

Exercise 1 (Optimal Gaussian Approximation of a Rectangular Pulse). Consider the following two functions defined on \mathbb{R} , each normalised to have unit area.

(i) A **Gaussian** centred at the origin with standard deviation $\sigma > 0$:

$$g(x) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{x^2}{2\sigma^2}\right).$$

(ii) A **rectangular pulse** of width $w > 0$:

$$r(x) = \begin{cases} \frac{1}{w}, & |x| \leq \frac{w}{2}, \\ 0, & |x| > \frac{w}{2}. \end{cases}$$

Find the value of σ (as a function of w) that minimises the squared L^2 -distance

$$D(\sigma) = \int_{-\infty}^{\infty} [g(x) - r(x)]^2 dx.$$

Solution. Step 1: Expand the square

Expanding the integrand gives three terms:

$$D(\sigma) = \underbrace{\int_{-\infty}^{\infty} g^2(x) dx}_{I_1} - 2 \underbrace{\int_{-\infty}^{\infty} g(x) r(x) dx}_{I_2} + \underbrace{\int_{-\infty}^{\infty} r^2(x) dx}_{I_3}.$$

We evaluate each integral in turn.

Step 2: Evaluate I_1

$$I_1 = \int_{-\infty}^{\infty} \frac{1}{2\pi\sigma^2} e^{-x^2/\sigma^2} dx.$$

Substitute $u = x/\sigma$, so $dx = \sigma du$:

$$I_1 = \frac{1}{2\pi\sigma^2} \cdot \sigma \int_{-\infty}^{\infty} e^{-u^2} du = \frac{1}{2\pi\sigma} \cdot \sqrt{\pi} = \boxed{\frac{1}{2\sigma\sqrt{\pi}}}.$$

Step 3: Evaluate I_3

Since $r(x) = 1/w$ on an interval of length w and zero elsewhere,

$$I_3 = \int_{-w/2}^{w/2} \frac{1}{w^2} dx = \frac{w}{w^2} = \boxed{\frac{1}{w}}.$$

This is a constant independent of σ ; it will not affect the optimisation.

Step 4: Evaluate I_2

Because $r(x) = 1/w$ only on $[-w/2, w/2]$,

$$I_2 = \frac{1}{w} \int_{-w/2}^{w/2} \frac{1}{\sigma\sqrt{2\pi}} e^{-x^2/(2\sigma^2)} dx.$$

Substitute $u = x/(\sqrt{2}\sigma)$, so that $dx = \sqrt{2}\sigma du$, and define

$$\beta \equiv \frac{w}{2\sqrt{2}\sigma},$$

which maps the integration limits to $\pm\beta$. Then

$$I_2 = \frac{1}{w\sigma\sqrt{2\pi}} \cdot \sqrt{2}\sigma \int_{-\beta}^{\beta} e^{-u^2} du = \frac{1}{w\sqrt{\pi}} \int_{-\beta}^{\beta} e^{-u^2} du.$$

Recalling $\int_{-\beta}^{\beta} e^{-u^2} du = \sqrt{\pi} \operatorname{erf}(\beta)$, we obtain

$$I_2 = \frac{\operatorname{erf}(\beta)}{w}.$$

Step 5: Assemble $D(\sigma)$

Combining the three integrals:

$$D = \frac{1}{2\sigma\sqrt{\pi}} - \frac{2 \operatorname{erf}(\beta)}{w} + \frac{1}{w}.$$

Step 6: Differentiate with respect to σ and set to zero

We need two derivatives.

First term.

$$\frac{d}{d\sigma} \left(\frac{1}{2\sigma\sqrt{\pi}} \right) = -\frac{1}{2\sigma^2\sqrt{\pi}}.$$

Second term. Using the chain rule with $\frac{d}{d\beta} \operatorname{erf}(\beta) = \frac{2}{\sqrt{\pi}} e^{-\beta^2}$ and $\frac{d\beta}{d\sigma} = -\frac{w}{2\sqrt{2}\sigma^2}$:

$$\frac{d}{d\sigma} \left[\frac{-2 \operatorname{erf}(\beta)}{w} \right] = \frac{-2}{w} \cdot \frac{2}{\sqrt{\pi}} e^{-\beta^2} \cdot \left(-\frac{w}{2\sqrt{2}\sigma^2} \right) = \frac{2e^{-\beta^2}}{\sqrt{2\pi}\sigma^2} = \frac{\sqrt{2}e^{-\beta^2}}{\sigma^2\sqrt{\pi}}.$$

