

Exercise Report-1

For

INF 4140/9140 -Numerical Analysis

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Exercise 4.1.1:

The interpolation problem in P_n leads to a linear system $V'c = f$, where V is a Vandermonde matrix. Write down the expression for the element v_{ij} :

Answer:

$$\text{The Vandermonde matrix: } V_n = \begin{bmatrix} 1 & 1 & \dots & 1 \\ X_1 & X_2 & \dots & X_n \\ \vdots & \vdots & \ddots & \vdots \\ X_1^{n-1} & X_2^{n-1} & \dots & X_n^{n-1} \end{bmatrix}$$

Exercise 4.1.3:

What is meant by a triangle family $q_1(x), q_2(x), \dots, q_n(x)$ of polynomials? Are all such families a basis for P_n ?

Answer:

A triangle family of polynomials means a sequence of polynomials form a triangular matrix S .

$$q_1(x) = S_{11},$$

$$q_2(x) = S_{12} + S_{22}x,$$

$$q_3(x) = S_{13} + S_{23}x + S_{33}x^2$$

...

$$q_n(x) = S_{1n} + S_{2n}x + S_{3n}x^2 + \dots + S_{nn}x^{n-1}$$

for any j , $P_j(x) = x^{j-1}$ can be expressed recursively and uniquely as linear combinations of $q_1(x), \dots, q_j(x)$ by inverse transformation. Thus every triangle family is a basis for P_m .

Exercise 4.1.5:

What good effects can be achieved by using over determination in polynomial interpolation?

Answer:

The over determination in polynomial interpolation can be used to (1) reduce the effect of random or irregular errors in the values of function. (2) give the polynomial a smoother behavior between the grid points.

Problems and Computer Exercises

Exercise 4.1.1 (a):

Plots Display:

Remarks:

For the display purpose, the 0 in difference has been replaced with the 1e-20 to avoid the 'infinite' in the logarithm display.

