

Find the 1st two Lagrange basis functions for the four points:

$$(-2, 1), (1, 3), (3, 2), (4, -1).$$

$$\begin{aligned} L_1(x) &= \frac{(x-x_2)(x-x_3)(x-x_4)}{(x_1-x_2)(x_1-x_3)(x_1-x_4)} = \frac{(x-1)(x-3)(x-4)}{(-2-1)(-2-3)(-2-4)} \\ &= \frac{(x-1)(x-3)(x-4)}{(-3)(-5)(-6)} = \frac{(x-1)(x-3)(x-4)}{-90} \end{aligned}$$

$$\begin{aligned} L_2(x) &= \frac{(x-x_1)(x-x_3)(x-x_4)}{(x_2-x_1)(x_2-x_3)(x_2-x_4)} = \frac{(x-(-2))(x-3)(x-4)}{(1-(-2))(1-3)(1-4)} \\ &= \frac{(x+2)(x-3)(x-4)}{(1+2)(1-3)(1-4)} \end{aligned}$$

$$\begin{aligned} p(x) &= y_1 L_1(x) + y_2 L_2(x) + y_3 L_3(x) + y_4 L_4(x) \\ &= L_1(x) + 3L_2(x) + 2L_3(x) - L_4(x) \end{aligned}$$

is the resulting Lagrange polynomial

Hermite Interpolation

Fit a cubic function $p(x) = a + bx + cx^2 + dx^3$
given "Hermite data" at 2 points:

$$\begin{array}{l} p(x_1) = y_1 \\ p(x_2) = y_2 \end{array} \left. \vphantom{\begin{array}{l} p(x_1) = y_1 \\ p(x_2) = y_2 \end{array}} \right\} \text{values}$$

$$\begin{array}{l} p'(x_1) = s_1 \\ p'(x_2) = s_2 \end{array} \left. \vphantom{\begin{array}{l} p'(x_1) = s_1 \\ p'(x_2) = s_2 \end{array}} \right\} \text{slopes}$$

Find $p'(x)$ by differentiating:

$$p'(x) = b + 2cx + 3dx^2$$

Plug in values & slopes to get 4 eq's for the 4 unknown coefficients. Solve the system, that's it.

Example of Hermite interpolation.

$$\begin{array}{ll} p(0) = 0 & p'(0) = 1 \\ p(1) = 3 & p'(1) = 0 \end{array}$$

What are the 4 equations?

$$p(0) = 0 = a \Rightarrow a = 0$$

$$p'(0) = 1 = b + 2c(0) + 3d(0)^2 \Rightarrow b = 1$$

$$p(1) = 3 = a + b + c + d$$

$$p'(1) = 0 = b + 2c + 3d$$

Solving gives $p(x) = x + 7x^2 - 5x^3$