

Interpolation & Polynomial Approximation

Lagrange Interpolating Polynomials I

Numerical Analysis (9th Edition)

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Beamer Presentation Slides

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Outline

1 Weierstrass Approximation Theorem

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- 2 Inaccuracy of Taylor Polynomials

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- 3 Constructing the Lagrange Polynomial

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Weierstrass Approximation Theorem

Algebraic Polynomials

Weierstrass Approximation Theorem

Algebraic Polynomials

One of the most useful and well-known classes of functions mapping the set of real numbers into itself is the **algebraic polynomials**, the set of functions of the form

$$P_n(x) = a_n x^n + a_{n-1} x^{n-1} + \cdots + a_1 x + a_0$$

where n is a nonnegative integer and a_0, \dots, a_n are real constants.

Weierstrass Approximation Theorem

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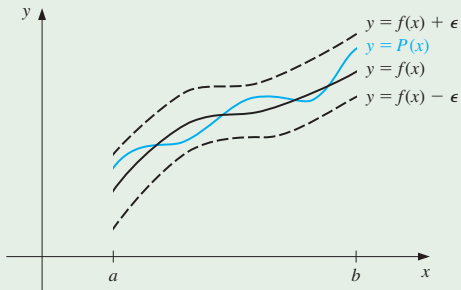
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- By this we mean that given any function, defined and continuous on a closed and bounded interval, there exists a polynomial that is as “close” to the given function as desired.

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Algebraic Polynomials (Cont'd)

- One reason for their importance is that they uniformly approximate continuous functions.
- By this we mean that given any function, defined and continuous on a closed and bounded interval, there exists a polynomial that is as “close” to the given function as desired.
- This result is expressed precisely in the **Weierstrass Approximation Theorem**.



Weierstrass Approximation Theorem

Suppose that f is defined and continuous on $[a, b]$. For each $\epsilon > 0$, there exists a polynomial $P(x)$, with the property that

$$|f(x) - P(x)| < \epsilon, \quad \text{for all } x \text{ in } [a, b].$$

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- Another important reason for considering the class of polynomials in the approximation of functions is that the **derivative** and **indefinite integral** of a polynomial are easy to determine and are also polynomials.

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- Another important reason for considering the class of polynomials in the approximation of functions is that the **derivative** and **indefinite integral** of a polynomial are easy to determine and are also polynomials.
- For these reasons, polynomials are often used for approximating continuous functions.

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- 2 Inaccuracy of Taylor Polynomials**
- 3 Constructing the Lagrange Polynomial
- 4 Example: Second-Degree Lagrange Interpolating Polynomial

The Lagrange Polynomial: Taylor Polynomials

Interpolating with Taylor Polynomials

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- However this is not the case.
- The Taylor polynomials agree as closely as possible with a given function at a specific point, but they concentrate their accuracy near that point.
- A good interpolation polynomial needs to provide a relatively accurate approximation over an entire interval, and Taylor polynomials do not generally do this.

The Lagrange Polynomial: Taylor Polynomials

Example: $f(x) = e^x$

We will calculate the first six Taylor polynomials about $x_0 = 0$ for $f(x) = e^x$.

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The Taylor polynomials are as follows:

Taylor Polynomials for $f(x) = e^x$ about $x_0 = 0$

$$P_0(x) = 1$$

$$P_1(x) = 1 + x$$

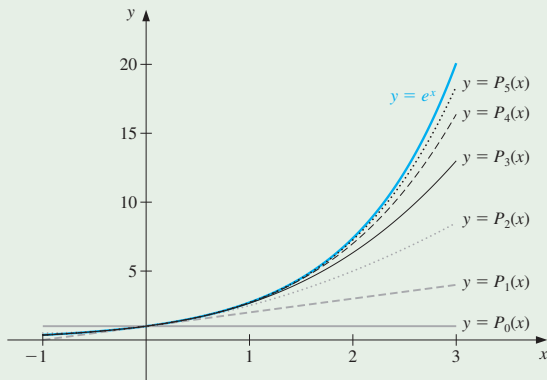
$$P_2(x) = 1 + x + \frac{x^2}{2}$$

$$P_3(x) = 1 + x + \frac{x^2}{2} + \frac{x^3}{6}$$

$$P_4(x) = 1 + x + \frac{x^2}{2} + \frac{x^3}{6} + \frac{x^4}{24}$$

$$P_5(x) = 1 + x + \frac{x^2}{2} + \frac{x^3}{6} + \frac{x^4}{24} + \frac{x^5}{120}$$

Taylor Polynomials for $f(x) = e^x$ about $x_0 = 0$



Notice that even for the higher-degree polynomials, the error becomes progressively worse as we move away from zero.

