Assignment 2

Due Date: September 22, 2025

1 - Lagrange Interpolation and Error Analysis

Let $f \in C^{n+1}[a,\, b]$, and let P_n be its Lagrange interpolating polynomial at the distinct nodes $x_0, x_1, \ldots, x_n \in [a,\, b]$. The interpolation error is:

$$R_n(x) = f(x) - P_n(x) = \frac{f^{(n+1)}(\xi)}{(n+1)!} \prod_{i=0}^{n} (x - x_i), \quad \xi \in (a,\, b)$$

Suppose $f(x) = e^x$ on the interval $[0,\, 1]$, for equally spaced nodes $x_i = \frac{i}{n}$.

Question 1.1

Derive an explicit bound for the maximum error $\max_{x\in[0,1]} |R_n(x)|$.

Proof. To bound $|R_n(x)|$, we start with the error formula:

$$|R_n(x)| = \left| \frac{f^{(n+1)}(\xi)}{(n+1)!} \prod_{i=0}^{n} (x - x_i) \right|, \quad \xi \in (0, 1)$$

Note $\frac{1}{(n-1)!}$ is a constant. We can bound $R_n(x)$ by bounding $f^{(n+1)}(\xi)$ and $|\prod_{i=0}^{n}(x - x_i)|$ separately.

Now notice that $f^{(n+1)}(x) = f(x) = e^x$ for all n. Since e^x is strictly increasing on $[0, 1]$, we have that

$$f^{(n+1)}(\xi) = \max_{x\in[0,1]} |f^{(n+1)}(x)| = f(1) = e \tag{1}$$

Next, we need to bound $|\prod_{i=0}^{n}(x - x_i)|$. Let $\omega_n(x) = \prod_{i=0}^{n}(x - x_i)$. Note that $\omega_n(x)$ is a polynomial of degree $n + 1$. Since $\omega_n(x)$ is continuous on the compact interval $[0, 1]$, it attains its maximum at some point in $[0, 1]$. We may write that:

$$|\omega_n(x)| \leq W_n \tag{2}$$

Where $W_n = \max_{x\in[0,1]} |\omega_n(x)| = |\omega_n(x^*)|$ for some $x^* \in [0, 1]$.

Now, we can use (1) and (2) to bound $|R_n(x)|$ from above:

$$|R_n(x)| \leq \frac{e}{(n+1)!} W_n$$

Since $R_n(x)$ is continuous on the compact interval $[0, 1]$, $\sup_{x\in[0,1]} R_n(x) = \max_{x\in[0,1]} R_n(x)$.
Since the supremum is the least upper bound, we have that:

$$\max_{x\in[0,1]} |R_n(x)| \leq \frac{e}{(n+1)!} W_n$$

Which gives us an explicit bound for the remainder. □

Question 1.2

Show the asymptotic decay of this error as $n \to \infty$.

Proof. From the previous part, we have that:

$$\max_{x \in [0,1]} |R_n(x)| \leq \frac{e}{(n+1)!} W_n$$

Let us first make a more crude estimate of W_n. Note that for any $x \in [0,1]$ and for each i, we have:

$$|x - x_i| \leq 1$$

Since there are $n+1$ terms in the product, we can write:

$$|\omega_n(x)| = \left| \prod_{i=0}^{n} (x - x_i) \right| \leq 1^{n+1} = 1$$

Therefore, we get the crude bound:

$$W_n = \max_{x \in [0,1]} |\omega_n(x)| \leq 1$$

Plugging this into our error bound, we get:

$$\max_{x \in [0,1]} |R_n(x)| \leq \frac{e}{(n+1)!}$$

Taking a limit as $n \to \infty$, we have:

$$\lim_{n \to \infty} \max_{x \in [0,1]} |R_n(x)| \leq \lim_{n \to \infty} \frac{e}{(n+1)!} = 0$$

Therefore, we have shown that the error decays to 0 as $n \to \infty$. □

2 - Interpolation Programming Exercise

Consider the fuction:

$$f(x) = \frac{1}{1 + 20x}, \quad x \in [-1, 1]$$

Question 2.1

Construct the interpolation polynomial $P_n(x)$ at equidistant nodes for $n = 5$.

