

Scientific Computing: HW2 Solution

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Problem 1

According to Lagrange interpolation formula, we have $l_0(x) = \frac{(x-2)(x-4)}{3}$, $l_1(x) = -\frac{(x-1)(x-4)}{2}$, $l_2(x) = \frac{(x-1)(x-2)}{6}$.
Thus, we get $\phi_2(x) = y_0l_0(x) + y_1l_1(x) + y_2l_2(x) = \frac{x^2-3x+8}{6} = f(x)$.
Finally, we substitute $x = 1.5$, $f(1.5) = 0.95833$

Problem 2

- (a) Take $f(x)$ as 1, $f(x_1) = f(x_2) = \dots = f(x_n) = 1$, the degree of interpolation function is n , then $\phi_n(x) = f(x) = 1$, therefore we have $\sum_{i=0}^n l_i(x) = 1$.
- (b) Take $f(x)$ as x^j , $f(x_i) = x_i^j$, because the degree of $f(x) \leq n$, then $\sum_{i=0}^n x_i^j l_i(x) = x^j$, $j = 1, 2, \dots, n$.
- (c) Take $f(x)$ as 0, and regard $f(x)$ as a polynomial on $(x_i - x)^n$, then $\sum_{i=0}^n (x_i - x)^j l_i(x) = 0$.
- (d) When $j = 0$, it's easy to find that $\sum_{i=0}^n l_i(0)x^j = \sum_{i=0}^n l_i(0) = 1$.

When $j = 1, 2, \dots, n$, according to (b), we find that $\sum_{i=0}^n l_i(0)x^j = 0$.

When $j = n + 1$, consider the function $g(x) = f(x) - \phi_n(x)$, $g(x_i) = 0$, $i = 0, 1, 2, \dots, n$, because the degree of $g(x)$ is $n + 1$, so we can write $g(x)$ as $(x - x_0)(x - x_1)\dots(x - x_n)$. Therefore, take $x = 0$, we easily get $\sum_{i=0}^n l_i(0)x^j = (-1)^n x_0 x_1 \dots x_n$.

Problem 3

We have already known that $|R(x)| \leq \frac{h^2}{8} \max |I_0''(x)|$.

$$I_0'(x) = -\frac{1}{\pi} \int_0^\pi \sin t \sin(x \sin t) dt, \quad I_0''(x) = -\frac{1}{\pi} \int_0^\pi \sin^2 t \cos(x \sin t) dt$$

We have $I_0''(x) \leq \frac{1}{\pi} \int_0^\pi \sin^2 t dt = \frac{1}{2}$, therefore, we just need $\frac{h^2}{16} \leq 10^{-6}$, so $h \leq 4 \times 10^{-3}$.

Problem 4

$$\phi_k(x) = f(x_0) + (x - x_0)f[x_0, x_1] + (x - x_0)(x - x_1)f[x_0, x_1, x_2] + \dots + (x - x_0)\dots(x - x_{k-1})f[x_0, \dots, x_k].$$

When $k > n$, the largest degree of $\phi_k(x)$ is n , so $f[x_0, \dots, x_k]$ should be 0.

Problem 5

- (1) $P_{10}(-0.56) = 1.3683$, $P_{10}(0.15) = 1.0228$, $P_{10}(0.98) = 2.6128$.

```

1 function p= lagrange(x,X,Y)
2 L1=length(X);
3 L2=length(Y);
4
5 for i=1:L1
6     a=x(i);
7     sum=0.0;
8     for j=1:L2
9         b=1.0;
10        for k=1:L2
11            if k~=j
12                b=b*(a-X(k))/(X(j)-X(k));

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13         end
14     end
15     sum=b*Y(j)+sum;
16 end
17 p(i)=sum;
18 end

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1 X=-1:0.2:1;
2 Y=exp(X.^2);
3 x=[-0.56 0.15 0.98];
4 truevalue=exp(x.^2);
5 caculatedvalue=lagrange(x,X,Y);
6 disp(caculatedvalue);

```

(2) The table following contains the answers:

	absolute error	bounds of absolute error	bounds of relative error
$P_{10}(-0.56)$	2.7438×10^{-7}	$\frac{1}{2} \times 10^{-11}$	$\frac{1}{4} \times 10^{-4}$
$P_{10}(0.15)$	2.1209×10^{-8}	$\frac{1}{2} \times 10^{-12}$	$\frac{1}{4} \times 10^{-4}$
$P_{10}(0.98)$	1.1870×10^{-5}	$\frac{1}{2} \times 10^{-9}$	$\frac{1}{4} \times 10^{-4}$

(3) The first figure is the curve on $[-1, 1]$.

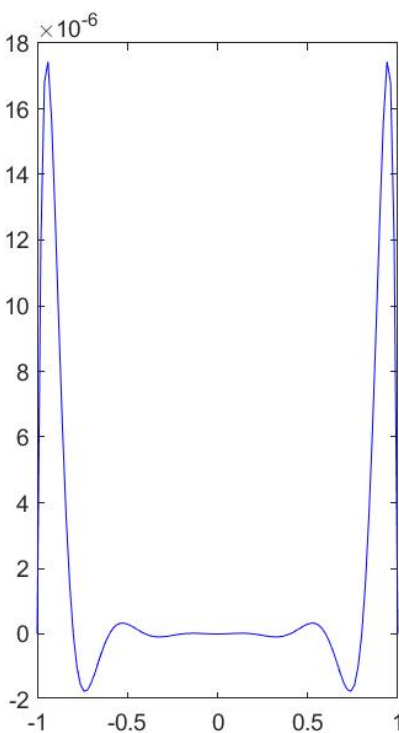


Figure 1: $[-1, 1]$

The second figure is the curve on $[-2, 2]$.

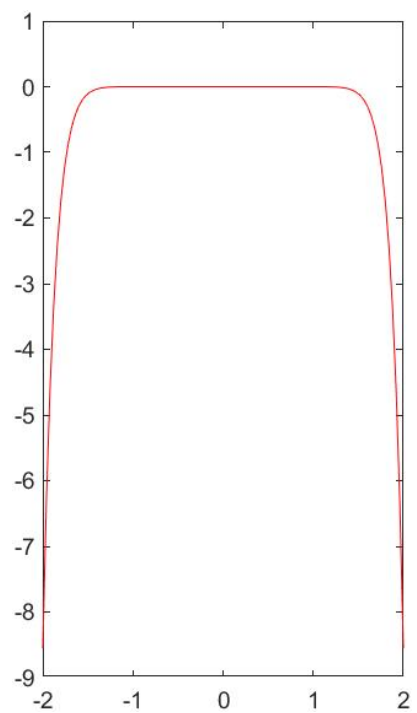


Figure 2: $[-2, 2]$