Newton's Divided Difference Polynomial Method of Interpolation

Major: All Engineering Majors

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Transforming Numerical Methods Education for STEM Undergraduates

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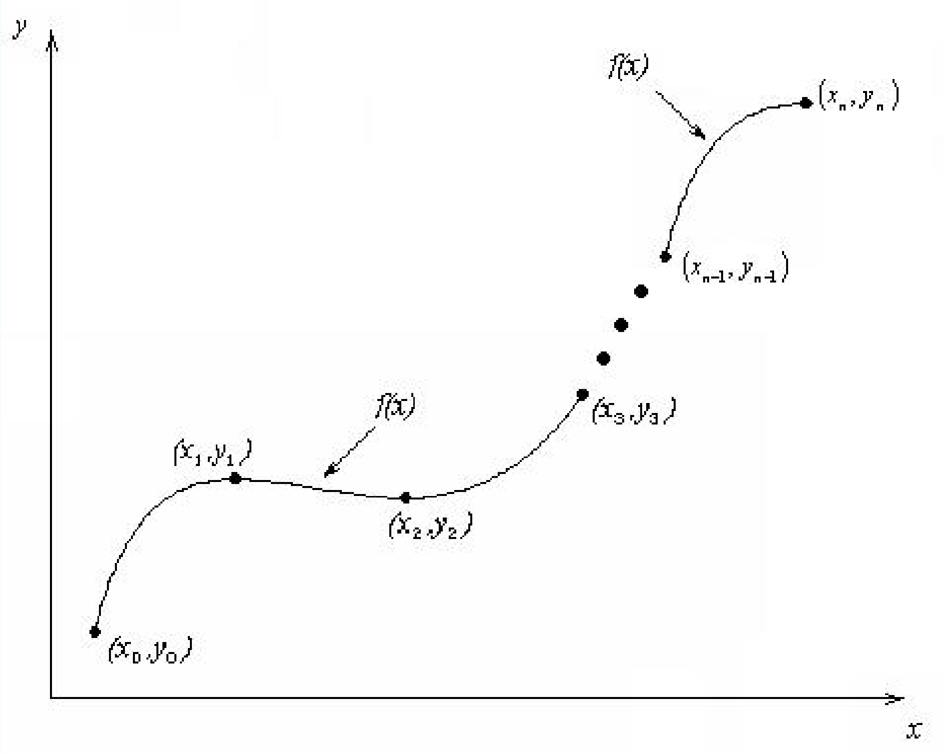
What is Interpolation ?

Given (x_0,y_0), (x_1,y_1), …… (x_n,y_n), find the value of 'y' at a value of 'x' that is not given.



Interpolants

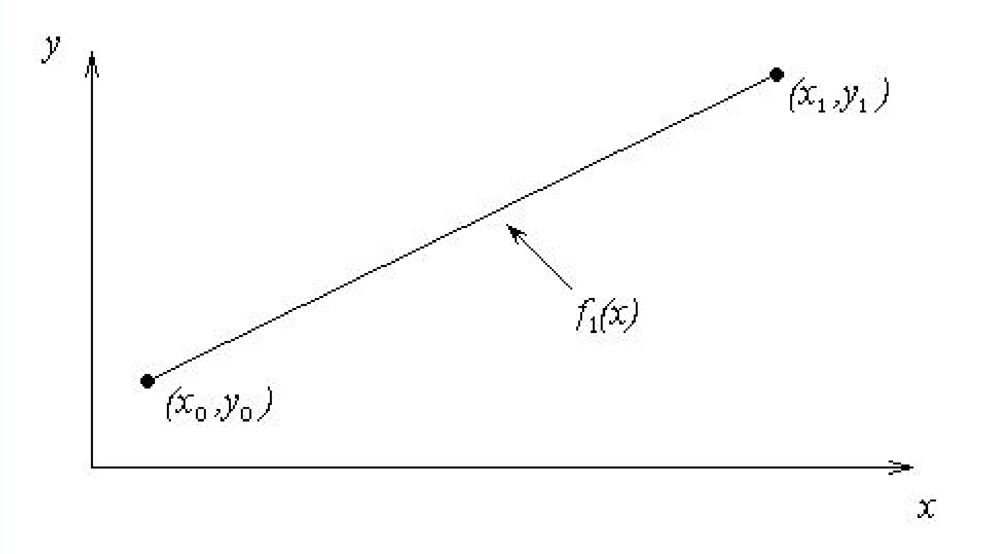
Polynomials are the most common choice of interpolants because they are easy to:

- Evaluate
- Differentiate, and
- Integrate.

