

Prony’s method in several variables and oligonomials

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In 1795, R. Prony [2] gave an ingenious trick to recover a function of the form

$$f(x) = \sum_{\omega \in \Omega} f_{\omega} e^{\omega^T x}, \quad \Omega \subset \mathbb{C}^s, \#\Omega < \infty,$$

from integer samples by finding the zeros of a polynomial whose coefficients are in the kernel of the Hankel matrix

$$F = [f(\alpha + \beta) : |\alpha|, |\beta| \leq n]$$

for large enough n , see [1] for a survey. To extend the method to several variables in such a way that it can be run in a floating point environment, it is convenient to use homogeneous H -bases, [3], which can be constructed “on the fly” from parts of the matrix F by means of an orthogonal reduction process. The method can be easily extended to the recovery of *oligonomials*, i.e., sparse (multivariate) polynomials with only a few nonzero coefficients.

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References

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