

MATH 4640 Numerical Analysis - HW 1 Solutions

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Problem 1:

- Solution.**
- i. a) $2^4 * 1 + 2^3 * 1 + 2^2 * 1 + 2^1 * 0 + 2^0 * 1 + 2^{-1} * 1 + 2^{-2} * 0 + 2^{-3} * 1 + 2^{-4} * 1 + 2^{-5} * 1 = 16 + 8 + 4 + 1 + 0.5 + 0.125 + 0.0625 + 0.03125 = 29.71875$
- b) $16^2 * 2 + 16^1 * 11 + 16^0 * 3 + 16^{-1} * 15 + 16^{-2} * 15 = 512 + 176 + 3 + 0.9375 + 0.05859375 = 691.99609375$
- c) $\sum_{i=1}^n 2^{i-1} * 1$
- d) $\sum_{i=1}^n 2^{-i} * 1$
- ii. a) This is $2^5 + 2^4 + 2^2 + 2^1$ so this is 11110 in binary.
- b) This is $2^7 + 2^6 + 2^5 + 2^4 + 2^3$
- c) First, $1_{10} = 1_2$ and $7_{10} = 111_2$. From here on, our numbers will be in base 2 (binary) representation.
- Here we implement the long division algorithm on $\frac{1}{111}$. Consider,

$$111 \overline{)1.000000000}$$

111 is larger than 1, let our answer be 0 currently. Now carry a 0 from 1.000 and consider 10/111. 111 is larger than 10 so let our answer be 0.0 currently. Now carry a 0 from 1.000 and consider 100/111. 111 is larger than 100 so let our answer be 0.00 currently. Now carry a 0 from 1.000 and consider 1000/111. 111 divides 1000 by 1 plus a remainder. Let our answer currently be 0.001 and take $1000 - 111 = 1$ to be our remainder.

Repeat this process and the result is $0.\overline{001}$.

Hence, $1/7 = 0.\overline{001}_2$. ■

Problem 2:

Solution. a) Absolute error is

$$|10451.0023 - 10451.001| = 0.0013$$

Relative error is

$$\frac{0.0013}{10451.0023} = .124389983 \times 10^{-6}$$

b) Absolute error is

$$|0.451011 \times 10^4 - 0.451010 \times 10^4| = 0.01$$

Relative error is

$$\frac{0.01}{0.451011 \times 10^4} = 0.22171 \times 10^{-5}$$

c) $x_T = x_A + \epsilon$. Solving for ϵ , $\epsilon = x_T - x_A = 10451.0023 - 10451.001 = 0.0013$.

$y_T = y_A + \eta$. Solving for η , $\eta = y_T - y_A = 4510.11 - 4510.10 = 0.01$.

$$E_{rel}(x_A y_A) = \left| \frac{x_A \eta + y_A \epsilon + \epsilon \eta}{x_T y_t} \right| = \left| \frac{10451.001 \times 0.01 + 4510.10 \times 0.0013 + 0.0013 \times 0.01}{10451.0023 \times 4510.11} \right| = \frac{110.373153}{47135169.983253} = 0.0000023416 = 0.23416 \times 10^{-5}.$$

$$x_A y_A = 47135059.6101.$$

In this calculation, we see that the number of accurate digits retained is 5, which is the number of digits of the relative error in this calculation.

Now, $E_{rel}(x_A - y_A) = 10451.001 - 4510.10 = 5940.901$. And $x_T - y_T = 5940.8923$.

