

Name: SOLUTIONS

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1. (60%) Let  $x_0 = -2$ ,  $x_1 = -1$ ,  $x_2 = 2$  and  $x_3 = 3$ . Consider a polynomial  $p : \mathbb{R} \rightarrow \mathbb{R}$  satisfying  $p(x_0) = -57$ ,  $p(x_1) = -15$ ,  $p(x_2) = -9$  and  $p(x_3) = -7$ .
  - (a) (5%) Determine the vector space in which  $p$  is the unique polynomial satisfying the above conditions, and give the standard basis for that space.
  - (b) (10%) Give the Lagrange basis for the vector space using the above nodes.
  - (c) (5%) Give the vector of coordinates of  $p$  in the Lagrange basis obtained in (b).
  - (d) (10%) Construct a change of basis transformation from Lagrange to Standard and use it to obtain the vector of coordinates of  $p$  in the standard basis.
  - (e) (5%) Give the Newton basis for the vector space using the above nodes.
  - (f) (10%) Compute the divided differences to obtain the vector of coordinates of  $p$  in the Newton basis obtained in (e).
  - (g) (15%) Construct a transformation for a change of basis from Lagrange to Newton and verify that the vectors of coordinates obtained in (c) and (f) correspond to the same polynomial.
2. (20%) Let  $x_0 = 1$ ,  $x_1 = 2$  and  $x_2 = 4$ . Consider a polynomial  $p : \mathbb{R} \rightarrow \mathbb{R}$  satisfying  $p(x_0) = 1$ ,  $p'(x_0) = 3$ ,  $p''(x_0) = 4$ ,  $p^{(3)}(x_0) = 6$ ,  $p(x_1) = 0$ ,  $p'(x_1) = 1$  and  $p(x_2) = -2$ .
  - (a) (5%) Give the vector space in which  $p$  is the unique polynomial satisfying the above conditions, and its Newton basis using the above nodes.
  - (b) (15%) Compute the divided differences and give the vector of coordinates of the polynomials in the Newton basis obtained in (a).
3. (20%) Consider the polynomial

$$p(x) = \begin{cases} 1 + 2x - x^2, & x \in [0, 1) \\ 2x + x^2, & x \in [1, 2) \\ 1 - 3x + 2x^2, & x \in [2, 4] \end{cases}$$

- (a) (5%) Determine to which vector space it belongs and give a right shifted basis for that space.
- (b) (15%) Compute the vector of coordinates of  $p$  in the basis obtained in (a).



$$p: \mathbb{R} \rightarrow \mathbb{R}$$

$$\begin{aligned} \textcircled{1} \quad x_0 &= -2 & p(x_0) &= -57 \\ x_1 &= -1 & p(x_1) &= -15 \\ x_2 &= 2 & p(x_2) &= -9 \\ x_3 &= 3 & p(x_3) &= -7 \end{aligned}$$

a) we have 4 points with distinct  $x$ -coordinate so there is a unique polynomial in  $P_3$  passing through them.

Vector space:  $P_3$

Standard basis:  $B = \{1, x, x^2, x^3\}$

b) the Lagrange basis for  $P_3$  with nodes  $x_0, x_1, x_2$  and  $x_3$

is  $B_L = \{L_0^3, L_1^3, L_2^3, L_3^3\}$  where  $L_i^3(x) = \prod_{j \neq i} \frac{x - x_j}{x_i - x_j}$

$$L_0^3(x) = \left( \frac{x+1}{-2+1} \right) \left( \frac{x-2}{-2-2} \right) \left( \frac{x-3}{-2-3} \right) = \frac{-x^3 + 4x^2 - x - 6}{20}$$

$$L_1^3(x) = \left( \frac{x+2}{-1+2} \right) \left( \frac{x-2}{-1-2} \right) \left( \frac{x-3}{-1-3} \right) = \frac{x^3 - 3x^2 - 4x + 12}{12}$$

$$L_2^3(x) = \left( \frac{x+2}{2+2} \right) \left( \frac{x+1}{2+1} \right) \left( \frac{x-3}{2-3} \right) = \frac{-x^3 + 7x + 6}{12}$$

$$L_3^3(x) = \left( \frac{x+2}{3+2} \right) \left( \frac{x+1}{3+1} \right) \left( \frac{x-2}{3-2} \right) = \frac{x^3 + x^2 - 4x - 4}{20}$$

c)  $p(x) = \sum_{k=0}^3 y_k L_k^3(x)$  so the vector of coordinates of  $p$  in the basis  $B_L$  is  $(-57, -15, -9, -7)_{B_L}$  10.54

d)  $T: \mathbb{R}^4 \rightarrow \mathbb{R}^4$   $T(\vec{x}) = M \vec{x}$  where  $M$  is given by placing the vectors of coordinates of the Lagrange polynomials in the standard basis in columns.

