COMPUTER SCIENCE 349A

Handout Number 20

EXAMPLES: LAGRANGE INTERPOLATING POLYNOMIAL

1. The case n = 1 is called linear interpolation, and consists of constructing a straight line through 2 points $(x_0, y_0) = (x_0, f(x_0))$ and $(x_1, y_1) = (x_1, f(x_1))$.

$$L_0(x) = \frac{x - x_1}{x_0 - x_1}$$
 and $L_1(x) = \frac{x - x_0}{x_1 - x_0}$

and thus

$$P(x) = \frac{x - x_1}{x_0 - x_1} f(x_0) + \frac{x - x_0}{x_1 - x_0} f(x_1) .$$

Note that P(x) is clearly a linear (first order) polynomial in the variable x, and that

$$P(x_0) = f(x_0)$$
 and $P(x_1) = f(x_1)$,

which verifies that P(x) is the desired interpolating polynomial.

2. A complete elliptic integral is defined by

$$K(k) = \int_{0}^{\pi/2} \frac{dz}{\sqrt{1 - k^2 \sin^2 z}} .$$

The following values can be obtained from numerical tables:

$$\frac{\sin^{-1} k}{65^{\circ}}$$
 $\frac{2.3088}{66^{\circ}}$
 $\frac{2.3439}{67^{\circ}}$
 $\frac{2.3809}{67^{\circ}}$

Construct the quadratic (order n = 2) interpolating polynomial for this data, and use it to estimate the value of K(k) when $\sin^{-1} k = 65.5^{\circ}$.

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SOLUTION: with $x_0 = 65$, $x_1 = 66$ and $x_2 = 67$, we obtain

$$P(x) = \frac{(x-66)(x-67)}{(65-66)(65-67)}(2.3088) + \frac{(x-65)(x-67)}{(66-65)(66-67)}(2.3439) + \frac{(x-65)(x-66)}{(67-65)(67-66)}(2.3809)$$

and evaluating this at x = 65.5 gives the following approximation to K(k) when $\sin^{-1}(k) = 65.5$:

$$P(65.5) = 2.3261$$
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