Thus,

$$\begin{aligned} E_{rel}(x_A - y_A) &= \frac{|(x_A - y_A) - (x_T - y_T)|}{x_t - y_t} = \frac{|5940.901 - 5940.8923|}{5940.8923} \\ &= \frac{0.0087}{5940.8923} = 0.0000014644 = 0.14644 \times 10^{-5} \end{aligned}$$

In this calculation, we see that the number of accurate digits is 4. ■

Problem 3:

Solution. NOTE TO READER: I am adjusting some basic notation to match the code I have written for these algorithms. It's not necessary but it makes it easier to reference code from the mathematical algorithm. The code for these implementations is in the 'hw1.zip' file which contains the Rust package as well as a 'README.md' and 'Dockerfile' to help get it running.

a) Algorithm

Let B be the base 2 number represented in β notation. That is, $B = (a_0a_1 \dots a_{l-1}.b_1b_2 \dots b_r)_\beta$. Note that our indices are different than the textbook, but it's the same notation nonetheless.

For bits to the left of the radix point do the following steps: (Note that following our notation, l is the number of bits left of the radix point)

Let $i \in \{0, \dots, l-1\}$. Calculate the sum $L = \sum_{i=0}^{l-1} 2^{l-(i+1)}$.

For bits to the right of the radix point do the following steps: (Note that following our notation, r is the number of bits right of the radix point)

Let $j \in \{1, \dots, r\}$. Calculate the sum $R = \sum_{j=1}^r 2^{-(i+1)}$.

The sum, $L + R$ and that is the decimal equivalent. That is, $B = L + R$ where B is the base 2 encoded number and $L + R$ is the decimal equivalent.

Note that all operations and numbers in the algorithm is assumed to be represented in base 10, but the algorithm remains the same nonetheless, so long as we understand our representation of the number of two (10 in base 2 and 2 in base 10).

Thus, our algorithm takes a binary encoded number (base 2) and converts to the decimal equivalent, $L + R$.

b) Algorithm

Let D be the base 10 number represented in β notation. That is, $D = (a_0a_1 \dots a_{l-1}.b_1b_2 \dots b_r)_\beta$. Note that our indices are different than the textbook, but it's the same notation nonetheless.

For digits to the left of the radix point do the following steps: (Note that following our notation, l is the number of digits left of the radix point)

Let $L = ()_2$ be our current binary representation of $(a_0 \dots a_{l-1})_{10}$ at the beginning of our algorithm. Let $i \in \{0, \dots, l-1\}$ and let $j = l-1$. While $a_1, \dots, a_j \neq 0$ do the following:

If $a_0, \dots, a_j \neq 0$, then prepend $a_j \bmod 2$ to L . For $j = l-1$, we would set L equal to $a_{l-1} \bmod 2$. And for $j = l-2$, we would set L equal to $(a_{l-2} \bmod 2 \ a_{l-1} \bmod 2)$, and so on.

For digits to the right of the radix point do the following steps: (Note that following our notation, r is the number of digits right of the radix point)

Let $R = ()_2$ be our current binary representation of $(b_1 \dots b_r)$. Now, take $(.b_1 \dots b_r)$ (notice the radix point is included here) and apply the following algorithm:

Let $j = 1$. Multiply $(.b_j \dots b_r)_{10}$ by 2. If the radix point shifts to the right of b_j , then truncate and split to $(b_j)_{10}$ and $(.b_{j+1} \dots b_r)_{10}$. Push (append) R with 1 if $(b_j)_{10}$ is equivalent to 1 and 0 otherwise and set $j = j + 1$.

Repeat the previous algorithm until $(.b_j \dots b_r) \leq 0$ or $j > r$.

At this point in our complete algorithm, we have a binary representation, L , of the digits $(a_0, \dots, a_{l-1})_{10}$ and a binary representation, R , of $(b_1 \dots b_r)_{10}$.

Prepending $.$ to R we now have a binary representation of $(.b_1 \dots b_r)_{10}$.

We now concatenate L and R now, which we represent by $L + R$.

The sum, $L + R$ and that is the binary equivalent. That is, $D = L + R$ where D is the base 10 encoded number and $L + R$ is the binary equivalent.

Thus, our algorithm takes a decimal encoded number (base 10) and converts to the binary equivalent, $L + R$.

