

Math 105B
Computer Assignment 2
Due Friday 1/18, 10pm

The aim of this lab is to write a function to compute the Newton forward divided differences and then to use the divided differences to compute a Lagrange interpolating polynomial.

The algorithm for Newton's divided difference formula is:

INPUT $X = (x_0, \dots, x_n)$, $Y = (f(x_0), \dots, f(x_n)) = (F_{0,0}, F_{1,0}, \dots, F_{n,0})$

OUTPUT $F_{i,j} = f[x_{i-j}, \dots, x_i]$, the divided differences

and the Lagrange interpolating polynomial is $P_n(x) = F_{0,0} + \sum_{i=1}^n F_{i,i} \prod_{j=1}^{i-1} (x - x_j)$

STEP 1. For $i=1, 2, \dots, n$
 For $j=1, 2, \dots, i$
 $F_{i,j} = \frac{F_{i,j-1} - F_{i-1,j-1}}{x_i - x_{i-j}}$
 end
 end
 end

STEP 2. OUTPUT $F_{i,j} = f[x_{i-j}, \dots, x_i]$
 STOP

- (1). Write a matlab routine called homework2.m that calls a function that you write to compute the Newton's divided difference formula.
- (2). Use the function to interpolate the tabular function given below at the point $x=0.05$.

x	$f(x)$
0.0	-6.0
0.1	-5.89483
0.3	-5.65014
0.6	-5.17788
1.0	-4.28172

What is your estimate of the error of using the fourth degree Lagrange interpolating

polynomial? Justify your answer.

(3) Add the point $x=1.1$, $f(1.1)=-3.99583$ to the table, and construct the interpolating polynomial of degree 5. Evaluate the Lagrange polynomial at $x=1.05$. What is your estimate of the error? Justify your answer.