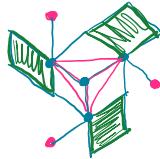


**Assignment 4***Asan Koyoz*

This assignment has three parts with different subjects.

**Part A: Divided Differences**

Let

$$a \leq z_0 \leq z_1 \leq z_2 \leq \dots \leq z_n \leq b.$$

(Notice that each  $z_i$  could be repeated a few or more times.) Suppose  $f(x)$  is a function defined on the interval  $[a, b]$ . For any  $z_i$  that appears more than once, we assume  $f'(z_i)$  exists. More generally, if  $z_i$  is repeated  $k$  times, we assume  $f^{(k-1)}(z_i)$  exists.

We are looking for a polynomial  $P(x)$  of degree  $\leq n$ , which has the highest possible contact with  $f$  at the given nodes. It means that for a node  $z_i$  appearing  $k$  times, we want

$$\begin{aligned} P(z_i) &= f(z_i), \\ P'(z_i) &= f'(z_i), \\ &\vdots \\ P^{(k-1)}(z_i) &= f^{(k-1)}(z_i). \end{aligned}$$

(Note that if all the nodes are the same node, then  $P(x)$  is the  $n$ -th Taylor polynomial. In the case where all the nodes are different, we have Lagrange interpolation. And if each node appears twice, then we have Hermite interpolation.)

We can express  $P(x)$  by using Newton's interpolation formula:

$$\begin{aligned} P(x) &= f[z_0] + \\ &\quad f[z_0, z_1](x - z_0) + \\ &\quad f[z_0, z_1, z_2](x - z_0)(x - z_1) + \\ &\quad \vdots \\ &\quad f[z_0, z_1, z_2, \dots, z_n](x - z_0)(x - z_1) \cdots (x - z_{n-1}), \end{aligned}$$

where the coefficients are the divided differences as defined below. (If you are wondering what happened to  $z_n$ , it will appear in the remainder term.)

The zeroth divided differences:

$$f[z_i] = f(z_i), \text{ for } i = 0, \dots, n.$$

$$\frac{f(z_{i+1}) - f(z_i)}{z_{i+1} - z_i}$$

The first divided differences:

$$f[z_i, z_{i+1}] = \begin{cases} \frac{f[z_{i+1}] - f[z_i]}{z_{i+1} - z_i}, & \text{if } z_i \neq z_{i+1} \\ f'(z_i), & \text{if } z_i = z_{i+1} \end{cases}, \text{ for } i = 0, \dots, n-1.$$

$$\frac{f(z_{i+2}) - f(z_{i+1})}{z_{i+2} - z_{i+1}} - \frac{f(z_{i+1}) - f(z_i)}{z_{i+1} - z_i}$$

The second divided differences:

$$f[z_i, z_{i+1}, z_{i+2}] = \begin{cases} \frac{f[z_{i+1}, z_{i+2}] - f[z_i, z_{i+1}]}{z_{i+2} - z_i}, & \text{if } z_i \neq z_{i+2} \\ \frac{1}{2}f''(z_i), & \text{if } z_i = z_{i+2} \end{cases}$$

for  $i = 0, \dots, n-2$ .

$$\frac{f(z_{i+3}) - f(z_{i+2})}{z_{i+3} - z_{i+2}} - \frac{f(z_{i+2}) - f(z_{i+1})}{z_{i+2} - z_{i+1}}$$

$$\begin{cases} \frac{1}{2}f''(z_i), & \text{if } z_i = z_{i+2} \\ f(z_i) - f(z_{i+1}) - \frac{f(z_{i+2}) - f(z_{i+1})}{z_{i+2} - z_{i+1}} - \frac{f(z_{i+1}) - f(z_i)}{z_{i+1} - z_i} \\ \frac{f(z_{i+3}) - f(z_{i+2})}{z_{i+3} - z_{i+2}} - \frac{f(z_{i+2}) - f(z_{i+1})}{z_{i+2} - z_{i+1}} - \frac{f(z_{i+1}) - f(z_i)}{z_{i+1} - z_i} \end{cases}$$

for  $i = 0, \dots, n-2$ .

$$\frac{f(z_{i+3}) - f(z_{i+2})}{z_{i+3} - z_{i+2}} - \frac{f(z_{i+2}) - f(z_{i+1})}{z_{i+2} - z_{i+1}} - \frac{f(z_{i+1}) - f(z_i)}{z_{i+1} - z_i}$$

The third divided differences:

$$f[z_i, z_{i+1}, z_{i+2}, z_{i+3}] = \begin{cases} \frac{f[z_{i+1}, z_{i+2}, z_{i+3}] - f[z_i, z_{i+1}, z_{i+2}]}{z_{i+3} - z_i}, & \text{if } z_i \neq z_{i+3} \\ \frac{1}{6}f'''(z_i), & \text{if } z_i = z_{i+3} \end{cases}$$

for  $i = 0, \dots, n-3$ .