Solution. The following methods were used to compute this polynomial:

Listing 1: 2.1 Python

```python
import numpy as np

def f(x):
    return 1 / (1 + 20 * x**2)

def lagrange_coefficients(nodes):
    x = nodes
    num_nodes = len(nodes)
    # Add zeroth divided differences
    dd_table = np.array([[f(xi) for xi in nodes]])

    # Calculate divided difference table
    for i in range(1, num_nodes):
        ith_dd = np.zeros(num_nodes)

        for j in range(num_nodes - i):
            # Calculate ith divided differences
            ith_dd[j] = (dd_table[i - 1, j + 1] - dd_table[i - 1, j]) / (
                x[j + i] - x[j]
            )

        # Append the ith divided difference row to the table
        dd_table = np.vstack([dd_table, ith_dd])

    # Extract coefficients (first column of the table)
    a = np.array([dd_table[i, 0] for i in range(dd_table.shape[0])])
    return a

def generate_equation(nodes, degree):
    # Get coefficients
    a = lagrange_coefficients(nodes)
    # Build equation string
    equation = f"$P_{degree}(x) = {a[0]}"
    # Build (x - xi) terms
    w = [(f"(x - {xi})") for xi in nodes]
```

```python
    # Temporary string to hold (x - xi) terms
    b = ""

    for i in range(1, len(a)):
        for j in range(i):
            b += w[j]
        # Append the (x - xi) product term for the current coefficient
        equation += f" + {a[i]}*{b}"
        b = ""

    return equation + "$"

# Sample Execution
if __name__ == "__main__":
    # Generate 6 nodes for 5th degree polynomial
    nodes = np.linspace(-1, 1, 6)
    equation = generate_equation(nodes, 5)
    with open("./plots_2/q2_2/lagrange_equations.txt", "w") as f:
        f.write(equation + "\n")
```

The interpolation polynomial $P_5(x)$ at equidistant nodes for $n = 5$ is given by:

$$\begin{aligned}
P_5(x) = 0.047619047619047616 \\
&+ 0.18583042973286878 * (x - -1.0) \\
&+ 1.1227255129694158 * (x - -1.0)(x - -0.6) \\
&- 2.06478255525874324 * (x - -1.0)(x - -0.6)(x - -0.19999999999999996) \\
&+ 1.2904890953671473 * (x - -1.0)(x - -0.6)(x - -0.19999999999999996) \\
&(x - 0.20000000000000018) \\
&- 3.552713678800501e - 15 * (x - -1.0)(x - -0.6)(x - -0.19999999999999996) \\
&(x - 0.20000000000000018)(x - 0.6000000000000001)
\end{aligned}$$

Question 2.2

Plot $f(x)$ and $P_n(x)$, and report the behavior of the interpolation error as n increases from 5 to 10 and 20.

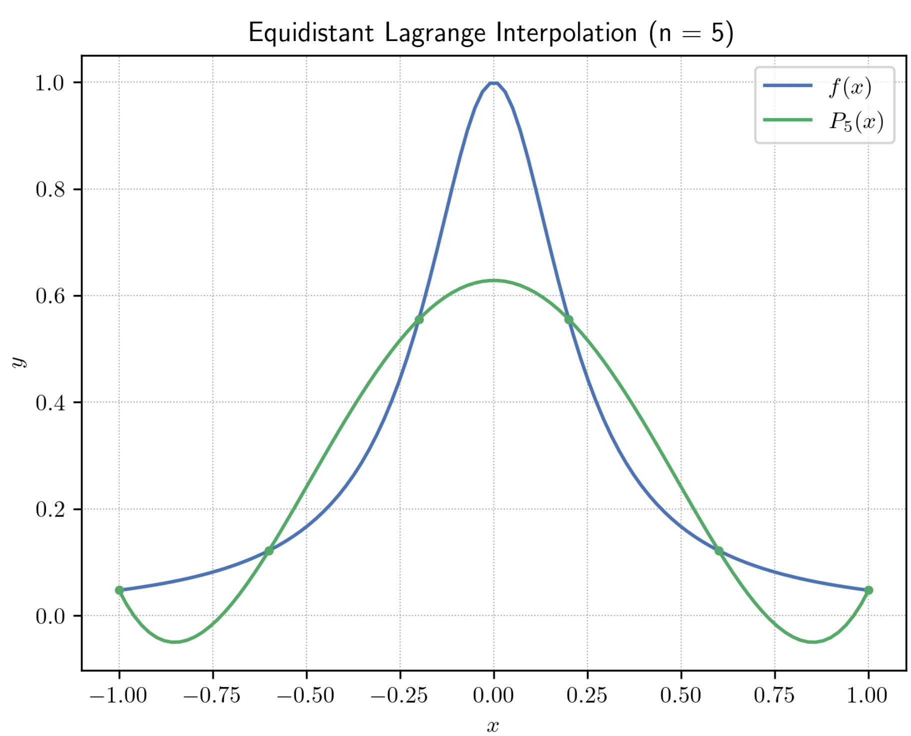
Solution. In addition to the functions defined in the previous part, the following functions were used to help plot $f(x)$ and $P_n(x)$:

