

Inverse Interpolation:

Given a set of points $(x_0, y_0), (x_1, y_1), \dots, (x_n, y_n)$ satisfying $y = f(x)$, where explicit nature of $f(x)$ is not known, the process of finding the value of x , for a given a value of $y \in (y_0, y_n)$ is called inverse interpolation. Formula for inverse interpolation can be obtained by interchanging the roles of x & y in Lagrange's interpolation formula.

$$x = \frac{(y-y_1)(y-y_2)\dots(y-y_n)}{(y_0-y_1)(y_0-y_2)\dots(y_0-y_n)} x_0 + \dots + \frac{(y-y_0)(y-y_1)\dots(y-y_{n-1})}{(y_n-y_0)(y_n-y_1)\dots(y_n-y_{n-1})} x_n$$

1. If $y_1 = 4, y_3 = 12, y_4 = 19$ and $y_x = 7$, find x .

$$\begin{array}{ccc} x : & 1 & 3 & 4 \\ y : & 4 & 12 & 19 \end{array} \quad y=7, \quad x=?$$

$$\begin{aligned} x &= \frac{(y-12)(y-19)}{(4-12)(4-19)} x_1 + \frac{(y-4)(y-19)}{(12-4)(12-19)} x_3 + \frac{(y-4)(y-12)}{(19-4)(19-12)} x_4 \\ &= \frac{(7-12)(7-19)}{(-8)(-15)} + \frac{(7-4)(7-19)}{(8)(-7)} x_3 + \frac{(7-4)(7-12)}{(15)(7)} x_4 \\ &= 0.5 + 1.92857 - 0.571428 = 1.85714 \end{aligned}$$

② Find a root of the equation $f(x)=0$ given that $f(30)=-30, f(34)=-13, f(38)=3, f(42)=18$

$$\begin{array}{ccccc} x : & 30 & 34 & 38 & 42 \\ y : & -30 & -13 & 3 & 18 \end{array} \quad \begin{array}{l} f(x)=y=0 \\ x=? \end{array}$$

$$\begin{aligned} x &= \frac{(y+13)(y-3)(y-18)}{(-30+13)(-30-3)(-30-18)} x_{30} + \frac{(y+30)(y-3)(y-18)}{(-13+30)(-13-3)(-13-18)} x_{34} \\ &+ \frac{(y+30)(y+13)(y-18)}{(3+30)(3+13)(3-18)} x_{38} + \frac{(y+30)(y+13)(y-3)}{(18+30)(18+13)(18-3)} x_{42} \\ &= 37.2303781. \end{aligned}$$

3. Using Lagrange's interpolation formula, find ~~the~~ the function $y(x)$ from the following table

X	0	1	3	4
Y	-12	0	12	24

solution: When $n=1$, we have $y=0$.
 $\therefore x-1$ is a factor of $y(x)$.

$$\therefore y(x) = (x-1)Z(x) \text{ --- ①}$$

	x_0	x_1	x_2
x :	0	3	4
$z(x)$:	+12	6	8
	z_0	z_1	z_2

$$Z = \frac{(x-3)(x-4)}{(0-3)(0-4)} \cdot (+12) + \frac{(x-0)(x-4)}{(3-0)(3-4)} (6) + \frac{(x-0)(x-3)}{(4-0)(4-3)} (8)$$

$$= (x^2 - 7x + 12) \cdot (+1) + (x^2 - 4x)(-2) + (x^2 - 3x)(2)$$

$$= x^2 - 5x + 12$$

\therefore from ①

$$y = (x-1)(x^2 - 5x + 12)$$

for $f(x)=0$
 $x=a$ is a root $\Leftrightarrow x-a$ is factor of $f(x)$

$$Z(x) = \frac{y(x)}{x-1},$$

$$Z(0) = \frac{y(0)}{0-1} = \frac{-12}{-1} = 12$$

$$Z(3) = \frac{y(3)}{3-1} = \frac{12}{2} = 6$$

$$Z(4) = \frac{y(4)}{4-1} = \frac{24}{3} = 8$$

Verification:

$$y(0) = (-1)(+12) = -12 \checkmark$$

$$y(1) = 0 \checkmark$$

$$y(3) = (3-1)(9-15+12) = 12 \checkmark$$

$$y(4) = (4-1)(16-20+12) = 24 \checkmark$$

① Certain corresponding of x and $\log_{10} x$ are $(300, 2.4771)$, $(304, 2.4829)$, $(305, 2.4843)$ and $(307, 2.4871)$. Find $\log_{10} 301$

$$\begin{array}{ll} x_0 = 300 & y_0 = 2.4771 \\ x_1 = 304 & y_1 = 2.4829 \\ x_2 = 305 & y_2 = 2.4843 \\ x_3 = 307 & y_3 = 2.4871 \end{array}$$

