

Lecture 6

1. Interpolating polynomials

Sometimes we want to find a function that takes some prescribed values at certain given points. Polynomials help us to find such a function, which has no sharp corners.

Theorem

For $n \in \mathbb{N}$, let x_1, x_2, \dots, x_n be distinct real numbers and y_1, \dots, y_n any real numbers.

Then there is a unique polynomial $p(n)$ of degree $\leq n - 1$ such that $p(x_i) = y_i$ for all $i \in \{1, \dots, n\}$

Remark: If the x_i 's are not distinct, e.g. $x_1 = x_2$, then there may not be any function with $f(x_1) = y_1$ and $f(x_2) = y_2$, because we may have $y_1 \neq y_2$. (if. "vertical line test")

Examples

$n = 1$: Given $x_1 \in \mathbb{R}$ and $y_1 \in \mathbb{R}$ we can find a constant function $p(x)$ with $p(x_1) = y_1$,

namely $p(x) = y_1$ for all $x \in \mathbb{R}$

$n = 2$: Given $x_1, x_2, y_1, y_2 \in \mathbb{R}$ with $x_1 \neq x_2$ we can find a linear function $p(x)$ with $p(x_1) = y_1$ and $p(x_2) = y_2$. Writing

$$p(x) = m \cdot x + b$$

we find

$$m = \frac{y_2 - y_1}{x_2 - x_1} \text{ and } b = \frac{y_1 \cdot x_2 - y_2 \cdot x_1}{x_2 - x_1}$$

$n = 2$,

$\begin{cases} y_2 = 0: \text{The formula simplifies to} \\ y_1 = 1 \end{cases}$

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

with $p(x_1) = 1$ and $p(x_2)$

$n \geq 2$: $y_1 = 1, y_2 = y_3 = \dots = y_n = 0$: Taking products of the previous case we can take

$$p(x) = \frac{x - x_2}{x_1 - x_2} \cdot \frac{x - x_3}{x_1 - x_3} \dots \frac{x - x_n}{x_1 - x_n}$$

Here each factor is a linear function. There are $n - 1$ factors, so $p(x)$ has degree $= n - 1$.

each factor has value 1 at x_1 , so $p(x_1) = 1$,

For x_i with $i \geq 2$ there is a factor with value 0, so $p(x_i) = 0$ if $i \geq 2$.

The polynomial in the last example is called a Lagrange basis polynomial.

Given n distinct numbers x_1, \dots, x_n

there are n such Lagrange basis polynomials, which vanish at all x_i 's except for one, where their value is 1.

Proof of theorem on interpolating polynomials:

Uniqueness: Suppose that $p(x)$ and $q(x)$ are polynomials of degree $\leq n-1$ with $p(x_i) = y_i$ and $q(x_i) = y_i$ for all $i \in \{1, \dots, n\}$. Then $p - q$ is a polynomial of degree $\leq n-1$ with $(p - q)(x_i) = p(x_i) - q(x_i) = 0$ for all $i \in \{1, \dots, n\}$ so $p - q$ has n roots. This can only happen when $(p - q)(x) = 0$ for all $x \in R$, i.e. $p(x) = q(x)$, so p and q are the same function.

Existence: First consider the Lagrange basis polynomials $p_1(x), \dots, p_n(x)$ with

$$\begin{aligned} p_1(x) &= \frac{x - x_2}{x_1 - x_2} \cdot \frac{x - x_3}{x_1 - x_3} \cdots \frac{x - x_n}{x_1 - x_n} & p_1(x_1) &= 1, p(x_2) = \cdots = p(x_n) = 0 \\ p_2(x) &= \frac{x - x_1}{x_2 - x_1} \cdot \frac{x - x_3}{x_2 - x_3} \cdots \frac{x - x_n}{x_2 - x_n} & p_2(x_2) &= 1, p(x_1) = p(x_3) = \cdots = p(x_n) = 0 \\ p_n(x) &= \frac{x - x_1}{x_n - x_1} \cdot \frac{x - x_2}{x_n - x_2} \cdots \frac{x - x_{n-1}}{x_n - x_{n-1}} & p_n(x_n) &= 1, p(x_1) = \cdots = p(x_{n-1}) = 0 \end{aligned}$$

We can take $p(x) = y_1 \cdot p_1(x) + y_2 \cdot p_2(x) + \cdots + y_n \cdot p_n(x)$, which has degree ≤ 1 and $p(x_i) = y_i$ for all $i \in \{1, \dots, n\}$.

Example

Find the formulas for the unique quadratic polynomial through $(1, -3)$, $(2, 2)$ and $(3, -1)$.

Solution: We first find the Lagrange basis polynomials for the points 1, 2, 3:

$$\begin{aligned} p_1(x) &= \frac{x - 2}{1 - 2} \cdot \frac{x - 3}{1 - 3} = \frac{1}{2}(x^2) - 2 \cdot \frac{1}{2}x + 3, \\ p_2(x) &= \frac{x - 1}{2 - 1} \cdot \frac{x - 3}{2 - 3} = -(x - 1)(x - 3) = -x^2 + 4x - 3, \\ p_3(x) &= \frac{x - 1}{3 - 1} \cdot \frac{x - 2}{3 - 2} = \frac{1}{2}(x - 1) = \frac{1}{2}x^2 - 1 \cdot \frac{1}{2}x + 1, \end{aligned}$$

We have

$$\begin{aligned} p(x) &= -3 \cdot p_1(x) + 2 \cdot p_2(x) - 1 \cdot p_3(x) \\ &= -3 \cdot \left(\frac{1}{2}x^2 - 2 \cdot \frac{1}{2}x + 3 \right) + 2(-x^2 + 4x - 3) - \left(\frac{1}{2}x^2 - 1 \cdot \frac{1}{2}x + 1 \right) \\ &= -1 \cdot \frac{1}{2}x^2 + 7 \cdot \frac{1}{2}x - 9 - 2x^2 + 8x - 6 - \frac{1}{2}x^2 + 1 \cdot \frac{1}{2}x - 1 \\ &= -4x^2 + 17x - 16 \end{aligned}$$

Check

$$p(1) = -4 + 17 - 16 = -3$$

$$p(2) = -4 \cdot 4 + 17 \cdot 2 - 16 = -16 + 34 - 16 = 2$$

$$p(3) = -4 \cdot 9 + 17 \cdot 3 - 16 = -36 + 51 - 16 = -1$$

($p(x)$ has a maximum at $2\frac{1}{8}$, where $p(2\frac{1}{8}) = 2\frac{1}{16}$ the roots of p are at $2\frac{1}{8} - \frac{\sqrt{33}}{8}$ and $2\frac{1}{8} + \frac{\sqrt{33}}{8}$)