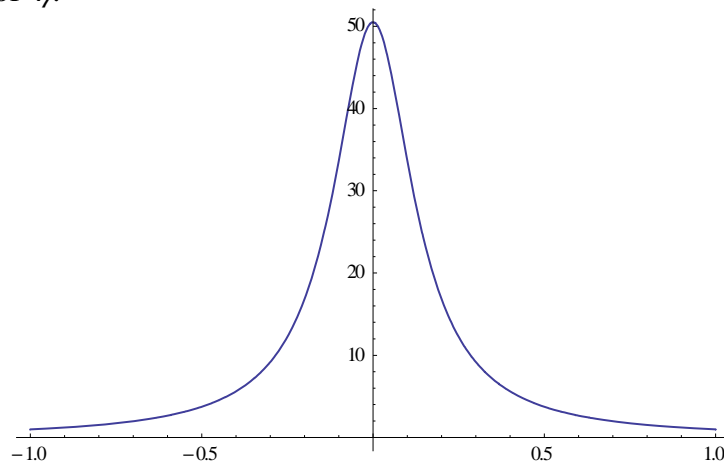
```
WCollocationS2Alg[-(-2y[t] - 4t*y'[t]) / (1/50+t^2) + y''[t], {-1, 1}, {10/11, 10/11},
-1., 1., 30, 5, 3, 2]
```

Mathematica NDSolve has no problems:

Here is the graph of $\eta - y$ (η is the NDSolve solution):



Here is the graph of η .



With the used starting values the algorithm stops after the maximum number of steps has been made and the warning came that the solution does not satisfy the convergence criteria $Q_{min} \leq \epsilon_1$ and $Q_a \leq \epsilon_2$. So we know that the solution is not usable.

Now we see the iteration-protocol:

$k_{max}^{(0)}$	j	r	Q_{min}	Q_a
30	5	3	1.96059	1.96059
35	5	3	0.96076	22.8715
40	6	4	1.96059	1.96059
45	7	5	1.96059	1.9606
45	8	6	1.96059	1.96115
45	9	7	1.96059	1.96099
45	10	8	1.96059	2.49262

The module prints: Warning: Q_{min} or Q_a is bigger than the tolerance!

We see in the iteration protocol, that the module has a maximum number of k_{max} . For critical problems, where we need a bigger j , the maximum number of k_{max} should be set to a higher value than 45 in `wCollocationS2Alg`. With $k_{max}^{(0)}$ less than 2^j the method cannot get a solution (with a small Q_{min} , because Q_{min} is in that case $\geq y(0)^2 + y(1)^2$) with the Shannon ϕ with that boundary conditions, because at $t_{end} = 1$ we get the boundary condition

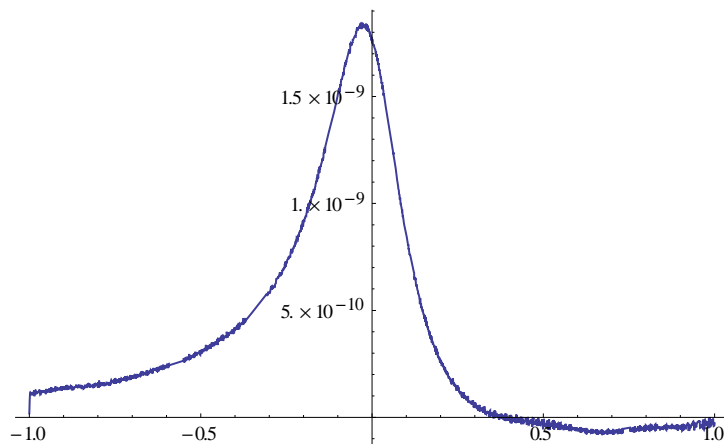
$$y_j(1) := \sum_{k=k_{min}}^{k_{max}} c_k \cdot \phi_{j,k}(1) = \sum_{k=k_{min}}^{k_{max}} c_k \cdot 2^{j/2} \phi(2^j \cdot 1 - k) \stackrel{!}{=} y(1)$$

and $\phi(m) = 0$ for integer $m \neq 0$ and $\phi(1) = 1$. So if k_{max} is less than 2^j the boundary condition cannot be fulfilled if $y(1) \neq 0$. Because if $y(-1) \neq 0$ we get the same for k_{min} . So with that boundary conditions we get $k_{min} \leq -2^j$ and $k_{max} \geq 2^j$. Otherwise $y_j(\pm 1) = 0$. With integer values of the boundaries t_0 and t_{end} general k_{max} should be greater or equal $2^j t_{end}$. Because of k_{min} should be less or equal $2^j t_0$, in the module $k_{max}^{(0)}$ should be greater or equal (only if the expression is integer) $(2^j t_{end} - 2^j t_0)/2$, because in the module $k_{max}^{(0)}$ is positive (the module shifts automatically the summation area, $k_{max} = k_{max}^{(0)} + k_0$ and $k_{min} = -k_{max}^{(0)} + k_0$).