The  $j$ -th divided differences ( $1 \leq j \leq n$ ):

$$f[z_i, z_{i+1}, \dots, z_{i+j-1}, z_{i+j}] = \begin{cases} \frac{f[z_{i+1}, z_{i+2}, \dots, z_{i+j}] - f[z_i, z_{i+1}, \dots, z_{i+j-1}]}{z_{i+j} - z_i}, & \text{if } z_i \neq z_{i+j} \\ \frac{1}{j!}f^{(j)}(z_i), & \text{if } z_i = z_{i+j} \end{cases}$$

for  $i = 0, \dots, n-j$ .

**Theorem 1** (The Remainder Theorem). If  $f^{(n+1)}(x)$  is continuous on  $[a, b]$ , then

$$f(x) = P(x) + \frac{f^{(n+1)}(\xi_x)}{(n+1)!}(x - z_0)(x - z_1)\cdots(x - z_n),$$

for each  $x \in [a, b]$  and some  $\xi_x \in [a, b]$ .

**Exercise 1.** In this problem, by using divided differences, we find the polynomial  $P(x)$ , interpolating the function  $f(x) = e^x$ , such that  $P(0) = f(0)$ ,  $P'(0) = f'(0)$ ,  $P''(0) = f''(0)$ ,  $P(1) = f(1)$ , and  $P'(1) = f'(1)$ .

- (a) For this problem, setup the values of the nodes  $z_0, \dots, z_n$ , with repetition. (Read the beginning of this document to find the correct answer.)

$$a \leq z_0 \leq \dots \leq z_n \leq b \quad ; \quad a \leq 0 \leq 0 \leq 1 \leq 1 \leq b$$

$$z_0 = 0, z_1 = 0, z_2 = 0, z_3 = 1, z_4 = 1$$

- (b) Make a table of divided differences for this problem.  $f(x) = e^x$

$f[0]$	$f[0, 0]$	$f[0, 0, 0]$	$f[0, 0, 0, 1]$	$f[0, 0, 0, 1, 1]$
$f[0]$	$f[0, 0]$	$f[0, 0, 1]$	$f[0, 0, 1, 1]$	
$f[1]$	$f[0, 1]$	$f[0, 1, 1]$		
$f[1]$	$f[1, 1]$			

$$\begin{array}{c|c|c|c|c}
 e^0 = 1 & e^0 = 1 & e^0 = 1 & \frac{e-2-1}{1-0} = e-3 & \frac{-e-1-e+3}{1-0} = 2-2e \\
 \hline
 e^1 = 1 & & & & \\
 \hline
 e^2 = 1 & & & & \\
 \hline
 e^3 = 1 & & & & \\
 \hline
 \frac{e-1}{1-0} = e-1 & \frac{e-1-1}{1-0} = e-2 & & & \\
 \hline
 e^4 = e & \frac{e-e+1}{1-0} = 1 & \frac{1-e-2}{1-0} = -e-1 & & \\
 \hline
 e^5 = e & & & &
 \end{array}$$

- (c) Express  $P(x)$  in Newton's interpolation form by using the divided-differences table that you made in the previous part.

$$\begin{aligned}
 P(x) &= 1 + 1(x-0) + 1(x-0)(x-1) + (e-3)(x-0)(x-1)(x-0) \\
 &\quad + (2-2e)(x-0)(x-1)(x-0)(x-1)
 \end{aligned}$$

$$P(x) = 1 + x + x^2 + (e-3)x^3 + (2-2e)x^3(x-1)$$

- (d) Based on the error term provided by the Remainder Theorem (above) find the best upper bound for the maximum absolute error on the interval  $[0, 1]$ . (You may need to use a calculus to find the maximum value of the remainder term.)

