

Example for each method in Chap 3

$$f(x) = \frac{1}{x}$$

x	$\frac{2}{3}$	1	3	4
y	$\frac{3}{2}$	1	$\frac{1}{3}$	$\frac{1}{4}$

we are fitting  $f(x) = \frac{1}{x}$   
for 4 values of x

Lagrange Polynomial

$$L_0(x) = \frac{(x-1)(x-3)(x-4)}{\left(\frac{2}{3}-1\right)\left(\frac{2}{3}-3\right)\left(\frac{2}{3}-4\right)} = -\left(\frac{27x^3 - 216x^2 + 513x - 324}{70}\right)$$

$$L_1(x) = \frac{\left(x-\frac{2}{3}\right)(x-3)(x-4)}{\left(1-\frac{2}{3}\right)(1-3)(1-4)} = \frac{3x^3 - 23x^2 + 50x - 24}{6}$$

$$L_2(x) = \frac{\left(x-\frac{2}{3}\right)(x-1)(x-4)}{\left(3-\frac{2}{3}\right)(3-1)(3-4)} = -\left(\frac{3x^3 - 17x^2 + 22x - 8}{14}\right)$$

$$L_3(x) = \frac{\left(x-\frac{2}{3}\right)(x-1)(x-3)}{\left(4-\frac{2}{3}\right)(4-1)(4-3)} = \frac{3x^3 - 14x^2 + 17x - 6}{30}$$

$$P(x) = \frac{3}{2}L_0(x) + 1 \cdot L_1(x) + \frac{1}{3}L_2(x) + \frac{1}{4}L_3(x)$$

$$= \frac{3}{2} \left( \frac{-27x^3 + 216x^2 - 513x + 324}{70} \right) + \left( \frac{3x^3 - 23x^2 + 50x - 24}{6} \right) \\ - \frac{1}{3} \left( \frac{3x^3 - 17x^2 + 22x - 8}{14} \right) + \frac{1}{4} \left( \frac{3x^3 - 14x^2 + 17x - 6}{30} \right)$$

= simplifies to Vandermonde answer

## Vandermonde Matrix

$$V = \begin{bmatrix} 1 & x & x^2 & x^3 \end{bmatrix} = \begin{bmatrix} 1 & 2/3 & 4/9 & 8/27 \\ 1 & 1 & 1 & 1 \\ 1 & 3 & 9 & 27 \\ 1 & 4 & 16 & 64 \end{bmatrix} \quad b = \begin{bmatrix} 3/2 \\ 1 \\ 1/3 \\ 1/4 \end{bmatrix}$$

The solution is  $P(x) = a_0 + a_1x + a_2x^2 + a_3x^3$

using a calculator

$$X = \begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ a_3 \end{bmatrix} = V^{-1}b = \frac{1}{210} \begin{bmatrix} 972 & -840 & 120 & -42 \\ -1539 & 1750 & -330 & 119 \\ 648 & -805 & 255 & -98 \\ -81 & 105 & -45 & 21 \end{bmatrix} \begin{bmatrix} 3/2 \\ 1 \\ 1/3 \\ 1/4 \end{bmatrix}$$

$$= \frac{1}{210(12)} \begin{bmatrix} 972 & -840 & 120 & -42 \\ -1539 & 1750 & -330 & 119 \\ 648 & -805 & 255 & -98 \\ -81 & 105 & -45 & 21 \end{bmatrix} \begin{bmatrix} 18 \\ 12 \\ 4 \\ 3 \end{bmatrix}$$

$$= \frac{1}{70 \cdot 3 \cdot 12} \begin{bmatrix} 7770 \\ -7665 \\ 2730 \\ -315 \end{bmatrix} = \frac{1}{24} (74 - 73x + 26x^2 - 3x^3)$$