When set $kmaxmax = 100$ an apply the method with

```
wCollocationS2Alg[-(-2y[t]-4t*y'[t])/(1/50+t^2)+y''[t],{-1,1},{10/11,10/11},-1.,1.,80,6,8,2]
```

then the algorithm stops directly with $k_{max} = 80$, $j = 6$, $r = 8$, $Q_{min} = 1.88584 \times 10^{-12}$ and $Q_a = 9.84522 \times 10^{-10}$. Here are the graphs of $y_6 - y$:

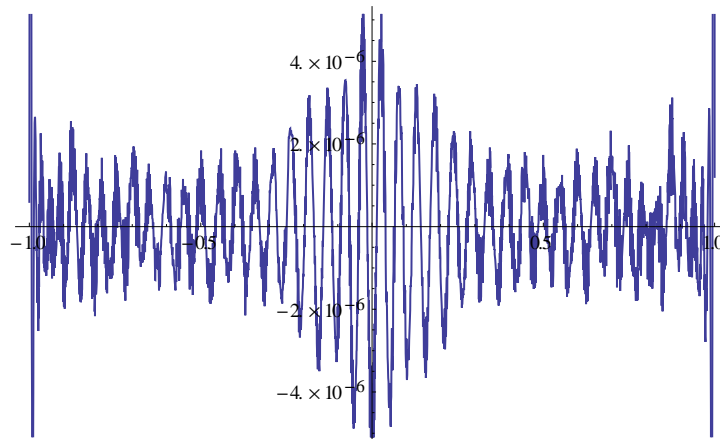


A direct approximation makes no problems, too. For example, with

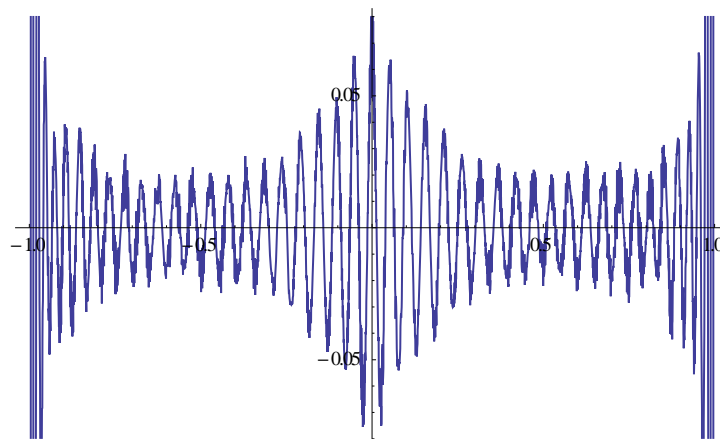
```
WCollocationS2Alg[y[t]-fe[t], -1, 50/51, -1., 1., 25, 2, 4, 2]
Fe[t_] := 50/(1+50t^2)
```

the algorithm stops with $k_{max} = 45, j = 5, r = 7, Q_{min} = 5.83423 \times 10^{-10}$ and $Q_a = 4.52406 \times 10^{-9}$.

Here are the graphs of $y_5 - y$:



The difference between the second derivations is relative large (graph of $y_5'' - y''$):



Here we get:

$$\sum_{i=0}^m (y_j(t_i) - y(t_i))^2 = 5.83423 \times 10^{-10}$$

with $h = \frac{t_{end} - t_0}{m}$ with $m = r \cdot |k_{max}^{(0)}| = 45 \cdot 7, t_0 = -1$ and $t_{end} = 1$.

The derivation of the second order derivatives is much larger:

$$\sum_{i=1}^m (y_j''(t_i) - y''(t_i))^2 = 8308.59$$

The biggest difference we get at the beginning and at the end of the approximation interval with 3970.8 and 4307.34.

Comparing the L^2 approximation with the direct approximation on the interval $[-1,1]$:

We can not apply the information about the $L^2(R)$ approximation \tilde{y}_j from y on

$$\underbrace{\text{span} \{ \phi_{j,k} \}_{k=k_{min}, k_{min}+1, \dots, k_{max}}}_{=: S_j} \subset V_j$$

to get the right k_{min} and k_{max} for the algorithm, because the $L^2(R)$ approximation may need a lot bigger k_{max} than the direct approximation through (4) on the interval $[-1, 1]$ (to get nearly the same quality of approximation), like in our example, where the decay of the coefficients \tilde{c}_k is very poor.

For the $L^2(R)$ approximation the coefficients will be calculated as usual with orthogonal bases (we assume for easier notation, that the scaling function and y is real valued):

$$\tilde{c}_k = \langle y, \phi_{j,k} \rangle_{L^2(R)} = \int_R y(t) \cdot \phi_{j,k}(t) dt$$

And so we get the orthogonal projection from y on S_j :

$$\tilde{y}_j(t) := \sum_{k=k_{min}}^{k_{max}} \tilde{c}_k \cdot \phi_{j,k}(t)$$

Generally $\|\tilde{y}_j - y\|_{L^2(I)} \geq \|\hat{y}_j - y\|_{L^2(I)}$ with $I \subset R$. Here \tilde{y}_j is the best approximation on R , calculated through

$$\min \|y_j - y\|_{L^2(R)} = \|\tilde{y}_j - y\|_{L^2(R)}$$

and \hat{y}_j is the best approximation on I , calculated through

$$(3) \quad \min \|y_j - y\|_{L^2(I)} = \|\hat{y}_j - y\|_{L^2(I)}.$$

The reason for that is because \tilde{y}_j is the best approximation according to the $L^2(R)$ norm on R but \hat{y}_j is the best approximation from y only on the interval I as a part of R . The direct approximation is the numerical solution of the minimum problem (3) above, so y_j is the numerical approximation of \hat{y}_j or the solution of (4). Here - for easier notation - we named the solution of the minimum problems the same as the unknown functions.