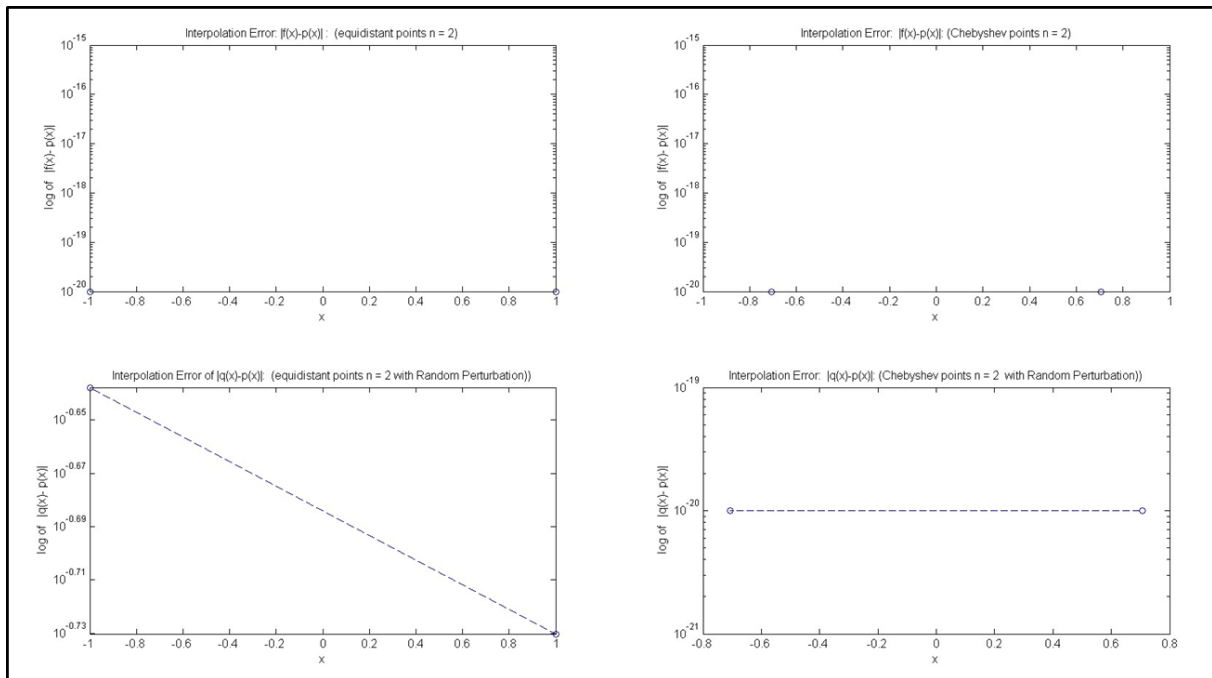


Figure1. Interpolation of function, with equidistant points and Chebyshev points, $n = 2$

Top-Left: $|f(x)-p(x)|$: (equidistant points). **Top-right:** $|f(x)-p(x)|$: (Chebyshev points).

Bot-Left: $|q(x)-p(x)|$: (equidistant points). **Bot-right:** $|q(x)-p(x)|$: (Chebyshev points).

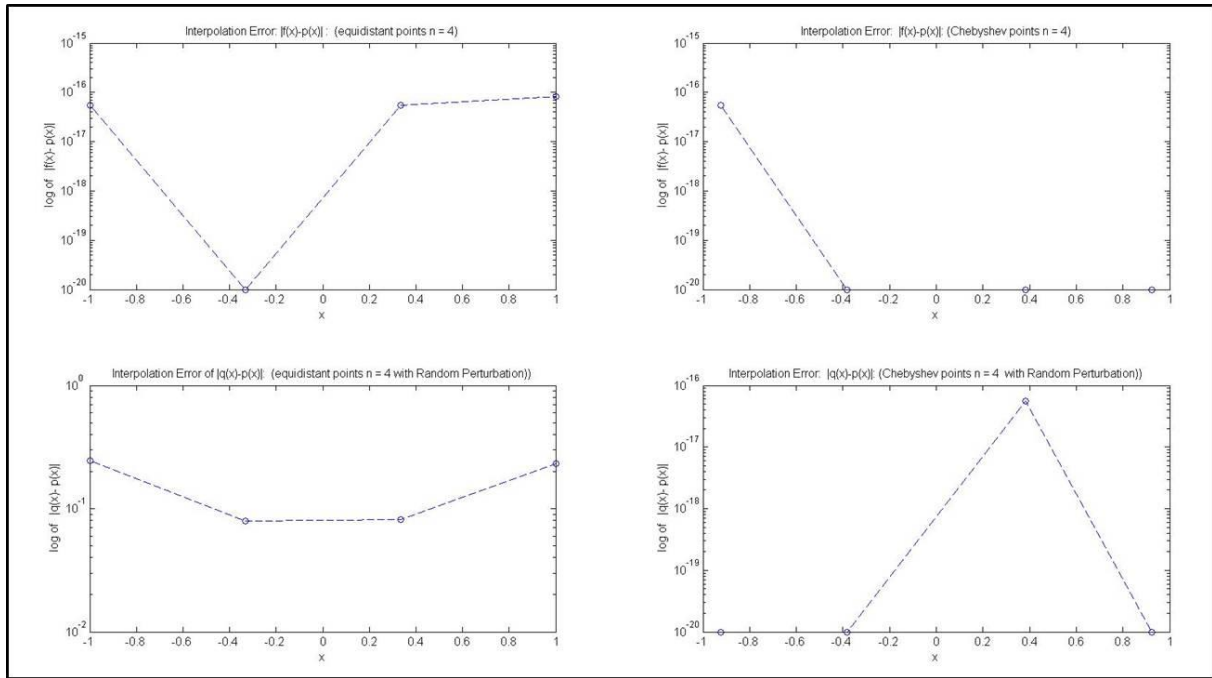


Figure2. Interpolation of function, with equidistant points and Chebyshev points, $n=4$

Top-Left: $|f(x)-p(x)|$: (equidistant points). **Top-right:** $|f(x)-p(x)|$: (Chebyshev points).

