

1. Consider the Vandermonde matrix  $V$ , i.e.,

$$V = \begin{bmatrix} 1 & x_0 & x_0^2 & x_0^3 & \cdots & x_0^n \\ 1 & x_1 & x_1^2 & x_1^3 & \cdots & x_1^n \\ 1 & x_2 & x_2^2 & x_2^3 & \cdots & x_2^n \\ 1 & x_3 & x_3^2 & x_3^3 & \cdots & x_3^n \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & x_n & x_n^2 & x_n^3 & \cdots & x_n^n \end{bmatrix}$$

- Show that  $\det(V)$  is a polynomial in the variables  $x_0, x_1, \dots, x_n$  with degree  $\frac{n(n+1)}{2}$ .
  - Show that if  $x_i = x_j$  for  $i \neq j$ , then  $\det(V) = 0$ .
  - Hence, conclude that  $(x_i - x_j)$  is a factor of  $\det(V)$ .
  - Hence, conclude that  $\det(V) = C \left( \prod_{1 \leq j < i \leq n} (x_i - x_j) \right)$ , where  $C$  is a constant.
  - Compare the coefficient of  $x_1 x_2^2 x_3^3 \cdots x_n^n$  to conclude that  $C = 1$ .
2. Consider uniformly spaced nodes ( $x_k = -1 + (2k+1)/n$  for  $k \in \{0, 1, 2, \dots, n-1\}$ ) and Chebyshev nodes ( $y_k = \sin(\pi x_k/2)$  for  $k \in \{0, 1, 2, \dots, n-1\}$ ). For both these sets of nodes perform the following:
- Plot the condition number of these Vandermonde matrices as a function of  $n$ . (Use semilogy to plot, i.e., the  $Y$  axis is the  $\log(\text{condition number})$ .) Comment on how the condition number scales with  $n$ .
  - Consider the function  $f(x) = \frac{1}{1+25x^2}$ . This is called the Runge function. For  $n \in \{5, 10, 20, 50\}$ , obtain and plot the interpolant by
    - Solving the linear system
    - Using fundamental Lagrange polynomials, i.e.,  $\ell_j(x) = \frac{\prod_{k \neq j} (x - x_k)}{\prod_{k \neq j} (x_j - x_k)}$
- Comment on the interpolant you observe.
- What is the cost of evaluating the interpolant at a point  $x$  as a function of  $n$ ?
  - Based on the above observation, which method would you prefer for polynomial approximation?
3. Show that for any set of interpolation nodes, we have

$$\sum_{j=0}^n x_j^m \ell_j(x) = x^m$$

for all  $m \in \{0, 1, 2, \dots, n\}$ .

4. Recall that a function  $f(x)$  on  $[-1, 1]$  is  $\alpha$ -Hölder continuous if for all  $x, y \in [-1, 1]$ , we have  $|f(x) - f(y)| \leq C |x - y|^\alpha$  for some  $\alpha, C \in \mathbb{R}^+$  and is Lipschitz continuous if  $\alpha = 1$ . We will denote  $\alpha$ -Hölder continuous functions on  $[-1, 1]$  as  $H^\alpha([-1, 1])$ . Prove that if  $\alpha < \beta$ , then  $H^\alpha([-1, 1]) \supset H^\beta([-1, 1])$ .
5. Give examples (with proofs as to why the examples are correct) of function on  $[-1, 1]$  for the following:
- Continuous but not Hölder continuous for any  $\alpha > 0$
  - Lipschitz but not differentiable
  - Differentiable but its derivative is not continuous