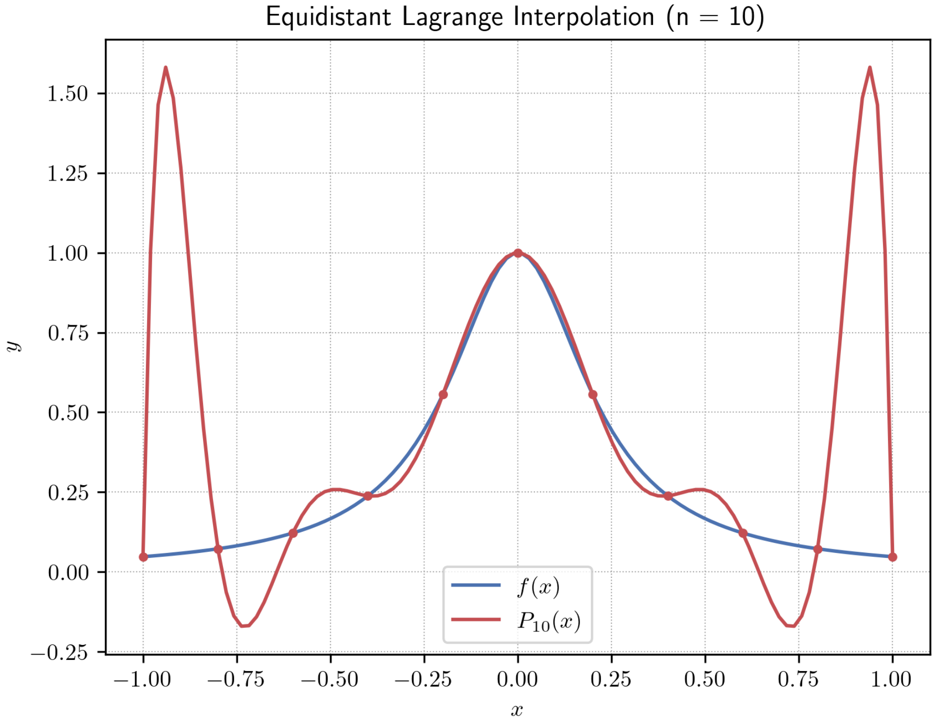
Listing 2: 2.2 Python

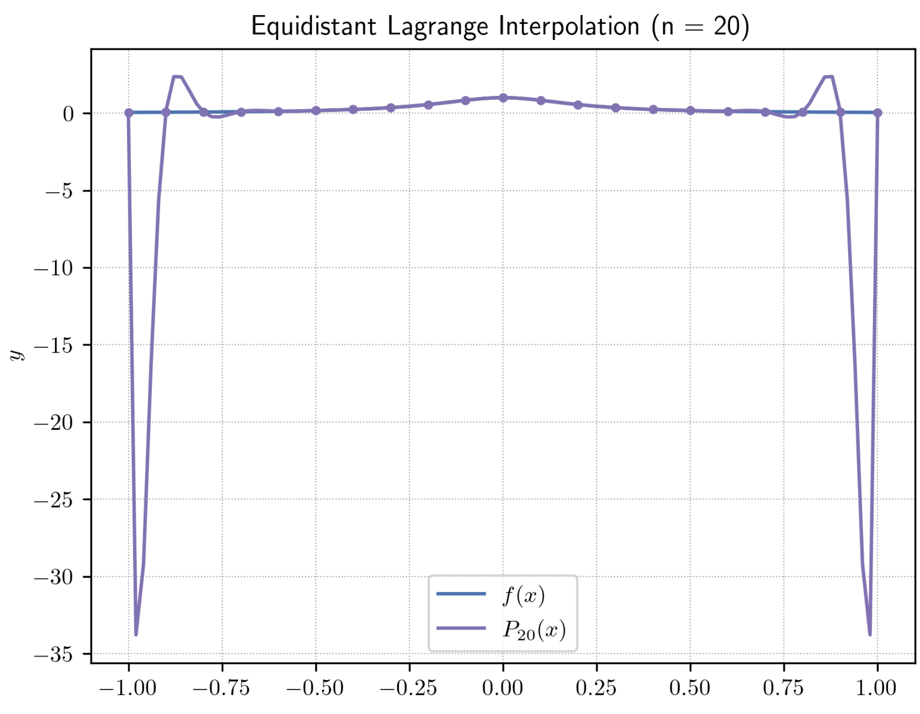
```
import numpy as np
import matplotlib.pyplot as plt
# I created a Figure class for figure management.
# See figure.py at end of this pdf for implementation.
from figure import Figure

def calculate_lagrange(nodes, a, x):
    # Start with constant term
    y = a[0]
    # Build (x - xi) terms
    w = [(x - xi) for xi in nodes]
    # Temporary variable to hold (x - xi) product
    b = 1

    for i in range(1, len(a)):
        for j in range(i):
            # Multiply (x - xi) terms
            b *= w[j]
        # Multiply (x - xi) product with current coefficient
        y += a[i] * b
        b = 1

    return y

def calculate_lagrange_output(nodes, x_coords=[]):
    # Get coefficients
    a = lagrange_coefficients(nodes)
    # If no x_coords provided, use nodes as x_coords
    if len(x_coords) == 0:
        x_coords = nodes
    # Calculate y coordinates for each x coordinate
    y_coordinates = np.array([calculate_lagrange(nodes, a, x) for x in x_coords
