

5. Prove that

$$(n-1)!h^{n-1}|(x-x_{n-1})(x-x_n)| \leq |\omega_{n+1}(x)| \leq n!h^{n-1}|(x-x_{n-1})(x-x_n)|,$$

where n is even, $-1 = x_0 < x_1 < \dots < x_{n-1} < x_n = 1$, $x \in (x_{n-1}, x_n)$ and $h = 2/n$.

[Hint : let $N = n/2$ and show first that

$$\begin{aligned} \omega_{n+1}(x) &= (x + Nh)(x + (N-1)h) \dots (x+h)x \\ &\quad (x-h) \dots (x - (N-1)h)(x - Nh). \end{aligned} \quad (8.74)$$

Then, take $x = rh$ with $N-1 < r < N$.]

<pf> Let $h = \frac{2}{n}$ and $x_0 = -1$, $x_1 = -1+h$, $x_2 = -1+2h$, ..., $x_k = -1+kh$

$$\begin{array}{ccccccc} x_0 & \overset{h}{\curvearrowright} & x_1 & \overset{h}{\curvearrowright} & x_2 & \dots & x_{n-2} \overset{h}{\curvearrowright} x_{n-1} \overset{h}{\curvearrowright} x_n \\ \parallel & & & & & \uparrow & \parallel \\ -1 & & \frac{h}{2} & & 0 & & \frac{h}{2} & & 1 \end{array}$$

$$\Rightarrow \text{Let } N = \frac{n}{2}$$

$$\begin{aligned} \Rightarrow \omega_{n+1} &= \prod_{k=0}^n (x - x_k) = (x - (-Nh)) (x - (-(N-1)h)) \dots (x+h)x(x-h) \dots (x-Nh) \\ &= \prod_{m=-N}^N (x - mh) \\ &= (x - x_{n-1})(x - x_n) \prod_{m=-N}^{N-2} (x - mh) \end{aligned}$$

$$\text{Let } x = rh, \quad r \in (N-1, N)$$

$$\begin{aligned} \Rightarrow \omega_{n+1}(x) &= (x - x_{n-1})(x - x_n) \prod_{m=-N}^{N-2} (rh - mh) \\ &= (x - x_{n-1})(x - x_n) h^{N-1} \prod_{m=-N}^{N-2} (r - m) \end{aligned}$$

$$\text{focus on } \prod_{m=-N}^{N-2} (r - m)$$

$$\text{Since } r \in (N-1, N) \quad \text{for } m = -N, \dots, N-2$$

$$\text{if } m = -N \Rightarrow r - m = r + N \therefore |r - m| \in (2N-1, 2N)$$

$$m = -N+1 \Rightarrow r - m = r + N-1 \therefore |r - m| \in (2N-2, 2N-1)$$

⋮

$$m = N-2 \Rightarrow r - m = r - (N-2) \therefore |r - m| \in (1, 2)$$

$$\Rightarrow \prod_{m=-N}^{N-2} |r - m| = |(r+N)(r+N-1) \dots (r-N-2)| \in (h^{-1}, h!)$$

$$\Rightarrow |\omega_{n+1}(x)| = |(x - x_{n-1})(x - x_n)| h^{N-1} \prod_{m=-N}^{N-2} |r - m|$$

$$\Rightarrow (h^{-1})! h^{N-1} |(x - x_{n-1})(x - x_n)| \leq |\omega_{n+1}(x)| \leq h! h^{N-1} |(x - x_{n-1})(x - x_n)|$$

6. Under the assumptions of Exercise 5, show that $|\omega_{n+1}|$ is maximum if $x \in (x_{n-1}, x_n)$ (notice that $|\omega_{n+1}|$ is an even function).
 [Hint : use (8.74) to prove that $|\omega_{n+1}(x+h)/\omega_{n+1}(x)| > 1$ for any $x \in (0, x_{n-1})$ with x not coinciding with any interpolation node.]

<P.f> define $R(x) = \frac{\omega_{n+1}(x+h)}{\omega_{n+1}(x)}$

first we prove $|R(x)| > 1 \quad \forall x \in (0, x_{n-1})$

$$\omega_{n+1}(x) = \prod_{m=-N}^N (x - mh)$$

$$\omega_{n+1}(x+h) = \prod_{m=-N}^N (x+h-mh)$$

($-N-1, -N, -1, N-1$)
 \nearrow

$$\Rightarrow \frac{\omega_{n+1}(x+h)}{\omega_{n+1}(x)} = \frac{\prod_{m=-N}^N (x+h-mh)}{\prod_{m=-N}^N (x-mh)} = \frac{\prod_{m=-N}^N (x - (m-1)h)}{\prod_{m=-N}^N (x - mh)} \quad \rightarrow (-N, -1, N)$$

$$= \frac{(x - (-N-1)h)}{(x - Nh)} = \frac{x + (N+1)h}{x - Nh}$$

[note: $x_k = (-1 + kh)$ if let $N = \frac{n}{2}$ then $x_n = Nh \Rightarrow x_{n-1} = (N-1)h$]

$$\therefore \forall x \in (0, x_{n-1}) = (0, (N-1)h)$$

$$\Rightarrow x - Nh < (N-1)h - Nh < -h < 0$$

$$x + (N+1)h > (N+1)h > 0$$

$$\therefore |R(x)| = \left| \frac{\omega_{n+1}(x+h)}{\omega_{n+1}(x)} \right| = \left| \frac{x + (N+1)h}{x - Nh} \right| = \frac{x + (N+1)h}{Nh - x} > 1 \quad \because x > 0$$

$$\text{By } \left| \frac{\omega_{n+1}(x+h)}{\omega_{n+1}(x)} \right| > 1 \Rightarrow |\omega_{n+1}(x+h)| > |\omega_{n+1}(x)|$$

$\therefore |\omega_{n+1}|$ is strictly increasing $\forall 0 < x < (N-1)h$

Notice that $|\omega_{n+1}|$ is a even function $\therefore |\omega_{n+1}(-x)| = |\omega_{n+1}(x)|$

$\Rightarrow |\omega_{n+1}|$ is also strictly decreasing $\forall (N+1)h < x < 0$

\therefore the maximum of $|\omega_{n+1}(x)|$ is in $x \in ((N-1)h, Nh) = (x_{n-1}, x_n)$

8. Determine an interpolating polynomial $Hf \in \mathbb{P}_n$ such that

$$(Hf)^{(k)}(x_0) = f^{(k)}(x_0), \quad k = 0, \dots, n,$$

and check that

$$Hf(x) = \sum_{j=0}^n \frac{f^{(j)}(x_0)}{j!} (x - x_0)^j,$$

that is, the Hermite interpolating polynomial on one node coincides with the Taylor polynomial.

<Prf> Let $T_n[f](x) = \sum_{j=0}^n \frac{f^{(j)}(x_0)}{j!} (x - x_0)^j$ be the j -th Taylor polynomial at x_0

$$= \frac{f(x_0)}{0!} + \frac{f'(x_0)}{1!} (x - x_0) + \frac{f''(x_0)}{2!} (x - x_0)^2 + \dots$$

$$\Rightarrow \frac{d^k}{dx^k} T_n[f](x) \Big|_{x=x_0} = \sum_{j=k}^n \frac{f^{(j)}(x_0)}{j!} j(j-1) \dots (j-k+1) (x - x_0)^{j-k} \Big|_{x=x_0} = f^{(k)}(x_0)$$

$$\therefore T_n[f](x) \text{ can be } (Hf)(x)$$

$$\text{claim: } T_n[f](x) = (Hf)(x)$$

$$\therefore T_n[f](x_0) = (Hf)(x_0) = f^{(k)}(x_0) \quad \forall k \leq n \quad \therefore \text{Let } R(x) = T_n[f](x) - (Hf)(x)$$

$$\Rightarrow R^{(k)}(x_0) = T_n^{(k)}[f](x_0) - (Hf)^{(k)}(x_0) = 0 \quad \forall k \leq n$$

\therefore if we take the n -th Taylor polynomial of $R(x)$ at x_0

$$\Rightarrow R(x) = \sum_{i=0}^{n+1} \frac{R^{(i)}(x_0)}{i!} (x - x_0)^i \quad \text{we will find out the coefficient equal 0}$$

for the term degree $\leq n$

$$\text{So } R(x) = S(x) (x - x_0)^{n+1} \quad \text{where } S(x) \text{ is some polynomial}$$

$$\text{but notice that } \deg(R(x)) \leq n \Rightarrow R(x) \equiv 0 \quad \text{hence } T_n(f)(x) = (Hf)(x)_{\mathbb{H}}$$