Theoretically we would get the solution of the continuous minimum problem (3) through the following considerations:

We calculate instead of (3) the orthogonal projection of a function \tilde{y} on S_j . The function \tilde{y} is on I identical to y and on $R \setminus I$ identically to our function y_j of S_j as a part of V_j . So $\tilde{y} = y_I + y_{R \setminus I}$ (where y_I vanishes on $R \setminus I$ and $y_{R \setminus I}$ vanishes on I):

$$\tilde{y}(t) = 1_I(t) \cdot y(t) + 1_{R \setminus I}(t) \cdot \sum_{k=k_{min}}^{k_{max}} c_k \cdot \phi_{j,k}(t) \text{ with indicator function } 1.$$

So we approximate y only on I . Outside I the approximation function has no restricts. An other and a worse approximation we would get through the orthogonal projection from $1_I \cdot y$ on V_j . The reason is that we would cut the function y and this would lead generally to a bad decay behavior in the Fourier space, see [19].

Here we get the coefficients c_k through:

$$c_k = \langle \tilde{y}, \phi_{j,k} \rangle_{L^2(R)} = \langle y, \phi_{j,k} \rangle_{L^2(I)} + \langle y_j, \phi_{j,k} \rangle_{L^2(R \setminus I)} = \langle y, \phi_{j,k} \rangle_{L^2(I)} + \sum_{l=k_{min}}^{k_{max}} c_l \cdot \langle \phi_{l,k}, \phi_{j,k} \rangle_{L^2(R \setminus I)}$$

For $I = R$ we would get the best approximation on R through $\langle y, \phi_{j,k} \rangle_{L^2(R)} \cdot \{ \phi_{j,k} \}_k$ is general no orthogonal system on $L^2(R \setminus I)$ (only if the support of $\phi_{j,k}$ is in $R \setminus I$). So we get:

$$c_k - \sum_{l=k_{min}}^{k_{max}} c_l \cdot \langle \phi_{l,k}, \phi_{j,k} \rangle_{L^2(R \setminus I)} = \langle y, \phi_{j,k} \rangle_{L^2(I)}$$

$$\sum_{l=k_{min}}^{k_{max}} c_l \cdot \delta_{l,k} - c_l \cdot \langle \phi_{l,k}, \phi_{j,k} \rangle_{L^2(R \setminus I)} = \langle y, \phi_{j,k} \rangle_{L^2(I)}$$

$$\sum_{l=k_{min}}^{k_{max}} c_l \cdot \langle \phi_{l,k}, \phi_{j,k} \rangle_{L^2(R)} - c_l \cdot \langle \phi_{l,k}, \phi_{j,k} \rangle_{L^2(R \setminus I)} = \langle y, \phi_{j,k} \rangle_{L^2(I)}$$

$$\sum_{k=k_{min}}^{k_{max}} c_l \cdot \underbrace{\langle \phi_{l,k}, \phi_{j,k} \rangle_{L^2(I)}}_{:=a_{l,k}} = \underbrace{\langle y, \phi_{j,k} \rangle_{L^2(I)}}_{:=u_k}, \text{ for } l = k_{min}, \dots, k_{max} \quad (5)$$

That is the normal equation for the vector c : $Ac = u$ and if we calculate c through this equation we get the approximation error of (3):

$$\min \|y_j - y\|_{L^2(I)} = \|\hat{y}_j - y\|_{L^2(I)} = \sqrt{(\|y\|_{L^2(I)})^2 - c^T A c} \quad (6)$$

The approximation error of the global \hat{y}_j approximation on I is:

$$\|\tilde{y}_j - y\|_{L^2(I)} = \sqrt{(\|y\|_{L^2(I)})^2 + \tilde{c}^T A \tilde{c} - 2\tilde{c}^T u} \text{ with } \tilde{c}_k = \langle y, \phi_{j,k} \rangle_{L^2(R)}$$

(6) we get through (which is general for every vector c right):

$$\left(\|y_j - y\|_{L^2(I)}\right)^2 = \left(\|y\|_{L^2(I)}\right)^2 - 2\langle y, y_j \rangle_{L^2(I)} + \left(\|y_j\|_{L^2(I)}\right)^2$$

with $\langle y, y_j \rangle_{L^2(I)} = \left\langle y, \sum_{l=k_{min}}^{k_{max}} c_l \cdot \phi_{j,l} \right\rangle_{L^2(I)} = \sum_{l=k_{min}}^{k_{max}} c_l \cdot \langle y, \phi_{j,l} \rangle_{L^2(I)} = c^T \cdot u$ and

$$\left(\|y_j\|_{L^2(I)}\right)^2 = \left\langle \sum_{l=k_{min}}^{k_{max}} c_l \cdot \phi_{j,l}, \sum_{k=k_{min}}^{k_{max}} c_k \cdot \phi_{j,k} \right\rangle_{L^2(I)} = \sum_{l=k_{min}}^{k_{max}} \sum_{k=k_{min}}^{k_{max}} c_l \cdot c_k \cdot \langle \phi_{j,l}, \phi_{j,k} \rangle_{L^2(I)} = c^T A c$$

So:

$$\left(\|y_j - y\|_{L^2(I)}\right)^2 = \left(\|y\|_{L^2(I)}\right)^2 - 2c^T u + c^T A c$$

For the approximation \hat{y}_j (where we get c through $Ac = u$) we get equation (6).