Newton's Divided Difference Method

Linear interpolation: Given $(x_0, y_0), (x_1, y_1),$ pass a linear interpolant through the data

$$f_1(x) = b_0 + b_1(x - x_0)$$



where

$$b_0 = f(x_0)$$

$$b_1 = \frac{f(x_1) - f(x_0)}{x_1 - x_0}$$

Example

The upward velocity of a rocket is given as a function of time in Table 1. Find the velocity at t=16 seconds using the Newton Divided Difference method for linear interpolation.

Table. Velocity as a function of time

t (s)	$v(t)$ (m/s)
0	0
10	227.04
15	362.78
20	517.35
22.5	602.97
30	901.67

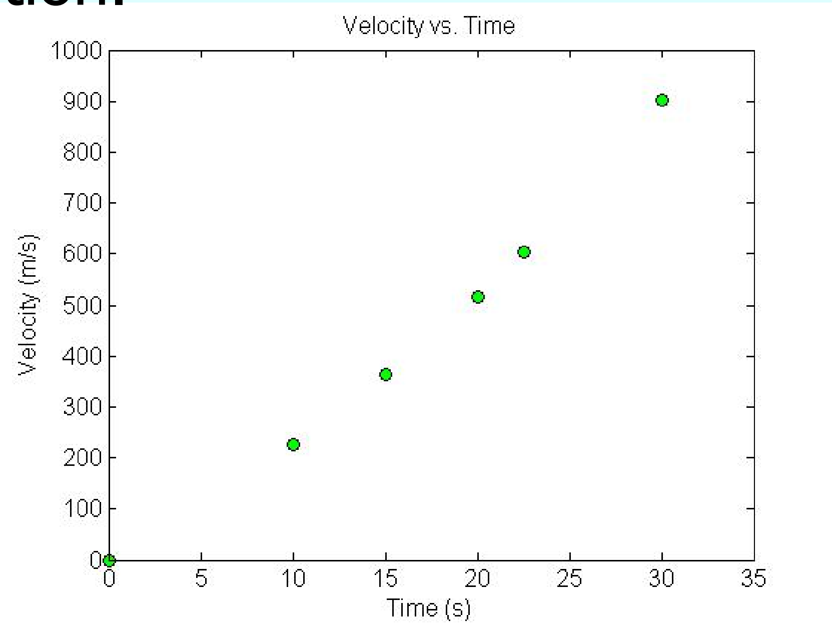


Figure. Velocity vs. time data for the rocket example

Linear Interpolation

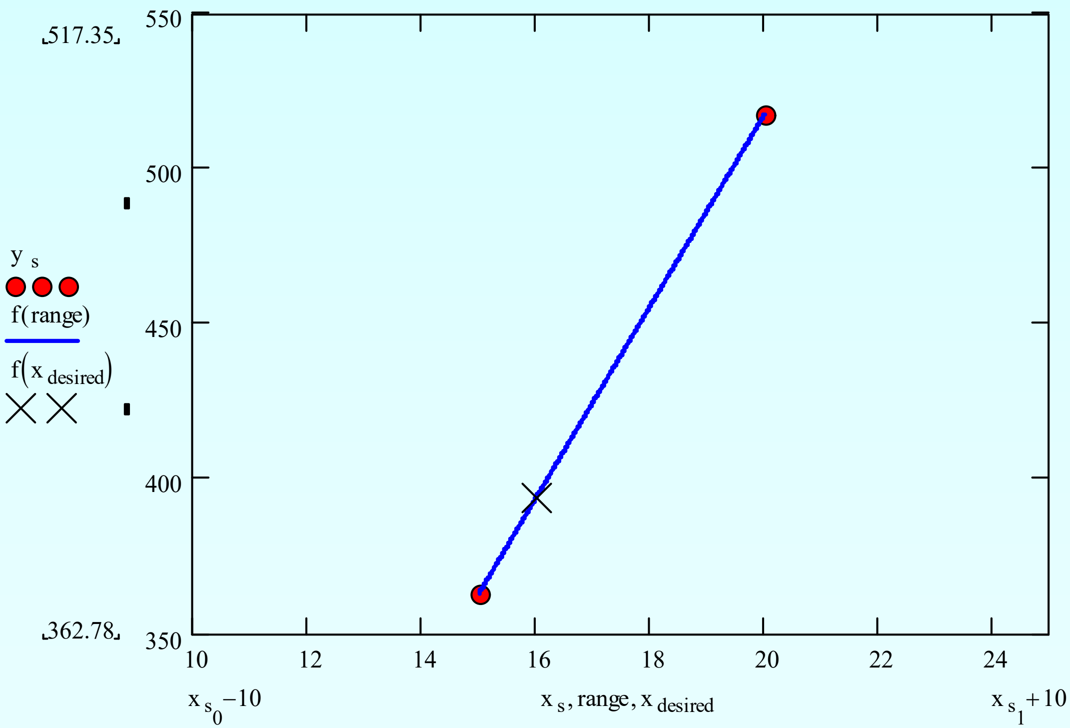
$$v(t) = b_0 + b_1(t - t_0)$$

$$t_0 = 15,\ v(t_0) = 362.78$$

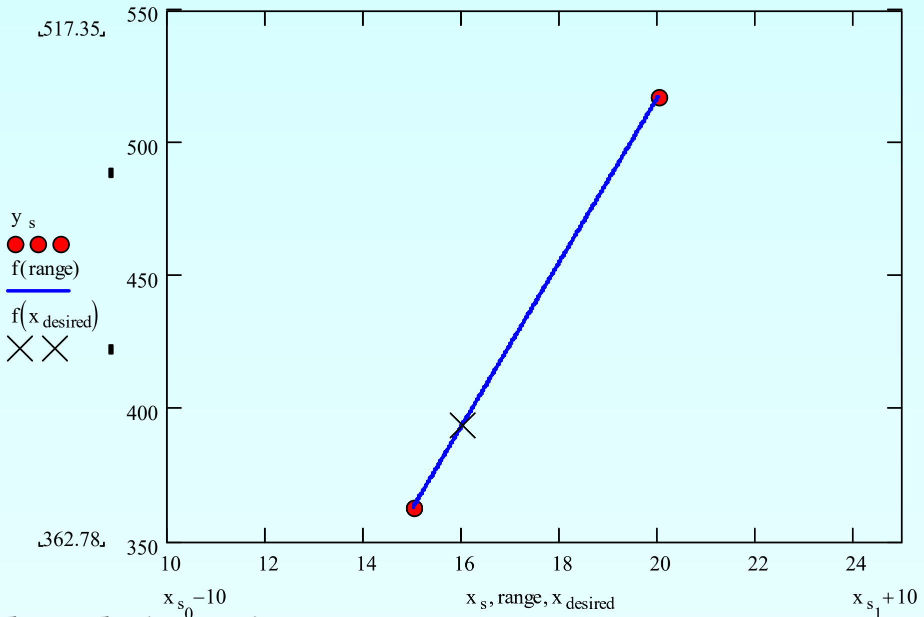
$$t_1 = 20,\ v(t_1) = 517.35$$

$$b_0 = v(t_0) = 362.78$$

$$b_1 = \frac{v(t_1) - v(t_0)}{t_1 - t_0} = 30.914$$



Linear Interpolation (contd)



