

Application of rank and nullity to interpolation

Suppose that for $n+1$ distinct experimental input values x_0, x_1, \dots, x_n , we obtained $n+1$ output values (say)

$$y_0 = f(x_0), y_1 = f(x_1), y_2 = f(x_2), \dots, y_n = f(x_n)$$

The output values are supposed to be related to the inputs by a certain function f .

Aim:- Construct a polynomial $p(x)$ of degree less than or equal to n which interpolates $f(x)$ at x_0, x_1, \dots, x_n (i.e.)

$$p(x_0) = y_0; p(x_1) = y_1; p(x_2) = y_2, \dots, p(x_n) = y_n.$$

Assume that x_0, x_1, \dots, x_n are all distinct.

Suppose the required polynomial is $p(x) = a_0 + a_1x + a_2x^2 + \dots + a_nx^n$.

then we observe the following.

We have

$$p(x_0) = y_0 = a_0 + a_1 x_0 + a_2 x_0^2 + \dots + a_n x_0^n \rightarrow (1)$$

$$p(x_1) = y_1 = a_0 + a_1 x_1 + a_2 x_1^2 + \dots + a_n x_1^n \rightarrow (2)$$

$$p(x_2) = y_2 = a_0 + a_1 x_2 + a_2 x_2^2 + \dots + a_n x_2^n \rightarrow (3)$$

$$p(x_n) = y_n = a_0 + a_1 x_n + a_2 x_n^2 + \dots + a_n x_n^n \rightarrow (n+1)$$

The above equations represents a system of linear equations with $(n+1)$ equations and $n+1$ unknowns. The matrix form of

the above equations are

$$\begin{bmatrix} 1 & x_0 & x_0^2 & \dots & x_0^n \\ 1 & x_1 & x_1^2 & \dots & x_1^n \\ 1 & x_2 & x_2^2 & \dots & x_2^n \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & x_n & x_n^2 & \dots & x_n^n \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix} = \begin{bmatrix} y_0 \\ y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix}$$

$V \quad X \quad = \quad Y$

The coefficient matrix V has determinant

$$\det V = \prod_{0 \leq i < j \leq n} (x_j - x_i)$$

Since x_i 's are distinct, $\det V \neq 0$ and so $\text{rank } V = n+1$.

Thus the system $VX = Y$ has a unique solution

Hence, we conclude that if x_0, x_1, \dots, x_n are all distinct then there exists a unique polynomial

$p(x) = a_0 + a_1x + \dots + a_nx^n$ exists which interpolates

$$p(x_i) = y_i.$$

Remark 1 - 1) If we have m values of y with $m < n+1$

at m distinct points x_1, x_2, \dots, x_m then there are as many interpolating polynomials as the null space of A since in this case A is a $m \times (n+1)$ matrix with $m < n+1$.

2) If we have m values of y with $m > n+1$ at m distinct points x_1, x_2, \dots, x_m then there need not be any interpolating polynomials since the system could be inconsistent.

Prob: Given four points $(0, 3), (1, 0), (-1, 2), (3, 6)$ in the plane \mathbb{R}^2

find a interpolating polynomial of degree 3

Soln:- let $p(x) = a_0 + a_1x + a_2x^2 + a_3x^3$

$$\text{Given } p(0) = 3; \quad p(1) = 0; \quad p(-1) = 2; \quad p(3) = 6$$

$$\text{Thus } p(0) = \boxed{3 = a_0} \rightarrow \textcircled{1}$$

$$p(1) = 0 = a_0 + a_1 + a_2 + a_3 \rightarrow \textcircled{2}$$

$$p(-1) = 2 = a_0 - a_1 + a_2 - a_3 \rightarrow \textcircled{3}$$

$$p(3) = 6 = a_0 + 3a_1 + 9a_2 + 27a_3 \rightarrow \textcircled{4}$$

$$\textcircled{2} + \textcircled{3} \Rightarrow 2a_0 + 2a_2 = 2$$
$$\Rightarrow a_2 = 1 - a_0 \quad \text{Since } a_0 = 3$$

$$\boxed{a_2 = -2}$$

$$\text{apply } a_0 = 3, a_2 = -2 \text{ in } \textcircled{2} \text{ we get } 0 = 1 + a_1 + a_3$$
$$\Rightarrow \boxed{a_1 + a_3 = -1} \rightarrow \textcircled{5}$$

$$\text{apply } a_0 = 3, a_2 = -2 \text{ in } \textcircled{4}, \text{ we get } 6 = -15 + 3a_1 + 27a_3$$
$$\boxed{7 = a_1 + 9a_3} \rightarrow \textcircled{6}$$

on Solving $\textcircled{5}$ $\textcircled{6}$, we get

$$\boxed{a_1 = -2; \quad a_3 = 1}$$

\therefore Required polynomial is

$$\boxed{p(x) = 3 - 2x - 2x^2 + x^3}$$

Exercise:- 1) Find a polynomial $p(x) = a + bx + cx^2 + dx^3$

that satisfies $p(0) = 1$; $p'(0) = 2$; $p(1) = 4$; $p'(1) = 4$.

2) Find equation of a circle that passes through three points $(2, -2)$, $(3, 5)$ and $(-4, 6)$ in the plane \mathbb{R}^2 .