1 Horner's Method

$$P(x) = (x - z)Q_0(z) + R_0$$

$$= (x - z)[b_n x^{n-1} + \dots + b_1] + b_0$$

$$a_n x^n + \dots + a_0 = (b_n x^n + b_{n-1} x^{b-1} + \dots + b_1 x) - z(b_n x^{n-1} + \dots + b_1)) + b_0$$

$$b_n = a_n$$

$$b_{n-1} = a_{n-1} + zb_n$$

$$\dots$$

$$b_1 = a_1 + zb_2$$

$$b_0 = a_0$$

Let $b_{n+1} = 0$ Do this again

$$c_n = b_n$$

$$c_1 = b_1 + zc_2$$

Let $c_{n+1} = 0$, $c_k = b_k + zc_{k+1}$.

Root deflation: roots found in the end suffer more from numerical errors.

2 Chapter 3 Interpolation: Lagrange Polynomials

Let

$$P(x) = \sum_{k=1}^{n} P_k(x) = \sum_{k=0}^{n} L_{n,k} f(x_k).$$

where

$$L_{n,k} = \frac{(x - x_0)(x - x_1)\dots(x - x_{k-1})(x - x_{k+1}\dots(x - x_n))}{(x_k - x_0)\dots(x_k - x_{k-1})(x_k - x_{k+1})(x_k - x_n))}.$$

$$e = \frac{f^{n+1}(\xi)}{n+1}!(x - x_0)(x - x_1)\dots(x - x_n).$$

3 Neville's Method

4 Cubic Spline

Linear doesn't work because it's not smooth at the junctions. Quadratic misses one condition for the 6 parameters. Cubic is the sweet spot where 8 parameters have 8 reasonable conditions. Conditions for two consecutive cubic polynomials:

- matches function values at two end points, for both functions
- matches each other's values at the middle point
- matches derivatives at the middle point
- matches 2nd derivatives at the overlapped points

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