

MA2501 Numerical Methods Spring 2017

Exercise set 7

Norwegian University of Science and Technology Department of Mathematics

1 Cf. Cheney and Kincaid, Exercise 4.1.9

Consider the data points

- a) Find the interpolation polynomial through these data points using Newton interpolation, and compute an approximation of f at x=3.
- b) Do the same using only the first four interpolation points.
- 2 Suppose we have the nodes

$$x_0 = -2$$
, $x_1 = -1$, $x_2 = 1$ and $x_3 = 4$,

and know the divided differences

$$f[x_3] = 11$$
, $f[x_2, x_3] = 5$, $f[x_2, x_0, x_1] = -2$, and $f[x_0, x_2, x_1, x_3] = 0.6$.

What is f(-1)?

- 3 Use the interpolation error formula to find a bound for the error, and compare the bound to the actual error for the case n=2 for Exercise 6 in Exercise set 6.
- 4 Given the function $f(x) = e^x \sin x$ on the interval [-4, 2].
 - a) Show by induction

$$f^{(m)}(x) = \frac{d^m}{dx^m} f(x) = 2^{m/2} e^x \sin(x + m\pi/4).$$

- b) Let $p_n(x)$ be the polynomial that interpolates f(x) in n+1 uniformly distributed nodes (including the endpoints). Find an upper bound for the interpolation error on this interval, expressed using n. What must n be to guarantee an error less than 10^{-5} ? Use trial and error or calculate it using MATLAB.
- c) Use MATLAB to verify that the value of n found in b), indeed results in an error less than 10^{-5} .