Problem 4:

Problem 4

$$\bullet f[x_0, x_1] = \frac{f(x_1) - f(x_0)}{x_1 - x_0} = \frac{1 - (-5)}{-1 - (-2)} = 6$$

$$\bullet f[x_1, x_2] = \frac{1 - 1}{1} = 0$$

$$\bullet f[x_2, x_3] = \frac{0.625 - 1}{0.5} = -\frac{3}{4}$$

$$\bullet f[x_3, x_4] = \frac{7 - 0.625}{1.5} = 4.25 = 17/4$$

$$\bullet f[x_4, x_5] = \frac{25 - 7}{1} = 18$$

$$\bullet f[x_0, x_1, x_2] = \frac{-6}{2} = -3$$

$$\bullet f[x_1, x_2, x_3] = \frac{\frac{3}{4}}{1.5} = -\frac{1}{2}$$

$$\bullet f[x_2, x_3, x_4] = \frac{4.25 + \frac{3}{4}}{2} = 2.5$$

$$\bullet f[x_3, x_4, x_5] = \frac{18 - 4.25}{2.5} = 5.5$$

$$\bullet f[x_0, x_1, x_2, x_3] = \frac{-\frac{1}{2} + 3}{2.5} = 1$$

$$\bullet f[x_1, x_2, x_3, x_4] = \frac{2.5 + 1/2}{3} = 1$$

$$\bullet f[x_2, x_3, x_4, x_5] = 1$$

$$\bullet f[x_0, x_1, x_2, x_3, x_4] = \frac{1 - 1}{4} = 0$$

$$\bullet f[x_1, x_2, x_3, x_4, x_5] = \frac{1 - 1}{4} = 0$$

$$\bullet f[x_0, \dots, x_5] = \frac{0 - 0}{5} = 0$$

$$p_5(x) = f[x_0] + f[x_0, x_1](x-x_0) + f[x_0, x_1, x_2](x-x_0)(x-x_1)$$

$$+ f[x_0, \dots, x_3](x-x_0)(x-x_1)(x-x_2)$$

$$+ f[x_0, \dots, x_4](x-x_0)(x-x_1)(x-x_2)(x-x_3)$$

$$+ f[x_0, \dots, x_5](x-x_0)(x-x_1)(x-x_2)(x-x_3)(x-x_4)$$

$$\cdot (x-x_0) = x+2$$

$$\cdot (x-x_0)(x-x_1) = (x+2)(x+1) = x^2 + 3x + 2$$

$$\cdot (x-x_0)(x-x_1)(x-x_2) = (x^2 + 3x + 2)(x) = x^3 + 3x^2 + 2x$$

$$\cdot (x-x_0)(x-x_1)(x-x_2)(x-x_3) = (x^3 + 3x^2 + 2x)(x-1/2)$$

$$= x^4 + 2.5x^3 + 0.5x^2 - x$$

$$\cdot (x-x_0) \dots (x-x_4) = (x^4 + 2.5x^3 + 0.5x^2 - x)(x-3)$$

$$= x^5 - 0.5x^4 - 7x^3 - 2.5x^2 + 3x$$

Recall: $f[x_0] = -5$, $f[x_0, x_1] = 6$, $f[x_0, x_1, x_2] = -3$,
 $f[x_0, x_1, x_2, x_3] = 1$, $f[x_0, \dots, x_4] = f[x_0, \dots, x_5] = 0$

Thus, $p_5(x) = -5 + 6(x+2) - 3(x^2 + 3x + 2)$
 $+ (x^3 + 3x^2 + 2x)$

$$= -5 + 6x + 12 - 3x^2 - 9x - 6 + x^3 + 3x^2 + 2x$$

$$= x^3 + (-3+3)x^2 + (6-9+2)x + (-5+12-6)$$

$$= x^3 - x + 1$$

$p_5(x) = x^3 - x + 1$ and is a polynomial of degree 3. \square

Problem 5:

Problem 5

Lagrange Basis

$$(x_0, f(x_0)) = (1, 3)$$

$$(x_1, f(x_1)) = (3/2, 13/4)$$

$$(x_2, f(x_2)) = (0, 3)$$

$$(x_3, f(x_3)) = (2, 5/3)$$

$$l_k(x) = \prod_{\substack{i=0 \\ i \neq k}}^n \frac{x - x_i}{x_k - x_i}$$

$$l_0(x): \text{denom} = (1 - 3/2)(1 - 0)(1 - 2) = 0.5 = 1/2$$
$$\text{num} = (x - 3/2)(x)(x - 2) = x^3 - \frac{7}{2}x^2 + 3x$$

$$l_1(x): \text{denom} = \left(\frac{3}{2} - 1\right)\left(\frac{3}{2} - 0\right)\left(\frac{3}{2} - 2\right) = -0.375 = -3/8$$
$$\text{num} = (x - 1)(x)(x - 2) = x^3 - 3x^2 + 2x$$

$$l_2(x): \text{denom} = (-1)(-3/2)(-2) = -3$$
$$\text{num} = (x - 1)(x - 3/2)(x - 2) = x^3 - \frac{9}{2}x^2 + \frac{13}{2}x - 3$$

$$l_3(x): \text{denom} = (2 - 1)(2 - 3/2)(2 - 0) = 1$$
$$\text{num} = (x - 1)(x - 3/2)(x) = x^3 - \frac{5}{2}x^2 + \frac{3}{2}x$$

$$l_0(x) = \frac{x^3 - \frac{7}{2}x^2 + 3x}{\frac{1}{2}} = 2x^3 - 7x^2 + 6x$$

$$l_1(x) = \frac{x^3 - 3x^2 + 2x}{-\frac{3}{8}} = -\frac{8}{3}(x^3 - 3x^2 + 2x) = -\frac{8}{3}x^3 + 8x^2 - \frac{16}{3}x$$

$$l_2(x) = \frac{x^3 - \frac{9}{2}x^2 + \frac{13}{2}x - 3}{-3} = -\frac{1}{3}x^3 + \frac{3}{2}x^2 - \frac{13}{6}x + 1$$

$$l_3(x) = \frac{x^3 - \frac{5}{2}x^2 + \frac{3}{2}x}{1} = x^3 - \frac{5}{2}x^2 + \frac{3}{2}x$$

Lagrange Formula

$$p_3(x) = \sum_{k=0}^3 f(x_k) l_k(x) \quad , \text{ where}$$

$$f(x_0) l_0(x) = 6x^3 - 21x^2 + 18x \quad , \quad f(x_0) = 3$$

$$f(x_1) l_1(x) = -\frac{26}{3}x^3 + 26x^2 - \frac{52}{3}x \quad , \quad f(x_1) = 15/4$$

$$f(x_2) l_2(x) = -x^3 + \frac{9}{2}x^2 - \frac{13}{2}x + 3 \quad , \quad f(x_2) = 3$$

$$f(x_3) l_3(x) = \frac{5}{3}x^3 - \frac{25}{6}x^2 + \frac{5}{2}x \quad , \quad f(x_3) = 5/3$$

Simplifying,

$$6x^3 - 21x^2 + 18x - \frac{26}{3}x^3 + 26x^2 - \frac{52}{3}x$$

$$-x^3 + \frac{9}{2}x^2 - \frac{13}{2}x + 3 + \frac{5}{3}x^3 - \frac{25}{6}x^2 + \frac{5}{2}x$$

$$= \left(6 - 1 - \frac{26}{3} + \frac{5}{3}\right)x^3 + \left(-21 + 26 + \frac{9}{2} - \frac{25}{6}\right)x^2$$

$$+ \left(18 - \frac{52}{3} - \frac{13}{2} + \frac{5}{2}\right)x + 3$$

$$= -2x^3 + \frac{16}{3}x^2 - \frac{10}{3}x + 3.$$

$$\underline{p_3(x) = -2x^3 + \frac{16}{3}x^2 - \frac{10}{3}x + 3}$$

Newton's Divided Difference

$$f[x_0, x_1, x_2, x_3] = \frac{f[x_1, x_2, x_3] - f[x_0, x_1, x_2]}{x_3 - x_0}$$

