

HW 4 - 151A

ASHER CHRISTIAN 006-150-286

1. EXERCISE 1

- (a) $f(x) = \sin(2\pi x)$ $[a, b] = [0, 1]$. *construct piecewise linear polynomial that interpolates f at $\{0, \frac{1}{2}, 1\}$ call it $P_{1,2}$.*

$$S_0(0) = b_0 = 0 \quad S_0\left(\frac{1}{2}\right) = \frac{1}{2}a_0 + b_0 = \frac{1}{2}a_0 = 0 \implies a_0 = 0.$$

$$S_1\left(\frac{1}{2}\right) = \frac{1}{2}a_1 + b_1 = 0 \quad S_1(1) = a_1 + b_1 = 0 \implies a_1 = b_1 = 0.$$

thus

$$P_{1,2} = 0.$$

- (b) *Repeat at $\{0, \frac{1}{4}, \frac{1}{2}, \frac{3}{4}, 1\}$ and call it $P_{1,4}$*

$$S_0(0) = b_0 = 0 \quad S_0\left(\frac{1}{4}\right) = \frac{1}{4}a_0 = 1 \implies b_0 = 0 \quad a_0 = 4.$$

$$S_1\left(\frac{1}{4}\right) = \frac{1}{4}a_1 + b_1 = 1 \quad S_1\left(\frac{1}{2}\right) = \frac{1}{2}a_1 + b_1 = 0 \implies a_1 = -4 \quad b_1 = 2.$$

$$S_2\left(\frac{1}{2}\right) = \frac{1}{2}a_2 + b_2 = 0 \quad S_2\left(\frac{3}{4}\right) = \frac{3}{4}a_2 + b_2 = -1 \implies a_2 = -4 \quad b_2 = 2.$$

$$S_3\left(\frac{3}{4}\right) = \frac{3}{4}a_3 + b_3 = -1 \quad S_3(1) = a_3 + b_3 = 0 \implies a_3 = 4 \quad b_3 = 4.$$

$$P_{1,4} = \begin{cases} 4x & 0 \leq x < \frac{1}{4} \\ -4x + 2 & \frac{1}{4} \leq x < \frac{3}{4} \\ 4x - 4 & \frac{3}{4} \leq x < 1 \end{cases}.$$

- (c) Draw a graph From this example we can intuitively conclude that the error $\lim_{n \rightarrow \infty} \|f(x) - P_{1,n}(x)\|_{L^\infty} = 0$

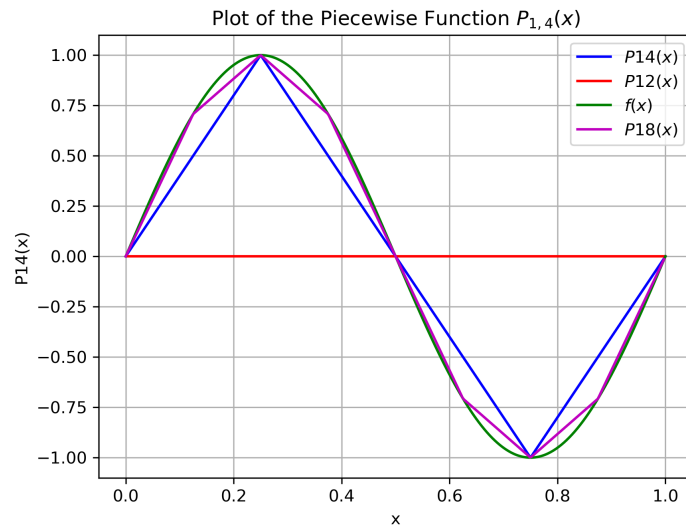


FIGURE 1. Plot of all functions

2. EXERCISE 2

Let $f(x) = \sin(\pi x)$ for $x \in [-1, 1]$ and let $n \geq 1$ be an integer. Find points $x_0, \dots, x_n \in [-1, 1]$ such that the polynomial interpolant P_n of f for these points satisfies the error estimate

$$\|f - p_n\|_{L^\infty([-1, 1])} \leq \frac{2}{(n+1)!} \left(\frac{\pi}{2}\right)^{n+1}.$$