Bot-Left: $|q(x)-p(x)|$: (equidistant points). **Bot-right:** $|q(x)-p(x)|$: (Chebyshev points).

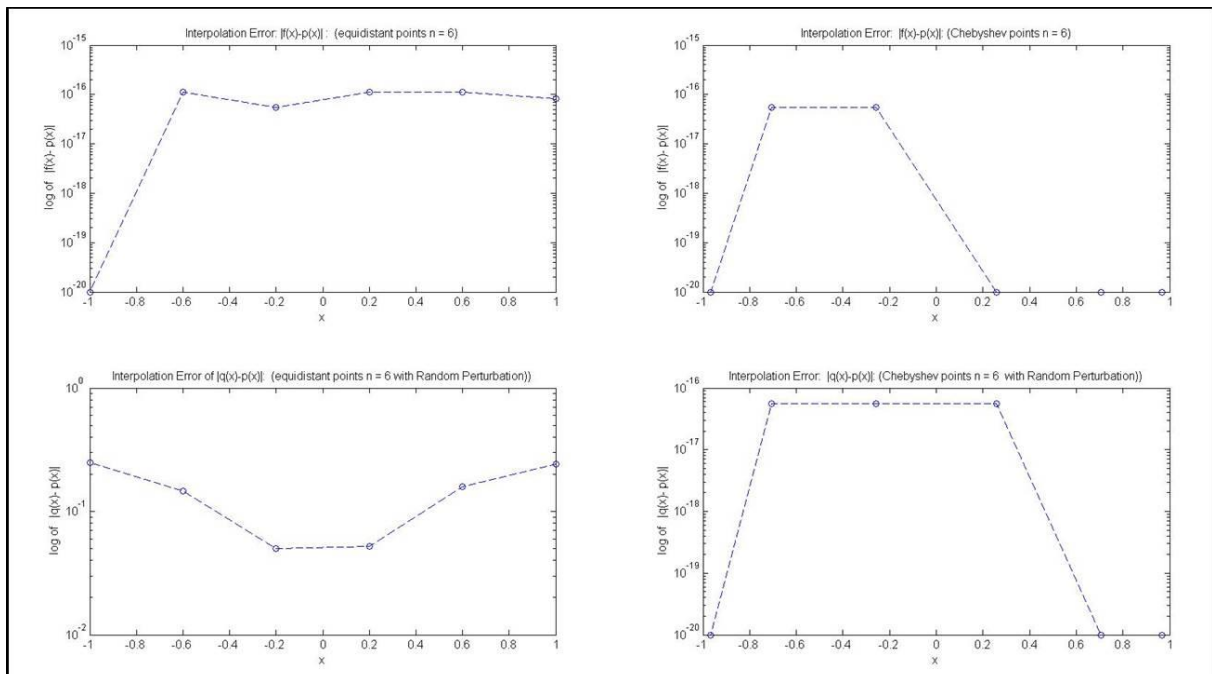


Figure3. Interpolation of function, with equidistant points and Chebyshev points, $n=6$

Top-Left: $|f(x)-p(x)|$: (equidistant points). **Top-right:** $|f(x)-p(x)|$: (Chebyshev points).

Bot-Left: $|q(x)-p(x)|$: (equidistant points). **Bot-right:** $|q(x)-p(x)|$: (Chebyshev points).