$$x = 301, \quad y = ?$$

$$\begin{aligned} y &= \frac{(x-x_1)(x-x_2)(x-x_3)}{(x_0-x_1)(x_0-x_2)(x_0-x_3)} y_0 + \dots + \frac{(x-x_0)(x-x_1)(x-x_2)}{(x_3-x_0)(x_3-x_1)(x_3-x_2)} y_3 \\ &= \frac{(301-304)(301-305)(301-307)}{(300-304)(300-305)(300-307)} (2.4771) + \frac{(301-300)(301-305)(301-307)}{(304-300)(304-305)(304-307)} (2.4829) \\ &\quad + \frac{(301-300)(301-304)(301-307)}{(305-300)(305-304)(305-307)} \times (2.4843) + \frac{(301-300)(301-304)(301-305)}{(307-300)(307-304)(307-305)} \times 2.4871 \\ &= 1.27393 + 4.96580 - 4.47174 + 0.71057 \end{aligned}$$

$$\log_{10} 301 = 2.4785$$

$$\text{Actual value: } \log_{10} 301 = 2.478566$$

② Find the Lagrange interpolating polynomial of degree 2 approximating the function $y = \ln x$ defined by the following table of values. Hence determine the value of $\ln 2.7$.

$$\begin{array}{lll} x: & 2 & 2.5 & 3.0 \\ \ln x: & 0.69315 & 0.91629 & 1.09861 \end{array}$$

$$x_0 = 2, \quad x_1 = 2.5, \quad x_2 = 3.0$$

$$y_0 = 0.69315, \quad y_1 = 0.91629, \quad y_2 = 1.09861$$

$$\begin{aligned} y &= \frac{(x-2.5)(x-3)}{(2-2.5)(2-3)} (0.69315) + \frac{(x-2)(x-3)}{(2.5-2)(2.5-3)} (0.91629) + \frac{(x-2)(x-2.5)}{(3-2)(3-2.5)} (1.09861) \\ &= \frac{(x^2 - 5.5x + 7.5)(0.69315)}{(-0.5)(-1)} + \frac{(x^2 - 5x + 6)(0.91629)}{(0.5)(-0.5)} + \frac{(x^2 - 4.5x + 5)(1.09861)}{(1)(0.5)} \end{aligned}$$

$$= (x^2 - 5.5x + 7.5)(1.3863) + (x^2 - 5x + 6)(-3.66516) + (x^2 - 4.5x + 5)(2.19722)$$

$$y = -0.08164 x^2 + 0.81366 x - 0.60761$$

$$\ln 2.7 = (-0.08164)(2.7)^2 + (0.81366)(2.7) - 0.60761$$

$$= 0.9941164$$

$$\text{Actual value} = \ln 2.7 = 0.99325$$

Interpolation with unequally spaced points

Lagrange's Interpolation Formula:

Given a set of points $(x_0, y_0), (x_1, y_1), \dots, (x_n, y_n)$ satisfying $y = f(x)$, where f is not known explicitly, values of x not necessarily equally spaced, the n^{th} degree $y_n(x)$ such that $y_n(x)$ and $f(x)$ agree at the tabulated values is given by

$$y_n(x) = \frac{(x-x_1)(x-x_2)\dots(x-x_n)}{(x_0-x_1)(x_0-x_2)\dots(x_0-x_n)} y_0 + \frac{(x-x_0)(x-x_2)\dots(x-x_n)}{(x_1-x_0)(x_1-x_2)\dots(x_1-x_n)} y_1 \\ + \dots + \frac{(x-x_0)(x-x_1)\dots(x-x_{n-1})}{(x_n-x_0)(x_n-x_1)\dots(x_n-x_{n-1})} y_n \quad \text{--- (1)}$$

Proof: Since $y_n(x)$ is a polynomial of degree n , we can write

$$y_n(x) = a_0(x-x_1)(x-x_2)\dots(x-x_n) + a_1(x-x_0)(x-x_2)\dots(x-x_n) \\ + \dots + a_n(x-x_0)(x-x_1)\dots(x-x_{n-1}) \quad \text{--- (2)}$$

$y_n(x_0) = y_0$ gives

$$a_0(x_0-x_1)(x_0-x_2)\dots(x_0-x_n) + 0 + \dots + 0 = y_0$$

$$\therefore a_0 = \frac{1}{(x_0-x_1)(x_0-x_2)\dots(x_0-x_n)} y_0 \quad \text{--- (3)}$$

$y_n(x_1) = y_1$ gives

$$0 + a_1(x_1-x_0)(x_1-x_2)\dots(x_1-x_n) + \dots + 0 = y_1$$

$$\therefore a_1 = \frac{1}{(x_1-x_0)(x_1-x_2)\dots(x_1-x_n)} y_1 \quad \text{--- (4)}$$

Similarly

$$a_n = \frac{1}{(x_n-x_0)(x_n-x_1)\dots(x_n-x_{n-1})} y_n \quad \text{--- (*)}$$

Substituting (3), (4), (*) in (2), we get (1).

(1) is called Lagrange's Interpolation formula.