$$R(x) = \frac{f^{(6)}(\xi_x)}{6!} \cdot x^3 \cdot (x-1)^2 \quad f^{(6)}(\xi_x) = e^{\xi_x} ; \xi_x \in [0, 1]$$

As  $e^{\xi_x}$  is strictly increasing:  $\max(f^{(6)}(\xi_x)) = e^1 = e$

$\max(x^3(x-1)^2)$  happen when  $\frac{\partial}{\partial x}(x^3(x-1)^2) = 0$  or at  $x=0$ , or  $x=1$

$$\begin{aligned}
 \frac{\partial}{\partial x}(x^3(x-1)^2) &= 3x^2(x-1)^2 + 2x^3(x-1) = 3x^4 - 6x^3 + 3x^2 + 2x^4 - 2x^3 \\
 &= x^2(5x^2 - 8x + 3) \quad ; \quad x = \frac{8 \pm \sqrt{64 - 60}}{10} = \frac{8 \pm 2}{10} = \frac{3}{5}, 1 \\
 x^3(x-1)^2 @ 0 = 0, \quad x^3(x-1)^2 @ 1 = 0, \quad x^3(x-1)^2 @ \frac{3}{5} &= \frac{27}{125} \cdot \frac{4}{25} = \frac{108}{3125}
 \end{aligned}$$

$$\max(x^3(x-1)^2) = \frac{108}{3125} \quad ; \quad 6! = 720$$

$$\max(R(x)) = \frac{\max(f^{(6)}(\xi_x))}{6!} \cdot \max(x^3(x-1)^2) = \frac{e}{6!} \cdot \frac{108}{3125} \approx 0.0001305$$

**Exercise 2.** This is a problem from the book (in the Divided Differences Section). We assume that the nodes  $x_0, x_1, \dots$ , are distinct.

21. Given

$$\begin{aligned}
 P_n(x) &= f[x_0] + f[x_0, x_1](x - x_0) + a_2(x - x_0)(x - x_1) \\
 &\quad + a_3(x - x_0)(x - x_1)(x - x_2) + \dots \\
 &\quad + a_n(x - x_0)(x - x_1) \cdots (x - x_{n-1}),
 \end{aligned}$$

use  $P_n(x_2)$  to show that  $a_2 = f[x_0, x_1, x_2]$ .

$$\begin{aligned}
 p_n(x_0) &= f[x_0] = f(x_0) \\
 p_n(x_1) &= f[x_0] + f[x_0, x_1](x_1 - x_0) = f(x_1) \\
 p_n(x_2) &= f[x_0] + f[x_0, x_1](x_2 - x_0) + a_2(x_2 - x_0)(x_2 - x_1) = f(x_2) \\
 f(x_2) - f(x_1) &= f[x_0, x_1](x_2 - x_0 - x_1 + x_0) + a_2(x_2 - x_0)(x_2 - x_1) \\
 f(x_2) - f(x_1) &= f[x_0, x_1](x_2 - x_1) + a_2(x_2 - x_0)(x_2 - x_1) \\
 \frac{f(x_2) - f(x_1)}{(x_2 - x_1)} - f[x_0, x_1] &= a_2(x_2 - x_0) \\
 \frac{f[x_1, x_2] - f[x_0, x_1]}{x_2 - x_0} &= a_2 = f[x_0, x_1, x_2] \\
 \text{Nb+}\tau_1 \quad R(x_0) &= 0 \quad \text{as} \quad x_0 - x_0 = 0, \quad p(x_0) = f(x_0) \\
 R(x_1) &= 0 \quad \text{as} \quad x_1 - x_1 = 0, \quad \Rightarrow \quad p(x_1) = f(x_1) \\
 \text{A} \quad R(x_2) &= 0 \quad \text{as} \quad x_2 - x_2 = 0 \quad p(x_2) = f(x_2)
 \end{aligned}$$

**Exercise 3.** For this exercise, we assume that the nodes  $\{x_0, x_1, \dots, x_n\}$  are distinct. We know that  $f[x_0, \dots, x_n]$  is the coefficient of  $x^n$  in the unique polynomial of degree  $\leq n$  that interpolates  $f$  in the nodes  $x_0, \dots, x_n$ . And, any permutation of the nodes should give us the same coefficient of the same polynomial. Therefore, regardless of what permutation we choose for the nodes, the divided differences must remain the same. In the following parts, we will verify this fact directly for just three cases.

