

Vandermonde interpolation approach

 ${\bf Canonical\ name} \quad {\bf Van dermonde Interpolation Approach}$

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Entry type Definition Classification msc 65D05 Classification msc 41A05 The Vandermonde approach for interpolation is when we wish to determine the interpolating polynomial $p(x) = a_0 + a_1x + a_2x^2 + \ldots + a_nx^n$ for the n+1 points (x_i, y_i) , $i = 0, 1, \ldots, n$ by forming the equations $y_i = a_0 + a_1x_i + a_2x_2^2 + \ldots + a_nx_n^n$ for $i = 0, 1, \ldots, n$, and solving for the unknown coefficients a_0, a_1, \ldots, a_n .

The system of equations can be written by using matrices Y = XA where X is a Vandermonde matrix.