$$M = \begin{pmatrix} -6/20 & 12/12 & 6/12 & -4/20 \\ -1/20 & -4/12 & 7/12 & -4/20 \\ 4/20 & -3/12 & 0 & 1/20 \\ -1/20 & 1/12 & -1/12 & 1/20 \end{pmatrix}$$

Applying T to  $(-57, -15, -9, -7)$  we get

$$\begin{pmatrix} -6/20 & 12/12 & 6/12 & -4/20 \\ -1/20 & -4/12 & 7/12 & -4/20 \\ 4/20 & -3/12 & 0 & 1/20 \\ -1/20 & 1/12 & -1/12 & 1/20 \end{pmatrix} \begin{pmatrix} -57 \\ -15 \\ -9 \\ -7 \end{pmatrix}_{B_L} = \begin{pmatrix} -1 \\ 4 \\ -8 \\ 2 \end{pmatrix}_S$$

So the vector of coordinates of p in the standard basis is  $(-1, 4, -8, 2)$

e) Newton basis for  $P_3$  with nodes  $x_0, x_1, x_2, x_3$

is  $B_N = \{ N_0, N_1, N_2, N_3 \} = \{ 1, x+2, x^2+3x+2, x^3+x^2-4x-4 \}$

$$N_0 = 1$$

$$N_1 = (x - x_0) = x + 2$$

$$N_2 = (x - x_0)(x - x_1) = (x + 2)(x + 1) = x^2 + 3x + 2$$

$$N_3 = (x - x_0)(x - x_1)(x - x_2) = (x + 2)(x + 1)(x - 2) = x^3 + x^2 - 4x - 4 \quad 11.05$$

f) Nodes	$f[x_i]$	$f[x_i, x_j]$	$f[x_i, x_j, x_k]$	$f[x_i, x_j, x_k, x_l]$
-2	-57			
-1	-15	$\frac{-15 + 57}{-1 + 2} = 42$		
2	-9	$\frac{-9 + 15}{2 + 1} = 2$	$\frac{2 - 42}{2 + 2} = -10$	
3	-7	$\frac{-7 + 9}{3 - 2} = 2$	$\frac{2 - 2}{3 + 1} = 0$	$\frac{0 + 10}{3 + 2} = 2$

p in the Newton basis is given by the first divided difference of each order

$$(-57, 42, -10, 2)_{B_N}$$

g) Lagrange  $\xrightarrow{T}$  Standard  $\longrightarrow$  Newton

The transformation  $T: \mathbb{R}^4 \rightarrow \mathbb{R}^4$  in (d) changes from Lagrange to Standard.

Let  $S: \mathbb{R}^4 \rightarrow \mathbb{R}^4$  be the transformation from Newton to Standard  $S(\vec{x}) = N \cdot \vec{x}$  where

$$N = \begin{pmatrix} 1 & 2 & 2 & -4 \\ 0 & 1 & 3 & -4 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

then  $(S^{-1} \circ T): \mathbb{R}^4 \rightarrow \mathbb{R}^4$  will be the transformation from Lagrange to Newton.  $(S^{-1} \circ T)(\vec{x}) = (N^{-1} \cdot M) \cdot \vec{x}$

$$N^{-1} = \begin{pmatrix} 1 & -2 & 4 & -8 \\ 0 & 1 & -3 & 7 \\ 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 1 \end{pmatrix} \quad \text{and}$$

$$N^{-1} \cdot M = \begin{pmatrix} 1 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 \\ 1/4 & -1/3 & 1/12 & 0 \\ -1/20 & 1/12 & -1/12 & 1/20 \end{pmatrix}$$

$$(-57, -15, -9, -7)$$

applying the transformation to

we get

$$\begin{pmatrix} 1 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 \\ 1/4 & -1/3 & 1/12 & 0 \\ -1/20 & 1/12 & -1/12 & 1/20 \end{pmatrix} \begin{pmatrix} -57 \\ -15 \\ -9 \\ -7 \end{pmatrix} = \begin{pmatrix} -57 \\ 42 \\ -10 \\ 2 \end{pmatrix}_N$$

