

## The error of polynomial interpolation

Consider the function

$$f(x) = \frac{1}{1+x^2}, \quad x \in [-10, 10]$$

and suppose you want to find a polynomial approximation.

- (a) Write a script that generates  $N$  equally spaced interpolation nodes on the domain and computes the corresponding interpolating polynomial  $Q_N$ . Use may in-built functions like `interpolate.lagrange` or `interpolate.barycentric_interpolate` or the functions we wrote in lecture 12 (see the `course_codes` repository).
- (b) Plot the interpolant together with  $f$  for  $N = 4, 8, 16, 32$ . Also, plot the error  $|f(x) - Q_N(x)|$ . Is interpolation on these nodes useful for approximating  $f$  on this domain?
- (c) In lecture 14 we looked at a formula for the error of polynomial interpolation. Taking this formula into consideration, can you explain why the error is so large for this test problem?

**Discussion:** The error of interpolation depends on three things: the location of the interpolation nodes, the order of the interpolant and the magnitude of the high-order derivatives of the function that generates the interpolation data. In the lecture, we considered the function  $f(x) = \sin(x)$ . Since all of its derivatives satisfy  $|f^{(k)}(x)| \leq 1$  the interpolations works well. What about the derivatives of the current test function (it is sometimes called the *Runge function*)?