$$f[x_0, x_1, x_2] = \frac{f[x_1, x_2] - f[x_0, x_1]}{x_2 - x_0}$$

$$f[x_0, x_1] = \frac{f[x_1] - f[x_0]}{x_1 - x_0} = \frac{f(x_1) - f(x_0)}{x_1 - x_0}$$
$$= \frac{\frac{13}{4} - 3}{\frac{5}{2} - 1} = \frac{1}{2}$$

$$f[x_1, x_2] = \frac{f(x_2) - f(x_1)}{x_2 - x_1} = \frac{3 - \frac{13}{4}}{-3/2} = \frac{-1/4}{-3/2} = \frac{1}{6}$$

$$\text{So, } f[x_0, x_1, x_2] = \frac{\frac{1}{6} - \frac{1}{2}}{-1} = \frac{1}{3}$$

$$f[x_1, x_2, x_3] = \frac{f[x_2, x_3] - f[x_1, x_2]}{x_3 - x_1}$$

$$f[x_2, x_3] = \frac{f(x_3) - f(x_2)}{x_3 - x_2} = \frac{\frac{5}{3} - 3}{2} = -\frac{2}{3}$$

$$\text{So, } f[x_1, x_2, x_3] = \frac{-\frac{2}{3} - \frac{1}{6}}{2 - \frac{5}{2}} = -\frac{5}{3}$$

Thus,

$$f[x_0, x_1, x_2, x_3] = \frac{-\frac{5}{3} - \frac{1}{3}}{2 - 1} = -2$$

Divided Difference Summary

$$f[x_0, x_1] = \frac{13/4 - 3}{1/2} = 1/2$$

$$f[x_1, x_2] = \frac{3 - 13/4}{-3/2} = 1/6$$

$$f[x_2, x_3] = \frac{5/8 - 3}{2} = -2/3$$

$$f[x_0, x_1, x_2] = \frac{\frac{1}{2} - \frac{1}{6}}{-1} = 1/3$$

$$f[x_1, x_2, x_3] = \frac{-\frac{2}{3} - \frac{1}{6}}{2 - 3/2} = -5/3$$

$$f[x_0, x_1, x_2, x_3] = \frac{-\frac{5}{3} - \frac{1}{3}}{2 - 1} = -2$$

Newton's Formula

$$\begin{aligned} p_3(x) = & f[x_0] + f[x_0, x_1](x - x_0) + f[x_0, x_1, x_2](x - x_0)(x - x_1) \\ & + f[x_0, x_1, x_2, x_3](x - x_0)(x - x_1)(x - x_2) \end{aligned}$$

$$\bullet (x - x_0) = (x - 1)$$

$$\bullet (x - x_0)(x - x_1) = (x - 1)(x - \frac{3}{2}) = x^2 - \frac{5}{2}x + \frac{3}{2}$$

$$\bullet (x - x_0)(x - x_1)(x - x_2) = (x^2 - \frac{5}{2}x + \frac{3}{2})(x) = x^3 - \frac{5}{2}x^2 + \frac{3}{2}x$$

$$\begin{aligned} p_3(x) = & 3 + \left(\frac{1}{2}\right)(x - 1) + \left(\frac{1}{3}\right)\left(x^2 - \frac{5}{2}x + \frac{3}{2}\right) \\ & + (-2)\left(x^3 - \frac{5}{2}x^2 + \frac{3}{2}x\right) \end{aligned}$$

$$\begin{aligned} = & 3 + \frac{1}{2}x - \frac{1}{2} + \frac{1}{3}x^2 - \frac{5}{6}x + \frac{1}{2} - 2x^3 + 5x^2 - 3x \\ = & -2x^3 + \frac{16}{3}x^2 - \frac{10}{3}x + 3 \end{aligned}$$

Lagrange Polynomial and Newton are equivalent

Problem 6:

Solution. First, we will prove the existence of such a polynomial using Lagrange interpolation.