With a special scalar product $\langle x, y \rangle_A := x^T A x$ and the induced norm (with positive definite

A) $\|x\|_A = \sqrt{\langle x, x \rangle_A}$ we get:

$$\begin{aligned} \left(\|\tilde{y}_j - y\|_{L^2(I)}\right)^2 - \left(\|\hat{y}_j - y\|_{L^2(I)}\right)^2 &= c^T A c + \tilde{c}^T A \tilde{c} - 2\tilde{c}^T u = c^T A c + \tilde{c}^T A \tilde{c} - 2\tilde{c}^T A c \\ &= \langle c, c \rangle_A + \langle \tilde{c}, \tilde{c} \rangle_A - 2\langle c, \tilde{c} \rangle_A = \|\tilde{c} - c\|_A^2 \end{aligned}$$

For example:

The orthogonal projection of y on S_6 or V_6 is very near to y , because the differences of the $L^2(R)$ norm the $\|Y\| - \|Y_j\|$ is very small.

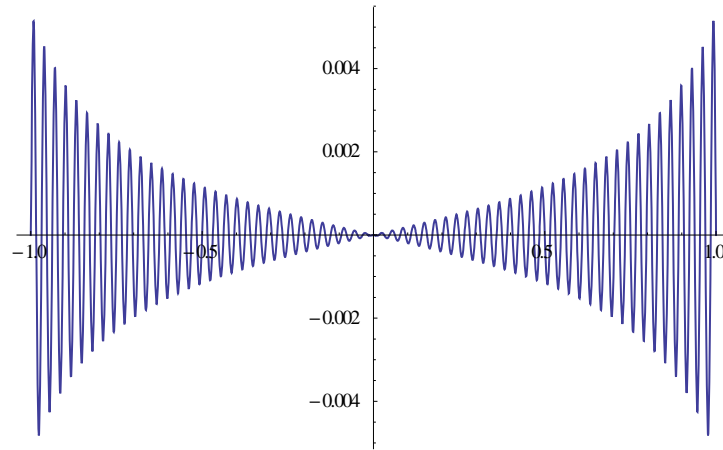
With the direct approximation through

$$(4) \quad \min Q(c) = \sum_{i=0}^m (y_j'(t_i) - y(t_i))^2$$

We set $k_{max} = 80$ and $j = 6$ ($r = 8$) and start the minimization:

```
fe[t_] := 50/(1+50t^2)
WCollocationS2Alg[y[t]-fe[t], -1, fe[-1]]/N, -1., 1., 80, 6, 8, 2]
```

Here the algorithm stops directly with $k_{max} = 80$, $j = 6$, $r = 8$ and a very small $Q_{min} = 6.98752 \times 10^{-22}$ and $Q_2 = 4.99871 \times 10^{-21}$. We started with bigger parameters to get less steps. The difference of the orthogonal projection \tilde{y}_j from y on V_j and y (with $k_{max} = 80$) has the following graph:



Here we get:

$$\sum_{i=0}^m (\tilde{y}_6(t_i) - y(t_i))^2 = 0.00131592 \text{ with } h = \frac{t_{end} - t_0}{m} \text{ with } m = r \cdot |k_{max}^{(0)}| = 80 \cdot 8.$$

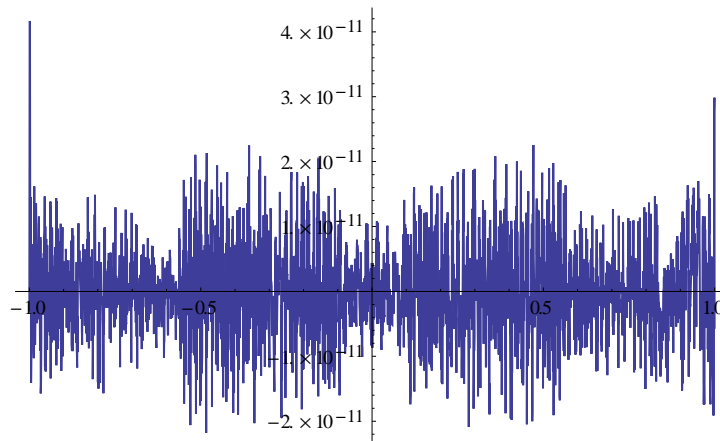
If we set $k_{max} = 1000$ we get with the same t_i the following sum of squares

$$\sum_{i=0}^m (\tilde{y}_6(t_i) - y(t_i))^2 = 7.42953 \times 10^{-13}$$

which is small but even much bigger than the sum of squares with $k_{max} = 80$ and the direct approximation y_6 :

