Chapter 1

Interpolation

Example 0.1. Consider the domain [2,10] partitioned into 5 points, i.e. $\{2,4,6,8,10\}$ and a function $f:[0,10]\to\mathbb{R},\,x\mapsto f(x)=\ln(x)$. The y-values then are

$$\ln(2) \approx 0.6931 \quad \ln(4) \approx 1.3862 \quad \ln(6) \approx 1.7917 \quad \ln(8) \approx 2.0794 \quad \ln(10) \approx 2.3025.$$
 (1.1)

Computing the Lagrange polynomials gives

$$L_{1}(x) = \ln(2) \cdot \frac{x-4}{2-4} \cdot \frac{x-6}{2-6} \cdot \frac{x-8}{2-8} \cdot \frac{x-10}{2-10}$$

$$= 5\ln(2) - \frac{77}{24}x\ln(2) + \frac{71}{96}x^{2}\ln(2) - \frac{7}{96}x^{3}\ln(2) + \frac{1}{384}x^{4}\ln(2)$$

$$L_{2}(x) = \ln(2) \cdot \frac{x-2}{4-2} \cdot \frac{x-6}{4-6} \cdot \frac{x-8}{4-8} \cdot \frac{x-10}{4-10}$$
(1.2)
$$L_{3}(x) = \ln(2) \cdot \frac{x-2}{4-2} \cdot \frac{x-6}{4-6} \cdot \frac{x-8}{4-8} \cdot \frac{x-10}{4-10}$$
(1.4)

$$= 5\ln(2) - \frac{77}{24}x\ln(2) + \frac{71}{96}x^2\ln(2) - \frac{7}{96}x^3\ln(2) + \frac{1}{384}x^4\ln(2)$$
 (1.3)

$$L_2(x) = \ln(2) \cdot \frac{x-2}{4-2} \cdot \frac{x-6}{4-6} \cdot \frac{x-8}{4-8} \cdot \frac{x-10}{4-10}$$
(1.4)

$$= -10\ln(2) + \frac{107}{12}x\ln(2) - \frac{59}{24}x^2\ln(2) + \frac{13}{48}x^3\ln(2) - \frac{1}{96}x^4\ln(2)$$
 (1.5)