In lecture we showed that, in general, given $n + 1$ distinct points that the interpolation polynomial defined by

$$p_n(x) = \sum_{k=0}^n l_k(x) f(x_k)$$

where $l_k(x) = \prod_{i=0; i \neq k}^n \frac{x - x_i}{x_k - x_i}$, interpolates the $(n + 1)$ points. Additionally, $p_n(x)$ is a polynomial of degree n or less.

In case using the lecture as reference is not sufficient for grading purposes, I will provide an existence proof as follows:

Existence

Let $P_n(x)$ denote the set of polynomials of degree $\leq n$. We will show that $\exists p(x) \in P_n(x)$ such that $p(x_i) = f(x_i)$ for all $i = 0, 1, \dots, n$.

Consider the Lagrange interpolation formula from above. Each $l_i(x)$ is of degree n , and the full sum is a sum of n degree polynomials, some of which (for some exponent j) may sum to 0 and "cancel out". Hence, the polynomial of degree is $\leq n$.

Now we wish to show that $p_n(x)$ interpolates $f(x)$ at each x_i . Recall

$$l_k(x_i) = \begin{cases} 1 & k = i \\ 0 & k \neq i \end{cases}$$

So, $p_n(x_i) = \sum_{k=0}^n f(x_k) l_k(x_i) = f(x_i) l_i(x_i) + \sum_{k=0; k \neq i}^n f(x_k) l_k(x_i)$.

But $f(x_i) l_i(x_i) = f(x_i)$ and $\sum_{k=0; k \neq i}^n f(x_k) l_k(x_i) = \sum_{k=0; k \neq i}^n f(x_k) \cdot 0 = 0$.

Hence, $p_n(x_i) = f(x_i)$ for each $i = 0, 1, \dots, n$. Therefore, $p_n(x)$ interpolates $f(x)$ at each x_0, x_1, \dots, x_n .

Uniqueness

Now, we wish to prove the uniqueness of this interpolating polynomial.

Suppose that there exists two distinct polynomials $p(x)$ and $q(x)$ of degree $\leq n$ that both interpolate the function $f(x)$ at the points x_0, x_1, \dots, x_n . We want to show that $p(x) = q(x)$ for all x .

Consider, $p(x) - q(x)$. This is a polynomial of degree $\leq n$.

Now consider, $p(x_i) - q(x_i)$ for any x_i where $i \in \{0, 1, \dots, n\}$. Since $p(x)$ and $q(x)$ are both interpolating polynomials of $f(x)$, $p(x_i) - q(x_i) = f(x_i) - f(x_i) = 0$. Thus, $p(x_i) - q(x_i)$ has at least $n + 1$ distinct roots, $\{x_0, x_1, \dots, x_n\}$.

But $p(x) - q(x)$ is a polynomial at most degree n yet it has at least $n + 1$ distinct roots. Therefore, $p(x) - q(x) = 0$ for all x . Hence, $p(x) = q(x)$ for all x .

This shows that the interpolating polynomial of $f(x)$ is unique.

Problem 7:

Solution. We are given a function $f(x)$. We know that there exists a unique interpolating polynomial $p_k(x)$ of degree at most k , which interpolates $f(x)$ at the points x_0, x_1, \dots, x_k . That is, $f(x_i) = p_k(x_i)$ for all $i = 0, \dots, k$.

We want to show that

$$f[x_0, \dots, x_k] = \frac{f^{(k)}(\xi)}{k!}$$

for some $\xi \in (a, b)$.

Define the error function,

$$e_k(x) = f(x) - p_k(x)$$

Since $p_k(x)$ is the unique polynomial of degree $\leq k$ that interpolates $f(x)$ at x_0, \dots, x_k , we know that

$$e_k(x_i) = f(x_i) - p_k(x_i) = 0, \quad \text{for } i = 0, \dots, k$$

This means that $e_k(x)$ has at least $k + 1$ distinct roots at x_0, x_1, \dots, x_k .

