

HW 4

November 2, 2020

1. Let $f(x) = x^3$, p be the Lagrange interpolation polynomial of f using interpolation points $x = 0$, $x = 1$. On the interval $[0, 1]$, find the point c that maximizes the interpolation error $|f(c) - p(c)|$, and find another point $s \in [0, 1]$ such that

$$f(c) - p(c) = f''(s)c(c - 1)/2$$

2. Let $f(x) = e^x$, p be the Lagrange interpolation polynomial of f on interval $[0, 2]$ using interpolation points $x_0 = 0$, $x_1 = 1$, $x_2 = 2$, find an upper bound for the L^∞ norm of $f(x) - p(x)$ on $[0, 2]$, using the error bound of Lagrange polynomial we covered in the lecture (Theorem 6.2 in textbook, Theorem 1.5 in lecture notes).

3. Suppose f is continuous and with continuous derivatives of order up to and including 5 on $[a, b]$, and there are three distinct

points x_0, x_1, x_2 in $[a, b]$. Let $y_i = f(x_i)$, $i = 0, 1, 2$; $z_j = f'(x_j)$, $j = 0, 2$.

- (i) Find a polynomial p of degree at most 4, such that $p(x_i) = y_i$, $i = 0, 1, 2$; $p'(x_j) = z_j$, $j = 0, 2$.
- (ii) Use an argument similar to the error estimate of Hermite interpolation polynomial to show that for any $x \in [a, b]$, there is some number $s \in [a, b]$ such that

$$f(x) - p(x) = f^{(5)}(s)(x - x_0)^2(x - x_1)(x - x_2)^2/5!$$

4. Let $q_j = (1 - x^2)^j$, $\varphi_j = q_j^{(j)}$, show that φ_j are orthogonal to each other in $L^2([-1, 1])$. In other words, if $j \neq j'$, $\int_{-1}^1 \varphi_j \varphi_{j'} dx = 0$.

5. Find three distinct points x_0, x_1 and x_2 in $(-1, 1)$, such that for any polynomial function f of degree 3, the best approximation of f under L^2 norm on $[-1, 1]$ of degree at most 2 coincides with the Lagrange interpolation polynomial of f using interpolation points x_0, x_1 and x_2 .

6. Let f be a continuous function on $[0, 1]$, p_n be the polynomial of best approximation of degree no more than n under the L^2 norm. Then, after studying Theorem 9.5 in the textbook, which proved that $f - p_n$ is zero at at least $n + 1$ distinct points in $(0, 1)$, find a function f such that $f - p_2$ is zero at 4 distinct points in $(0, 1)$.