

Theorem 3.5 Let f be defined at x_0, x_1, \dots, x_k and let x_j and x_i be two distinct numbers in this set. Then

$$P(x) = \frac{(x-x_j)P_{0,1,\dots,j-1,j+1,\dots,k}(x) - (x-x_i)P_{0,1,\dots,i-1,i+1,\dots,k}(x)}{(x_i-x_j)}$$

is the k th Lagrange polynomial that interpolates f at the $k+1$ points x_0, x_1, \dots, x_k .

3.2 Problems

Problem 1. Use Neville's method to approximate $\sqrt{3}$ with the following functions and values:

- $f(x) = 3^x$ and the values $x_0 = -2, x_1 = -1, x_2 = 0, x_3 = 1, x_4 = 2$
- $f(x) = \sqrt{x}$ and the values $x_0 = 0, x_1 = 1, x_2 = 2, x_3 = 4, x_4 = 5$
- compare the accuracy of the approximations in parts (a) and (b)

Problem 2. Let $P_3(x)$ be the interpolating polynomial for the data $(0,0), (5,y), (1,3), (2,2)$, find y if the coefficient of x^3 in $P_3(x)$ is 6.

$$P_3(x) = \frac{P_{0,1,3}(x)(x-x_1) - P_{1,2,3}(x)(x-x_0)}{(x_0-x_1)}$$

← compute
← make y.

$$P_3(x) = 6x^3 + ax^2 + bx + c$$

$$y = \frac{6}{2^3} + \frac{a}{2^2} + \frac{b}{2}$$

$$\begin{cases} 3 = 6 + a + b \\ 2 = 6 \cdot 2^3 + 2^2 \cdot a + 2 \cdot b \end{cases} \rightarrow$$

$$\begin{cases} a + b = -3 \\ 4a + 2b = -46 \\ 2a + 2b = -6 \end{cases}$$

$$2a = -40$$

$$\begin{cases} a = -20 \\ b = 17 \end{cases}$$

$$y = \frac{6}{8} + \frac{-20}{4} + \frac{17}{2}$$

3.3 Problems

Problem 3. Use Newton forward-difference formula to construct interpolating polynomials of degree one, two, and three for the following data. Approximate the specified value using each of the polynomials

- $f(4.3)$ if

x_i	$f(x_i)$
0	1
.25	1.64872
.5	2.71828
.75	4.48169

Problem 4. Show that the polynomial interpolating the following data has degree three.

x	-2	-1	0	1	2	3
$f(x)$	1	4	11	16	19	-4

$$h = \frac{1}{4} \quad x = 4.3 = x_0 + sh \Rightarrow s = \frac{4.3 - x_0}{h}$$

$$P_1(x) = f(x_0) + \binom{s}{1} \Delta f(x_0) = 1.72$$

$$P_2(x) = f(x_0) + \binom{s}{1} \Delta f(x_0) + \binom{s}{2} \Delta^2 f(x_0)$$

$$= P_1(x) + \binom{s}{2} \Delta^2 f(x_0)$$

$$P_3(x) = P_2(x) + \binom{s}{3} \Delta^3 f(x_0)$$

$$P_n(x) = a_0 + a_1(x-x_0) + a_2(x-x_0)(x-x_1) + \dots + a_n(x-x_0)\dots(x-x_{n-1}) \quad (3.5)$$

$$a_k = f[x_0, x_1, x_2, \dots, x_k]$$

$$f[x_i] = f(x_i) \quad (3.7)$$

The remaining divided differences are defined recursively; the first divided difference of f with respect to x_i and x_{i+1} is denoted $f[x_i, x_{i+1}]$ and defined as

$$f[x_i, x_{i+1}] = \frac{f[x_{i+1}] - f[x_i]}{x_{i+1} - x_i} \quad (3.8)$$

$$P_n(x) = f(x_0) + \sum_{k=1}^n \binom{s}{k} \Delta^k f(x_0)$$

$$\binom{s}{k} = \frac{s(s-1)\dots(s-k+1)}{k!}$$

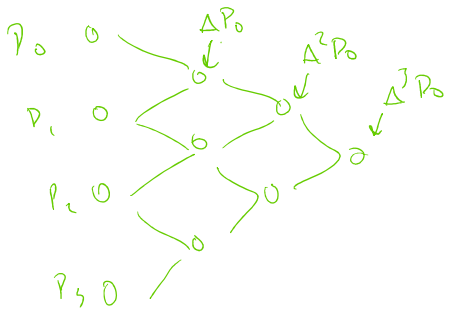
$\forall s \in \mathbb{R}$

$$\begin{aligned} P_1(x) &= 2.12 \\ P_2(x) &= 2.376 \\ P_3(x) &= 2.5606 \end{aligned}$$

x_0	1	2	3	4
$f(x)$	1.64872	2.71828	4.48169	
Δf		1.07		
$\Delta^2 f$				
$\Delta^3 f$				

$$\Delta P_n = P_{n+1} - P_n$$

$$\Delta^2(P_n) = \Delta(\Delta P_n) = \Delta P_{n+1} - \Delta P_n$$



$$= P_{n+2} - P_{n+1} - (P_{n+1} - P_n)$$