(a) Assuming that  $x_0$  and  $x_1$  are distinct, verify directly that

$$\begin{aligned}
 f[x_0, x_1] &= f[x_1, x_0], \quad f[x_0] = f(x_0), \quad f[x_1] = f(x_1) \\
 f[x_0, x_1] &= \frac{f[x_1] - f[x_0]}{x_1 - x_0} = \frac{f(x_1) - f(x_0)}{x_1 - x_0} \\
 (x_1 - x_0)(x_1 - x_0) &= x_1^2 - 2x_1x_0 + x_0^2 = (x_0 - x_1)(x_0 - x_1) \\
 \text{A} \quad (f(x_1) - f(x_0))(f(x_1) - f(x_0)) &= f(x_1)^2 - 2f(x_0)f(x_1) + f(x_0)^2 = (f(x_1) - f(x_0))(f(x_0) - f(x_1)) \\
 \text{Thus} \quad f[x_0, x_1] \cdot \frac{f(x_1) - f(x_0)}{x_1 - x_0} &= \frac{f(x_1)^2 - 2f(x_0)f(x_1) + f(x_0)^2}{x_1^2 - 2x_1x_0 + x_0^2} = \frac{f(x_0) - f(x_1)}{(x_0 - x_1)} f[x_1, x_0] \\
 \text{Last} \quad \frac{f(x_1) - f(x_0)}{x_1 - x_0} \cdot \frac{x_0 - x_1}{f(x_1) - f(x_0)} &= \frac{x_0 f(x_1) - x_0 f(x_0) - x_1 f(x_1) + x_1 f(x_0)}{x_0 f(x_1) - x_0 f(x_0) - x_1 f(x_1) + x_1 f(x_0)} = 1
 \end{aligned}$$

$$\text{LHS} + \frac{f(x_1) - f(x_0)}{x_1 - x_0} \cdot \frac{x_0 - x_1}{f(x_0) - f(x_1)} = \frac{x_0 f(x_1) - x_0 f(x_0) - x_1 f(x_1) + x_1 f(x_0)}{x_0 f(x_1) - x_0 f(x_0) - x_1 f(x_1) + x_1 f(x_0)} = 1$$

And we have  $f[x_0, x_1] = f[x_1, x_0]$

(b) Assuming that  $x_0, x_1$ , and  $x_2$  are distinct, verify directly that

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

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

We will follow similar to that of part (a)

$$f[x_0, x_1, x_2] \cdot \frac{f[x_2, x_1] - f[x_1, x_0]}{x_2 - x_0} = \frac{f[x_2, x_1]^2 - 2f[x_2, x_1]f[x_1, x_0] + f[x_1, x_0]^2}{x_2^2 - 2x_2x_0 + x_0^2}$$

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

~~$$f[x_0, x_1, x_2] \cdot \frac{x_0 - x_2}{f[x_1, x_0] - f[x_2, x_1]} = \frac{f[x_2, x_1]x_0 - f[x_2, x_1]x_2 - f[x_1, x_0]x_0 + f[x_1, x_0]x_2}{f[x_2, x_1]x_0 - f[x_2, x_1]x_2 - f[x_1, x_0]x_0 + f[x_1, x_0]x_2} = 1$$~~

$$\text{Thus } f[x_0, x_1, x_2] = f[x_2, x_1, x_0]$$

(c) (A bit harder!) Assuming that  $x_0, x_1$ , and  $x_2$  are distinct, verify directly that

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

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

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

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

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

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

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

$$= \frac{1}{(x_2 - x_0)(x_2 - x_1)(x_0 - x_1)}$$

$$(f(x_2) - f(x_0))(x_0 - x_1) - (f(x_0) - f(x_1))(x_2 - x_1) = f(x_2)x_0 - f(x_2)x_1 - f(x_0)x_0 + \cancel{f(x_1)x_1} \\ - f(x_0)x_2 + f(x_0)x_1 + f(x_1)x_2 - \cancel{f(x_1)x_0}$$

$$(f(x_2) - f(x_0))(x_0 - x_1) - (f(x_0) - f(x_1))(x_2 - x_0) = f(x_2)x_0 - f(x_2)x_1 - \cancel{f(x_0)x_0} + f(x_0)x_1 \\ - f(x_0)x_2 + \cancel{f(x_0)x_0} + f(x_1)x_2 - f(x_1)x_0$$

