

Interpolation and Polynomial Approximation

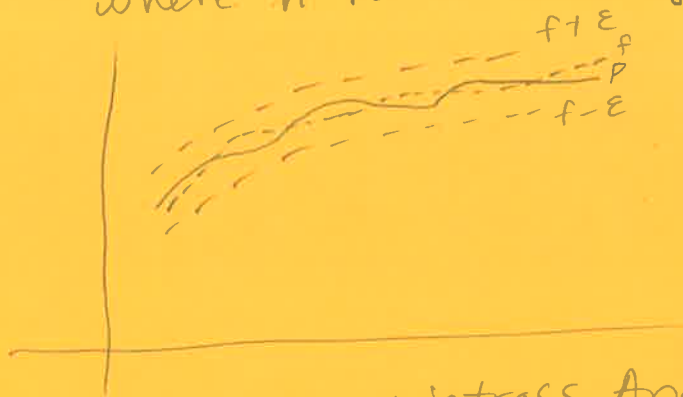
We want to estimate and interpolate functions for which only a limited number of points are known.



To do this, we want to use the class of algebraic polynomials, which is the set of functions

$$P_n(x) = a_0 + a_1x + a_2x^2 + \dots + a_nx^n$$

where n is a nonnegative integer, and the a_i 's are constant



Thm 3.1 Weierstrass Approx Thm

If f is defined and continuous on $[a, b]$ and $\epsilon > 0$ is given, then there exists a polynomial P , defined on $[a, b]$ with the property that

$$|f(x) - P(x)| < \epsilon \quad \forall x \in [a, b]$$

Note: Taylor polynomials are not good to use here!
 Taylor are used to generate numerical procedures, not approximation functions.