    ])

    return y_coordinates

# Sample Execution
if __name__ == "__main__":
```

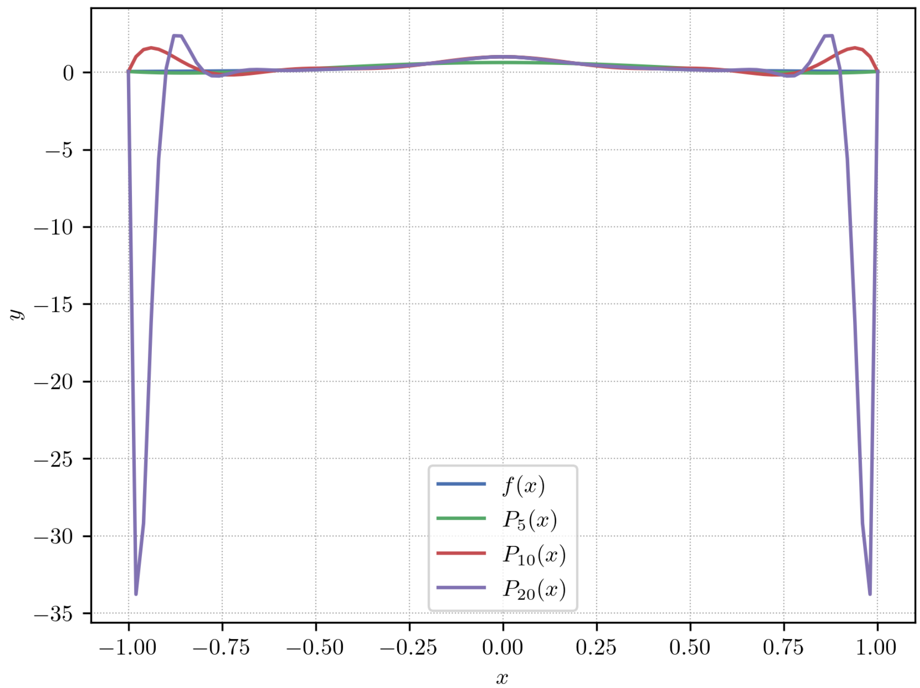
```
    fig_f.title =  "Equidistant Lagrange Interpolation"
    x = np.linspace(-1, 1, 100)
    f_x = f(x)
    nodes_x = np.linspace(-1, 1, 6)
    nodes_y = calculate_lagrange_output(nodes_x)
    p_5 = calculate_lagrange_output(nodes_x, x)

    # Figure attributes:
    # x_sets, y_sets, labels, colors(indexes from default rotation list),
    # markers, linestyles, title, xlabel, ylabel
    # single or multiple axes can be added during initialization
    fig_f = Figure(x, f_x, r"$f(x)$")
    fig_p5 = Figure(x, p_5, r"$P_5(x)$", 1)
    fig_nodes = Figure(nodes_x, nodes_y, "", 1, ".", "")

    # Returns a new Figure that merges fig_f, fig_p5, and fig_nodes.
    # The title of the new figure is title + " (n = 5)"
    fig = fig_f.copy().merge([fig_p5, fig_nodes], title + " (n = 5)")

    # Returns the matplotlib figure and saves png with 300 dpi
    fig.get_figure("./plots_2/q2_2/p5.png")
    plt.show()
```