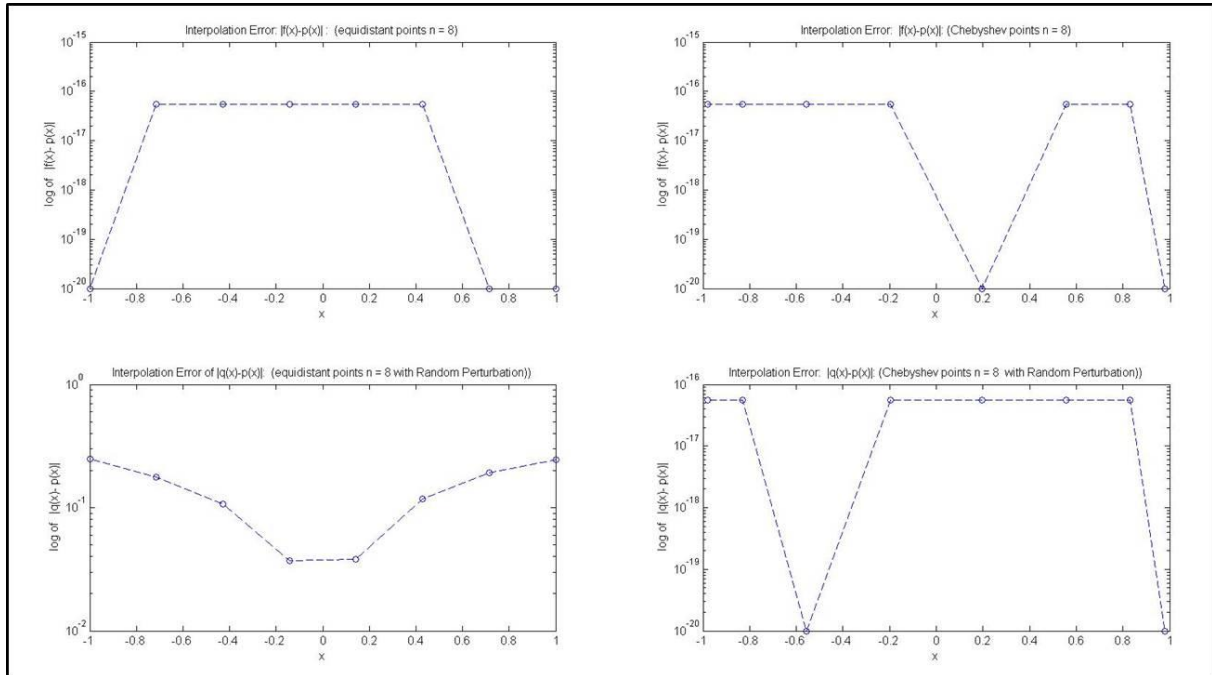


Figure4. Interpolation of function, with equidistant points and Chebyshev points, $n=8$

Top-Left: $|f(x)-p(x)|$: (equidistant points). **Top-right:** $|f(x)-p(x)|$: (Chebyshev points).

Bot-Left: $|q(x)-p(x)|$: (equidistant points). **Bot-right:** $|q(x)-p(x)|$: (Chebyshev points).

