

ACS234

Maths and Data Modelling

Tutorial
Wednesday 1pm LT04

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<https://github.com/ineskris/ACS234>

Done in Lecture (week 1 - week 3)

- Polynomials
- Ill-conditioning
- Lagrange
- Newton

Polynomial Interpolation

$$f(x) = a_1x^n + a_2x^{n-1} + \dots + a_{n+1}$$

n points \rightarrow $n-1$ = min order of the polynomial

Exercise 1 - Can you find the polynomial function that goes through these 3 points ?

a)

x	0	1	2
f(x)	0	4	0

b)

x	0	1	2
f(x)	2	1	0

Exercise 1bis - Polynomial function ?

x	0	10	20	30
f(x)	-250	0	50	-100

Exercise 1 - Solution

a) $f(x) = -4x^2 + 8x$

b) $f(x) = -x + 2$

1bis) $f(x) = -x^2 + 35x - 250$

Lagrange Interpolation

$$P_2(x) = y_0L_0(x) + y_1L_1(x) + y_2L_2(x)$$

$$L_0(x) = \frac{(x - x_1)(x - x_2)}{(x_0 - x_1)(x_0 - x_2)}$$

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Exercise 2 - Construct $P_2(x)$ from the data points

a) $(0, -1)$; $(1, -1)$; $(2, 7)$.

Exercise 2bis - Use the Lagrange Polynomial to find the unique polynomial of degree 3 that agrees with the following data :

x	-1	0	1	2
f(x)	3	-4	5	-6

Exercise 2 solution

$$P_2(x) = (-1)\frac{(x-1)(x-2)}{2} + (-1)\frac{(x)(x-2)}{-1} + 7\frac{x(x-1)}{2} = \frac{-1}{2}(x-1)(x-2) + x(x-2) + \frac{7}{2}x(x-1)$$

Exercise 2bis guided solution

We must have $p_3(-1) = 3$ $p_3(0) = -4$ $p_3(2) = -6$

We construct the Lagrange polynomials $\{\mathcal{L}_{3,j}(x)\}_{j=0}^3$

$$\mathcal{L}_{n,j}(x) = \prod_{i=0, i \neq j}^3 \frac{x - x_i}{x_j - x_i}$$

This yields

$$\mathcal{L}_{3,0}(x) = \frac{(x - x_1)(x - x_2)(x - x_3)}{(x_0 - x_1)(x_0 - x_2)(x_0 - x_3)} = \frac{(x - 0)(x - 1)(x - 2)}{(-1 - 0)(-1 - 1)(-1 - 2)} = \frac{x(x^2 - 3x + 2)}{(-1)(-2)(-3)} = \frac{-1}{6}(x^3 - 3x^2 + 2x)$$

$$\mathcal{L}_{3,1}(x) = \frac{(x - x_0)(x - x_2)(x - x_3)}{(x_1 - x_0)(x_1 - x_2)(x_1 - x_3)} = \frac{(x + 1)(x - 1)(x - 2)}{(0 + 1)(0 - 1)(0 - 2)} = \frac{(x^2 - 1)(x - 2)}{(1)(-1)(-2)} = \frac{1}{2}(x^3 - 2x^2 - x + 2)$$

$$\mathcal{L}_{3,2}(x) = \frac{(x - x_0)(x - x_1)(x - x_3)}{(x_2 - x_0)(x_2 - x_1)(x_2 - x_3)} = \frac{(x + 1)(x - 0)(x - 2)}{(1 + 1)(1 - 0)(1 - 2)} = \frac{x(x^2 - x - 2)}{(2)(1)(-1)} = \frac{-1}{2}(x^3 - x^2 - 2x)$$

$$\mathcal{L}_{3,3}(x) = \frac{(x - x_0)(x - x_1)(x - x_2)}{(x_3 - x_0)(x_3 - x_1)(x_3 - x_2)} = \frac{(x + 1)(x - 0)(x - 1)}{(2 + 1)(2 - 0)(2 - 1)} = \frac{x(x^2 - 1)}{(3)(2)(1)} = \frac{1}{6}(x^3 - x)$$

By substituting x_i for x in each Lagrange polynomial $\mathcal{L}_{3,j}(x)$, for $j = 0, 1, 2, 3$, it can be verified that $\mathcal{L}_{3,j}(x_j) = 1$ for $i = j$ and $\mathcal{L}_{3,j}(x_i) = 0$ for $i \neq j$.

It follows that the Lagrange interpolating polynomial $p_3(x)$ is given by :

$$p_3(x) = \sum_{j=0}^3 y_j \mathcal{L}_{3,j}(x) = y_0(x) \mathcal{L}_{3,0}(x) + y_1(x) \mathcal{L}_{3,1}(x) + y_2(x) \mathcal{L}_{3,2}(x) + y_3(x) \mathcal{L}_{3,3}(x) = -6x^3 + 8x^2 + 7x - 4$$

Newton Interpolation

2nd order

$$P_2(x) = a_1 + a_2(x - x_1) + a_3(x - x_1)(x - x_2)$$

$$a_1 = y_1$$

$$a_2 = \frac{y_2 - y_1}{x_2 - x_1}$$

$$a_3 = \frac{\frac{y_3 - y_2}{x_3 - x_2} - \frac{y_2 - y_1}{x_2 - x_1}}{x_3 - x_1}$$

Exercise 3- Construct $P_2(x)$ from the data points

a)

x	0	1	2
f(x)	0	4	0

b)

x	0	1	2
f(x)	2	1	0

Exercise 3 solution

a)

$$P_2(x) = 4x - 4x(x - 1)$$

b)

$$P_2(x) = 2 - x$$

Exercise 3bis

The data

x	0	1	3	4
f(x)	1	0	2	1

a) Write the cubic interpolating polynomial in the Newton form :

$$p_3(x) = a_1 + a_2x + a_3x(x - 1) + a_4x(x - 1)(x - 3)$$

b) Use the Lagrange Polynomial to find the unique polynomial of degree 3.

c) Verify that solutions in (a) and (b) are the same.

Exercise 3bis solution

$$\text{a) } a_1 = 1 \qquad a_2 = -1 \qquad a_3 = \frac{2}{3} \qquad a_4 = \frac{-1}{3}$$