The following plots show $f(x)$ and $P_n(x)$ for $n = 5, 10, 20$:




Equidistant Lagrange Interpolation (n = 10)
y
x
f(x)
P10(x)


Equidistant Lagrange Interpolation (n = 20)
y
x
f(x)
P20(x)



As n increases from 5 to 10 and 20, we see that the interpolation error decreases towards the center of the interval $[-1, 1]$. However, the error increases significantly near the edges of the interval, demonstrating Runge's phenomenon.

Question 2.3

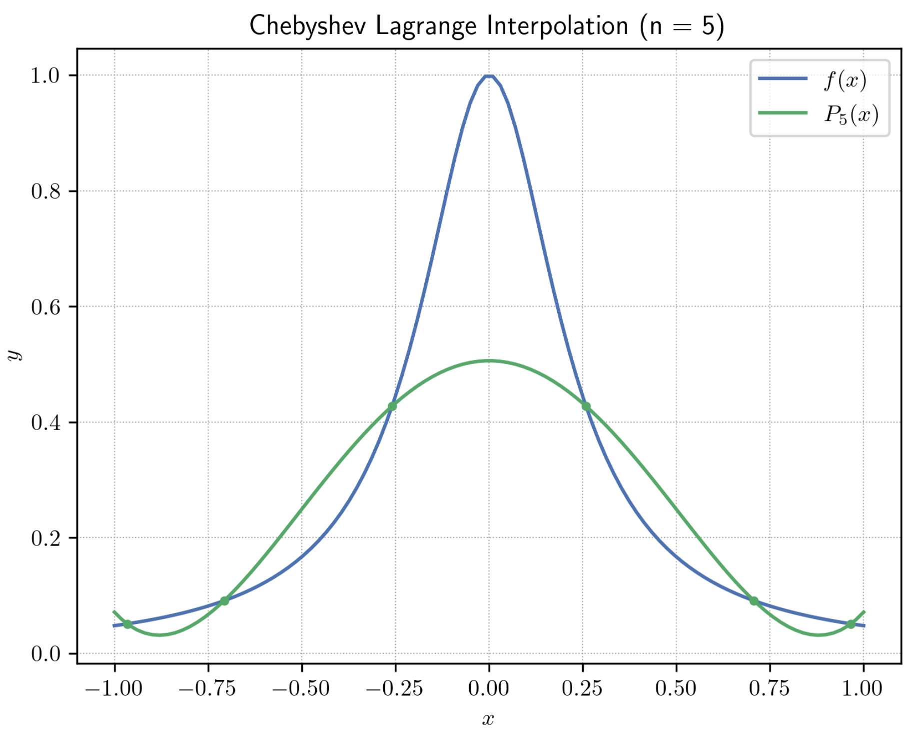
Repeat the interpolation using Chebyshev nodes, and compare the results with the equidistant-node case.