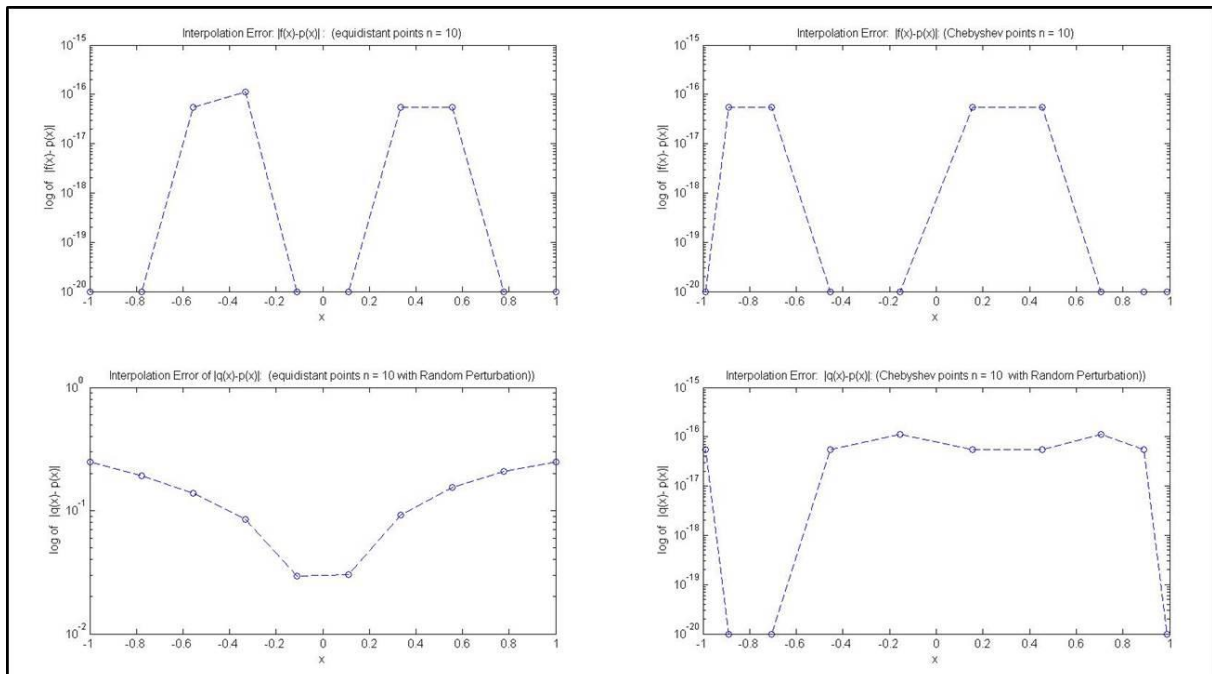


Figure5. Interpolation of function, with equidistant points and Chebyshev points, $n=10$

Top-Left: $|f(x)-p(x)|$: (equidistant points). **Top-right:** $|f(x)-p(x)|$: (Chebyshev points).

Bot-Left: $|q(x)-p(x)|$: (equidistant points). **Bot-right:** $|q(x)-p(x)|$: (Chebyshev points).