Setting $dD/d\sigma = 0$:

$$-\frac{1}{2\sigma^2\sqrt{\pi}} + \frac{\sqrt{2}e^{-\beta^2}}{\sigma^2\sqrt{\pi}} = 0.$$

The common factor $1/(\sigma^2\sqrt{\pi})$ cancels, leaving

$$\sqrt{2}e^{-\beta^2} = \frac{1}{2}.$$

Step 7: Solve for β

$$e^{-\beta^2} = \frac{1}{2\sqrt{2}} \implies \beta^2 = \ln(2\sqrt{2}) = \ln 2 + \frac{1}{2} \ln 2 = \frac{3}{2} \ln 2.$$

Hence

$$\boxed{\beta = \sqrt{\frac{3}{2} \ln 2} \approx 1.0179.}$$

Step 8: Express σ in terms of w

Recalling $\beta = w/(2\sqrt{2}\sigma)$ and solving for σ :

$$\sigma = \frac{w}{2\sqrt{2}\beta} = \frac{w}{2\sqrt{2} \sqrt{\frac{3}{2} \ln 2}} = \frac{w}{2\sqrt{3 \ln 2}}.$$

$$\boxed{\sigma = \frac{w}{2\sqrt{3 \ln 2}} \approx 0.347 w.}$$

Verification that this is a minimum

As $\sigma \rightarrow 0^+$, the term $I_1 = 1/(2\sigma\sqrt{\pi}) \rightarrow \infty$, so $D \rightarrow \infty$. As $\sigma \rightarrow \infty$, the Gaussian flattens to zero everywhere, so $I_1 \rightarrow 0$ and $I_2 \rightarrow 0$, giving $D \rightarrow I_3 = 1/w$. Since $D(\sigma)$ is continuous on $(0, \infty)$, diverges at $\sigma = 0$, and approaches a finite constant as $\sigma \rightarrow \infty$, the unique interior critical point must be a global minimum. \square

Exercise 2 (Optimal Gaussian Approximation of a Cylindrical Pillbox (2-D)). Consider the following two functions defined on \mathbb{R}^2 , each normalised to have unit volume.

(i) An isotropic **2-D Gaussian** centred at the origin with standard deviation $\sigma > 0$:

$$g(\mathbf{x}) = \frac{1}{2\pi\sigma^2} \exp\left(-\frac{|\mathbf{x}|^2}{2\sigma^2}\right), \quad \mathbf{x} \in \mathbb{R}^2.$$

(ii) A **cylindrical pillbox** of radius $w > 0$:

$$r(\mathbf{x}) = \begin{cases} \frac{1}{\pi w^2}, & |\mathbf{x}| \leq w, \\ 0, & |\mathbf{x}| > w. \end{cases}$$

Find the value of σ (as a function of w) that minimises the squared L^2 -distance

$$D(\sigma) = \iint_{\mathbb{R}^2} [g(\mathbf{x}) - r(\mathbf{x})]^2 d^2\mathbf{x}.$$

Solution. All integrands are radially symmetric, so we work in polar coordinates with $\rho = |\mathbf{x}|$ and use $d^2\mathbf{x} = 2\pi\rho d\rho$.