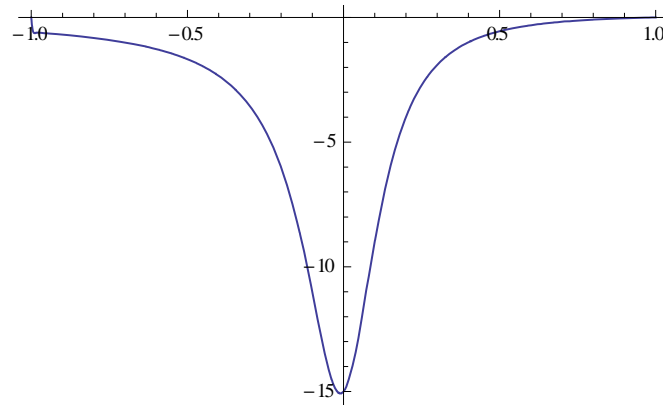
$$\sum_{i=0}^m (y_6(t_i) - y(t_i))^2 = 6.98752 \times 10^{-22}$$

Here are the graphs of $y_6 - y$ ($k_{max} = 80$):



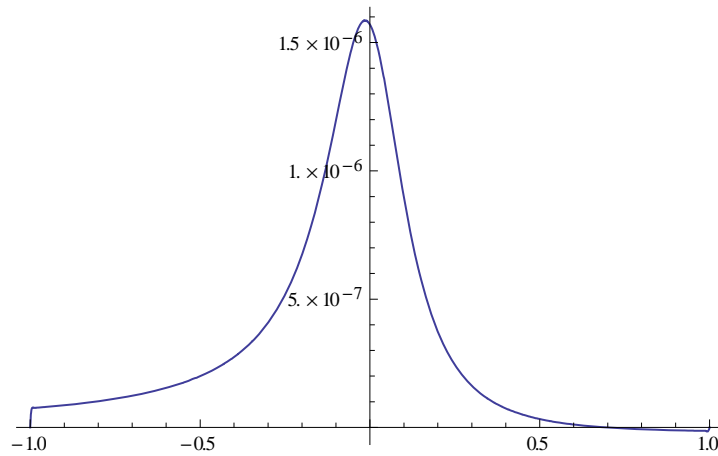
Finally here are some graphs of $y_j - y$ for selected combinations of j , k_{max} and r . Here we can see, that not only Q_{min} but Q_2 must be small, too. That is what the algorithm does. With a too small r we get a big Q_2 . In some cases Q_2 can be large because of big deviations at the edge of the approximation interval. Q_2 was theoretically studied in [16]. In that example we got in many simulations the first good approximations for a minimal value for j of 6 and for k_{max} the minimal value have been 70.

For $j = 6$, $k_{max} = 72$, and $r = 2$ we got a $Q_{min} = 1.82438 \times 10^{-13}$ and $Q_2 = 9.04114 \times 10^7$:

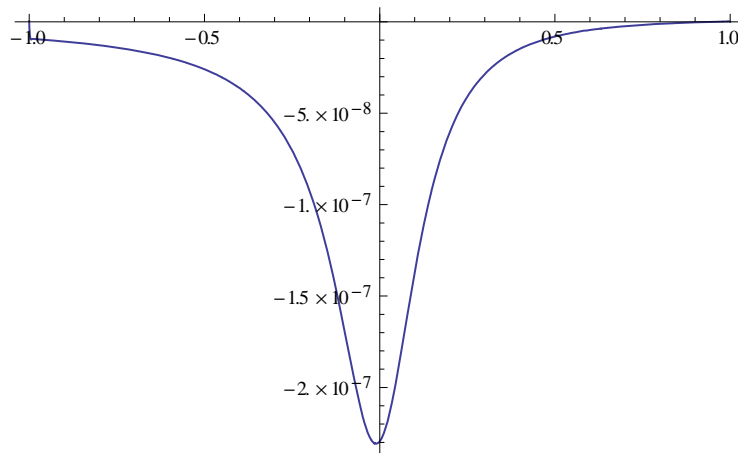


Here Q_2 was too big and so we got a bad approximation. The following examples have decreasing values of Q_2 and the approximation will get successively better.

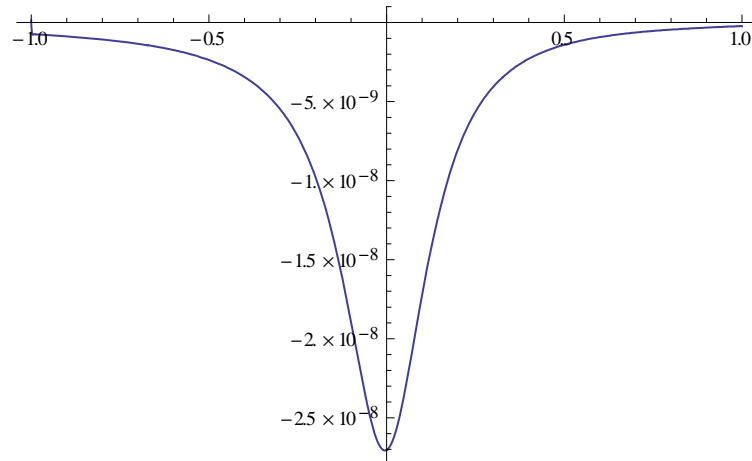
For $j = 6$, $k_{max} = 72$, and $r = 3$ we got a $Q_{min} = 3.31586 \times 10^{-12}$ and $Q_2 = 5.98751 \times 10^{-6}$:



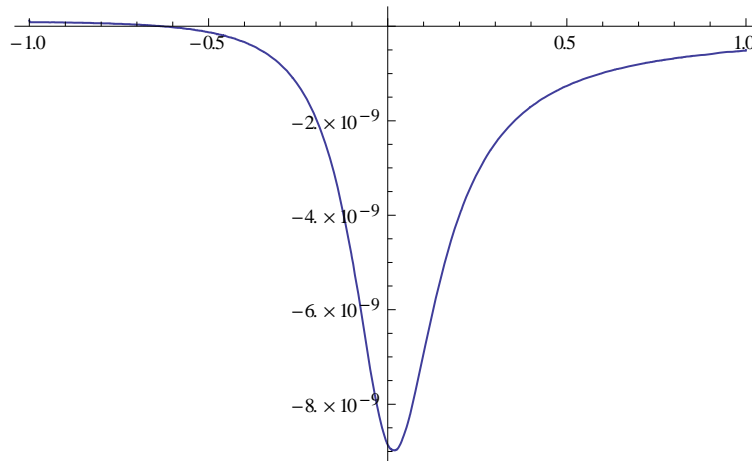
For $j = 6$, $k_{max} = 74$, and $r = 3$ we got a $Q_{min} = 3.35466 \times 10^{-12}$ and $Q_2 = 3.62539 \times 10^{-7}$:



For $j = 6$, $k_{max} = 74$, and $r = 5$ we got a $Q_{min} = 4.74696 \times 10^{-12}$ and $Q_2 = 7.57142 \times 10^{-9}$:



For $j = 6$, $k_{max} = 74$, and $r = 8$ we got a $Q_{min} = 7.71771 \times 10^{-12}$ and $Q_2 = 5.44366 \times 10^{-11}$:



Here we can see how with decreasing values of Q_2 and with Q_{min} in the same magnitude the approximation error decreases.

Example V

We apply the algorithm on a second order ODE with boundary conditions:

$y'' = (y - (\mu\pi^2 + 1)\cos(\pi t)) / \mu$ with $\mu = 1/100$ and with $y(-1) = -1$, $y(1) = -1$, the approximation interval is $I = [-1, 1]$.

We called the module for the algorithm with:

```
WCollocationS2Alg[-100(-(1+π2/100) Cos[π t]+y[t])+y''[t],{-1,1},{-1,-1},
-1.,1.,15,1,2,2]
```

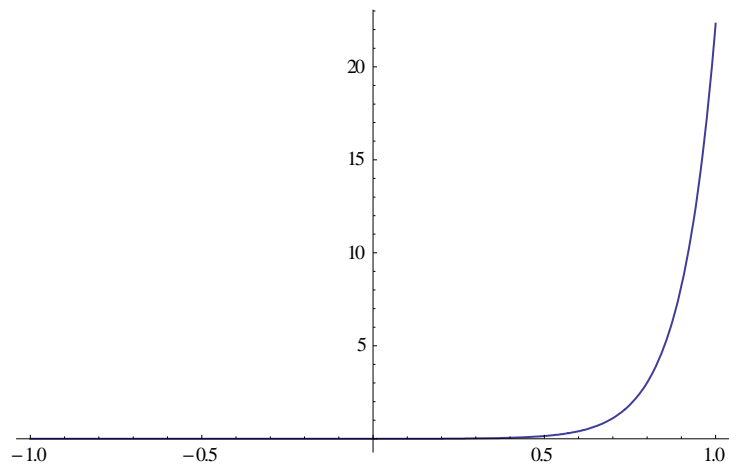
Mathematica NDSolve has problems:

NDSolve::bvluc :

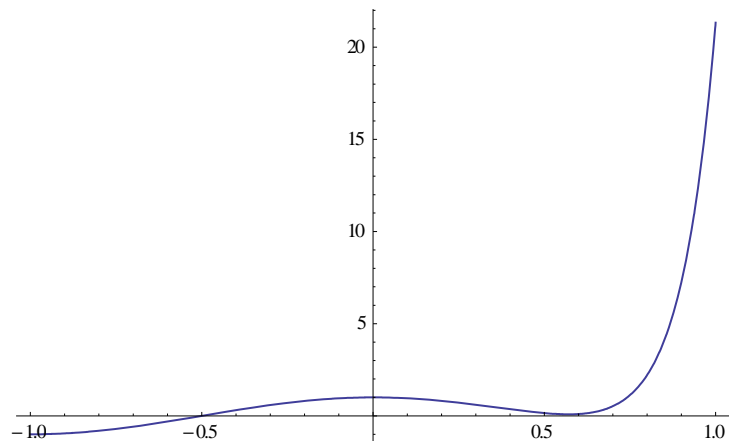
The equations derived from the boundary conditions are numerically ill-conditioned. The boundary conditions may not be sufficient to uniquely define a solution. The computed solution may match the boundary conditions poorly.

NDSolve::berr: There are significant errors $\{0., -1.76873 \times 10^{-7}\}$ in the boundary value residuals. Returning the best solution found. >>

Here is the graph of $\eta - y$ (η is the NDSolve solution), where we can see, that the numerical solution of NDSolve has big deviations:



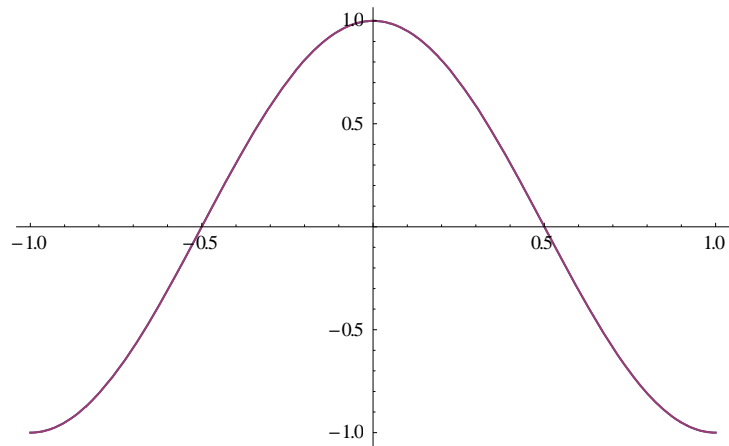
Here is the graph of η .