Pick the Chebyshev nodes

$$x_i = \cos\left(\frac{2i+1}{2n+2}\pi\right).$$

such that

$$\prod_{k=0}^n (x - x_k) \leq 2^{-n}.$$

on $[-1, 1]$ and note that

$$|f^{n+1}(x)| \leq \pi^{n+1}.$$

by application of chain rule for all x . additionally

$$\begin{aligned} |p_n(x) - f(x)| &= \left| \frac{f^{(n+1)}(\xi(x))}{(n+1)!} \prod_{i=1}^n (x - x_i) \right| \\ &\leq \left| \frac{\pi^{n+1}}{(n+1)!} 2^{-n} \right| \\ &= \frac{2}{(n+1)!} \left(\frac{\pi}{2}\right)^{n+1} \end{aligned}$$

on $[-1, 1]$

3. EXERCISE 3

$$P_0(x) = 4.38125(x - 0.1)^3 - 2.7512863(x - 0.1) - 0.29.$$

$$P_1(x) = -4.38125(x - 0.2)^3 + 1.314375(x - 0.2)^2 - 2.6198488(x - 0.2) - 0.56079734.$$

$$S(0.18) = -0.507859704 \quad f(0.18) = -0.508123464354 \quad \left| \frac{S(0.18) - f(0.18)}{f(0.18)} \right| = 0.000519087135644.$$

$$S'(0.18) = -2.6671663 \quad f'(0.18) = -2.65161682878 \quad \left| \frac{S'(0.18) - f'(0.18)}{f'(0.18)} \right| = 0.00586414713317.$$

$$S'(0.2) = -2.6198488 \quad f'(0.2) = -2.6159201421 \quad \left| \frac{S'(0.2) - f'(0.2)}{f'(0.2)} \right| = 0.00150182639044.$$

They are similar but they are not the same.

4. EXERCISE 4

First

$$f'(0.2) = -2.6159201421.$$

For forward difference

$$f'(x_0) \approx \frac{f(x_0 + h) - f(x_0)}{h} \implies f'(0.2) \approx \frac{-0.81401972 - (-0.56079734)}{0.1} = -2.53222379092 = p_0.$$

$$\left| \frac{p_0 - f'(0.2)}{f'(0.2)} \right| = 0.0319949947344.$$

For central difference

$$f'(x_0) \approx \frac{f(x_0 + h) - f(x_0 - h)}{2h} = \frac{-0.814019715979 - (-0.290049958347)}{.2} = -2.61984878816 = p_1.$$

$$\left| \frac{p_0 - f'(0.2)}{f'(0.2)} \right| = 0.00150182186331.$$

5. EXERCISE 5

$$f(x) = \frac{1}{1 + 25x^2}.$$

on the interval $[-1, 1]$ with $N \in \{7, 11, 20\}$ nodes. do the following:

1. Lagrange Polynomial with N equi-spaced nodes, $x_0 = -1, x_N = 1, h = \frac{2}{N-1}$
2. Lagrange polynomial with N Chebyshev nodes, $x_k = \cos(\frac{2k+1}{2N}\pi)$
3. Cubic spline interpolation with equi-spaced nodes and clamped boundary condition $S(x_0) = f'(x_0), S(x_N) = f'(x_N)$