Step 1: Expand the square

$$D(\sigma) = \underbrace{\iint g^2 d^2\mathbf{x}}_{I_1} - 2 \underbrace{\iint gr d^2\mathbf{x}}_{I_2} + \underbrace{\iint r^2 d^2\mathbf{x}}_{I_3}.$$

Step 2: Evaluate I_1

$$I_1 = \int_0^\infty \frac{1}{4\pi^2\sigma^4} e^{-\rho^2/\sigma^2} \cdot 2\pi\rho d\rho = \frac{1}{2\pi\sigma^4} \int_0^\infty \rho e^{-\rho^2/\sigma^2} d\rho.$$

With the substitution $t = \rho^2/\sigma^2$ the integral evaluates to $\sigma^2/2$, giving

$$\boxed{I_1 = \frac{1}{4\pi\sigma^2}}.$$

Step 3: Evaluate I_3

$$I_3 = \int_0^w \frac{1}{\pi^2 w^4} \cdot 2\pi\rho d\rho = \frac{2}{\pi w^4} \cdot \frac{w^2}{2} = \boxed{\frac{1}{\pi w^2}}.$$

This is independent of σ .

Step 4: Evaluate I_2

Since $r = 1/(\pi w^2)$ only for $\rho \leq w$,

$$I_2 = \frac{1}{\pi w^2} \int_0^w \frac{1}{2\pi\sigma^2} e^{-\rho^2/(2\sigma^2)} \cdot 2\pi\rho d\rho = \frac{1}{\pi w^2 \sigma^2} \int_0^w \rho e^{-\rho^2/(2\sigma^2)} d\rho.$$

With the substitution $t = \rho^2/(2\sigma^2)$, the integral evaluates to $\sigma^2(1 - e^{-w^2/(2\sigma^2)})$, so

$$I_2 = \frac{1}{\pi w^2} \left(1 - e^{-w^2/(2\sigma^2)}\right).$$

Step 5: Assemble $D(\sigma)$

$$D = \frac{1}{4\pi\sigma^2} - \frac{2}{\pi w^2} \left(1 - e^{-w^2/(2\sigma^2)}\right) + \frac{1}{\pi w^2}.$$

The constant pieces combine:

$$D = \frac{1}{4\pi\sigma^2} + \frac{2}{\pi w^2} e^{-w^2/(2\sigma^2)} - \frac{1}{\pi w^2}.$$

Step 6: Differentiate with respect to σ and set to zero

Let $\alpha \equiv w^2/(2\sigma^2)$ for brevity.

First term.

$$\frac{d}{d\sigma} \left(\frac{1}{4\pi\sigma^2} \right) = -\frac{1}{2\pi\sigma^3}.$$

Second term. Using $\frac{d}{d\sigma} e^{-\alpha} = e^{-\alpha} \cdot \frac{w^2}{\sigma^3}$:

$$\frac{d}{d\sigma} \left[\frac{2}{\pi w^2} e^{-\alpha} \right] = \frac{2}{\pi w^2} \cdot \frac{w^2}{\sigma^3} e^{-\alpha} = \frac{2e^{-\alpha}}{\pi\sigma^3}.$$

Setting $dD/d\sigma = 0$:

$$-\frac{1}{2\pi\sigma^3} + \frac{2e^{-\alpha}}{\pi\sigma^3} = 0.$$

The common factor $1/(\pi\sigma^3)$ cancels, leaving

$$2e^{-\alpha} = \frac{1}{2}.$$

Step 7: Solve for α

$$e^{-\alpha} = \frac{1}{4} = 2^{-2} \quad \implies \quad \alpha = 2 \ln 2.$$

Step 8: Express σ in terms of w

Recalling $\alpha = w^2/(2\sigma^2)$:

$$\frac{w^2}{2\sigma^2} = 2 \ln 2 \quad \implies \quad \sigma^2 = \frac{w^2}{4 \ln 2}.$$

$$\sigma = \frac{w}{2\sqrt{\ln 2}} \approx 0.601 w.$$

Verification that this is a minimum

As $\sigma \rightarrow 0^+$, $I_1 = 1/(4\pi\sigma^2) \rightarrow \infty$, so $D \rightarrow \infty$. As $\sigma \rightarrow \infty$, the Gaussian flattens to zero, $I_1 \rightarrow 0$ and $I_2 \rightarrow 0$, giving $D \rightarrow I_3 = 1/(\pi w^2)$. By the same continuity argument as in Exercise 1, the unique critical point is a global minimum. \square

Exercise 3 (Optimal Gaussian Approximation of a Uniform Sphere (3-D)). Consider the following two functions defined on \mathbb{R}^3 , each normalised to have unit volume.

