

5. Prove that

$$(n-1)!h^{n-1}|(x-x_{n-1})(x-x_n)| \leq |\omega_{n+1}(x)| \leq n!h^{n-1}|(x-x_{n-1})(x-x_n)|,$$

where  $n$  is even,  $-1 = x_0 < x_1 < \dots < x_{n-1} < x_n = 1$ ,  $x \in (x_{n-1}, x_n)$  and  $h = 2/n$ .

[Hint : let  $N = n/2$  and show first that

$$\begin{aligned} \omega_{n+1}(x) &= (x + Nh)(x + (N-1)h) \dots (x + h)x \\ &\quad (x - h) \dots (x - (N-1)h)(x - Nh). \end{aligned} \tag{8.74}$$

Then, take  $x = rh$  with  $N-1 < r < N$ .]

let  $N = \frac{n}{2}$ .

$$\begin{aligned} \text{Then } \omega_{n+1}(x) &= \prod_{i=0}^n (x - x_i) \\ &= (x - x_0)(x - x_1) \dots (x - x_n) \\ &= (x + Nh)(x + (N-1)h) \dots (x + h)x(x - h) \dots (x - (N-1)h)(x - Nh). \end{aligned}$$

Define  $x = rh$  with  $N-1 < r < N$ . Then  $x \in (x_{n-1}, x_n)$ .

$$\begin{aligned} \text{Thus } |\omega_{n+1}(x)| &= |(x + Nh)(x + (N-1)h) \dots (x - (N-1)h)(x - Nh)| \\ &= |(x + Nh)| \dots |(x - (N-2)h)| \cdot |(x - (N-1)h)(x - Nh)| \\ &\geq |(2N-1)h| \dots |h| \cdot |(x - x_{n-1})(x - x_n)| \\ &= (2N-1)! \cdot h^{2N-1} \cdot |(x - x_{n-1})(x - x_n)| = (n-1)! \cdot h^{n-1} |(x - x_{n-1})(x - x_n)|. \quad \text{--- ①} \end{aligned}$$

$$\begin{aligned} \text{Similarly, } |\omega_{n+1}(x)| &= |(x + Nh)(x + (N-1)h) \dots (x - (N-1)h)(x - Nh)| \\ &= |(x + Nh)| \dots |(x - (N-2)h)| \cdot |(x - (N-1)h)(x - Nh)| \\ &\leq |(2Nh) \dots (2h)| \cdot |(x - x_{n-1})(x - x_n)| \\ &= (2N)! \cdot h^{2N-1} \cdot |(x - x_{n-1})(x - x_n)| = n! \cdot h^{n-1} |(x - x_{n-1})(x - x_n)|. \quad \text{--- ②} \end{aligned}$$

By ① and ②, we have  $(n-1)! \cdot h^{n-1} |(x - x_{n-1})(x - x_n)| \leq |\omega_{n+1}(x)| \leq n! \cdot h^{n-1} |(x - x_{n-1})(x - x_n)|$ .

6. Under the assumptions of Exercise 5, show that  $|\omega_{n+1}|$  is maximum if  $x \in (x_{n-1}, x_n)$  (notice that  $|\omega_{n+1}|$  is an even function).

[Hint: use (8.74) to prove that  $|\omega_{n+1}(x+h)/\omega_{n+1}(x)| > 1$  for any  $x \in (0, x_{n-1})$  with  $x$  not coinciding with any interpolation node.]

Let  $x \in (0, x_{n-1}) \setminus \{x_1, x_2, \dots, x_{n-2}\}$ .

$$\begin{aligned} \text{Then } \left| \frac{\omega_{n+1}(x+h)}{\omega_{n+1}(x)} \right| &= \left| \frac{(x+(N+1)h)(x+Nh) \cdots (x-(N-2)h)(x-(N-1)h)}{(x+Nh)(x+(N-1)h) \cdots (x-(N-1)h)(x-Nh)} \right| \\ &= \left| \frac{(x+(N+1)h)}{(x-Nh)} \right| = \left| \frac{x+(N+1)h}{Nh-x} \right| = \left| 1 + \frac{2x+h}{Nh-x} \right|. \end{aligned}$$

Since  $2x+h > 0$  and  $Nh-x > 0$ , we have  $1 < \left| 1 + \frac{2x+h}{Nh-x} \right| = \left| \frac{\omega_{n+1}(x+h)}{\omega_{n+1}(x)} \right|$ .

Thus  $|\omega_{n+1}(x+h)| > |\omega_{n+1}(x)|$ .

Since  $x \in (0, x_{n-1}) \setminus \{x_1, x_2, \dots, x_{n-2}\}$  is arbitrary,

we know that  $|\omega_{n+1}(x+h)| > |\omega_{n+1}(x)|$  for all  $x \in (0, x_{n-1}) \setminus \{x_1, x_2, \dots, x_{n-2}\}$ .

Also,  $|\omega_{n+1}(x)| = 0$  for all  $x = x_0, x_1, \dots, x_n$ .

Hence  $\exists x_p \in (x_{n-1}, x_n)$  s.t.  $|\omega_{n+1}(x_p)| = \sup \{ |\omega_{n+1}(x)| : x \in [0, x_n] \}$  by EVT.

Since  $|\omega_{n+1}|$  is an even function, i.e.,  $|\omega_{n+1}(x)| = |\omega_{n+1}(-x)|$  for all  $x \in [0, x_n]$ .

The value  $|\omega_{n+1}(x_p)|$  is also attained at  $-x_p$  and it's the maximum value on the set  $\{ |\omega_{n+1}(x)| : x \in [x_0, 0] \}$ .

Therefore,  $|\omega_{n+1}|$  is maximum if  $x \in (x_{n-1}, x_n)$ .

8. Determine an interpolating polynomial  $Hf \in \mathbb{P}_n$  such that

$$(Hf)^{(k)}(x_0) = f^{(k)}(x_0), \quad k = 0, \dots, n,$$

and check that

$$Hf(x) = \sum_{j=0}^n \frac{f^{(j)}(x_0)}{j!} (x - x_0)^j,$$

that is, the Hermite interpolating polynomial on one node coincides with the *Taylor polynomial*.

Let  $Hf(x) = \sum_{k=0}^n f^{(k)}(x_0) \cdot L_k(x)$ , where  $L_k(x) \in \mathbb{P}_n$  satisfies

$$\frac{d^p}{dx^p} L_k(x_0) = \begin{cases} 1, & \text{if } k=p \\ 0, & \text{otherwise} \end{cases} \quad \text{for all } k = 0, \dots, n.$$

Define  $L_k : \mathbb{R} \rightarrow \mathbb{R}$  by  $L_k(x) = \frac{(x - x_0)^k}{k!}$  for all  $k = 0, \dots, n$ .

It is easy to check that  $L_k$  satisfies the condition.

$$\text{Thus } Hf(x) = \sum_{k=0}^n f^{(k)}(x_0) \cdot \frac{(x - x_0)^k}{k!}.$$