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SMU Mathematics
MATH 5315 Fall 2017
Pseudocode for Homework 3
- This script is my implementation of a root finder using interpolating
  polynomials to do the work. A choice of using the Newton form of interpolating
  was made because it is easier to recompute the values of the coefficients
  rather than constantly rebuild polynomials of degree 0 up to n. Helper
  functions have been written to improve source code readability.
quadratic sol(INPUTS):
Usage: x, its = quadratic sol( Inputs )
Inputs:
             Ffun
                      Nonlinear function name/handle
                       Initial guess at solution
             maxit     max allowed number of iterations
Srtol     relative solution tolerance
                      absolute solution tolerance
             Satol
                      relative residual tolerance
             Rrtol
             Ratol
                      absolute residual tolerance
             output Boolean to output iteration history
Outputs:
                       Approximate solution
             Х
             its
                       Number of iterations used
# Check EACH input arguments
  if bad input:
    set to a default value
    output warning to the screen
# Initialize variables
x0 = x
# Set up the two other initial guesses
if x0 equal 0:
  x1 = x + 1e-2
  x2 = x - 1e-2
else:
  x1 = x(1 + 1e-2)
  x2 = x(1 - 1e-2)
LOOP: from 1 to maxit:
  # Call utility functions to build a quadratic interpolating function
  \# clist will be [a, b, c] for ax^2 + bx + c
  clist = newtwoncoeff(Ffun, x0, x1, x2)
  # Using a,b,c plug those into the quadratic question and return a root, and if
  # the root is imaginary
  root, imag = quad equation(clist)
  # if root is imaginary, print message and quit
  if (imag):
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print error message and quit

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# Shift guesses
 x2 = root
 x1 = x2
 x0 = x1
 # Check for convergence
  if (exit condition true):
          break
END LOOP
END QUADRATIC SOL
quad equation()
Usage: root, imag = quad equation(clist)
Inputs:
             clist
                           A list of coefficients in the order a,b,c for
                           ax^2 +bx + c
Outputs:
                       Solution to the quadratic
             root
             imag
                           Boolean describing if the root returned is imaginary
root = -(clist[1]) + sqrt(c[1]^2 - 4*c[0]*c[2]) / 2*c[0]
if c[1]^2 - 4*c[0]*c[2] < 0
     return root and true
else
     return root and false
newtoncoeff()
Usage: clist = newtoncoeff(Ffun, x0, x1, x2)
Inputs:
             Ffun
                           Function handle
             x0
                       A point to interpolate
                       A point to interpolate
             x1
                       A point to interpolate
             x2
Outputs:
             clist
                           A list of the coefficients that describe the
                           interpolating polynomial
# calculate divided differences
# store in an array
arr[i] = Ffun(xi)
                                                             # for i = 0, 1, ...
                                                             # for i = 1, 2, ...
arr[i] = arr[i] - arr[i-1] / xi - xi-1
arr[i] = arr[i] - arr[i-1] / (xi - xi-1)(xi - xi-2)
                                                             #for i = 2, 3, ...
# No need to do anything else because we don't need to evaluate
   our interpolant, just need to find one so we can find a root
# return the array
return arr
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3.) Proof:

Suppose $f \in \mathbb{P}_K$. Pick $n \in \mathbb{N}$ s.t. n > K. Then by theorem 4 in Section 6.2 of the book $f[x_0, x_1, ... x_n] = 0$, since the nth derivative of f equals zero.

4.) Proof: Given $A_i(x) = [1-2(x-x_i)l_i(x_i)]l_i^2(x)$ (osisn) $B_i(x) = (x-x_i)l_i^2(x) \qquad (osisn)$ where $l_i(x) = \prod_{j=0}^{n} \frac{x-x_j}{x_i-x_j}$ (osisn)

Note: $l_{i}(x_{i}) = \prod_{\substack{j=0 \ j\neq i}} \frac{(x_{i}-x_{j})}{(x_{i}-x_{j})} = \prod_{\substack{j=0 \ j\neq i}} 1 = 1 \qquad (Eq. 1)$ $l_{i}(x_{j}) = \prod_{\substack{j=0 \ j\neq i}} \frac{(x_{j}-x_{j})}{(x_{i}-x_{j})} = \prod_{\substack{j=0 \ j\neq i}} \frac{(a)}{(x_{i}-x_{j})} = 0 \qquad (Eq. 2)$

i. $A_i(x) = \delta_{ij}$

Case I: x = Xi

 $A_i(x_i) = \left[1 - 2(x_i - x_i) l_i^i(x_i)\right] l_i^2(x_i)$

= 1 since $(x_i - x_i) = 0$ and $L_i(x_i) = 1$ from (Eq. 1)

Case II: X = Xj

 $A_{i}(x_{j}) = \left[1 - 2(x_{j} - x_{i}) l_{i}(x_{i})\right] l_{i}^{2}(x_{j})$

= 0 since the square brackers multiply $li(Xj) = (0)^2 = 0$ by (Eq. 2).

Thus $A_i(x) = \delta_{ij}$.

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ii. A_i(x_i) = 0
  A_i^{\prime}(x_j) = \frac{d}{dx} \left( \left[ 1 - 2(x_j - x_i) l_i^{\prime}(x_i) \right] l_i^{\prime}(x_i) \right)
         = d (Li(x) + 2xi li(xi)Li(x) - 2li(xi)li(x)x) [Distribute]
        = 1 ( Li(x) [1+2x; li(xi)] - 2 li(xi) li2(x) x)
         The first term is a constant times lic(x), thus only
         a Chain rule is needed. The second term is a constant
         times Lic(x) times x; thus, a product rule is needed.
       = 2 (li(x)) [ 1 - 2x, li(x)] - 2 Li(xi) [x2li(x)li(x) - Li2(x)]
       Evaluating at X= X; and using Eq. 2:
       = 2(0) Li(x;)[1+2x; li(x;)] - 2Li(x;)[x; 2L(x;) Li(x;) + li(x;)]
      =0-0 = 0
      Thus A: (x;) = 0
iii. B: (x1) = 0
    Using Eq. 2, B. (x,) = (x-xi)(i2(xj) = (x,-xi)(o)2 = 0
    Thus Bi(xi)=0
iv. B: (x;) = Sij
  B'(x) = x(2) li(x) li(x) + Li(x) - Xi(2) li(x) li(x)
    Case I: X = X;
      Evaluating B: (x) at x=x; and using Eq. 1:
       B_i(x_i) = 2x_i l_i(x_i) + 1 - 2x_i l_i(x_i) = 1
   Case II: X=X;
      Evaluating Bi(x) at x=x; , since every term has a li(xi),
      then by Eq. 2, B: (x;) = 0
  Thus Bi(xi) = Dij
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