Hermite Interpolation

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Problem 1. Let $x_0 < x_1, f \in \mathbb{C}^1([x_0, x_1])$, and let $p \in \mathbb{P}_3$ be a cubic polynomial such that:

$$p^{(i)}(x_j) = f^{(i)}(x_j), \quad i = 0, 1, \quad j = 0, 1.$$
 (1)

Show that p exists and is unique. (Hint: for uniqueness, assume that there are two possibilities: $p,q\in\mathbb{P}_3$ such that $p \neq q$. What can you say about the roots of p - q?)

Solution.

Existence:

$$p(t) = p(x_0)\phi_0(t) + p(x_1)\phi_1(t) + p'(x_0)\psi_0(t) + p'(x_1)\psi_1(t)$$
where
$$\phi_0(t) = \frac{(t-x_1)^2[(x_0-x_1)+2(x_0-t)]}{(x_0-x_1)^3}$$

$$\varphi_0(t) = \frac{(x_0 - x_1)^3}{(x_0 - x_1)^3}$$

$$\varphi_0(t) = \frac{(t - x_0)^2 [(x_1 - x_0) + 2(x_1 - t)]}{(x_0 - x_1)^3}$$

$$\phi_1(t) = \frac{(t-x_0)^2[(x_1-x_0)+2(x_1-t)]}{(x_0-x_1)^3}$$

$$\psi_0(t) = \frac{(t-x_0)(t-x_1)^2}{(x_0-x_1)^2}$$

$$\psi_1(t) = \frac{(t-x_0)^2(t-x_1)}{(x_0-x_1)^2}$$

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Uniqueness:

Assume that there are two possibilities: $p, q \in \mathbb{P}_3$ such that $p \neq q$.

By assumption, $p(x_0) = f(x_0)$, $q(x_0) = f(x_0)$. Thus $p(x_0) - q(x_0) = 0$. Thus x_0 is a root of p - q.

By assumption, $p'(x_0) = f'(x_0)$, $q'(x_0) = f'(x_0)$. Thus $p'(x_0) - q'(x_0) = 0$. Thus $(p - q)'(x_0) = 0$. Thus x_0 is a local extremum of p-q.

Similarly, x_1 is a root, and also a local extremum of p-q.

Since $p-q \in \mathbb{P}_3$, p-q has at most 2 local extrema. So x_0 and x_1 are the only two local extremas of p-q. However, x_0 and x_1 are also roots of p-q, so there exists at least 1 local extremum between them. So there is a contradiction.

Therefore, the assumption is false. p is unique.

Problem 2. Prenter: Problem 3, Page 56. Quintic Hermite polynomials p solve the interpolation problem:

$$p^{(i)}(x_j) = f^{(i)}(x_j), \quad i = 0, 1, 2 \quad j = 0, 1.$$
 (2)

Show that p exists and is unique.

Solution.

Assume that $p(x) = a_0 + a_1x + a_2x^2 + a_3x^3 + a_4x^4 + a_5x^5$.

Solving for p is equivalent to solving the following equation.

$$\begin{bmatrix} 1 & x_0 & x_0^2 & x_0^3 & x_0^4 & x_0^5 \\ 1 & x_1 & x_1^2 & x_1^3 & x_1^4 & x_1^5 \\ 0 & 1 & 2x_0 & 3x_0^2 & 4x_0^3 & 5x_0^4 \\ 0 & 1 & 2x_1 & 3x_1^2 & 4x_1^3 & 5x_1^4 \\ 0 & 0 & 2 & 6x_0 & 12x_0^2 & 20x_0^3 \\ 0 & 0 & 2 & 6x_1 & 12x_1^2 & 20x_1^3 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ a_3 \\ a_4 \\ a_5 \end{bmatrix} = \begin{bmatrix} f(x_0) \\ f(x_1) \\ f'(x_0) \\ f'(x_1) \\ f''(x_0) \\ f''(x_1) \end{bmatrix}$$

The determinant of the matrix is $4(x_0 - x_1)^9$. So given $x_0 \neq x_1$, the determinant is not 0. This indicates that the equation is solving and has unique solution.

Therefore, p exists and is unique.

Problem 3. Prenter: Problem 4, Page 60.

- (a) Construct the cardinal basis for the piecewise quintic Hermite polynomials $H_5(\pi)$.
- (b) What is the dimension of $H_5(\pi)$? Prove it.

Solution.

(a) We have that
$$p(x) = f(x_0)H_{00}(x) + f(x_1)H_{01}(x) + f'(x_0)H_{10}(x) + f(x_1)H_{11}(x) + f''(x_0)H_{20}(x) + f''(x_1)H_{21}(x)$$
 where

$$p^{(i)}(x_j) = f^{(i)}(x_j), \quad i = 0, 1, 2 \quad j = 0, 1.$$
 (3)

and the cardinal basis is $\{H_{00}, H_{01}, H_{10}, H_{11}, H_{20}, H_{21}\}.$

We need:

$$H_{00}(x_0) = 1, H_{00}(x_1) = 0, H'_{00}(x_0) = 0, H'_{00}(x_1) = 0, H''_{00}(x_0) = 0, H''_{00}(x_1) = 0.$$

$$H_{01}(x_0) = 0, H_{01}(x_1) = 1, H'_{01}(x_0) = 0, H''_{01}(x_1) = 0, H''_{01}(x_0) = 0, H''_{01}(x_1) = 0.$$

$$H_{10}(x_0) = 0, H_{10}(x_1) = 0, H'_{10}(x_0) = 1, H'_{10}(x_1) = 0, H''_{10}(x_0) = 0, H''_{10}(x_1) = 0.$$

$$H_{11}(x_0) = 0, H_{11}(x_1) = 0, H'_{11}(x_0) = 0, H'_{11}(x_1) = 1, H''_{11}(x_0) = 0, H''_{11}(x_1) = 0.$$

$$H_{20}(x_0) = 0, H_{20}(x_1) = 0, H''_{20}(x_0) = 0, H''_{20}(x_1) = 0, H''_{20}(x_0) = 1, H''_{20}(x_1) = 0.$$

$$H_{21}(x_0) = 0, H_{21}(x_1) = 0, H''_{21}(x_0) = 0, H''_{21}(x_1) = 0, H''_{21}(x_0) = 0, H''_{21}(x_1) = 1.$$

The above is hard to solve, so we use the following method:

Assume that $p(x) = a_0 + a_1x + a_2x^2 + a_3x^3 + a_4x^4 + a_5x^5$.

We know:

$$\begin{bmatrix} 1 & x_0 & x_0^2 & x_0^3 & x_0^4 & x_0^5 \\ 1 & x_1 & x_1^2 & x_1^3 & x_1^4 & x_1^5 \\ 0 & 1 & 2x_0 & 3x_0^2 & 4x_0^3 & 5x_0^4 \\ 0 & 1 & 2x_1 & 3x_1^2 & 4x_1^3 & 5x_1^4 \\ 0 & 0 & 2 & 6x_0 & 12x_0^2 & 20x_0^3 \\ 0 & 0 & 2 & 6x_1 & 12x_1^2 & 20x_1^3 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ a_3 \\ a_4 \\ a_5 \end{bmatrix} = \begin{bmatrix} f(x_0) \\ f(x_1) \\ f'(x_0) \\ f'(x_1) \\ f''(x_0) \\ f''(x_1) \end{bmatrix}$$

So

$$\begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ a_3 \\ a_4 \\ a_5 \end{bmatrix} = \begin{bmatrix} 1 & x_0 & x_0^2 & x_0^3 & x_0^4 & x_0^5 \\ 1 & x_1 & x_1^2 & x_1^3 & x_1^4 & x_1^5 \\ 0 & 0 & 1 & 2x_1 & 3x_1^2 & 4x_0^3 & 5x_0^4 \\ 0 & 0 & 2 & 6x_1 & 12x_0^2 & 20x_0^3 \\ 0 & 0 & 2 & 6x_1 & 12x_0^2 & 20x_0^3 \\ 0 & 0 & 2 & 6x_1 & 12x_0^3 & 20x_1^3 \end{bmatrix} \begin{bmatrix} f'(x_1) \\ f''(x_1) \\ f''(x_0) \\ 0 & 0 & 2 & 6x_1 & 12x_0^3 & 20x_1^3 \end{bmatrix} \begin{bmatrix} f''(x_1) \\ f''(x_0) \\ (x_0-x_1)^3 & \frac{x_0^2x_1^2(x_2-x_2)x_1^2(x_0-x_2$$

Problem 4. Consider the quintic Hermite interpolation problem on $[x_0, x_1]$ for the function f(x) =

Thus, $\sum_{i=0}^{2} \sum_{j=0}^{n} H_{ij}(x_0) = 1 \neq 0$.

Therefore, H_{ij} 's are linearly independent.

 $x^8 - 1$. That is, find $p(x) = \alpha_0 + \alpha_1 x + \alpha_2 x^2 + \alpha_3 x^3 + \alpha_4 x^4 + \alpha_5 x^5$ such that $p(x_i) = f(x_i)$, $p'(x_i) = f'(x_i)$, and $p''(x_i) = f''(x_i)$ (i = 0, 1):

- 1. Compute p(x) by solving the "Vandermonde system" for this interpolation problem (i.e., solving $V\alpha = f$ for α and write p in the monomial basis).
- 2. Compute p(x) in the cardinal basis. (Hint: use the result of part (b) of Problem 3 in this homework).
- 3. Estimate $\max_{x_0 \le x \le x_1} |f(x) p(x)|$. Let $x_0 = 0$ and $x_1 = h$, and rewrite expression in terms of h. Do the same but with $x_0 = 1$ and $x_1 = 1 + h$. As $h \to 0$, which expression goes to zero faster? What can you conclude?
- 4. Let p(x) be the degree 3 Lagrange interpolant for this problem (with uniformly spaced nodes). Solve the previous problem but for this choice of p. What do you observe and what can you conclude?

Solution.

$$\begin{array}{l} \mathrm{So}\; p(x) = -6x_0^5x_1^3 - 9x_0^4x_1^4 - 6x_0^3x_1^5 - 1 + [x_0^2x_1^2(18x_0^3 + 42x_0^2x_1 + 42x_0x_1^2 + 18x_1^3)]x + [-2x_0x_1(9x_0^4 + 36x_0^3x_1 + 50x_0x_1 + 36x_0x_1^3 + 9x_1^4)]x^2 + [6x_0^5 + 54x_0^4x_1 + 108x_0^3x_1^2 + 108x_0^2x_1^3 + 54x_0x_1^4 + 6x_1^5]x^3[-15x_0^4 - 54x_0^3x_1 - 72x_0^2x_1^2 - 54x_0x_1^3 - 15x_1^4]x^4 + [10x_0^3 + 18x_0^2x_1 + 18x_0x_1^2 + 10x_1^3]x^5 \end{array}$$

2. The result of part (b) of Problem 3 gives the cardinal basis $\{H_{00}, H_{01}, H_{10}, H_{11}, H_{20}, H_{21}\}$ where

The result of part (b) of Problem 3 gives the cardinal basis
$$\{H_{00}, H_{00} = 1 - \frac{(x-x_0)^3}{(x_1-x_0)^3} + 3\frac{(x-x_0)^3(x-x_1)}{(x_1-x_0)^4} - 6\frac{(x-x_0)^3(x-x_1)^2}{(x_1-x_0)^5}$$

$$H_{01} = \frac{(x-x_0)^3}{(x_1-x_0)^3} - 3\frac{(x-x_0)^3(x-x_1)}{(x_1-x_0)^4} + 6\frac{(x-x_0)^3(x-x_1)^2}{(x_1-x_0)^5}$$

$$H_{10} = \frac{(x_1-x_0)^4(x-x_1) - (x_1-x_0)^2(x-x_0)^3 + 2(x_1-x_0)(x-x_0)^3(x-x_1) - 3(x-x_0)^3(x-x_1)^3}{(x_1-x_0)^4}$$

$$H_{11} = \frac{(x_1-x_0)(x-x_0)^3(x-x_1) - 3(x-x_0)^3(x-x_1)^2}{(x_1-x_0)^4}$$

$$H_{20} = \frac{-2(x-x_0)(x-x_1)^3 - 3(x-x_0)^2(x-x_1)^2}{2(x_1-x_0)^3}$$

$$H_{21} = \frac{2(x-x_0)^3(x-x_1) + 3(x-x_0)^2(x-x_1)^2}{2(x_1-x_0)^3}$$

And we know that

$$f(x_0) = x_0^8 - 1$$

$$f(x_1) = x_1^8 - 1$$

$$f'(x_0) = 8x_0^7$$

$$f'(x_1) = 8x_1^7$$

$$f''(x_0) = 56x_0^6$$

$$f''(x_1) = 56x_1^6.$$

So
$$p(x) = \left[1 - \frac{(x-x_0)^3}{(x_1-x_0)^3} + 3\frac{(x-x_0)^3(x-x_1)}{(x_1-x_0)^4} - 6\frac{(x-x_0)^3(x-x_1)^2}{(x_1-x_0)^5}\right] \cdot (x_0^8 - 1) + \left[\frac{(x-x_0)^3}{(x_1-x_0)^3} - 3\frac{(x-x_0)^3(x-x_1)}{(x_1-x_0)^4} + 6\frac{(x-x_0)^3(x-x_1)^2}{(x_1-x_0)^5}\right] \cdot (x_1^8 - 1) + \frac{(x_1-x_0)^4(x-x_1) - (x_1-x_0)^2(x-x_0)^3 + 2(x_1-x_0)(x-x_0)^3(x-x_1) - 3(x-x_0)^3(x-x_1)^3}{(x_1-x_0)^4} \cdot 8x_0^7 + \frac{(x_1-x_0)(x-x_0)^3(x-x_1) - 3(x-x_0)^3(x-x_1)^2}{(x_1-x_0)^4} \cdot 8x_1^7 + \frac{-2(x-x_0)(x-x_1)^3 - 3(x-x_0)^2(x-x_1)^2}{2(x_1-x_0)^3} \cdot 56x_0^6 + \frac{2(x-x_0)^3(x-x_1) + 3(x-x_0)^2(x-x_1)^2}{2(x_1-x_0)^3} \cdot 56x_1^6.$$

3. $f(x) = x^8 - 1$, $f'(x) = 8x^7$, $f''(x) = 56x^6$, $f^{(3)}(x) = 336x^5$, $f^{(4)}(x) = 1680x^4$, $f^{(5)}(x) = 6720x^3$, $f^{(6)}(x) = 6720x^4$ $20160x^2$

$$|f(x) - p(x)| = \frac{f^{(6)(\xi)}}{6!}(x - x_0)^3(x - x_1)^3 = 28\xi^2(x - x_0)^3(x - x_1)^3 \text{ where } \xi \in [x_0, x_1].$$

When
$$x_0 = 0, x_1 = h$$
, $\max_{x_0 \le x \le x_1} |f(x) - p(x)| = \max_{x_0 \le x \le x_1} 28h^2x^3(x - h)^3 = 28h^2(\frac{h}{2})^6 = \frac{7}{16}h^8$.

When
$$x_1 = 0$$
, $x_1 = 1 + h$, $\max_{x_0 \le x \le x_1} |f(x) - p(x)| = \max_{x_0 \le x \le x_1} 28(1 + h)^2(x - 1)^3(x - 1 - h)^3 = \frac{7}{16}(1 + h)^2(\frac{h}{2})^6 = \frac{7}{16}h^6(1 + h)^2$.

The first expression goes to zero faster.

4.
$$|f(x) - p(x)| = \frac{f^{(4)}(\xi)}{4!}(x - x_0)(x - x_a)(x - x_b)(x - x_1) = 1680\xi^4(x - x_0)(x - x_a)(x - x_b)(x - x_1)$$

where $\xi \in [x_0, x_1]$.

When
$$x_0 = 0, x_1 = h$$
, $\max_{x_0 \le x \le x_1} |f(x) - p(x)| = 1680h^4(\frac{h}{2})^2(\frac{h}{6})^2 = \frac{35}{3}h^8$.

When
$$x_0 = 1$$
, $x_1 = 1 + h$, $\max_{x_0 \le x \le x_1} |f(x) - p(x)| = 1680(1 + h)^4(\frac{h}{2})^2(\frac{h}{6})^2 = \frac{35}{3}h^4(1 + h)^4$.

The first expression goes to zero faster.