As both our numerators & denominators are equal,

$$f[x_0, x_1, x_2] = f[x_1, x_0, x_2] \quad \therefore$$

**Exercise 4.** If  $p(x)$  is a polynomial of degree at most  $n - 1$ , how much is  $p[x_0, \dots, x_n]$ ?

$$p(x) = P(x) + R(x)$$

$$= p[x_0] + p[x_0, x_1](x - x_0) + \dots + p[x_0, \dots, x_n] \prod_{i=0}^{n-1} (x - x_i) + p[x_0, \dots, x_n, x] \prod_{i=0}^n (x - x_i)$$

So

$$p[x_0, \dots, x_n] = \frac{p(x) - p[x_0] - p[x_0, x_1](x - x_1) - \dots - p[x_0, \dots, x_{n-1}] \prod_{i=0}^{n-2} (x - x_i) - p[x_0, \dots, x_n, x] \prod_{i=0}^n (x - x_i)}{\prod_{i=0}^{n-1} (x - x_i)}$$

## Part B: Inverse Interpolation

**Exercise 5.** This problem is from the book.

**INVERSE INTERPOLATION** Suppose  $f \in C^1[a, b]$ ,  $f'(x) \neq 0$  on  $[a, b]$  and  $f$  has one zero  $p$  in  $[a, b]$ . Let  $x_0, \dots, x_n$  be  $n+1$  distinct numbers in  $[a, b]$  with  $f(x_k) = y_k$ , for each  $k = 0, 1, \dots, n$ . To approximate  $p$ , construct the interpolating polynomial of degree  $n$  on the nodes  $y_0, \dots, y_n$  for  $f^{-1}$ . Since  $y_k = f(x_k)$  and  $0 = f(p)$ , it follows that  $f^{-1}(y_k) = x_k$  and  $p = f^{-1}(0)$ . Using iterated interpolation to approximate  $f^{-1}(0)$  is called *iterated inverse interpolation*.

**12.** Use iterated inverse interpolation to find an approximation to the solution of

$x - e^{-x} = 0$ , using the data

	$x_0$	$x_1$	$x_2$	$x_3$
$x$	0.3	0.4	0.5	0.6
$e^{-x}$	0.740818	0.670320	0.606531	0.548812

$$f(x) = x - e^{-x} \left| \begin{array}{cccc} -0.440818 & -0.270320 & -0.106531 & 0.051188 \\ y_0 & y_1 & y_2 & y_3 \end{array} \right\}$$

$$\begin{aligned} 0.3 & \left| \begin{array}{c} \frac{0.4 - 0.3}{-0.27032 + 0.440818} = 0.5865171439 \\ \hline 0.3 - 0.4 \\ \hline -0.106531 + 0.27032 \end{array} \right. \\ 0.4 & \left| \begin{array}{c} \frac{0.6055 - 0.5865}{-0.106531 + 0.440818} = 0.071869509 \\ \hline 0.6055 - 0.6054 \\ \hline 0.051188 + 0.27032 \end{array} \right. \\ & \vdots \\ & \vdots \end{aligned}$$

$$\begin{array}{c}
 0.7 \\
 \hline
 \frac{0.5 - 0.4}{-0.106531 + 0.27032} = 0.6165416115 \\
 \hline
 0.5 \\
 \hline
 \frac{0.6 - 0.5}{0.051188 + 0.106531} = 0.6340711808 \\
 \hline
 0.6 \\
 \hline
 \end{array}
 \quad
 \begin{array}{c}
 \hline
 0.63407... - 0.61054... \\
 \hline
 0.051188 + 0.27032 = 0.0731850197 \\
 \hline
 \end{array}
 \quad
 \begin{array}{c}
 \hline
 0.051188 + 0.440818 \\
 \hline
 = 0.6026732695 \\
 \hline
 \end{array}$$

$$\begin{aligned}
 I(y) &= 0.3 + 0.58651\ldots (y + 0.440818) + 0.07186\ldots (y + 0.440818)(y + 0.27032) \\
 &\quad + 0.00267\ldots (y + 0.440818)(y + 0.27032)(y + 0.106531)
 \end{aligned}$$