(i) An isotropic **3-D Gaussian** centred at the origin with standard deviation $\sigma > 0$:

$$g(\mathbf{x}) = \frac{1}{(2\pi\sigma^2)^{3/2}} \exp\left(-\frac{|\mathbf{x}|^2}{2\sigma^2}\right), \quad \mathbf{x} \in \mathbb{R}^3.$$

(ii) A **uniform sphere** of radius $w > 0$:

$$r(\mathbf{x}) = \begin{cases} \frac{3}{4\pi w^3}, & |\mathbf{x}| \leq w, \\ 0, & |\mathbf{x}| > w. \end{cases}$$

Find the value of σ (as a function of w) that minimises the squared L^2 -distance

$$D(\sigma) = \iiint_{\mathbb{R}^3} [g(\mathbf{x}) - r(\mathbf{x})]^2 d^3\mathbf{x}.$$

Solution. All integrands are spherically symmetric, so we work in spherical coordinates with $\rho = |\mathbf{x}|$ and use $d^3\mathbf{x} = 4\pi\rho^2 d\rho$.

Step 1: Expand the square

$$D(\sigma) = \underbrace{\iiint g^2 d^3\mathbf{x}}_{I_1} - 2 \underbrace{\iiint g r d^3\mathbf{x}}_{I_2} + \underbrace{\iiint r^2 d^3\mathbf{x}}_{I_3}.$$

Step 2: Evaluate I_1

$$I_1 = \int_0^\infty \frac{1}{(2\pi\sigma^2)^3} e^{-\rho^2/\sigma^2} \cdot 4\pi\rho^2 d\rho = \frac{4\pi}{8\pi^3\sigma^6} \int_0^\infty \rho^2 e^{-\rho^2/\sigma^2} d\rho.$$

Using the standard result $\int_0^\infty \rho^2 e^{-\rho^2/\sigma^2} d\rho = \frac{\sigma^3\sqrt{\pi}}{4}$:

$$I_1 = \frac{1}{2\pi^2\sigma^6} \cdot \frac{\sigma^3\sqrt{\pi}}{4} = \boxed{\frac{1}{8\pi^{3/2}\sigma^3}}.$$

Step 3: Evaluate I_3

$$I_3 = \int_0^w \frac{9}{16\pi^2 w^6} \cdot 4\pi\rho^2 d\rho = \frac{9}{4\pi w^6} \cdot \frac{w^3}{3} = \boxed{\frac{3}{4\pi w^3}}.$$

This is independent of σ .

Step 4: Evaluate I_2

Since $r = 3/(4\pi w^3)$ only for $\rho \leq w$,

$$I_2 = \frac{3}{4\pi w^3} \int_0^w \frac{1}{(2\pi\sigma^2)^{3/2}} e^{-\rho^2/(2\sigma^2)} \cdot 4\pi\rho^2 d\rho = \frac{3}{4\pi w^3} \cdot \frac{4\pi}{(2\pi)^{3/2}\sigma^3} \int_0^w \rho^2 e^{-\rho^2/(2\sigma^2)} d\rho.$$

Simplifying the prefactor:

$$I_2 = \frac{3}{w^3(2\pi)^{3/2}\sigma^3} \int_0^w \rho^2 e^{-\rho^2/(2\sigma^2)} d\rho.$$

The integral is evaluated by parts. Writing $I = \int_0^w \rho^2 e^{-\rho^2/(2\sigma^2)} d\rho$ with $u = \rho$ and $dv = \rho e^{-\rho^2/(2\sigma^2)} d\rho$, so that $v = -\sigma^2 e^{-\rho^2/(2\sigma^2)}$:

$$I = [-\sigma^2 \rho e^{-\rho^2/(2\sigma^2)}]_0^w + \sigma^2 \int_0^w e^{-\rho^2/(2\sigma^2)} d\rho = -\sigma^2 w e^{-w^2/(2\sigma^2)} + \sigma^3 \sqrt{\frac{\pi}{2}} \operatorname{erf}\left(\frac{w}{\sigma\sqrt{2}}\right).$$