Rolle's Theorem states that if a function is continuous on $[a, b]$ and differentiable on (a, b) , and if it has two equal values at different points (i.e., $g(x_0) = g(x_1)$), then there exists some ξ in between where its derivative is zero,

$$g'(\xi) = 0$$

Since $e_k(x)$ has $k + 1$ roots (x_0, x_1, \dots, x_k) , we can apply Rolle's Theorem repeatedly to conclude that,

1. $e'_k(x)$ has at least k roots in (a, b) . 2. $e''_k(x)$ has at least $k - 1$ roots in (a, b) . 3. ... 4. $e_k^{(k)}(x)$ has at least one root in (a, b) .

Thus, there exists some $\xi \in (a, b)$ where:

$$e_k^{(k)}(\xi) = 0$$

Since $p_k(x)$ is a polynomial of degree at most k , its highest-order term is,

$$p_k(x) = \frac{1}{k!} p_k^{(k)}(c) x^k + \dots$$

for any $c \in \mathbb{R}$.

This follows from the Taylor series expansion of $p_k(x)$. Namely, the Taylor expansion of $p_k(x)$ is

$$p_k(x) = p_k(c) + p'_k(c)(x - c) + \frac{p''_k(c)}{2!}(x - c)^2 + \dots + \frac{p_k^{(k)}(c)}{k!}(x - c)^k$$

And so the coefficient of x^k is $\frac{p_k^{(k)}(c)}{k!}$, for any c .

We already showed that for some $\xi \in (a, b)$ that $e_k^{(k)}(\xi) = 0$ by Rolle's Theorem. Since we have some ξ where $e_k^{(k)}(\xi) = 0$, it follows that,

$$e_k^{(k)}(\xi) = f^{(k)}(\xi) - p_k^{(k)}(\xi) = 0 \quad \Rightarrow \quad f^{(k)}(\xi) = p_k^{(k)}(\xi)$$

We know that, by definition,

$$f[x_0, \dots, x_k] = \frac{f[x_1, \dots, x_k] - f[x_0, \dots, x_{k-1}]}{x_k - x_0}$$

And Newton's interpolating polynomial is written as

$$p_k(x) = f[x_0] + f[x_0, x_1](x - x_0) + \dots + f[x_0, \dots, x_k](x - x_0) \cdots (x - x_{k-1})$$

Note that $f[x_0, \dots, x_k]$ is the coefficient of the highest order term, the term of order k . That is,

$$f[x_0, \dots, x_k] = \frac{p_k^{(k)}(c)}{k!}$$

And for ξ , we know that $p_k^{(k)}(\xi) = f^{(k)}(\xi)$.

Thus,

$$f[x_0, \dots, x_k] = \frac{f^{(k)}(\xi)}{k!}$$

for some $\xi \in (a, b)$. ■

Problem 8:

Problem 8

$$g_i(x) = f(x_i) + f[x_i, x_{i+1}](x - x_i) \quad \text{if } x \in [x_i, x_{i+1}]$$

$$[x_0, x_1] : g_1(x) = 1.2 + \frac{1.6 - 1.2}{1}(x) = 1.2 + 0.4x$$

$$[x_1, x_2] : g_2(x) = 1.6 + \frac{0.6 - 1.6}{2}(x - 1) = 1.6 + (-1)(x - 1) \\ = 2.6 - x$$

$$[x_2, x_3] : g_3(x) = 0.6 + \frac{-0.6 - 0.6}{2}(x - 2) = 0.6 - 1.2(x - 2) \\ = 3 - 1.2x$$

$$[x_3, x_4] : g_4(x) = -0.6 + \frac{1 + 0.6}{2}(x - 3) = -0.6 + 1.6(x - 3) \\ = -5.4 + 1.6x$$