$$I(0) \approx 0.5671453652$$

$$f(0.5671453652) = 0.00000325$$

### Part C: Cubic Splines

**Exercise 6.** Find cubic polynomials  $S_0(x)$  and  $S_1(x)$ , such that

$$\begin{array}{ll}
 S_0(0) = 0, & x_0 = 0 \\
 S_0(1) = 1, & x_1 = 1 \\
 S_1(1) = 1, & x_2 = 2 \\
 S_1(2) = 1, & \\
 S'_0(1) = S'_1(1), & \\
 S''_0(1) = S''_1(1), &
 \end{array}$$

plus two boundary conditions for each of the following spline types. For each type, graph the spline (on the interval  $[0, 2]$ ) by a computer. (Graph  $S_0$  on  $[0, 1]$  and  $S_1$  on  $[1, 2]$ , in the same coordinate plane. So, you are producing two graphs, one for Part a, and one for Part b.)

$$[0, 1] \quad S_0(x) = a_0 + b_0(x - x_0) + c_0(x - x_0)^2 + d_0(x - x_0)^3$$

$$[1, 2] \quad S_1(x) = a_1 + b_1(x - x_1) + c_1(x - x_1)^2 + d_1(x - x_1)^3$$

$$S_0(x_0) = S_0(0) = 0 \Rightarrow a_0 = 0$$

$$S_0''(x) = 2c_0 + 6d_0(x - x_0)$$

$$S_0(x_1) = S_0(1) = 1 \Rightarrow b_0 + c_0 + d_0$$

$$S_0''(x) = 2c_0 + 6d_0(x - x_0)$$

$$S_1(x_1) = S_1(1) = 1 \Rightarrow a_1 = 1$$

$$S_1''(x) = 2c_1 + 6d_1(x - x_1)$$

$$S_1(x_2) = S_1(2) = 1 = 1 + b_1 + c_1 + d_1$$

$$S_1''(x) = 2c_1 + 6d_1(x_1 - x_0) = 2c_1 + 6d_1$$

$$S'_0(x) = b_0 + 2c_0(x - x_0) + 3d_0(x - x_0)^2$$

$$S_0''(x_1) = 2c_0$$

$$S'_1(x) = b_1 + 2c_1(x - x_1) + 3d_1(x - x_1)^2$$

$$2c_1 = 2c_0 + 6d_0$$

$$S'_0(x_1) = S'_0(1) = b_0 + 2c_0(x_1 - x_0) + 3d_0(x_1 - x_0)^2 = b_0 + 2c_0 + 3d_0$$

$$S'_1(x_1) = S'_1(1) = b_1$$

$$b_1 = b_0 + 2c_0 + 3d_0$$

(a) Natural:

$$\begin{array}{ccccccccccccc}
 a_0 & a_1 & b_0 & b_1 & c_0 & c_1 & d_0 & d_1 & | & 0 \\
 \downarrow & \wedge & \downarrow & \wedge & \downarrow & \wedge & \downarrow & \wedge & | & 0
 \end{array}$$

(a) Natural:

$$S_0''(0) = 0, \\ S_1''(2) = 0.$$

$$S_0''(x_0) = S_0''(0) = 2c_0 = 0 \Rightarrow \boxed{c_0 = 0}$$

$$S_1''(x_1) = S_1''(2) = 2c_1 + 6d_1(x_1 - x_0) = \boxed{2c_1 + 6d_1 = 0}$$

In[7]:=  $b_0 + d_0 = 1, b_1 + c_1 + d_1 = 0, b_0 - b_1 + 3d_0 = 0, -2c_1 + 6d_0 = 0, 2c_1 + 6d_1 = 0$

Input:  $\{b_0 + d_0 = 1, b_1 + c_1 + d_1 = 0, b_0 - b_1 + 3d_0 = 0, -2c_1 + 6d_0 = 0, 2c_1 + 6d_1 = 0\}$