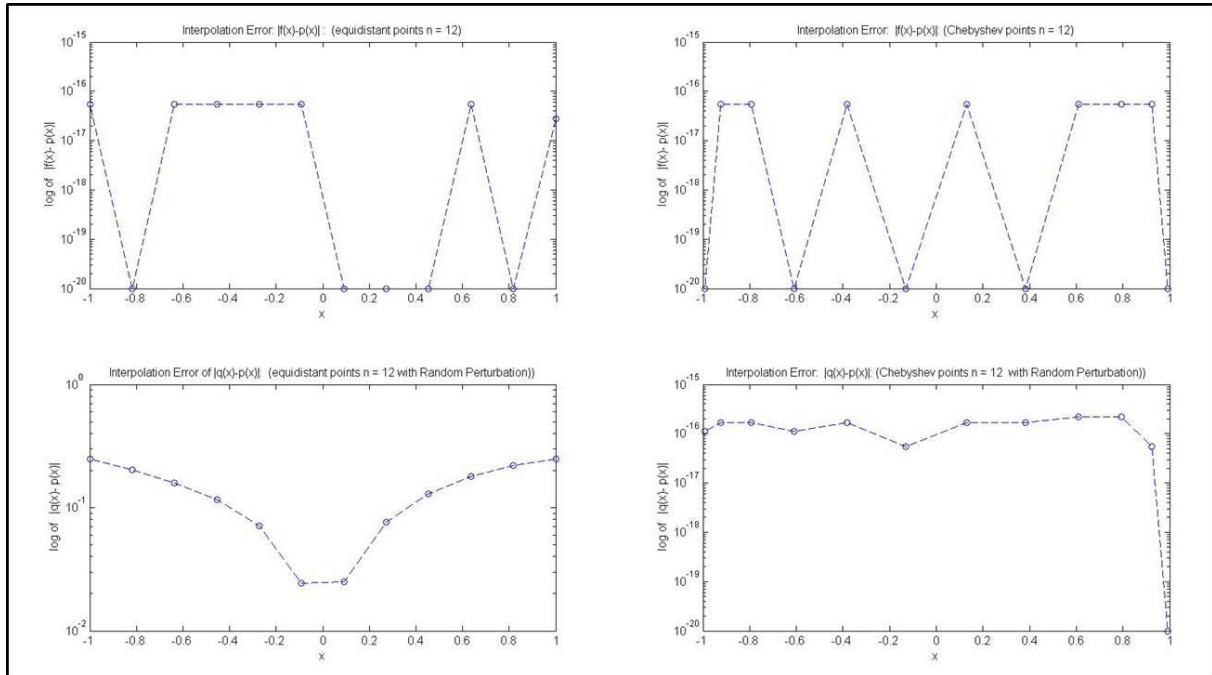


Figure6. Interpolation of function, with equidistant points and Chebyshev points, $n=12$

Top-Left: $|f(x)-p(x)|$: (equidistant points). **Top-right:** $|f(x)-p(x)|$: (Chebyshev points).

Bot-Left: $|q(x)-p(x)|$: (equidistant points). **Bot-right:** $|q(x)-p(x)|$: (Chebyshev points).

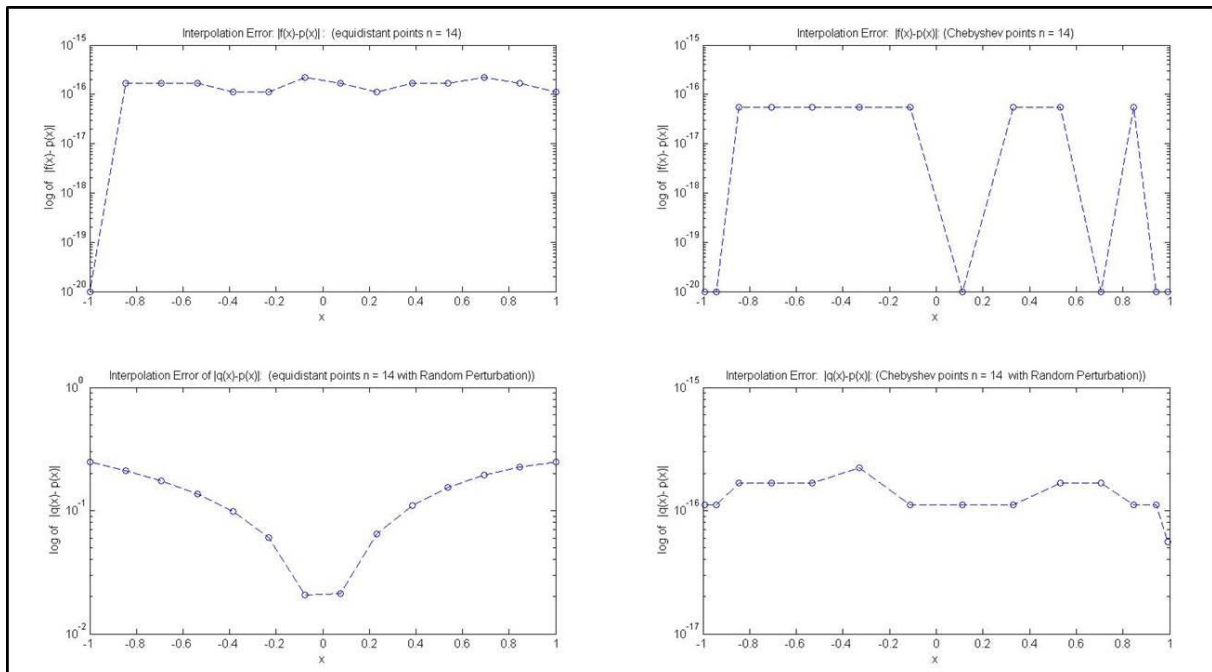


Figure7. Interpolation of function, with equidistant points and Chebyshev points, $n=14$

Top-Left: $|f(x)-p(x)|$: (equidistant points). **Top-right:** $|f(x)-p(x)|$: (Chebyshev points).