Substituting back and noting that $\frac{3\sigma^3\sqrt{\pi/2}}{w^3(2\pi)^{3/2}\sigma^3} = \frac{3}{4\pi w^3} \cdot \frac{\sqrt{\pi}}{\sqrt{\pi}} = \frac{3}{4\pi w^3}$ after simplification, we obtain

$$I_2 = \frac{3}{4\pi w^3} \left[\operatorname{erf}\left(\frac{w}{\sigma\sqrt{2}}\right) - \sqrt{\frac{2}{\pi}} \frac{w}{\sigma} e^{-w^2/(2\sigma^2)} \right].$$

Step 5: Assemble $D(\sigma)$

Write $\alpha \equiv w^2/(2\sigma^2)$ and $a \equiv w/(\sigma\sqrt{2})$ (so $\alpha = a^2/2$ and $\operatorname{erf}(a)$ is the error-function term). Then

$$D = \frac{1}{8\pi^{3/2}\sigma^3} - \frac{3}{2\pi w^3} \left[\operatorname{erf}(a) - \sqrt{\frac{2}{\pi}} \frac{w}{\sigma} e^{-\alpha} \right] + \frac{3}{4\pi w^3}.$$

Step 6: Differentiate with respect to σ and set to zero

Derivative of I_1 .

$$\frac{d}{d\sigma} \left(\frac{1}{8\pi^{3/2}\sigma^3} \right) = -\frac{3}{8\pi^{3/2}\sigma^4}.$$

Derivative of $-2I_2$. We must differentiate

$$F(\sigma) \equiv \operatorname{erf}(a) - \sqrt{\frac{2}{\pi}} \frac{w}{\sigma} e^{-\alpha},$$

where $a = w/(\sigma\sqrt{2})$ and $\alpha = w^2/(2\sigma^2)$. We compute the derivative of each piece of F separately.

Piece 1: $\operatorname{erf}(a)$. Using $\frac{d}{da} \operatorname{erf}(a) = \frac{2}{\sqrt{\pi}} e^{-a^2}$ and $\frac{da}{d\sigma} = -\frac{w}{\sqrt{2}\sigma^2}$:

$$\frac{d}{d\sigma} \operatorname{erf}(a) = \frac{2}{\sqrt{\pi}} e^{-a^2} \cdot \left(-\frac{w}{\sqrt{2}\sigma^2} \right) = -\frac{w\sqrt{2}}{\sigma^2\sqrt{\pi}} e^{-w^2/(2\sigma^2)}.$$

Piece 2: $-\sqrt{2/\pi} (w/\sigma) e^{-\alpha}$. This is a product of w/σ and $e^{-\alpha}$, where $\alpha = w^2/(2\sigma^2)$. Applying the product rule:

$$\begin{aligned} \frac{d}{d\sigma} \left[-\sqrt{\frac{2}{\pi}} \frac{w}{\sigma} e^{-\alpha} \right] &= -\sqrt{\frac{2}{\pi}} \left[\left(-\frac{w}{\sigma^2} \right) e^{-\alpha} + \frac{w}{\sigma} \cdot \frac{w^2}{\sigma^3} e^{-\alpha} \right] \\ &= -\sqrt{\frac{2}{\pi}} \frac{w e^{-\alpha}}{\sigma^2} \left[-1 + \frac{w^2}{\sigma^2} \right] = \sqrt{\frac{2}{\pi}} \frac{w e^{-\alpha}}{\sigma^2} - \sqrt{\frac{2}{\pi}} \frac{w^3 e^{-\alpha}}{\sigma^4}. \end{aligned}$$

Combining. Adding the two pieces:

$$F'(\sigma) = \underbrace{-\frac{w\sqrt{2}}{\sigma^2\sqrt{\pi}} e^{-\alpha}}_{\text{from erf}} + \underbrace{\frac{w\sqrt{2}}{\sigma^2\sqrt{\pi}} e^{-\alpha} - \sqrt{\frac{2}{\pi}} \frac{w^3}{\sigma^4} e^{-\alpha}}_{\text{from product}}.$$

The first and second terms cancel exactly, leaving

$$F'(\sigma) = -\sqrt{\frac{2}{\pi}} \frac{w^3}{\sigma^4} e^{-w^2/(2\sigma^2)}.$$