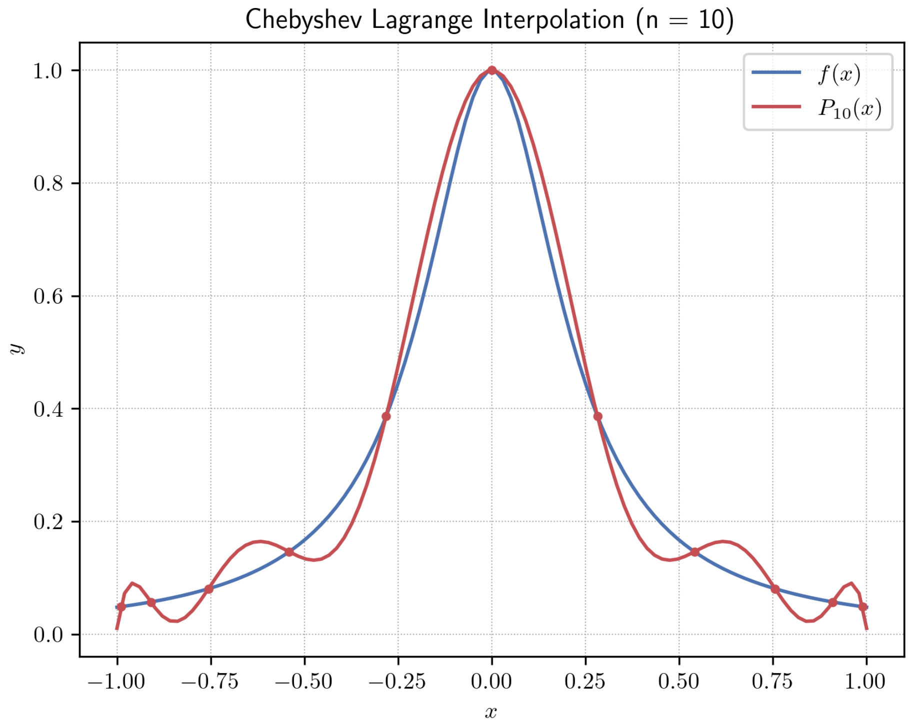
Solution. In addition to the functions defined in the previous parts, the following function was used to generate the Chebyshev nodes:

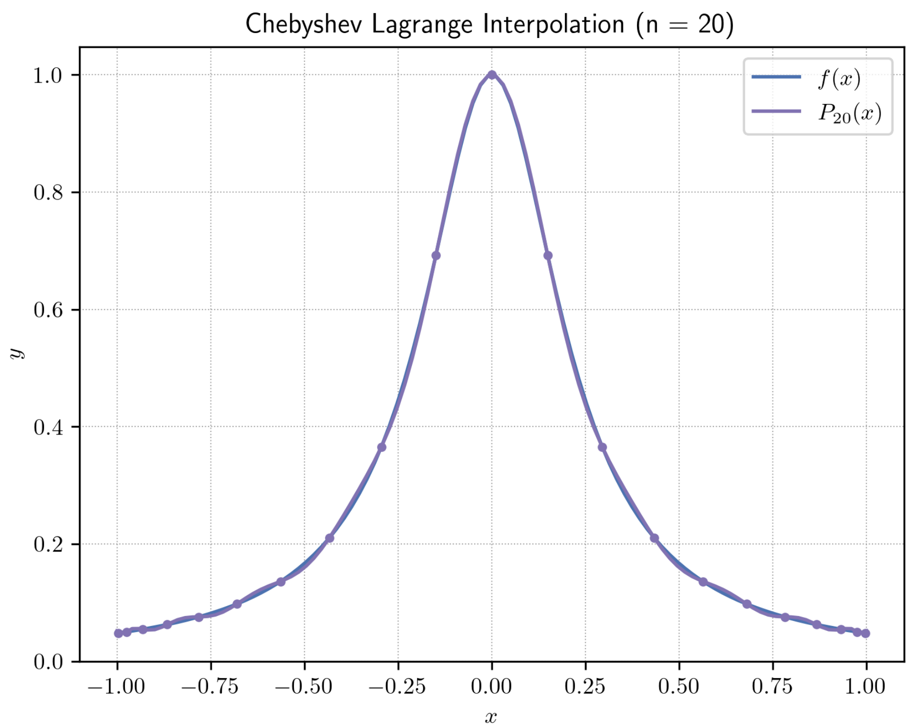
Listing 3: 2.3 Python

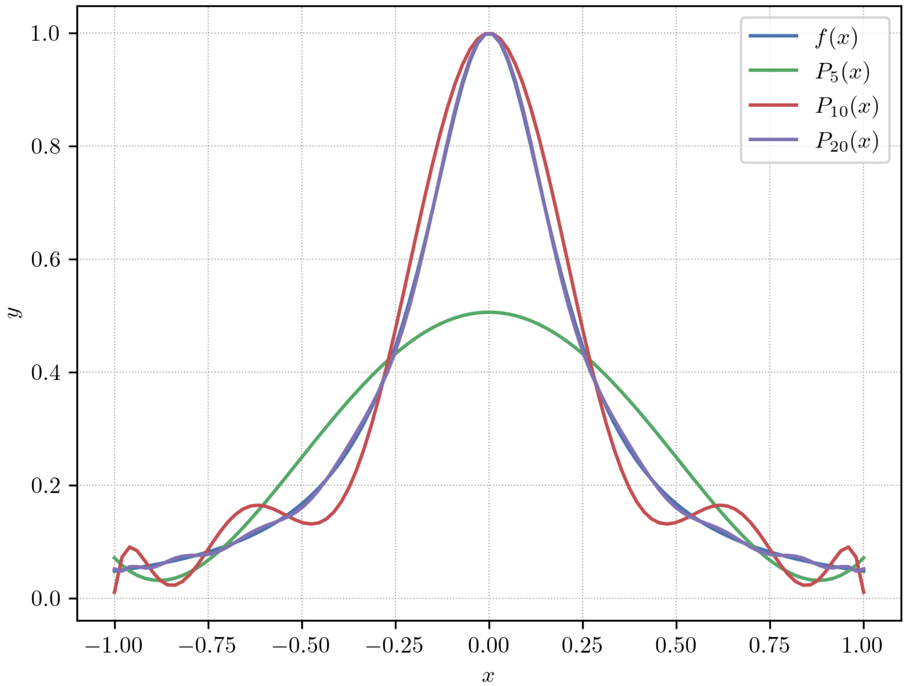
```
import numpy as np

def chebyshev_nodes(n):
    nodes = np.array(
        [(math.cos((2 * k - 1) * math.pi / (2 * n))) for k in range(1, n + 1)]
    )

    return nodes
```

Th following plots show $f(x)$ and $P_n(x)$ for Chebyshev nodes with $n = 5, 10, 20$:




Chebyshev Lagrange Interpolation (n = 10)
$f(x)$
$P_{10}(x)$
1.0
0.8
0.6
0.4
0.2
0.0
y
−1.00
−0.75
−0.50
−0.25
0.00
0.25
0.50
0.75
1.00
x


Chebyshev Lagrange Interpolation (n = 20)
$f(x)$
$P_{20}(x)$
1.0
0.8
0.6
0.4
0.2
0.0
y
−1.00
−0.75
−0.50
−0.25
0.00
0.25
0.50
0.75
1.00
x



Comparing these plots to those with equidistant nodes, we see that using Chebyshev nodes significantly reduces the interpolation error across the entire interval $[-1, 1]$. The oscillations near the edges of the interval are much less pronounced, demonstrating that Chebyshev nodes help mitigate Runge's phenomenon and provide a more accurate approximation of $f(x)$.

3 - Chebyshev Polynomials and Their Roots

The Chebyshev polynomials of the first kind is defined by:

$$T_n(x) = \cos(n \arccos x), \quad x \in [-1, 1]$$

Question 3.1

Prove that the numbers

$$x_k = \cos\left(\frac{2k-1}{2n}\pi\right), \quad k = 1, 2, \ldots, n$$

are the roots of $T_n(x)$.

Question 3.2

Show that these roots are distinct and lie in the interval $(-1, 1)$.

Question 3.3

Write your own code to generate $T_n(x)$ using the recursion formula.

4 - Lagrange Interpolation for Nonsmooth Function

Let $f(x) = |x|$ on the interval $[-1, 1]$.

Question 4.1

Construct the interpolation polynomial $P_n(x)$ for equidistant nodes when n is even.

Question 4.2

Show that $P_n(x)$ is an even polynomial.

Question 4.3

Investigate analytically (for small n) how well $P_n(x)$ approximates $f(x)$.

Question 4.4

Discuss why convergence may be slower for nonsmooth functions.