Chapter 2: Polynomial Interpolation

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1 Polynomial Interpolation

In this chapter we study how to interpolate a data set with a polynomial.

Problem Description: Given (n+1) points, say(x_i, y_i), where i = 0,1,2,...,n, with distinct x_i, not necessarily sorted, we want to find a polynomial of degree n:

$$P_n(x) = a_n x^n + a_{n-1}x^{n-1} + ... + a_1 x + a_0$$

such that it interpolates these points, i.e.,

$$P_n(x) = y_i, i = 0, 1, 2, ..., n$$

The goal is the determine the coefficients $a_n, a_{n-1}, ..., a_1, a_0$. Note the total number of data poitns is 1 larger than the degree of the polynomial.

Why should we do this?

- Find the values between the points for discrete data set
- To approximate a (probably complicated) function by a polynomial
- Then, it is easier to do computations such as derivative, integrations, etc...

1.1 Van Der Monde Matrix Example

Interpolate the given data set with a polynomial of degree 2:

x_i	0	1	2/3
y_i	1	0	0.5

Answer Let

$$P_2(x) = a_2 x^2 + a_1 x + a_0$$

We need to find the coefficients a_2, a_1, a_0. By the interpolating properties, we have 3 equations:

$$x = 0, y = 1 : P_2(0) = a_0 = 1$$
$$x = 1, y = 0 : P_2(1) = a_2 + a_1 + a_0 = 0$$

$$x = \frac{2}{3}, y = 0.5 : P_2(\frac{2}{3}) = (\frac{4}{9})a_2 + (\frac{2}{3})a_1 + a_0 = 0.5$$

Here we have 3 linear equations and 3 unknowns (a_2, a_1, a_0).

The equations:

$$a_0 = 1$$
$$a_2 + a_1 = 0$$
$$\frac{4}{9}a_2 + \frac{2}{3}a_1 + a_0 = 0.5$$

In matrix-vector form:

$$\begin{pmatrix} 0 & 0 & 1 \\ 1 & 1 & 1 \\ \frac{4}{9} & \frac{2}{3} & 1 \end{pmatrix} \begin{pmatrix} a_2 \\ a_1 \\ a_0 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ 0.5 \end{pmatrix}$$

Easy to solve in Matlab, or do it by hand:

$$a_2 = -\frac{3}{4}$$
$$a_1 = -\frac{1}{4}$$
$$a_0 = 1$$

Then

$$P_2(x) = -\frac{3}{4}x^2 - \frac{1}{4}x + 1$$

1.1.1 The general case

- X: a (n+1) x (n+1) matrix, given (Van Der Monde matrix)
- a: unknown vector, with length (n + 1)
- y: given vector, with length (n + 1)

Theorem If x_i's are distinct, then X is invertible, therefore a has a unique solution.

In Matlab, the command vander(x), where x is a vector that contains the interpolation points x = $[x_1, x_2, ..., x_n]$, will generate this matrix.

Bad News: X has a very large condition number for large n, therefore not effective to solve if n is large.

1.2 Lagrange Form

Given points: $x_0, x_1, ..., x_n$

Define the **cardinal functions** $I_0, I_1, ..., I_n :\in P^n$, satisfying the properties

Here δ_{ij} is called the Kronecker's delta.

Locally supported in discrete sense. The cardinal functions I_i(x) can be written as:

Lagrange form of the interpolation polynomial can be simply expressed as

The general case. For the general case with $(n+1)$ points, we have

$$P_n(x_i) = y_i, \qquad i = 0, 1, 2, \cdots, n$$

We will have $(n+1)$ equations and $(n+1)$ unknowns:

$$\begin{aligned}
P_n(x_0) = y_0 \quad &: \quad x_0^n a_n + x_0^{n-1} a_{n-1} + \cdots + x_0 a_1 + a_0 &= y_0 \\
P_n(x_1) = y_1 \quad &: \quad x_1^n a_n + x_1^{n-1} a_{n-1} + \cdots + x_1 a_1 + a_0 &= y_1 \\
&\vdots \\
P_n(x_n) = y_n \quad &: \quad x_n^n a_n + x_n^{n-1} a_{n-1} + \cdots + x_n a_1 + a_0 &= y_n
\end{aligned}$$

