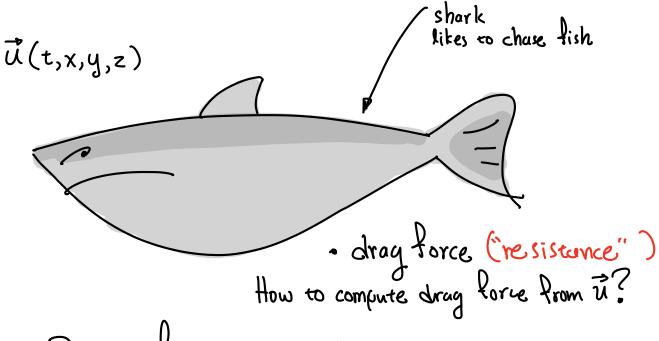
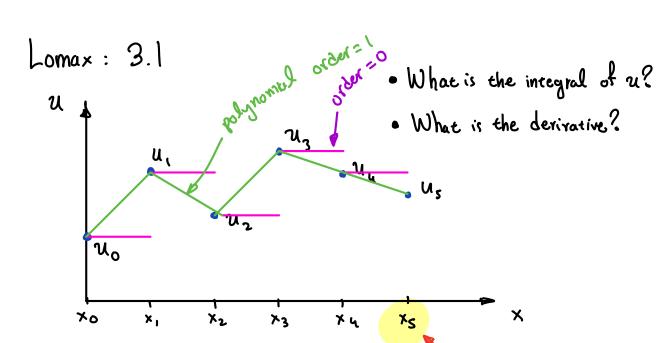
## Discrece Functions:



Notation: 
$$u_i = u(x_i) = u(i \Delta x)$$
  $i = 0, 1, 2, 3, ...$   $\Delta x$  is constant grid spacing in  $x$ 

similarly: 
$$u^n = u(t_n) = u(n \Delta t)$$

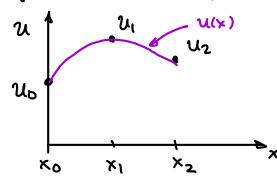


Polynomial Interpolation: (Lomer 3.4.3)

Lagrange polynomial:  $u(x) = \sum_{k=0}^{K} a_k(x) u_k$  K+1 data points discrete points

$$\alpha_{k} = \prod_{\substack{0 \le m \le k \\ m \ne k}} \frac{x_{m} - x_{k}}{x_{m} - x_{k}} \quad \blacksquare \quad \text{polynomial}$$

Frample: K=2 => 3 points



/eq. 3.43 Lomax

$$\mathcal{N}(x) = \frac{(x_1 - x_2)(x_2 - x_3)}{(x_1 - x_2)(x_2 - x_3)} \mathcal{N}_0 + \frac{(x_0 - x_1)(x_2 - x_1)}{(x_0 - x_1)(x_2 - x_1)} \mathcal{N}_1 + \frac{(x_0 - x_2)(x_1 - x_2)}{(x_0 - x_2)(x_1 - x_2)} \mathcal{N}_2$$

Hermite: function and its derivative at 
$$x_k$$
 Polynomials

$$u(x) = \sum_{k} a_{k}(x) u_{k} + \sum_{k} b_{k}(x) \frac{\partial u}{\partial x} \Big|_{k}$$
Lagrange

Chebyshev: 
$$T_0(x) = 1$$
polynomials
 $T_1(x) = x$ 

Chebyshev: 
$$T_0(x)=1$$
 on  $-1 \le x \le 1$  extrema are  $-1, 1$ 

$$T_{n+1}(x) = 2x T_n(x) - T_{n-1}(x)$$

what is more important are the roots:  $X_k = \cos\left(\frac{2k-1}{2n}\pi\right)$ , k=1,...,n