$$v(t) = b_0 + b_1(t - t_0)$$

$$= 362.78 + 30.914(t - 15),\ 15 \le t \le 20$$

At $t = 16$

$$v(16) = 362.78 + 30.914(16 - 15)$$

$$= 393.69 \text{ m/s}$$

Quadratic Interpolation

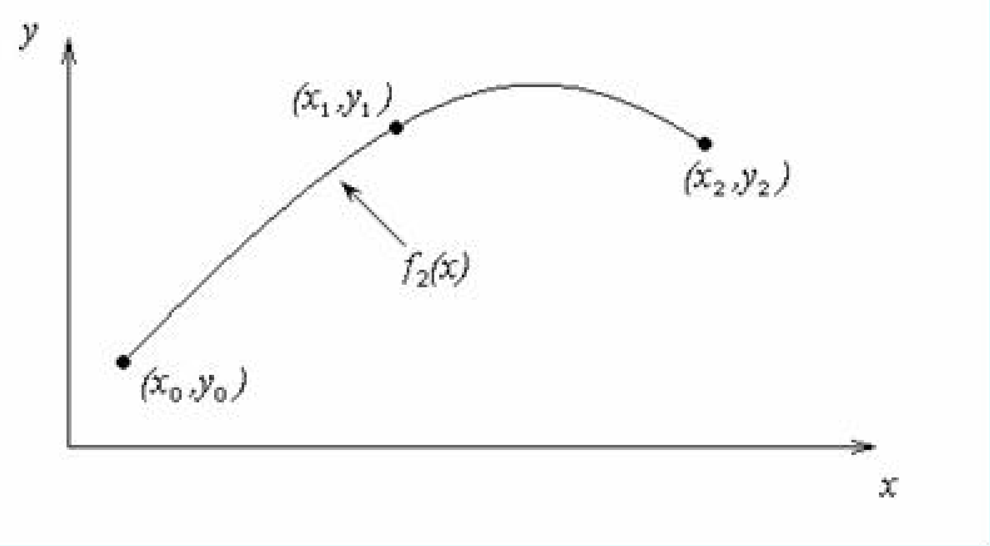
Given (x_0, y_0), (x_1, y_1), and (x_2, y_2), fit a quadratic interpolant through the data.

$$f_2(x) = b_0 + b_1(x - x_0) + b_2(x - x_0)(x - x_1)$$

$$b_0 = f(x_0)$$

$$b_1 = \frac{f(x_1) - f(x_0)}{x_1 - x_0}$$

$$b_2 = \frac{\dfrac{f(x_2) - f(x_1)}{x_2 - x_1} - \dfrac{f(x_1) - f(x_0)}{x_1 - x_0}}{x_2 - x_0}$$



Example

The upward velocity of a rocket is given as a function of time in Table 1. Find the velocity at t=16 seconds using the Newton Divided Difference method for quadratic interpolation.

Table. Velocity as a function of time

t (s)	$v(t)$ (m/s)
0	0
10	227.04
15	362.78
20	517.35
22.5	602.97
30	901.67

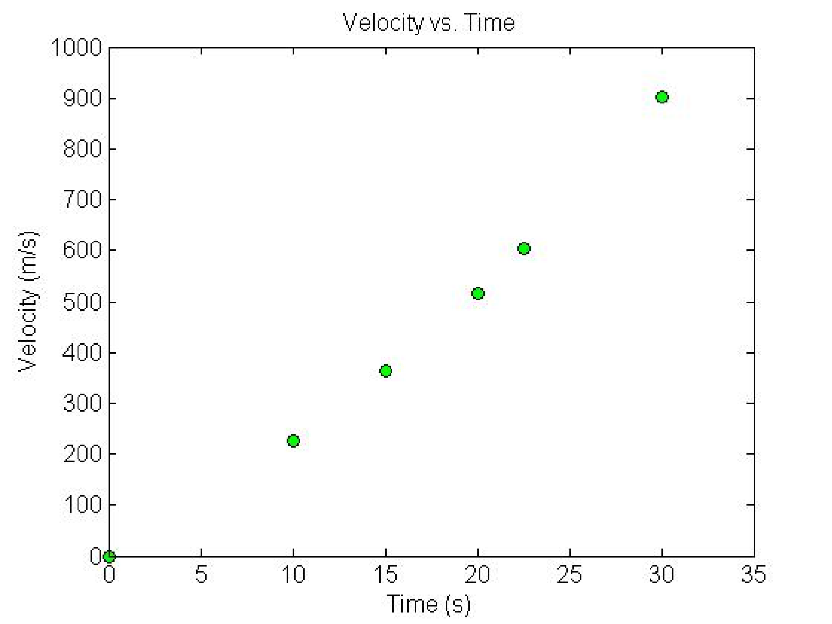
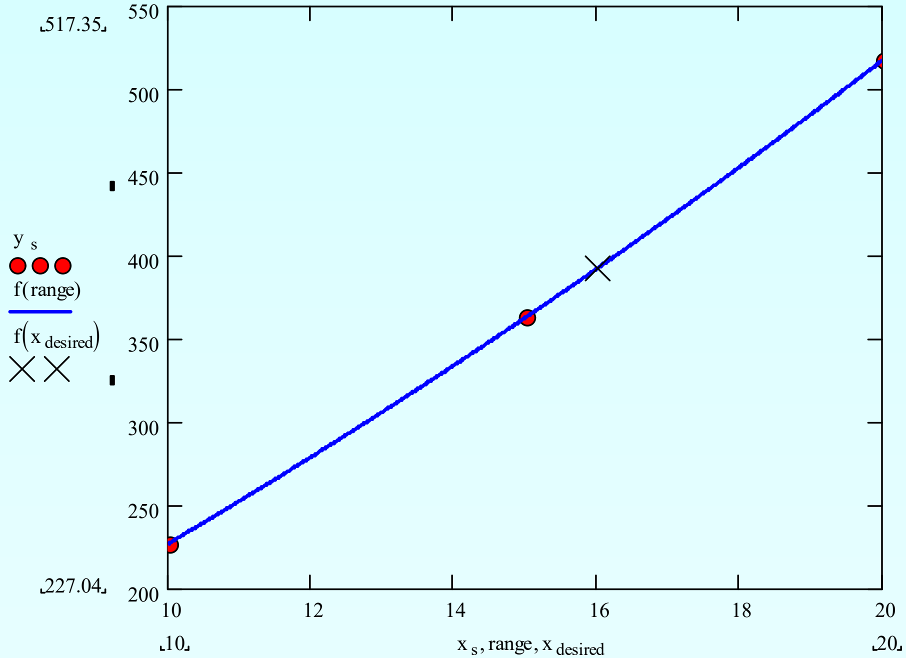