$$p(1)=1 \quad p'(1)=3 \quad p''(1)=4 \quad p'''(1)=6$$

$$p(2)=0 \quad p'(2)=1$$

$$p(4)=-2$$

(a) We have 7 conditions so the polynomial will be unique in  $P_6$

$$B = \{N_0, N_1, N_2, N_3, N_4, N_5, N_6\}$$

where

$$N_0 = 1$$

$$N_1 = (x-1) = x-1$$

$$N_2 = (x-1)^2 = x^2 - 2x + 1$$

$$N_3 = (x-1)^3 = x^3 - 3x^2 + 3x - 1$$

$$N_4 = (x-1)^4 = x^4 - 4x^3 + 6x^2 - 4x + 1$$

$$N_5 = (x-1)^4(x-2) = x^5 - 6x^4 + 14x^3 - 16x^2 + 9x - 2$$

$$N_6 = (x-1)^4(x-2)^2 = x^6 - 8x^5 + 26x^4 - 44x^3 + 41x^2 - 20x + 4$$

b) Divided differences

<u>Nodes</u>	<u>0th</u>	<u>1st</u>	<u>2nd</u>	<u>3rd</u>	<u>4th</u>
1	1	$\frac{p'(1)}{1!} = 3$			
1	1	3	$\frac{p''(1)}{2!} = 2$	$\frac{p'''(1)}{3!} = 1$	$\frac{-6-1}{2-1} = -7$
1	1	3	2	$\frac{-4-2}{2-1} = -6$	
1	1		$\frac{-1-3}{2-1} = -4$	$\frac{6+6}{2-1} = 12$	
2	0	$\frac{0-1}{2-1} = -1$	$\frac{1+1}{2-1} = 2$	$\frac{2+4}{2-1} = 6$	$\frac{-1-6}{4-1} = -\frac{7}{3}$
2	0	$\frac{p'(2)}{1!} = 1$	$\frac{-1-1}{4-2} = -1$	$\frac{-1-2}{4-1} = -1$	
4	-2	$\frac{-2-0}{4-2} = -1$			

5th

$$\frac{12+7}{2-1} = 19$$

$$\frac{-\frac{7}{3} - 12}{4-1} = \frac{-43}{9}$$

6th

$$\frac{-\frac{43}{9} - 19}{4-1} = \frac{-214}{27}$$

Vector of coordinates

$$(1, 3, 2, 1, -7, 19, -\frac{214}{27})$$

$$\textcircled{3} \quad p \in P_2^3[0, 1, 2, 4]$$

$$a) \quad \lim_{p \rightarrow 1^-} p(x) = 1 + 2 - 1 = 2 \quad \lim_{p \rightarrow 1^+} p(x) = 2 + 1 = 3$$

$\rightarrow p$  is not continuous therefore  $p \notin P_2^3[0, 1, 2, 4]$

basis

$$B = \{1, x, x^2, (x-1)_+^0, (x-1)_+^1, (x-1)_+^2, (x-2)_+^0, (x-2)_+^1, (x-2)_+^2\}$$

$$b) \quad p(x) = a_0 + a_1 x + a_2 x^2 + a_3 (x-1)_+^0 + a_4 (x-1)_+^1 + a_5 (x-1)_+^2 + a_6 (x-2)_+^0 + a_7 (x-2)_+^1 + a_8 (x-2)_+^2$$

For  $x \in [0, 1)$ 

$$1 + 2x - x^2 = a_0 + a_1 x + a_2 x^2 \rightarrow a_0 = 1, a_1 = 2 \text{ and } a_2 = -1$$

For  $x \in [1, 2)$ 

$$2x + x^2 = 1 + 2x - x^2 + a_3 + a_4(x-1) + a_5(x^2 - 2x + 1)$$

$$-1 + 2x^2 = (a_3 - a_4 + a_5) + (a_4 - 2a_5)x + a_5 x^2$$

$$\left. \begin{aligned} a_3 - a_4 + a_5 &= -1 \\ +a_4 - 2a_5 &= 0 \\ a_5 &= 2 \end{aligned} \right\} \begin{aligned} a_3 &= 1 \\ a_4 &= +4 \end{aligned}$$

For  $x \in [2, 4]$

$$\cancel{1} - 3x + 2x^2 = \cancel{1} + 2x - x^2 + 1 + 4(x-1) + 2(x-1)^2 + a_6 + a_7(x-2) + a_8(x-2)^2$$

$$-3x + 2x^2 = 2x - x^2 + 1 + 4x - 4 + 2(x^2 - 2x + 1) + a_6 + a_7(x-2) + a_8(x^2 - 4x + 4)$$

$$-3x + \cancel{2x^2} = 6x - x^2 - 3 + \cancel{2x^2} - 4x + 2 + a_6 + a_7(x-2) + a_8(x^2 - 4x + 4)$$

$$-3x = 2x - x^2 - 1 + a_6 + a_7x - 2a_7 + a_8x^2 - 4a_8x + 4a_8$$

$$-5x + x^2 + 1 = (a_6 - 2a_7 + 4a_8) + (a_7 - 4a_8)x + a_8x^2$$

$$\left. \begin{aligned} a_6 - 2a_7 + 4a_8 &= 1 \\ a_7 - 4a_8 &= -5 \\ a_8 &= 1 \end{aligned} \right\} \begin{aligned} a_6 &= -5 \\ a_7 &= -1 \end{aligned}$$

So the vector of coordinates is

$$(1, 2, -1, 1, 4, 2, -5, -1, 1)$$