

Remember to adequately label all plots and include any MATLAB scripts and functions with your solutions. A clear and complete presentation of your solutions is required for full credit.

1. *Polynomial Interpolation.* By hand, find the unique polynomial $P(x)$ having degree at most two that passes through the three points $(-1, 1)$, $(2, 3)$, $(3, 0)$ using each of the following three approaches.

- (a) Vandermonde matrix.
- (b) Lagrange's interpolating polynomials.
- (c) Newton's divided differences.

Verify that the polynomial you obtain is the same in (a)–(c).

2. *Lagrange's Interpolating Polynomials.*

- (a) Recall that the unique polynomial of degree $m \leq n - 1$ interpolating n points $x_1 < x_2 < \cdots < x_n$ can be written as

$$P_m(x) = \sum_{i=1}^n y_i \ell_i(x) \quad \text{where} \quad \ell_i(x) = \prod_{\substack{k=1 \\ k \neq i}}^n \frac{x - x_k}{x_i - x_k}.$$

Write a function with the declaration `function yy = lagrange(x,y,xx)` which evaluates the interpolating polynomial using the Lagrange polynomials. Its inputs are `x` and `y`, vectors containing the x - and y -coordinates of the data to be interpolated, and a vector `xx` of points at which to evaluate the polynomial. Its output `yy` is a vector containing the values of the polynomial.

- (b) Demonstrate empirically that the computational cost of this method of evaluating the interpolating polynomial is $\mathcal{O}(n^2)$ for large values of n . To do this, you might interpolate $f(x) = \sin(x)$ at n equally spaced points on the interval $-\pi \leq x \leq \pi$, where you take $n = \{10, 20, 50, 100, 200, 500, 1000, \dots\}$. Measure the time that it takes to evaluate the polynomial using the functions `tic` and `toc`, averaging over many evaluations. Then plot your results on log-log axes. Explain in a few sentences how your data verify that the cost is $\mathcal{O}(n^2)$.

3. *Newton's Divided Differences.*

- (a) Recall that the unique polynomial of degree $m \leq n - 1$ interpolating n points $x_1 < x_2 < \cdots < x_n$ can be written as

$$P_m(x) = \sum_{i=1}^n c_i p_i(x) \quad \text{where} \quad p_i(x) = \prod_{k=1}^{i-1} (x - x_k)$$

and the coefficients are given by the divided differences $c_i = f[x_1, x_2, \dots, x_i]$. Write a function with the declaration `function c = newton_coef(x,y)` which computes the coefficients of the Newton polynomials. Its inputs `x` and `y` are vectors containing the x - and y -coordinates of the data to be interpolated and its output `c` is a vector containing the coefficients (c_1, c_2, \dots, c_n) .

- (b) Write a function with the declaration `function yy = newton_eval(c,x,xx)` which uses the nested formula

$$P(x) = c_1 + (x - x_1)[c_2 + (x - x_2)[c_3 + (x - x_3)[c_4 + \cdots + (x - x_{n-1})c_n]]]$$

to evaluate the interpolating polynomial. Its inputs are the vector `c` of coefficients, a vector `x` containing the x -coordinates of the data points, and a vector `xx` of points at which to evaluate the polynomial. Its output `yy` is a vector containing the values of the polynomial.

- (c) Use the functions you have written to evaluate the polynomial that interpolates $f(x) = \sin(x)$ at 5 equally spaced points on the interval $-\pi \leq x \leq \pi$. Plot the function and its interpolating polynomial on this interval. Both of these should be smooth functions. Also, plot the interpolation error on this interval.
- (d) Analytically determine an upper bound for the interpolation error at $x = \pi/4$. Does this match your calculations?