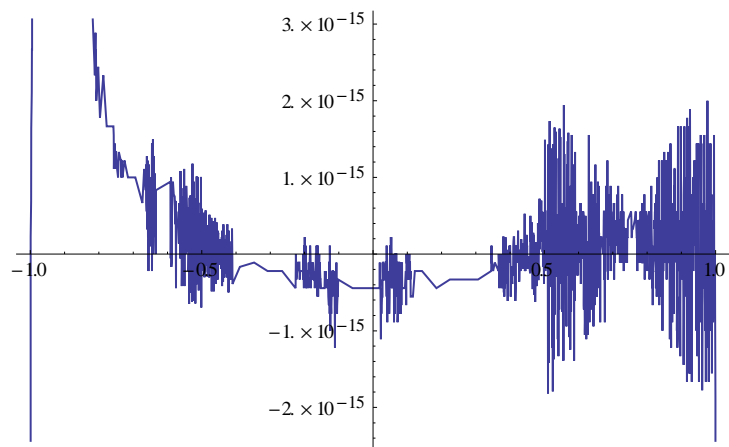
Now we see the iteration-protocol:

$k_{max}^{(0)}$	j	r	Q_{min}	Q_a
15	1	2	6.092×10^{-27}	1.08892×10^{-22}

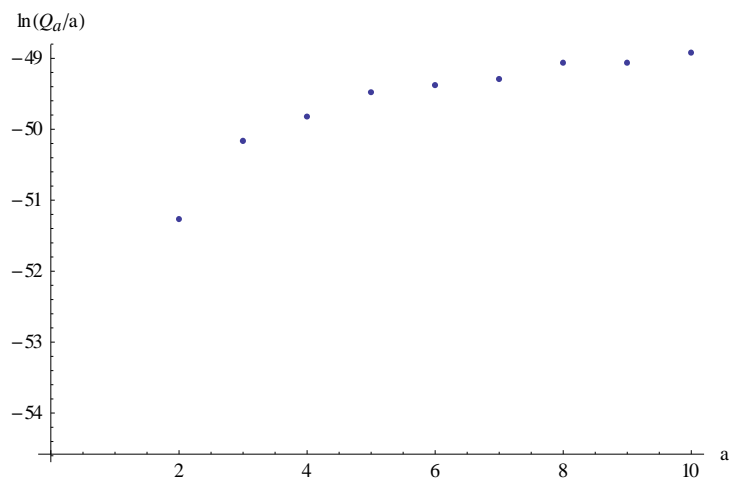
Here are the graphs of y_I and y (we see no differences):



Here is the graph of $y_I - y$:



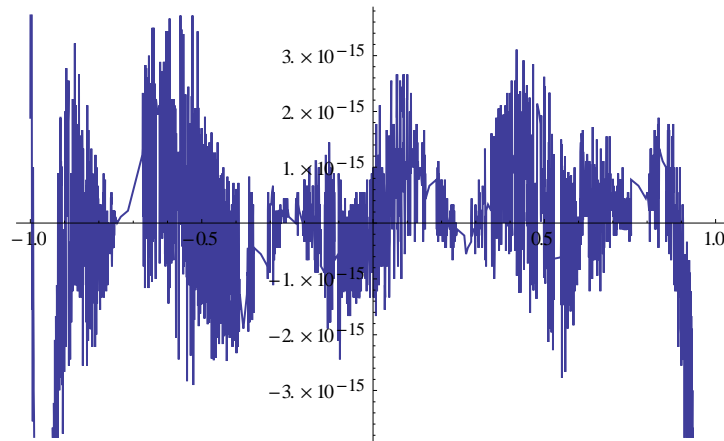
Now we see graphically the relation between a and Q_a/a in this example:



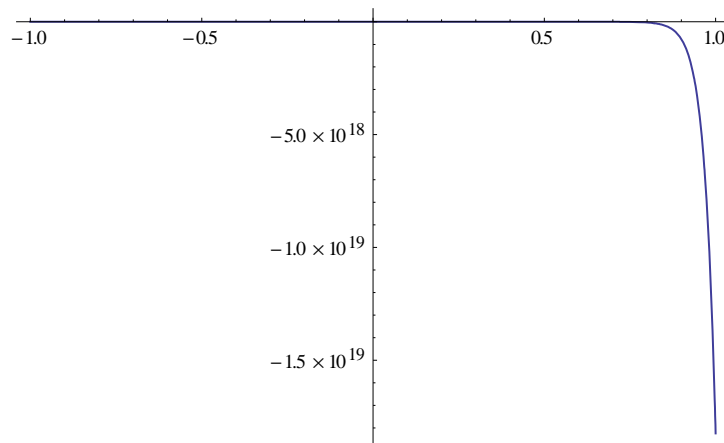
Even with $\mu = 1/1000$ we get after one step a very good approximation:

The algorithm stops directly with a small $k_{max} = 15$, $j = 1$, $r = 2$, $Q_{min} = 1.0731 \times 10^{-24}$ and $Q_a = 1.5481 \times 10^{-21}$.