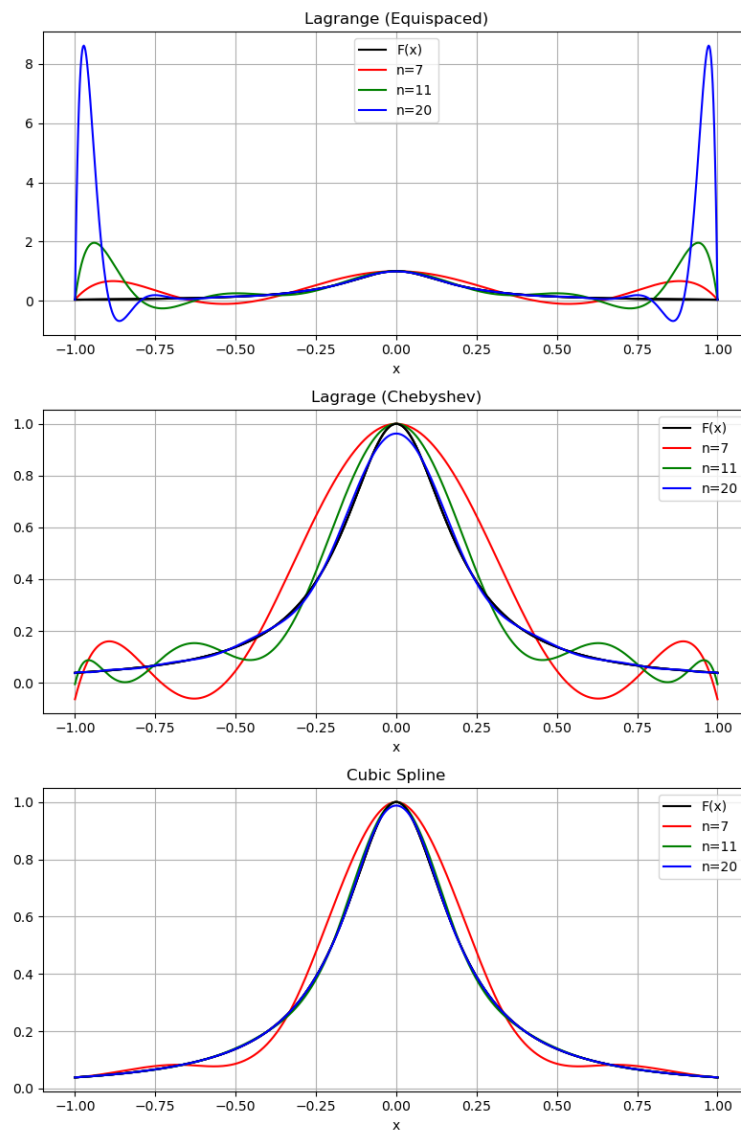


FIGURE 2. Plot of all interpolations

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import numpy as np
from scipy.interpolate import CubicSpline
from scipy.interpolate import lagrange
import matplotlib.pyplot as plt

def f(x):
    return 1 / (1 + 25 * x**2)

x_vals = np.linspace(-1,1,800)
y_vals_f = f(x_vals)

n_values = [7,11,20] # interpolation points

fig, axs = plt.subplots(3,1,figsize=(8,12))
titles = ["Lagrange (Equispaced)", "Lagrange (Chebyshev)", "Cubic Spline"]
colors = ["r","g","b"]

for i,n in enumerate(n_values):
    #Equispaced points
    x_equi_space = np.linspace(-1,1,n)
    y_equi_space = f(x_equi_space)

    #Lagrange with equispaced points
    lagrange_equi = lagrange(x_equi_space,y_equi_space)
    y_lagrange_equi = lagrange_equi(x_vals)

    # Lagrange with Chebyshev nodes
    x_cheby = np.cos([(2*k+1)/(2*n))*np.pi for k in range(0,n)])
    y_cheby = f(x_cheby)
    lagrange_cheby = lagrange(x_cheby,y_cheby)
    y_lagrange_cheby = lagrange_cheby(x_vals)

    #cubic Spline with equispaced points
    cubic_equi = CubicSpline(x_equi_space,y_equi_space,
        bc_type = ((1, 0.0739644970414),
        (1,-0.0739644970414)))
    y_cubic = cubic_equi(x_vals)

    #Plot for each interpolation method
    axs[0].plot(x_vals, y_vals_f, 'k', label="F(x)" if i == 0 else "")
    axs[0].plot(x_vals, y_lagrange_equi, color=colors[i], label=f"n={n}")

    axs[1].plot(x_vals, y_vals_f, 'k', label="F(x)" if i == 0 else "")
    axs[1].plot(x_vals, y_lagrange_cheby, color=colors[i], label=f"n={n}")

```

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    axs[2].plot(x_vals, y_vals_f, 'k', label="F(x)" if i == 0 else "")
    axs[2].plot(x_vals, y_cubic, color=colors[i], label=f"n={n}")

for i, ax in enumerate(axes):
    ax.set_title(titles[i])
    ax.set_xlabel("x")
    ax.grid(True)
    ax.legend()

plt.tight_layout()

plt.savefig("multi-interpolant.png")

plt.show()
```

By observation, the equispaced lagrange polynomial suffers from Runge phenomena and is not an accurate interpolant. The chebyshev polynomial does not experience Runge Phenomena but still differs noticeably from the original function even at 20 points. similarly by observation, cubic spline converges the fastest.