Assignment/Problem Set 9

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1 Exercise 1

We use here the standard lagrange formula to calculate the polynomial.

 \mathbf{a}

$$p(x) = y_0 \left(\frac{x - x_1}{x_0 - x_1}\right) + y_1 \left(\frac{x - x_0}{x_1 - x_0}\right)$$
$$p(x) = 7 \left(\frac{x - 3}{3 - 7}\right) + (-1) \left(\frac{x - 7}{7 - 3}\right)$$
$$= -\frac{7}{4}x + \frac{3}{4} - \frac{1}{4}x + \frac{7}{4} = -2x + \frac{5}{2}$$

b The 3 data points formula for the Lagrange interpolation is the following:

$$p(x) = y_0 \left(\frac{x - x_1}{x_0 - x_1}\right) \left(\frac{x - x_2}{x_1 - x_2}\right) + y_1 \left(\frac{x - x_0}{x_1 - x_0}\right) \left(\frac{x - x_2}{x_1 - x_2}\right) + y_2 \left(\frac{x - x_0}{x_2 - x_0}\right) \left(\frac{x - x_1}{x_2 - x_1}\right)$$

We plug in the numbers and get:

$$p(x)=146\left(\frac{x-1}{7-1}\right)\left(\frac{x-2}{1-2}\right)+2\left(\frac{x-7}{1-7}\right)\left(\frac{x-2}{1-2}\right)+\left(\frac{x-7}{2-7}\right)\left(\frac{x-1}{2-1}\right)$$

Which leads to the expanded polynomial:

$$p(x) = \frac{1}{3}(2-x)(7-x) + \frac{1}{5}(x-1)(7-x) + \frac{73}{3}(2-x)(x-1)$$

2 Exercise 6

Assume having a polynominal q, which can be written as a sum of two polynomials, namely from i < k, k < n:

$$q = q_1 + q_2$$

$$q_1 = \sum_{i=0}^{k} q_1(x_i) l_{x_i}$$

$$q_2 = \sum_{i=k+1}^{n} q_2(x_i) l_{x_i}$$

Using the linearity property from exercise 2, we can rewrite:

$$Lq = L(q_1 + q_2) = Lq_1 + Lq_2 = \sum_{i=0}^{k} q_1(x_i)l_{x_i} + \sum_{i=k+1}^{n} q_2(x_i)l_{x_i} = q_1 + q_2 = q_1$$

So we can see that Lq = q.

3 Exercise 7

We need to show that:

$$\sum_{i=0}^{n} l_i(x) = 1$$

We can easily proof that by rewriting:

$$\sum_{i=0}^{n} = l_i(x) = \sum_{i=0}^{n} l_i(x_i) = \prod_{m \neq i} \frac{x_i - x_m}{x_i - x_m} = 1$$

As required.

4 Exercise 9

Let $F(x) = g(x) + \frac{x_0 - x}{x_n - x_0} [g(x) - h(x)]$. We know that $g(x_0) = f(x_0), h(x_n) = f(x_n)$ and $g(x_i) = h(x_i) = f(x_i)$ for $1 \le i \le n - 1$. Hence:

$$F(x_0) = g(x_0) + \frac{x_0 - x_0}{x_n - x_0} [g(x_0) - h(x_0)] = g(x_0) + \frac{0}{x_n - x_0} [g(x_0) - h(x_0)] = g(x_0) = h(x_0)$$

$$F(x_i) = g(x_i) + \frac{x_0 - x_i}{x_n - x_0} [g(x_i) - h(x_i)] = g(x_i) + \frac{x_0 - x_i}{x_n - x_0} [0] = g(x_i) = h(x_i) \ 1 \le i \le n - 1$$

$$F(x_n) = g(x_n) + \frac{x_0 - x_n}{x_n - x_0} [g(x_n) - h(x_n)] = g(x_n) - [g(x_n) - h(x_n)] = h(x_n) = f(x_n)$$

5 Exercise 10

We simply expand:

$$p(x) = \sum_{i=0}^{k} y_k l_i(x) = \sum_{i=0}^{k} y_k \prod_{j \neq i} \frac{x - x_j}{x_j - x_m}$$

$$= \sum_{i=0}^{k} y_k \prod_{j \neq i} (x - x_j) \prod_{j \neq i} (x_j - x_m)^{-1} =$$

$$\sum_{i=0}^{k} y_k \prod_{j \neq i} (x_j - x_m)^{-1} \prod_{j \neq i} (x - x_j) =$$

$$c \prod_{j \neq i} (x - x_j), \ c = \sum_{i=0}^{k} y_k \prod_{j \neq i} (x_j - x_m)^{-1}$$

We have shown that the factor before the polynomial x^n is c.

6 Exercise 11

We need to proof that any polynomial q of degree $\leq n-1$

$$\sum_{i=0}^{n} q(x_i) \prod_{j \neq i}^{n} (x_i - x_j)^{-1} = 0$$

We can see that we have n-1 degrees, but n+1 equations:

$$\sum_{i=0}^{n} q(x_i) \prod_{j \neq i}^{n} (x_i - x_j)^{-1} = q(x) \prod_{x_j \neq X}^{n} (x - x_j)^{-1}$$

So we can follow that we will end in a zero termed solution.

7 Exercise 21

We need to calculate the interpolated polynomial via Lagrange and newton. Lagrange:

$$p(x) = 11\left(\frac{x}{2-0}\right)\left(\frac{x-3}{0-3}\right) + 7\left(\frac{x-2}{0-2}\right)\left(\frac{x-3}{0-3}\right) + 28\left(\frac{x-2}{3-2}\right)\left(\frac{x-0}{3-0}\right) = 5x^2 - 8x + 7$$

Newton:

$$a_0 = y_0 = 11$$

$$a_1 = f(x_0, x_1) = \frac{f(x_1) - f(x_0)}{x_1 - x_0} = 2$$

$$f(x_1, x_2) = \frac{f(x_2) - f(x_1)}{x_2 - x_1} = 7$$

$$a_2 = f(x_0, x_1, x_2) = \frac{f(x_1, x_2) - f(x_0, x_1)}{x_2 - x_0} = 5$$

$$p(x) = 11 + 2(x - 2) + 5(x - 2)(x - 0) = 5x^2 - 8x + 7$$