Bot-Left: $|q(x)-p(x)|$: (equidistant points). **Bot-right:** $|q(x)-p(x)|$: (Chebyshev points).

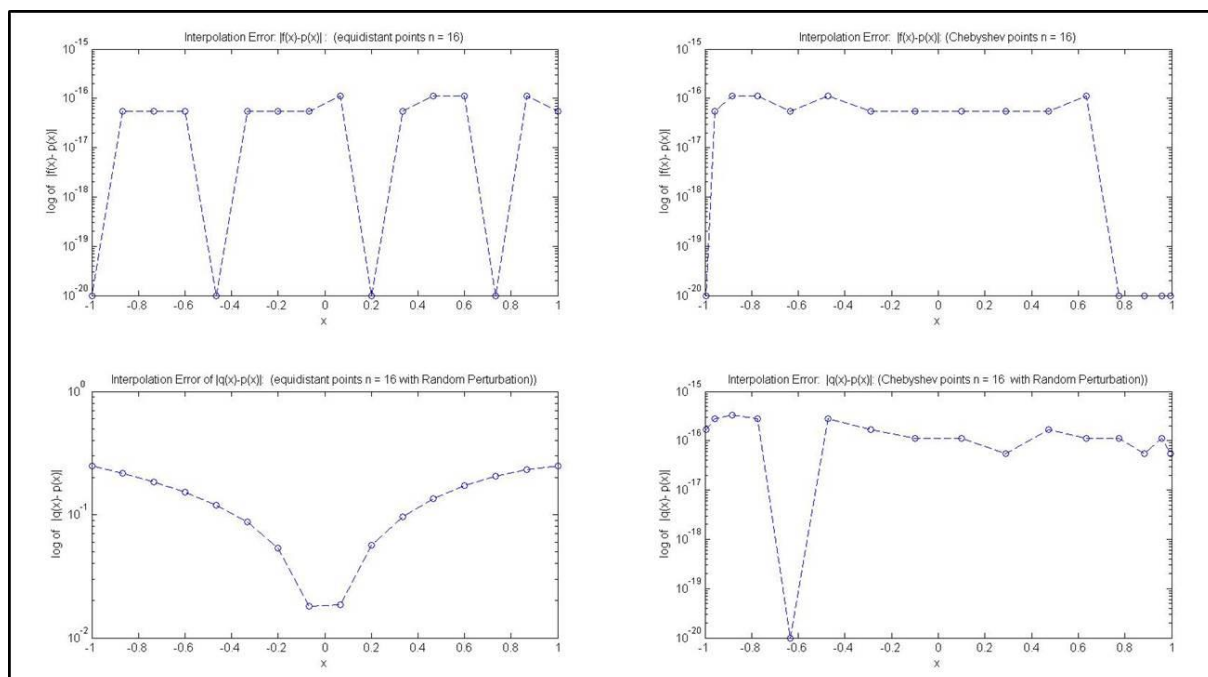


Figure8. Interpolation of function, with equidistant points and Chebyshev points, $n=16$

Top-Left: $\|f(x)-p(x)\|$: (equidistant points). **Top-right:** $\|f(x)-p(x)\|$: (Chebyshev points).

Bot-Left: $\|q(x)-p(x)\|$: (equidistant points). **Bot-right:** $\|q(x)-p(x)\|$: (Chebyshev points).

Exercise 4.1.1 (b):

Plots Display:

Remarks:

The random function $y = \sin(x \cdot \pi)$, $x = [-1, 1]$ is used for this test.