Putting this in matrix-vector form

$$\begin{pmatrix} x_0^n & x_0^{n-1} & \cdots & x_0 & 1 \\ x_1^n & x_1^{n-1} & \cdots & x_1 & 1 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ x_n^n & x_n^{n-1} & \cdots & x_n & 1 \end{pmatrix} \begin{pmatrix} a_n \\ a_{n-1} \\ \vdots \\ a_0 \end{pmatrix} = \begin{pmatrix} y_0 \\ y_1 \\ \vdots \\ y_n \end{pmatrix}$$

i.e.

$$\mathbf{X}\,\vec{a} = \vec{y}$$

Figure 1:

$$l_i(x_j) = \delta_{ij} = \begin{cases} 1 & , \quad i = j \\ 0 & , \quad i \neq j \end{cases} \qquad i = 0, 1, \cdots, n$$

Figure 2:

$$
\begin{aligned}
l_i(x) &= \prod_{j=0, j\neq i}^{n} \left(\frac{x - x_j}{x_i - x_j} \right) \\
&= \frac{x - x_0}{x_i - x_0} \cdot \frac{x - x_1}{x_i - x_1} \cdots \frac{x - x_{i-1}}{x_i - x_{i-1}} \cdot \frac{x - x_{i+1}}{x_i - x_{i+1}} \cdots \frac{x - x_n}{x_i - x_n}
\end{aligned}
$$

Verify:

$$l_i(x_i) = 1$$

and for $i \neq k$

$$l_i(x_k) = 0$$

$$l_i(x_k) = \delta_{ik}.$$

Figure 3:

$$P_n(x) = \Sigma I_j(x) * y_i$$

It is easy to check the interpolating property:

$$P_n(x_j) = \Sigma I_i(x_j) * y_i = y_j$$

for every j. (The cardinal function is 1 at x_i, so y_i is multiplied by 1).

Example 2 Write the Lagrange polynomial for the data

x_i	0	1	2/3
y_i	1	0	0.5

Answer We first ocmpute the cardinal functions

$$
\begin{aligned}
I_0(x) = \frac{(x - x_1)(x - x_2)}{(x_0 - x_1)(x_0 - x_2)} &= \frac{(x - 2/3)(x - 1)}{(0 - 2/3)(0 - 1)} = \frac{3}{2}(x - \frac{2}{3})(x - 1) \\
I_1(x) = \frac{(x - x_0)(x - x_2)}{(x_1 - x_0)(x_1 - x_2)} &= \frac{(x - 0)(x - 1)}{(2/3 - 0)(2/3 - 1)} = -\frac{9}{2}x(x - 1) \\
I_2(x) = \frac{(x - x_0)(x - x_1)}{(x_2 - x_0)(x_2 - x_1)} &= \frac{(x - 0)(x - 2/3)}{(1 - 0)(1 - 2/3)} = 2x(x - \frac{2}{3})
\end{aligned}
$$

so

$$P_2(x) = I_0(x)y_0 + I_1(x)y_1 + I_2(x)y_2 = \frac{3}{2}(x - \frac{2}{3})(x-1) - \frac{9}{2}x(x-1)(0.5) + 0 = -\frac{3}{4}x^2 - \frac{1}{4} + 1$$

Pros and cons of Lagrange polynomial:

- (+) Elegant Formula
- (-) Slow to compute, since each cardinal function is different
- (-) Not flexible: if one changes a point x_j, or add on an additional point x_{n+1}, one must recompute all cardinal functions.

1.3 Newton's divided differences

Given a data set:

x_i	x_0	x_1	...	x_n
y_i	y_0	y_1	...	y_n

We will describe an algorithm in a recursive form.