Figure. Velocity vs. time data for the rocket example

Quadratic Interpolation (contd)



$$t_0 = 10, \; v(t_0) = 227.04$$

$$t_1 = 15, \; v(t_1) = 362.78$$

$$t_2 = 20, \; v(t_2) = 517.35$$

Quadratic Interpolation (contd)

$$b_0 = v(t_0)$$

$$= 227.04$$

$$b_1 = \frac{v(t_1) - v(t_0)}{t_1 - t_0} = \frac{362.78 - 227.04}{15 - 10}$$

$$= 27.148$$

$$b_2 = \frac{\dfrac{v(t_2) - v(t_1)}{t_2 - t_1} - \dfrac{v(t_1) - v(t_0)}{t_1 - t_0}}{t_2 - t_0} = \frac{\dfrac{517.35 - 362.78}{20 - 15} - \dfrac{362.78 - 227.04}{15 - 10}}{20 - 10}$$

$$= \frac{30.914 - 27.148}{10}$$

$$= 0.37660$$

Quadratic Interpolation (contd)

$$v(t) = b_0 + b_1(t - t_0) + b_2(t - t_0)(t - t_1)$$

$$= 227.04 + 27.148(t - 10) + 0.37660(t - 10)(t - 15), \qquad 10 \le t \le 20$$

At $t = 16$,

$$v(16) = 227.04 + 27.148(16 - 10) + 0.37660(16 - 10)(16 - 15) = 392.19 \text{ m/s}$$

The absolute relative approximate error $|\in_a|$ obtained between the results from the first order and second order polynomial is

$$|\in_a| = \left|\frac{392.19 - 393.69}{392.19}\right| \text{x}100$$

$$= 0.38502\ \%$$

General Form

$$f_2(x) = b_0 + b_1(x - x_0) + b_2(x - x_0)(x - x_1)$$

where

$$b_0 = f[x_0] = f(x_0)$$

$$b_1 = f[x_1, x_0] = \frac{f(x_1) - f(x_0)}{x_1 - x_0}$$

$$b_2 = f[x_2, x_1, x_0] = \frac{f[x_2, x_1] - f[x_1, x_0]}{x_2 - x_0} = \frac{\dfrac{f(x_2) - f(x_1)}{x_2 - x_1} - \dfrac{f(x_1) - f(x_0)}{x_1 - x_0}}{x_2 - x_0}$$

Rewriting

$$f_2(x) = f[x_0] + f[x_1, x_0](x - x_0) + f[x_2, x_1, x_0](x - x_0)(x - x_1)$$

General Form

Given $(n+1)$ data points, $(x_0, y_0), (x_1, y_1), \ldots\ldots, (x_{n-1}, y_{n-1}), (x_n, y_n)$ as

$$f_n(x) = b_0 + b_1(x - x_0) + \ldots. + b_n(x - x_0)(x - x_1)\ldots(x - x_{n-1})$$

