

Homework 1

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1. P45 5: We have 3 points: $(x_i, f(x_i)) = (81, 9), (100, 10), (121, 11), i = 0, 1, 2$. So we construct a quadratic polynomial (Lagrange):

$$L_2(x) = l_0(x)f(x_0) + l_1(x)f(x_1) + l_2(x)f(x_2),$$

where

$$\begin{aligned}l_0(x) &= \frac{(x-100)(x-121)}{(81-100)(81-121)} = \frac{(x-100)(x-121)}{760}, \\l_1(x) &= \frac{(x-81)(x-121)}{(100-81)(100-121)} = -\frac{(x-81)(x-121)}{399}, \\l_2(x) &= \frac{(x-81)(x-100)}{(121-81)(121-100)} = \frac{(x-81)(x-100)}{840}.\end{aligned}$$

Let $x = 105$, we can calculate:

$$\begin{aligned}f(105) \approx L_2(105) &= 9 \cdot \frac{(105-100)(105-121)}{760} - 10 \cdot \frac{(105-81)(105-121)}{399} + 11 \cdot \frac{(105-81)(105-100)}{840} \\&= 10.24812.\end{aligned}$$

According to the error in polynomial interpolation :

$$f(x) - L_2(x) = \frac{f^{(3)}(\xi_x)}{3!}(x-81)(x-100)(x-121),$$

and $f(x) = \sqrt{x} \Rightarrow f^{(3)}(x) = \frac{3}{8}x^{-\frac{5}{2}}$, which is monotonically decreasing in $[81, 121]$, the maximum is obtained when $x=81$, which is $6.350658 \cdot 10^{-6}$.

As a result, the bound of absolute error is

$$|f(x) - L_2(x)| \leq \left| \frac{6.350658 \cdot 10^{-6}}{6} \cdot (105-81) \cdot (105-100) \cdot (105-121) \right| = 0.002032211.$$

We know that $\sqrt{105} = 10.24695$, the real error is $10.24695 - 10.24812 = -0.00117$.

2. P45 7

- (1) The interpolation polynomial in Newton's form is

$$N_3(x) = f(4) + f[1, 4](x - 4) + f[1, 3, 4](x - 4)(x - 1) + f[1, 2, 3, 4](x - 4)(x - 1)(x - 3).$$

To be specific,

$$\begin{aligned} N_3(x) &= 1 + 2(x - 4) + (x - 4)(x - 1) - (x - 4)(x - 1)(x - 3) \\ &= -x^3 + 9x^2 - 22x + 9 \end{aligned}$$

- (2) We know that $f(2) = N_3(2) = -7$ and $f[1, 2, 3, 4] = \frac{f[1, 3, 4] - f[2, 3, 4]}{1 - 2}$, so we have

$$f[2, 3, 4] = f[1, 3, 4] + f[1, 2, 3, 4] = 0$$

3. P45 12 The divided-difference table used for constructing the Hermite interpolation polynomial is as follow:

z_i	$f(z_i)$	$f[z_{i-1}, z_i]$	$f[z_{i-2}, z_{i-1}, z_i]$
3	5		
5	15	5	
5	15	7	1

The polynomial is:

$$H(x) = 5 + 5(x - 3) + (x - 3)(x - 5) = x^2 - 3x + 5.$$

So $f(3.7) \approx H(3.7) = 7.59$.

And the error term is $f(x) - H(x) = \frac{f^{(3)}(\xi_x)}{3!}(x - 3)(x - 5)^2, \xi_x \in [3, 5]$.