Main idea:

Given $P_k(x)$ that interpolates k + 1 data points $\{x_i, y_i\}$, i = 0,1,2,...,k, compute $P_{k+1}(x)$ that interpolates one extra point, $\{x_{k+1}, y_{k+1}\}$, by using P_k and adding an extra term

For n = 0, we set $P_0(x) = y_0$. Then $P_0(x_0) = y_0$.

For n = 1, we set

$$P_1(x) = P_0(x) + a_1(x - x_0)$$

where a_1 is to be determined.

Then, $P_1(x_0) = P_0(x_0) + 0 = y_0$, for any a_1.

Find a_1 by the interpolation property $y_1 = P_1(x_1)$, we have

$$y_1 = P_0(x_1) + a_1(x_1 - x_0) = y + 0 + a_1(x_1 - x_0)$$

This gives us

$$a_1 = \frac{y_1 - y_0}{x_1 - x_0}$$

For n = 2, we set

$$P_2(x) = P_1(x) + a_2(x - x_0)(x - x_1)$$

Then $P_2(x_0) = P_1(x_0) = y_0, P_2(x_1) = P_1(x_1) = y_1$.

Determine a_2 by the interpolation property $y_2 = P_2(x_2)$

$$y_2 = P_1(x_2) + a_2(x_2 - x_0)(x_2 - x_1)$$

Then

$$a_2 = \frac{y_2 - P_1(x_2)}{(x_2 - x_0)(x_2 - x_1)}$$

We would like to express a_2 in a different way. Recall

$$P_1(x) = y_0 + \frac{y_1 - y_0}{x_1 - x_0}(x - x_0)$$

Then

$$P_1(x_2) = y_0 + \frac{y_1 - y_0}{x_1 - x_0}(x_2 - x_0)$$

$$P_1(x_2) = y_0 + \frac{y_1 - y_0}{x_1 - x_0}(x_2 - x_1) + \frac{y_1 - y_0}{x_1 - x_0}(x_1 - x_0)$$

$$P_1(x_2) = y_1 + \frac{y_1 - y_0}{x_1 - x_0}(x_2 - x_1)$$

Then a_2 can be rewritten as

$$a_2 = \frac{y_2 - P_1(x_2)}{(x_2 - x_0)(x_2 - x_1)} = \frac{y_2 - y_1 - \frac{y_1 - y_0}{x_1 - x_0}(x_2 - x_1)}{(x_2 - x_0)(x_2 - x_1)} = \frac{\frac{y_2 - y_1}{x_2 - x_1} - \frac{y_1 - y_0}{x_1 - x_0}}{x_2 - x_0}$$

(Rise over the run? Secant lines represented…)

$$a_2 \approx \frac{f'(x_2) - f'(x_0)}{x_2 - x_0} \approx f''()$$

and a_1 is an approximate first derivative.

1.3.1 The general case:

Newton's form for the interpolation polynomial:

$$P_n(x) = a_0 + a_1(x - x_0) + a_2(x - x_0)(x - x_1) + ... + a_n(x - x_0)(x - x_1)...(x - x_{n-1})$$

The general case for a_n:
Assume that $P_{n-1}(x)$ interpolates (x_i, y_i) for $i = 0, 1, \cdots, n-1$.
Let

$$P_n(x) = P_{n-1}(x) + a_n(x - x_0)(x - x_1)\cdots(x - x_{n-1})$$

Then for $i = 0, 1, \cdots, n-1$, we have

$$P_n(x_i) = P_{n-1}(x_i) = y_i.$$

Find a_n by the property $P_n(x_n) = y_n$,

$$y_n = P_{n-1}(x_n) + a_n(x_n - x_0)(x_n - x_1)\cdots(x_n - x_{n-1})$$

then

$$a_n = \frac{y_n - P_{n-1}(x_n)}{(x_n - x_0)(x_n - x_1)\cdots(x_n - x_{n-1})}$$

Figure 4: