

COURSE 3

Newton interpolation polynomial

A useful representation for Lagrange interpolation polynomial is

$$\begin{aligned} (L_m f)(x) &:= (N_m f)(x) = f(x_0) + \sum_{i=1}^m (x - x_0) \dots (x - x_{i-1}) (D^i f)(x_0) \\ &= f(x_0) + \sum_{i=1}^m (x - x_0) \dots (x - x_{i-1}) [x_0, \dots, x_i; f], \end{aligned} \quad (1)$$

which is called **Newton interpolation polynomial**; where $(D^i f)(x_0)$ (or denoted $[x_0, \dots, x_i; f]$) is the i -th order divided difference of the function f at x_0 , given by the table

	f	$\mathcal{D}f$	$\mathcal{D}^2 f$...	$\mathcal{D}^{m-1} f$	$\mathcal{D}^m f$
x_0	f_0	$\mathcal{D}f_0$	$\mathcal{D}^2 f_0$...	$\mathcal{D}^{m-1} f_0$	$\mathcal{D}^m f_0$
x_1	f_1	$\mathcal{D}f_1$	$\mathcal{D}^2 f_1$		$\mathcal{D}^{m-1} f_1$	
x_2	f_2	$\mathcal{D}f_2$	$\mathcal{D}^2 f_2$			
...				
x_{m-2}	f_{m-2}	$\mathcal{D}f_{m-2}$	$\mathcal{D}^2 f_{m-2}$			
x_{m-1}	f_{m-1}	$\mathcal{D}f_{m-1}$				
x_m	f_m					

Newton interpolation formula is

$$f = N_m f + R_m f,$$

where $R_m f$ denotes the remainder.

Assume that we add the point $(x, f(x))$ at the top of the table of divided differences:

	f	$\mathcal{D}f$...	$\mathcal{D}^{m+1} f$
x	$f(x)$	$(\mathcal{D}f)(x) = [x, x_0; f]$		$(\mathcal{D}^{m+1} f)(x) = [x, x_0, \dots, x_m; f]$
x_0	f_0	$(\mathcal{D}f)(x_0) = [x_0, x_1; f]$...	
x_1	f_1	$(\mathcal{D}f)(x_1) = [x_1, x_2; f]$		
...		
x_{m-1}	f_{m-1}	$(\mathcal{D}f)(x_{m-1}) = [x_{m-1}, x_m; f]$		
x_m	f_m			

We have

$$[x, x_0; f] = \frac{f(x_0) - f(x)}{x_0 - x} \implies f(x) = f(x_0) + (x - x_0)[x, x_0; f] \quad (2)$$

$$\begin{aligned} [x, x_0, x_1; f] &= \frac{[x_0, x_1; f] - [x, x_0; f]}{x_1 - x} \\ \implies [x, x_0; f] &= [x_0, x_1; f] + (x - x_1)[x, x_0, x_1; f]. \end{aligned} \quad (3)$$

Inserting (3) in (2) we get

$$f(x) = f(x_0) + (x - x_0)[x_0, x_1; f] + (x - x_0)(x - x_1)[x, x_0, x_1; f].$$

If we continue eliminating the divided differences involving x in the same way, we get

$$f(x) = (N_m f)(x) + (R_m f)(x)$$

with

$$(N_m f)(x) = f(x_0) + \sum_{i=1}^m (x - x_0) \dots (x - x_{i-1}) [x_0, \dots, x_i; f]$$

and the remainder (the error) given by

$$(R_m f)(x) = (x - x_0) \dots (x - x_m) [x, x_0, \dots, x_m; f]. \quad (4)$$

Remark 1 The remainder for Lagrange interpolation formula is given by

$$(R_m f)(x) = \frac{(x - x_0) \dots (x - x_m)}{(m + 1)!} f^{(m+1)}(\xi), \quad (5)$$

with ξ between x, x_0, \dots, x_m , so, by (4), it follows that **the divided differences are approximations of the derivatives**

$$[x, x_0, \dots, x_m; f] = \frac{f^{(m+1)}(\xi)}{(m + 1)!}.$$

Example 2 Find $L_2 f$ for $f(x) = \sin \pi x$, and $x_0 = 0, x_1 = \frac{1}{6}, x_2 = \frac{1}{2}$, in both forms.

2.3. Hermite interpolation

Example 3 In the following table there are some data regarding a moving car. We may estimate the position (and the speed) of the car when the time is $t = 10$ using Hermite interpolation.

Time	0	3	5	8	13
Distance	0	225	383	623	993
Speed	75	77	80	74	72

Let $x_k \in [a, b]$, $k = 0, 1, \dots, m$ be such that $x_i \neq x_j$, for $i \neq j$ and let $r_k \in \mathbb{N}$, $k = 0, 1, \dots, m$. Consider $f : [a, b] \rightarrow \mathbb{R}$ such that there exist $f^{(j)}(x_k)$, $k = 0, 1, \dots, m$; $j = 0, 1, \dots, r_k$ and $n = m + r_0 + \dots + r_m$.

The Hermite interpolation problem (HIP) consists in determining the polynomial P of the smallest degree for which

$$P^{(j)}(x_k) = f^{(j)}(x_k), \quad k = 0, \dots, m; \quad j = 0, \dots, r_k.$$

Definition 4 A solution of (HIP), if exists, is called **Hermite interpolation polynomial**, denoted by $H_n f$.

Hermite interpolation polynomial, denoted by $H_n f$, satisfies the interpolation conditions:

$$(H_n f)^{(j)}(x_k) = f^{(j)}(x_k), \quad k = 0, \dots, m; \quad j = 0, \dots, r_k.$$

Hermite interpolation polynomial is given by

$$(H_n f)(x) = \sum_{k=0}^m \sum_{j=0}^{r_k} h_{kj}(x) f^{(j)}(x_k) \in \mathbb{P}_n, \quad (6)$$

where $h_{kj}(x)$ denote **the Hermite fundamental interpolation polynomials**. These fulfills relations:

$$h_{kj}^{(p)}(x_\nu) = 0, \quad \nu \neq k, \quad p = 0, 1, \dots, r_\nu$$

$$h_{kj}^{(p)}(x_k) = \delta_{jp}, \quad p = 0, 1, \dots, r_k, \quad \text{for } j = 0, 1, \dots, r_k \text{ and } \nu, k = 0, 1, \dots, m,$$

$$\text{with } \delta_{jp} = \begin{cases} 1, & j = p \\ 0, & j \neq p. \end{cases}$$

b)

$$\begin{aligned} (N_2 f)(x) &= f(0) + \sum_{i=1}^2 (x - x_0) \dots (x - x_{i-1}) (D^i f)(x_0) \\ &= f(0) + (x - x_0)(Df)(x_0) + (x - x_0)(x - x_1)(D^2 f)(x_0) \\ &= x(Df)(x_0) + x(x - \frac{1}{6})(D^2 f)(x_0) \end{aligned}$$

The table of divided differences:

x	f	Df	$D^2 f$
0	0	3	-3
$\frac{1}{6}$	$\frac{1}{2}$	$\frac{3}{2}$	
$\frac{1}{2}$	1		

so

$$(N_2 f)(x) = 3x - 3x(x - \frac{1}{6}) = -3x^2 + \frac{7}{2}x.$$

Solution is: $a_1 = -1, b_1 = 0, c_1 = 1$ so $h_{00}(x) = -x^2 + 1$.

We have $h_{01}(x) = a_2x^2 + b_2x + c_2 \in \mathbb{P}_2$, with $a_2, b_2, c_2 \in \mathbb{R}$. The system is

$$\begin{cases} h_{01}(x_0) = 0 \\ h'_{01}(x_0) = 1 \\ h_{01}(x_1) = 0 \end{cases} \Leftrightarrow \begin{cases} h_{01}(0) = 0 \\ h'_{01}(0) = 1 \\ h_{01}(1) = 0 \end{cases}$$

and we get $h_{01}(x) = -x^2 + x$.

We have $h_{10}(x) = a_3x^2 + b_3x + c_3 \in \mathbb{P}_2$, with $a_3, b_3, c_3 \in \mathbb{R}$. The system is

$$\begin{cases} h_{10}(x_0) = 0 \\ h'_{10}(x_0) = 0 \\ h_{10}(x_1) = 1 \end{cases} \Leftrightarrow \begin{cases} h_{10}(0) = 0 \\ h'_{10}(0) = 0 \\ h_{10}(1) = 1 \end{cases}$$

and we get $h_{10}(x) = x^2$.

The Hermite polynomial is

$$(H_2f)(x) = -x^2 + 1 - 2x^2 + 2x - 3x^2 = -6x^2 + 2x + 1.$$

We denote by

$$u(x) = \prod_{k=0}^m (x - x_k)^{r_k+1} \quad \text{and} \quad u_k(x) = \frac{u(x)}{(x - x_k)^{r_k+1}}.$$

We have

$$h_{kj}(x) = \frac{(x - x_k)^j}{j!} u_k(x) \sum_{\nu=0}^{r_k-j} \frac{(x - x_k)^\nu}{\nu!} \left[\frac{1}{u_k(x)} \right]_{x=x_k}^{(\nu)}. \quad (7)$$

Example 5 Find the Hermite interpolation polynomial for a function f for which we know $f(0) = 1, f'(0) = 2$ and $f(1) = -3$ (equivalent with $x_0 = 0$ multiple node of order 2, $x_1 = 1$ simple node).

Sol. We have $x_0 = 0, x_1 = 1, m = 1, r_0 = 1, r_1 = 0, n = m + r_0 + r_1 = 2$

$$\begin{aligned} (H_2f)(x) &= \sum_{k=0}^1 \sum_{j=0}^{r_k} h_{kj}(x) f^{(j)}(x_k) \\ &= h_{00}(x) f(0) + h_{01}(x) f'(0) + h_{10}(x) f(1). \end{aligned}$$

We have h_{00}, h_{01}, h_{10} . These fulfills relations:

$$\begin{aligned} h_{kj}^{(p)}(x_\nu) &= 0, \quad \nu \neq k, \quad p = 0, 1, \dots, r_\nu \\ h_{kj}^{(p)}(x_k) &= \delta_{jp}, \quad p = 0, 1, \dots, r_k, \quad \text{for } j = 0, 1, \dots, r_k \text{ and } \nu, k = 0, 1, \dots, m. \end{aligned}$$

We have $h_{00}(x) = a_1x^2 + b_1x + c_1 \in \mathbb{P}_2$, with $a_1, b_1, c_1 \in \mathbb{R}$, and the system

$$\begin{cases} h_{00}(x_0) = 1 \\ h'_{00}(x_0) = 0 \\ h_{00}(x_1) = 0 \end{cases} \Leftrightarrow \begin{cases} h_{00}(0) = 1 \\ h'_{00}(0) = 0 \\ h_{00}(1) = 0 \end{cases}$$

that becomes

$$\begin{cases} c_1 = 1 \\ b_1 = 0 \\ a_1 + b_1 + c_1 = 0. \end{cases}$$