

Contents

1	Introduction	1
1.1	High-dimensional function approximation from limited samples	1
1.2	Smoothness and best s -term polynomial approximation	2
1.3	Computing sparse polynomial approximations	3
1.4	Problem and main contributions	3
1.5	Discussion and further contributions	6
1.6	Related work	8
1.7	Outline	9
2	Preliminaries	11
2.1	Notation	11
2.2	Domains and function spaces	12
2.3	Holomorphy	13
2.4	Orthogonal polynomials, polynomial expansions and best s -term polynomial approximation	14
2.5	Sequence spaces and best s -term approximation of sequences	15
2.6	Rates of best s -term polynomial approximation	16
2.7	Lower and anchored sets	17
3	Problem statement and main results	19
3.1	Samples	19
3.2	Problem statement	20
3.3	Main results	21
4	Construction of the algorithms	31
4.1	Recovery via Hilbert-valued, weighted ℓ^1 -minimization	31
4.2	Reformulation as a matrix recovery problem and the mappings in Theorems 3.4, 3.7 and 3.10	33
4.3	The primal-dual iteration	35
4.4	The primal-dual iteration for the weighted SR-LASSO problem	37
4.5	The algorithms in Theorems 3.5, 3.8 and 3.11	41
4.6	An efficient restarting procedure for the primal-dual iteration and the algorithms used in Theorems 3.6, 3.9 and 3.12	42
5	Numerical experiments	47
5.1	Experimental setup	47

5.2	Numerical results 1: The optimization error	51
5.3	Numerical results 2: Approximation error and run time	54
6	Overview of the proofs	59
7	Hilbert-valued compressed sensing	61
7.1	Weighted sparsity and weighted best approximation	61
7.2	The weighted robust null space property	62
7.3	The weighted rNSP and weighted restricted isometry property	63
8	Error bounds for polynomial approximation via the Hilbert-valued, weighted SR-LASSO	67
8.1	The weighted RIP for the polynomial approximation problem	67
8.2	Bounds for polynomial approximations obtained as inexact minimizers	68
9	Error bounds and the restarting scheme for the primal-dual iteration	75
9.1	Error bounds for the primal-dual iteration	75
9.2	The restarting scheme	76
10	Final arguments	81
10.1	Algebraic rates of convergence, finite dimensions	81
10.2	Algebraic rates of convergence, infinite dimensions	85
10.3	Exponential rates of convergence, finite dimensions	86
11	Conclusions	89
A	Best polynomial approximation rates for holomorphic functions	91
A.1	The finite-dimensional case	91
A.2	The infinite-dimensional case	92
References	95