where

$$b_0 = f[x_0]$$

$$b_1 = f[x_1, x_0]$$

$$b_2 = f[x_2, x_1, x_0]$$

$$\vdots$$

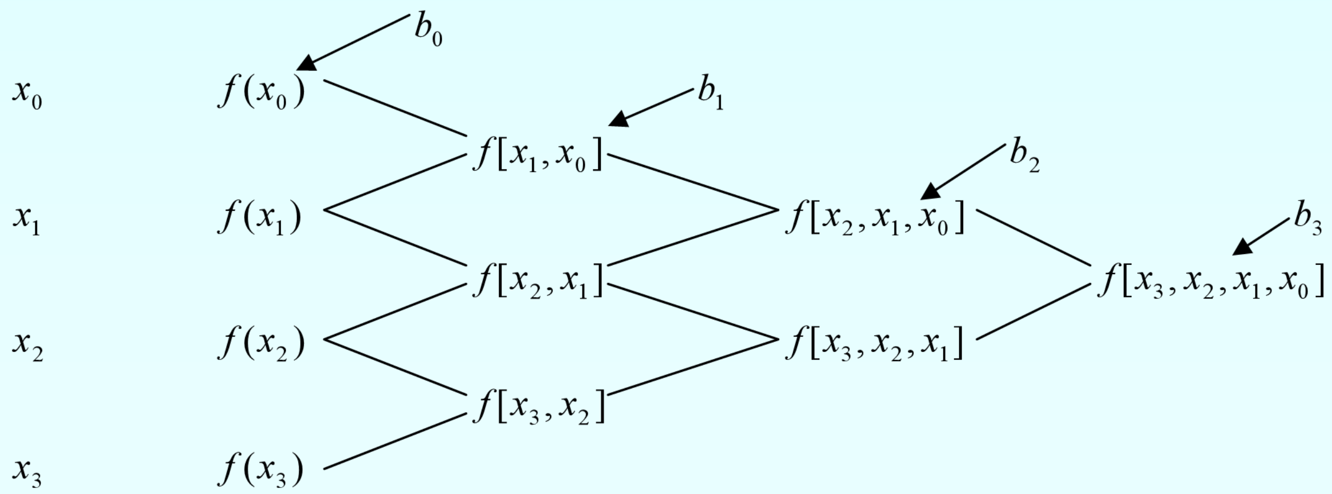
$$b_{n-1} = f[x_{n-1}, x_{n-2}, \ldots., x_0]$$

$$b_n = f[x_n, x_{n-1}, \ldots., x_0]$$

General form

The third order polynomial, given (x_0, y_0), (x_1, y_1), (x_2, y_2), and (x_3, y_3), is

$$f_3(x) = f[x_0] + f[x_1, x_0](x - x_0) + f[x_2, x_1, x_0](x - x_0)(x - x_1)$$
$$+ f[x_3, x_2, x_1, x_0](x - x_0)(x - x_1)(x - x_2)$$



Example

The upward velocity of a rocket is given as a function of time in Table 1. Find the velocity at t=16 seconds using the Newton Divided Difference method for cubic interpolation.

Table. Velocity as a function of time

t (s)	$v(t)$ (m/s)
0	0
10	227.04
15	362.78
20	517.35
22.5	602.97
30	901.67

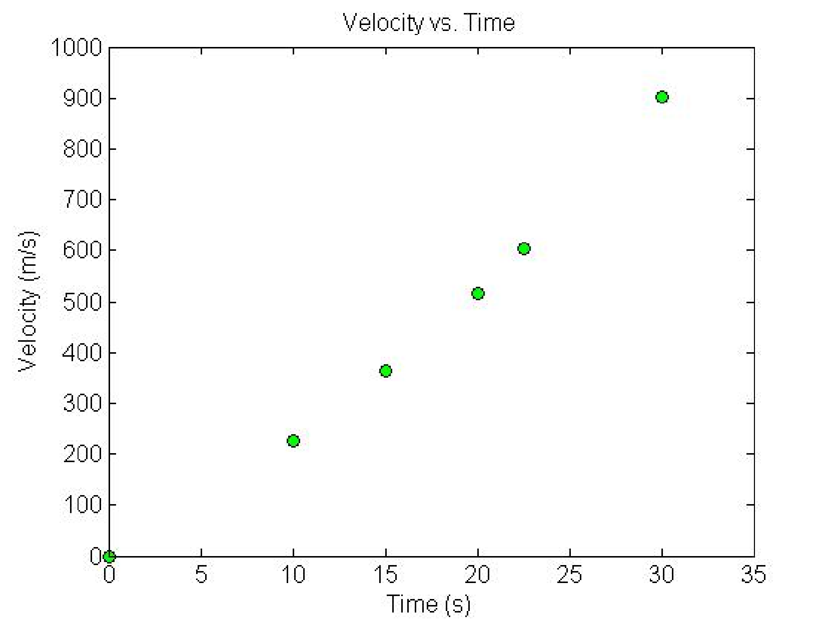


Figure. Velocity vs. time data for the rocket example

Example

The velocity profile is chosen as

$$v(t) = b_0 + b_1(t - t_0) + b_2(t - t_0)(t - t_1) + b_3(t - t_0)(t - t_1)(t - t_2)$$