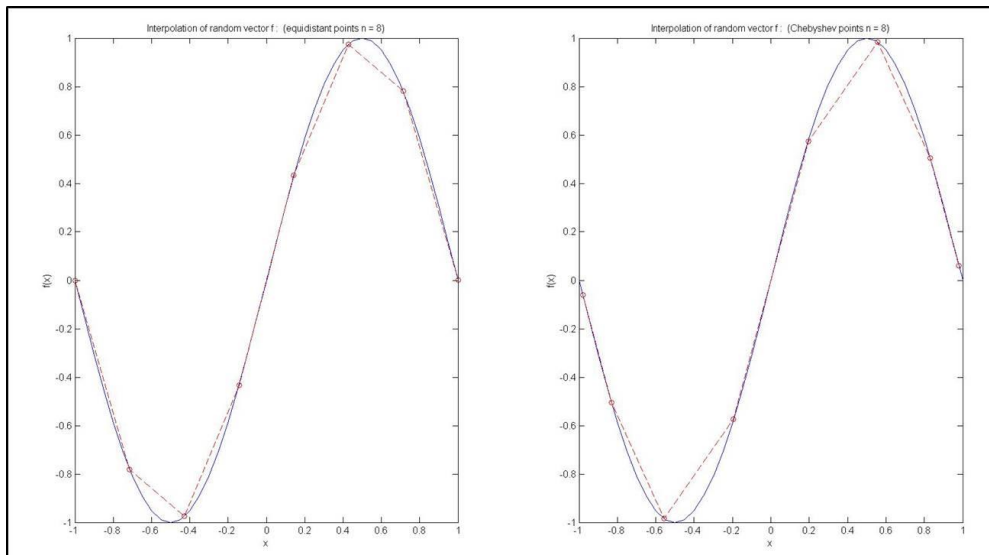


Figure9. Interpolation of random function, with equidistant points and Chebyshev points, $n = 8$

Left: Display of $f(x)$ and $P(x)$ (equidistant points). **Right:** Display of $f(x)$ and $P(x)$ (Chebyshev points).

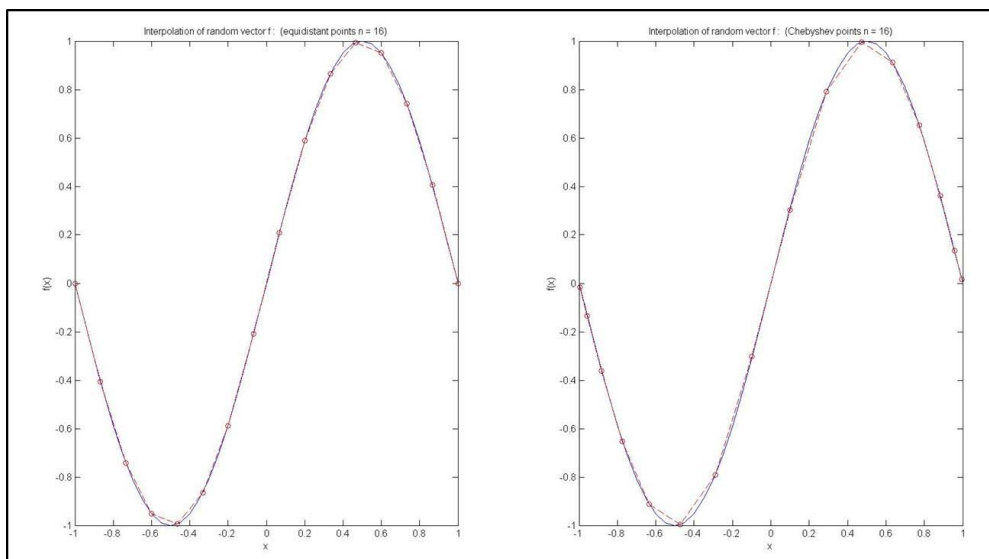


Figure10. Interpolation of random function, with equidistant points and Chebyshev points, $n = 16$

Left: Display of $f(x)$ and $P(x)$ (equidistant points). **Right:** Display of $f(x)$ and $P(x)$ (Chebyshev points)