Taylor Polynomials for $f(x) = \frac{1}{x}$ about $x_0 = 1$

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Example: A more extreme case

- Although better approximations are obtained for $f(x) = e^x$ if higher-degree Taylor polynomials are used, this is not true for all functions.
- Consider, as an extreme example, using Taylor polynomials of various degrees for $f(x) = \frac{1}{x}$ expanded about $x_0 = 1$ to approximate $f(3) = \frac{1}{3}$.

Taylor Polynomials for $f(x) = \frac{1}{x}$ about $x_0 = 1$

Calculations

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Since

$$f(x) = x^{-1}, f'(x) = -x^{-2}, f''(x) = (-1)^2 2 \cdot x^{-3},$$

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and, in general,

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the Taylor polynomials are

$$P_n(x) = \sum_{k=0}^n \frac{f^{(k)}(1)}{k!} (x-1)^k = \sum_{k=0}^n (-1)^k (x-1)^k.$$

Taylor Polynomials for $f(x) = \frac{1}{x}$ about $x_0 = 1$

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n	0	1	2	3	4	5	6	7
$P_n(3)$	1	-1	3	-5	11	-21	43	-85

The Lagrange Polynomial: Taylor Polynomials

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- This limits Taylor polynomial approximation to the situation in which approximations are needed only at numbers close to x_0 .
- For ordinary computational purposes, it is more efficient to use methods that include information at various points.
- The **primary use** of Taylor polynomials in numerical analysis is not for approximation purposes, but for the derivation of numerical techniques and error estimation.

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The Lagrange Polynomial: The Linear Case

Polynomial Interpolation

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Polynomial Interpolation

- The problem of determining a polynomial of degree one that passes through the distinct points

$$(x_0, y_0) \quad \text{and} \quad (x_1, y_1)$$

is the same as approximating a function f for which

$$f(x_0) = y_0 \quad \text{and} \quad f(x_1) = y_1$$

by means of a first-degree polynomial **interpolating**, or agreeing with, the values of f at the given points.

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- Using this polynomial for approximation within the interval given by the endpoints is called polynomial **interpolation**.

The Lagrange Polynomial: The Linear Case

Define the functions

$$L_0(x) = \frac{x - x_1}{x_0 - x_1} \quad \text{and} \quad L_1(x) = \frac{x - x_0}{x_1 - x_0}.$$

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Definition

The linear **Lagrange interpolating polynomial** through (x_0, y_0) and (x_1, y_1) is

$$P(x) = L_0(x)f(x_0) + L_1(x)f(x_1) = \frac{x - x_1}{x_0 - x_1}f(x_0) + \frac{x - x_0}{x_1 - x_0}f(x_1).$$

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Note that

$$L_0(x_0) = 1, \quad L_0(x_1) = 0, \quad L_1(x_0) = 0, \quad \text{and} \quad L_1(x_1) = 1,$$

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which implies that

$$P(x_0) = 1 \cdot f(x_0) + 0 \cdot f(x_1) = f(x_0) = y_0$$

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So P is the unique polynomial of degree at most 1 that passes through (x_0, y_0) and (x_1, y_1) .

The Lagrange Polynomial: The Linear Case

Example: Linear Interpolation

Determine the linear Lagrange interpolating polynomial that passes through the points $(2, 4)$ and $(5, 1)$.

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Determine the linear Lagrange interpolating polynomial that passes through the points $(2, 4)$ and $(5, 1)$.