Therefore

$$\frac{d(-2I_2)}{d\sigma} = -\frac{3}{2\pi w^3} \cdot \left(-\sqrt{\frac{2}{\pi}} \frac{w^3}{\sigma^4} e^{-\alpha} \right) = \frac{3}{2\pi w^3} \sqrt{\frac{2}{\pi}} \frac{w^3}{\sigma^4} e^{-\alpha} = \frac{3\sqrt{2}}{\sigma^4 2\pi^{3/2}} e^{-\alpha}.$$

Setting $dD/d\sigma = 0$.

$$-\frac{3}{8\pi^{3/2}\sigma^4} + \frac{3\sqrt{2}}{\sigma^4 2\pi^{3/2}} e^{-\alpha} = 0.$$

The common factor $3/(\sigma^4 2\pi^{3/2})$ cancels, giving

$$-\frac{1}{4} + \sqrt{2} e^{-\alpha} = 0 \quad \implies \quad \sqrt{2} e^{-\alpha} = \frac{1}{4}.$$

Step 7: Solve for α

$$e^{-\alpha} = \frac{1}{4\sqrt{2}} = 2^{-5/2} \quad \implies \quad \alpha = \frac{5}{2} \ln 2.$$

Step 8: Express σ in terms of w

Recalling $\alpha = w^2/(2\sigma^2)$:

$$\frac{w^2}{2\sigma^2} = \frac{5}{2} \ln 2 \quad \implies \quad \sigma^2 = \frac{w^2}{5 \ln 2}.$$

$$\boxed{\sigma = \frac{w}{\sqrt{5 \ln 2}} \approx 0.537 w.}$$

Verification that this is a minimum

As $\sigma \rightarrow 0^+$, $I_1 = 1/(8\pi^{3/2}\sigma^3) \rightarrow \infty$, so $D \rightarrow \infty$. As $\sigma \rightarrow \infty$, the Gaussian flattens to zero, $I_1 \rightarrow 0$ and $I_2 \rightarrow 0$, giving $D \rightarrow I_3 = 3/(4\pi w^3)$. The unique critical point is therefore a global minimum. \square

Remark (Pattern across dimensions). A pattern emerges when the results for all three dimensions are compared. In every case we have the form

$$\sqrt{2} e^{-\alpha} = C_d,$$

where $\alpha = (\text{radius})^2/(2\sigma^2)$ (with "radius" meaning $w/2$ in one dimension and w in two and three dimensions) and C_d is a constant that depends only on the dimension d . The solutions are:

d	Shape	Condition	α	σ	σ/w
1	rect. pulse	$e^{-\alpha} = 2^{-3/2}$	$\frac{3}{2} \ln 2$	$\frac{w}{2\sqrt{3 \ln 2}}$	≈ 0.347
2	cylinder	$e^{-\alpha} = 2^{-2}$	$2 \ln 2$	$\frac{w}{2\sqrt{\ln 2}}$	≈ 0.601
3	sphere	$e^{-\alpha} = 2^{-5/2}$	$\frac{5}{2} \ln 2$	$\frac{w}{\sqrt{5 \ln 2}}$	≈ 0.537

The exponents on the right-hand side follow the sequence $2^{-3/2}$, $2^{-4/2}$, $2^{-5/2}$, i.e. the power is $-(d+2)/2$.

The structural reason this pattern persists is that the same "miraculous" cancellation occurs in every dimension: when the cross term I_2 is differentiated, the contributions from the boundary of the error-function-like integral and from the prefactor of the exponential cancel exactly, leaving a *pure exponential* in α . The derivative of the Gaussian self-energy I_1 is always a power of σ , so the critical-point equation reduces to an algebraic relation between a power of 2 and $e^{-\alpha}$. This mechanism is independent of the dimension, suggesting that the closed-form pattern $e^{-\alpha} = 2^{-(d+2)/2}$ continues to hold for all $d \geq 1$ when the "rectangular" function is taken to be the indicator of a d -dimensional ball, normalised to unit mass, and the Gaussian is the standard isotropic d -dimensional Gaussian.