we need to choose four data points that are closest to $t = 16$

$$t_0 = 10, \quad v(t_0) = 227.04$$

$$t_1 = 15, \quad v(t_1) = 362.78$$

$$t_2 = 20, \quad v(t_2) = 517.35$$

$$t_3 = 22.5, \; v(t_3) = 602.97$$

The values of the constants are found as:

$$b_0 = 227.04; \;\; b_1 = 27.148; \; b_2 = 0.37660; \;\; b_3 = 5.4347 \times 10^{-3}$$

Example

	b_0	b_1	b_2	b_3
$t_0 = 10$	227.04			
		27.148		
$t_1 = 15,$	362.78		0.37660	
		30.914		5.4347×10^{-3}
$t_2 = 20,$	517.35		0.44453	
		34.248		
$t_3 = 22.5,$	602.97			

$$b_0 = 227.04;\ \ b_1 = 27.148;\ b_2 = 0.37660;\ \ b_3 = 5.4347 \times 10^{-3}$$

Example

Hence

$$v(t) = b_0 + b_1(t - t_0) + b_2(t - t_0)(t - t_1) + b_3(t - t_0)(t - t_1)(t - t_2)$$

$$= 227.04 + 27.148(t - 10) + 0.37660(t - 10)(t - 15)$$

$$+ 5.4347 * 10^{-3}(t - 10)(t - 15)(t - 20)$$

At $t = 16,$

$$v(16) = 227.04 + 27.148(16 - 10) + 0.37660(16 - 10)(16 - 15)$$

$$+ 5.4347 * 10^{-3}(16 - 10)(16 - 15)(16 - 20)$$

$$= 392.06 \text{ m/s}$$

The absolute relative approximate error $|\in_a|$ obtained is

$$|\in_a| = \left|\frac{392.06 - 392.19}{392.06}\right| \text{x}100$$

$$= 0.033427\ \%$$

Comparison Table

Order of Polynomial	1	2	3
v(t=16) m/s	393.69	392.19	392.06
Absolute Relative Approximate Error	----------	0.38502 %	0.033427 %

Distance from Velocity Profile

Find the distance covered by the rocket from t=11s to t=16s ?

$$v(t) = 227.04 + 27.148(t-10) + 0.37660(t-10)(t-15) + 5.4347*10^{-3}(t-10)(t-15)(t-20) \qquad 10 \le t \le 22.5$$

$$= -4.2541 + 21.265t + 0.13204t^2 + 0.0054347t^3 \qquad 10 \le t \le 22.5$$

So

$$s(16) - s(11) = \int_{11}^{16} v(t)dt$$

$$= \int_{11}^{16} (-4.2541 + 21.265t + 0.13204t^2 + 0.0054347t^3)dt$$

$$= \left[-4.2541t + 21.265\frac{t^2}{2} + 0.13204\frac{t^3}{3} + 0.0054347\frac{t^4}{4} \right]_{11}^{16}$$

$$= 1605\ m$$

Acceleration from Velocity Profile

Find the acceleration of the rocket at t=16s given that

$$v(t) = -4.2541 + 21.265t + 0.13204t^2 + 0.0054347t^3$$

$$a(t) = \frac{d}{dt}v(t) = \frac{d}{dt}\left(-4.2541 + 21.265t + 0.13204t^2 + 0.0054347t^3\right)$$

$$= 21.265 + 0.26408t + 0.016304t^2$$

$$a(16) = 21.265 + 0.26408(16) + 0.016304(16)^2$$

$$= 29.664\, m/s^2$$

Additional Resources

For all resources on this topic such as digital audiovisual lectures, primers, textbook chapters, multiple-choice tests, worksheets in MATLAB, MATHEMATICA, MathCad and MAPLE, blogs, related physical problems, please visit

http://numericalmethods.eng.usf.edu/topics/newton_divided_difference_method.html

THE END

http://numericalmethods.eng.usf.edu