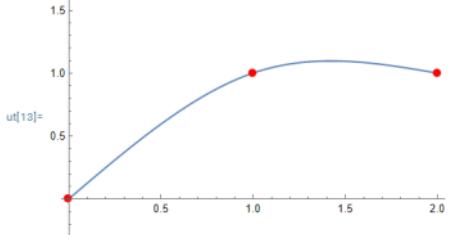
Solution:  $b_0 = \frac{5}{4}, b_1 = \frac{1}{2}, c_1 = -\frac{3}{4}, d_0 = -\frac{1}{4}, d_1 = \frac{1}{4}, a_0 = 0, a_1 = 1, c_0 = 0$

$$S_0(x) = \frac{5}{4}(x - x_0) - \frac{1}{4}(x - x_0)^3$$

$$S_1(x) = 1 + \frac{1}{2}(x - x_1) - \frac{3}{4}(x - x_1)^2 + \frac{1}{4}(x - x_1)^3$$

$a_0$	$a_1$	$b_0$	$b_1$	$c_0$	$c_1$	$d_0$	$d_1$	
1	0	0	0	0	0	0	0	0
0	1	0	0	0	0	0	0	1
0	0	1	0	0	0	1	0	1
0	0	0	1	0	1	0	1	0
0	0	0	0	1	-1	0	3	0
0	0	0	0	0	0	-2	6	0
0	0	0	0	1	0	0	0	0
0	0	0	0	2	0	6	0	0

```
In[8]:= s0[x_] := (5/4)*x - (1/4)*x^3 (* Replace the right side by the formula for S0. *)
s1[x_] := 1 + (1/2)*(x - 1) - (3/4)*(x - 1)^2 + (1/4)*(x - 1)^3
(* Replace the right side by the formula for S1. *)
plotS0 = Plot[s0[x], {x, 0, 1}];
plotS1 = Plot[s1[x], {x, 1, 2}];
plotPoints = ListPlot[{{0, 0}, {1, 1}, {2, 1}}, PlotStyle -> {Red, PointSize[Large]}];
Show[plotS0, plotS1, plotPoints, PlotRange -> {0, 2}, {-2, 1.5}]
```



(b) Clamped:

$$S_0'(0) = 1, \\ S_1'(2) = 0.$$

$$S_0'(x_0) = S_0'(0) = \boxed{b_0 = 1}$$

$$S_1'(x_1) = S_1'(2) = \boxed{b_1 + 2c_1 + 3d_1 = 0}$$

In[14]:=  $c_0 + d_0 = 0, b_1 + c_1 + d_1 = 0, -b_1 + 2c_0 + 3d_0 = -1, 2c_0 - 2c_1 + 6d_0 = 0, b_1 + 2c_1 + 3d_1 = 0$

Input:  $\{c_0 + d_0 = 0, b_1 + c_1 + d_1 = 0, -b_1 + 2c_0 + 3d_0 = -1, 2c_0 - 2c_1 + 6d_0 = 0, b_1 + 2c_1 + 3d_1 = 0\}$

Solution:  $b_1 = \frac{1}{2}, c_0 = \frac{1}{2}, c_1 = -1, d_0 = -\frac{1}{2}, d_1 = \frac{1}{2}, a_0 = 0, a_1 = 1, b_0 = 1$

$$S_0(x) = x + \frac{1}{2}x^2 - \frac{1}{2}x^3$$

$$S_1(x) = 1 + \frac{1}{2}(x - 1) - (x - 1)^2 + \frac{1}{2}(x - 1)^3$$

$a_0$	$a_1$	$b_0$	$b_1$	$c_0$	$c_1$	$d_0$	$d_1$	
1	0	0	0	0	0	0	0	0
0	1	0	0	0	0	0	0	1
0	0	1	0	0	1	0	1	0
0	0	0	1	0	1	0	1	0
0	0	0	0	1	-1	2	0	3
0	0	0	0	2	-2	6	0	0
0	0	1	0	0	0	0	0	1
0	0	0	1	0	2	0	3	0

```
In[15]:= s0[x_] := x + (1/2)*x^2 - (1/2)*x^3 (* Replace the right side by the formula for S0. *)
s1[x_] := 1 + (1/2)*(x - 1) - (x - 1)^2 + (1/2)*(x - 1)^3
(* Replace the right side by the formula for S1. *)
plotS0 = Plot[s0[x], {x, 0, 1}];
plotS1 = Plot[s1[x], {x, 1, 2}];
plotPoints = ListPlot[{{0, 0}, {1, 1}, {2, 1}}, PlotStyle -> {Red, PointSize[Large]}];
Show[plotS0, plotS1, plotPoints, PlotRange -> {{0, 2}, {-0.2, 1.5}}]
```