Here is the graph of $y_I - y$:



Here is the graph of $\eta - y$ (η is the NDSolve solution), where we can see, that the numerical solution of NDSolve has very big deviations:



Example VI

We apply the algorithm on a second order ODE with boundary conditions:

$$y'' = (y + y^2 - e^{-2t/\sqrt{\mu}})/\mu \quad \text{with } \mu = 1/100 \text{ and with } y(0) = 1, y(1) = e^{-1/\sqrt{\mu}}, \text{ the approximation interval is } I = [0, 1].$$

We called the module for the algorithm with:

```
WCollocationS2Alg[-100 (-e-20t+y[t]+y[t]2) + y''[t], {0,1}, {1,1/e10},0.,1.,
15,1,2,2]
```

Mathematica NDSolve has problems:

```
NDSolve::npsz: At _t_ == _0.9415179282009^_, step size is effectively zero;
singularity or stiff system suspected. >>
General::stop: Further output of _NDSolve::npsz_ will be suppressed during this
calculation. >> Divide::infy: Infinite expression _-(2.07326x10-289/0.)_ encountered.
```

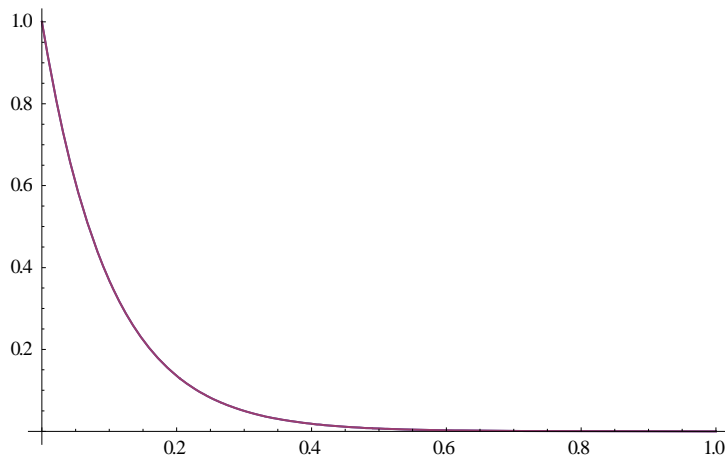
Mathematica automatically quits the kernel. The algorithm has no problems.

Now we see the iteration-protocol:

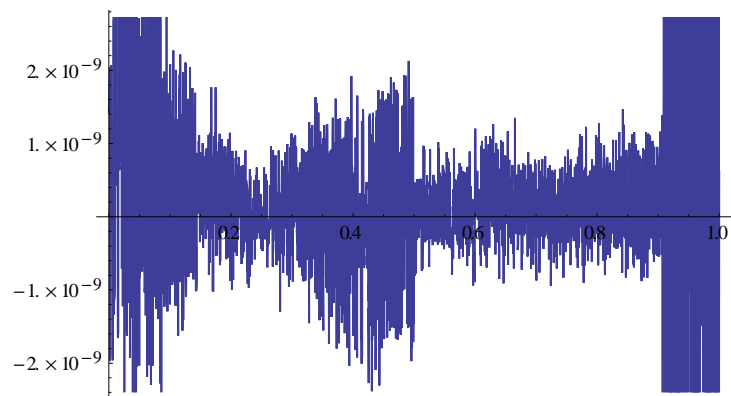
$k_{max}^{(0)}$	J	r	Q_{min}	Q_a
15	1	2	8.24021×10^{-14}	7.66528×10^{-11}

For critical examples we could start with a higher k_{max}, j and r .

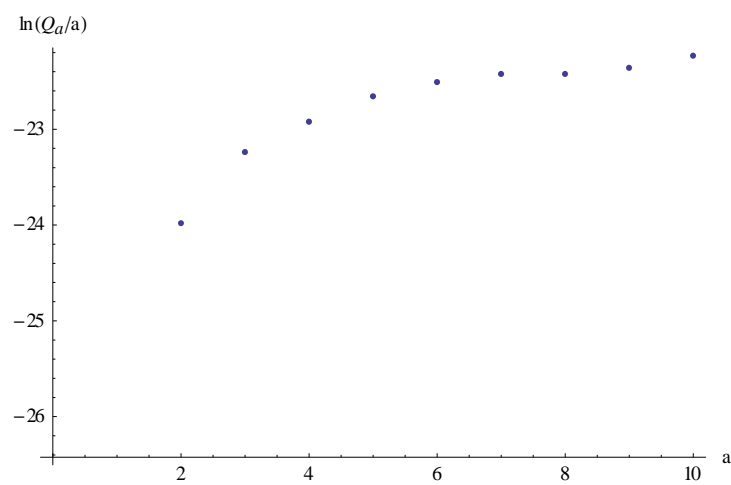
Here are the graphs of y_4 and y (we see no differences):



Here is the graph of $y_4 - y$:



At last we see graphically the relation between a and Q_a/a in this example:



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