# Newton's IDD

(For nonequal spacing)

x y

$\frac{2}{3}$

$\frac{3}{2}$

1

1

$-\frac{3}{2}$

$-\frac{1}{3}$

$\frac{1}{2}$

$-\frac{1}{8}$

3

$\frac{1}{3}$

$\frac{1}{12}$

4

$\frac{1}{4}$

$$P(x) = \frac{3}{2} - \frac{3}{2} \left(x - \frac{2}{3}\right) + \frac{1}{2} \left(x - \frac{2}{3}\right) \left(x - 1\right) - \frac{1}{8} \left(x - \frac{2}{3}\right) \left(x - 1\right) \left(x - 3\right)$$

$$= -\frac{1}{24} \left(3x^3 - 26x^2 + 73x - 74\right)$$

Simplifies to  
Vandermonde

# Hermite Polynomial

$$f(x) = \frac{1}{x}$$

$$f'(x) = -\frac{1}{x^2}$$

x	y	y'
2/3	3/2	-9/4
1	1	-1
3	1/3	-1/9
4	1/4	-1/16

get inserted where   's are

## Hermite Table

x	y							
2/3	3/2							
2/3	3/2	-9/4						
1	1	-3/2	9/4					
1	1	-1	3/2	-9/4				
3	1/3	-1/3	1/3	-1/2	3/4			
3	1/3	-1/9	1/9	-1/9	1/6	-1/4		
4	1/4	-1/12	1/36	-1/36	1/36	-1/24	1/16	
4	1/4	-1/16	1/48	-1/144	1/144	-1/144	1/96	-1/64

Next, take circled numbers and create polynomial like Newton's Int. div. diff,

$$H_7(x) = \frac{3}{2} - \frac{9}{4} \left(x - \frac{2}{3}\right)$$

$$+ \frac{9}{4} \left(x - \frac{2}{3}\right)^2$$

$$- \frac{9}{4} \left(x - \frac{2}{3}\right)^2 (x-1)$$

$$+ \frac{3}{4} \left(x - \frac{2}{3}\right)^2 (x-1)^2$$

$$- \frac{1}{4} \left(x - \frac{2}{3}\right)^2 (x-1)^2 (x-3)$$

$$+ \frac{1}{16} \left(x - \frac{2}{3}\right)^2 (x-1)^2 (x-3)^2$$

$$- \frac{1}{64} \left(x - \frac{2}{3}\right)^2 (x-1)^2 (x-3)^2 (x-4)$$

Cubic Spline		
x	y	y''
2/3	3/2	-9/4
1	1	-1
3	1/3	-1/9
4	1/4	-1/16

Spline (A)

Natural Spline

$$S = \begin{cases} \frac{3}{2} - \frac{229}{144} (x - \frac{2}{3}) + \frac{13}{16} (x - \frac{2}{3})^3, & \frac{2}{3} \leq x < 1 \\ 1 - \frac{95}{72} (x - 1) + \frac{13}{16} (x - 1)^2 - \frac{23}{144} (x - 1)^3, & 1 \leq x < 3 \\ \frac{1}{3} + \frac{1}{72} (x - 3) - \frac{7}{48} (x - 3)^2 + \frac{7}{144} (x - 3)^3, & 3 \leq x < 4 \end{cases}$$

Clamped

spline (A, "clamped", -9/4, -1/16)

$$S = \begin{cases} \frac{3}{2} - \frac{9}{4} (x - \frac{2}{3}) + \frac{2055}{664} (x - \frac{2}{3})^2 - \frac{1683}{664} (x - \frac{2}{3})^3, & \frac{2}{3} \leq x < 1 \\ 1 - \frac{685}{664} (x - 1) + \frac{93}{166} (x - 1)^2 - \frac{841}{7968} (x - 1)^3, & 1 \leq x < 3 \\ \frac{1}{3} - \frac{19}{332} (x - 3) - \frac{97}{1328} (x - 3)^2 + \frac{187}{3984} (x - 3)^3, & 3 \leq x < 4 \end{cases}$$