Solution

In this case we have

$$L_0(x) = \frac{x - 5}{2 - 5} = -\frac{1}{3}(x - 5) \quad \text{and} \quad L_1(x) = \frac{x - 2}{5 - 2} = \frac{1}{3}(x - 2),$$

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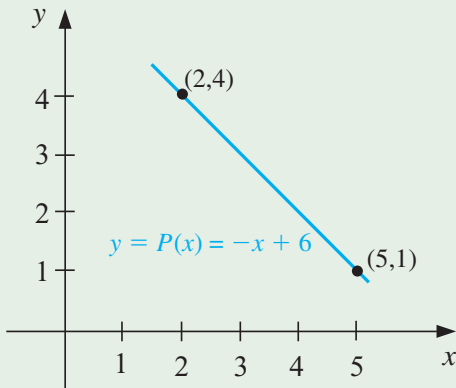
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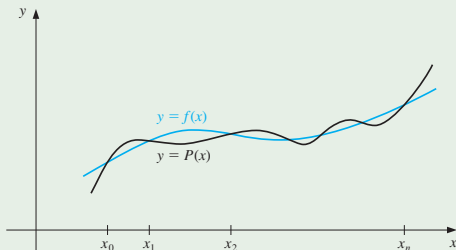
$$P(x) = -\frac{1}{3}(x-5) \cdot 4 + \frac{1}{3}(x-2) \cdot 1 = -\frac{4}{3}x + \frac{20}{3} + \frac{1}{3}x - \frac{2}{3} = -x + 6.$$

The Lagrange Polynomial: The Linear Case



The linear Lagrange interpolating polynomial that passes through the points (2, 4) and (5, 1).

The Lagrange Polynomial: Degree n Construction



To generalize the concept of linear interpolation, consider the construction of a polynomial of degree at most n that passes through the $n + 1$ points

$$(x_0, f(x_0)), (x_1, f(x_1)), \dots, (x_n, f(x_n)).$$

The Lagrange Polynomial: The General Case

Constructing the Degree n Polynomial

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Constructing the Degree n Polynomial

- We first construct, for each $k = 0, 1, \dots, n$, a function $L_{n,k}(x)$ with the property that $L_{n,k}(x_i) = 0$ when $i \neq k$ and $L_{n,k}(x_k) = 1$.

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- To satisfy $L_{n,k}(x_i) = 0$ for each $i \neq k$ requires that the numerator of $L_{n,k}(x)$ contain the term

$$(x - x_0)(x - x_1) \cdots (x - x_{k-1})(x - x_{k+1}) \cdots (x - x_n).$$

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- To satisfy $L_{n,k}(x_k) = 1$, the denominator of $L_{n,k}(x)$ must be this same term but evaluated at $x = x_k$.

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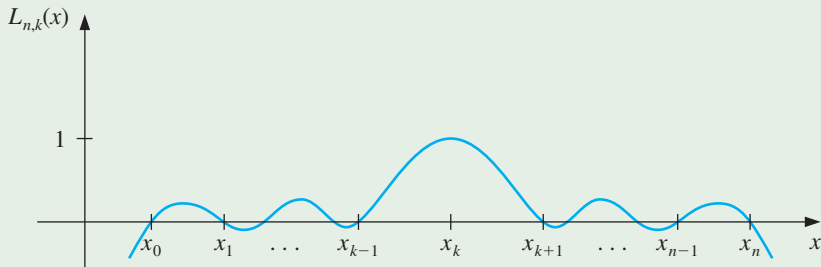
$$(x - x_0)(x - x_1) \cdots (x - x_{k-1})(x - x_{k+1}) \cdots (x - x_n).$$

- To satisfy $L_{n,k}(x_k) = 1$, the denominator of $L_{n,k}(x)$ must be this same term but evaluated at $x = x_k$.
- Thus

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

The Lagrange Polynomial: The General Case

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Theorem: n -th Lagrange interpolating polynomial

If x_0, x_1, \dots, x_n are $n + 1$ distinct numbers and f is a function whose values are given at these numbers, then a unique polynomial $P(x)$ of degree at most n exists with

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This polynomial is given by

$$P(x) = f(x_0)L_{n,0}(x) + \cdots + f(x_n)L_{n,n}(x) = \sum_{k=0}^n f(x_k)L_{n,k}(x)$$

where, for each $k = 0, 1, \dots, n$, $L_{n,k}(x)$ is defined as follows:

The Lagrange Polynomial: The General Case

$$P(x) = f(x_0)L_{n,0}(x) + \cdots + f(x_n)L_{n,n}(x) = \sum_{k=0}^n f(x_k)L_{n,k}(x)$$

Definition of $L_{n,k}(x)$

$$\begin{aligned} L_{n,k}(x) &= \frac{(x - x_0)(x - x_1) \cdots (x - x_{k-1})(x - x_{k+1}) \cdots (x - x_n)}{(x_k - x_0)(x_k - x_1) \cdots (x_k - x_{k-1})(x_k - x_{k+1}) \cdots (x_k - x_n)} \\ &= \prod_{\substack{i=0 \\ i \neq k}}^n \frac{(x - x_i)}{(x_k - x_i)} \end{aligned}$$

We will write $L_{n,k}(x)$ simply as $L_k(x)$ when there is no confusion as to its degree.

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The Lagrange Polynomial: 2nd Degree Polynomial

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- (a) Use the numbers (called **nodes**) $x_0 = 2$, $x_1 = 2.75$ and $x_2 = 4$ to find the second Lagrange interpolating polynomial for $f(x) = \frac{1}{x}$.

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- (b) Use this polynomial to approximate $f(3) = \frac{1}{3}$.

The Lagrange Polynomial: 2nd Degree Polynomial

Part (a): Solution

The Lagrange Polynomial: 2nd Degree Polynomial

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We first determine the coefficient polynomials $L_0(x)$, $L_1(x)$, and $L_2(x)$:

$$L_0(x) = \frac{(x - 2.75)(x - 4)}{(2 - 2.5)(2 - 4)} = \frac{2}{3}(x - 2.75)(x - 4)$$

$$L_1(x) = \frac{(x - 2)(x - 4)}{(2.75 - 2)(2.75 - 4)} = -\frac{16}{15}(x - 2)(x - 4)$$

$$L_2(x) = \frac{(x - 2)(x - 2.75)}{(4 - 2)(4 - 2.5)} = \frac{2}{5}(x - 2)(x - 2.75)$$

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$$L_2(x) = \frac{(x - 2)(x - 2.75)}{(4 - 2)(4 - 2.5)} = \frac{2}{5}(x - 2)(x - 2.75)$$

Also, since $f(x) = \frac{1}{x}$:

$$f(x_0) = f(2) = 1/2, \quad f(x_1) = f(2.75) = 4/11, \quad f(x_2) = f(4) = 1/4$$

The Lagrange Polynomial: 2nd Degree Polynomial

Part (a): Solution (Cont'd)

Therefore, we obtain

$$\begin{aligned}P(x) &= \sum_{k=0}^2 f(x_k)L_k(x) \\&= \frac{1}{3}(x - 2.75)(x - 4) - \frac{64}{165}(x - 2)(x - 4) + \frac{1}{10}(x - 2)(x - 2.75) \\&= \frac{1}{22}x^2 - \frac{35}{88}x + \frac{49}{44}.\end{aligned}$$

The Lagrange Polynomial: 2nd Degree Polynomial

$$P(x) = \frac{1}{22}x^2 - \frac{35}{88}x + \frac{49}{44}$$

(b) Use this polynomial to approximate $f(3) = \frac{1}{3}$.

Part (b): Solution

The Lagrange Polynomial: 2nd Degree Polynomial

$$P(x) = \frac{1}{22}x^2 - \frac{35}{88}x + \frac{49}{44}$$

(b) Use this polynomial to approximate $f(3) = \frac{1}{3}$.

Part (b): Solution

An approximation to $f(3) = \frac{1}{3}$ is

$$f(3) \approx P(3) = \frac{9}{22} - \frac{105}{88} + \frac{49}{44} = \frac{29}{88} \approx 0.32955.$$

The Lagrange Polynomial: 2nd Degree Polynomial

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Earlier, we we found that no Taylor polynomial expanded about $x_0 = 1$ could be used to reasonably approximate $f(x) = 1/x$ at $x = 3$.

Second Lagrange interpolating polynomial for $f(x) = \frac{1}{x}$

