

2. The polynomial  $p$  of degree  $\leq n$  that interpolates a given function  $f$  at  $n + 1$  prescribed nodes is uniquely defined. Hence, there is a mapping  $f \mapsto p$ . Denote this mapping by  $L$  and show that

$$Lf = \sum_{i=0}^n f(x_i) \ell_i$$

Show that  $L$  is linear; that is,  $L(af + bg) = aLf + bLg$ .

3. (Continuation) Refer to the preceding problem and define another mapping,  $G$ , by the formula

$$Gf = \sum_{i=0}^n f(x_i) \ell_i^2$$

Prove that  $Gf$  is a polynomial of degree at most  $2n$ , that  $Gf$  interpolates  $f$  at the nodes, and that  $Gf$  is nonnegative whenever  $f$  is nonnegative.

4. (Continuation) Prove that the mapping,  $L$ , in Problem 6.1.2 (above) has the property that  $Lq = q$  for every polynomial  $q$  of degree at most  $n$ .
5. (Continuation) Prove that  $\sum_{i=0}^n \ell_i(x) = 1$  for all  $x$ .
6. (Continuation) Prove that if  $p$  is a polynomial of degree  $\leq n$  that interpolates the function  $f$  at  $x_0, x_1, \dots, x_n$  (distinct points), then

$$f(x) - p(x) = \sum_{i=0}^n [f(x) - f(x_i)] \ell_i(x)$$

7. Prove that the algorithm for computing the coefficients  $c_i$  in the Newton form of the interpolating polynomial involves  $n^2$  long operations (multiplications and divisions).
8. Discuss the problem of determining a polynomial of degree at most 2 for which  $p(0)$ ,  $p(1)$ , and  $p'(\xi)$  are prescribed,  $\xi$  being any preassigned point.
9. Prove that if  $g$  interpolates the function  $f$  at  $x_0, x_1, \dots, x_{n-1}$  and if  $h$  interpolates  $f$  at  $x_1, x_2, \dots, x_n$ , then the function

$$g(x) + \frac{x_0 - x}{x_n - x_0} [g(x) - h(x)]$$

interpolates  $f$  at  $x_0, x_1, \dots, x_n$ . Notice that  $h$  and  $g$  need not be polynomials.

10. Prove that the coefficient of  $x^n$  in the polynomial  $p$  of Equation (9) is

$$\sum_{i=0}^n y_i \prod_{\substack{j=0 \\ j \neq i}}^n (x_i - x_j)^{-1}$$

11. Prove that for any polynomial  $q$  of degree  $\leq n - 1$ ,

$$\sum_{i=0}^n q(x_i) \prod_{\substack{j=0 \\ j \neq i}}^n (x_i - x_j)^{-1} = 0$$

12. Determine whether the algorithm

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x ← a_n b_n
for i = 1 to n do
    x ← (x + a_{n-i}) b_i
end do

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computes

$$x = \sum_{i=0}^n a_i \prod_{j=0}^i b_j$$

13. Prove that if we take *any* set of 23 nodes in the interval  $[-1, 1]$  and interpolate the function  $f(x) = \cosh x$  with a polynomial  $p$  of degree 22, then the relative error  $|p(x) - f(x)|/|f(x)|$  is no greater than  $5 \times 10^{-16}$  on  $[-1, 1]$ .
14. Let  $p$  be a polynomial of degree  $\leq n - 1$  that interpolates the function  $f(x) = \sinh x$  at any set of  $n$  nodes in the interval  $[-1, 1]$ , subject only to the condition that one of the nodes is 0. Prove that the error obeys this inequality on  $[-1, 1]$ :

$$|p(x) - f(x)| \leq \frac{2^n}{n!} |f(x)|$$

15. What is the final value of  $v$  in the algorithm shown?

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v ← ci-1
for j = i to n do
    v ← vx + cj
end do

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What is the number of additions and subtractions involved in this algorithm?

16. Write an efficient algorithm for evaluating

$$u = \sum_{i=1}^n \prod_{j=1}^i d_j$$

17. Suppose that  $p$  is a polynomial of degree greater than  $n$  that interpolates  $f$  at  $n + 1$  nodes. What can you discover about  $f(x) - p(x)$ ?
18. Prove or disprove: If  $n$  is a divisor of  $m$ , then each zero of  $T_n$  is a zero of  $T_m$ .
19. Find a polynomial that assumes these values:

$x$	1	2	0	3
$y$	3	2	-4	5

20. Prove that for  $x \geq 1$ ,  $T_n(x) = \cosh(n \cosh^{-1} x)$ . *Hint:* Imitate the proof of Theorem 3 on Chebyshev polynomials.
21. Write the Lagrange and Newton interpolating polynomials for these data:

$x$	2	0	3
$f(x)$	11	7	28

22. Find the Lagrange and Newton forms of the interpolating polynomial for these data:

$x$	-2	0	1
$f(x)$	0	1	-1

Write both polynomials in the form  $a + bx + cx^2$  to verify that they are identical as functions.

23. Consider the data

$x$	$-\sqrt{\frac{3}{5}}$	$0$	$\sqrt{\frac{3}{5}}$
$f(x)$	$f\left(-\sqrt{\frac{3}{5}}\right)$	$f(0)$	$f\left(\sqrt{\frac{3}{5}}\right)$

What are the Newton interpolation polynomial and the Lagrange interpolation polynomial for these data?

24. The formula for the leading coefficient in  $T_n$  is  $2^{n-1}$ . What is the formula for the coefficient of  $x^{n-2}$ ? What about  $x^{n-1}$ ?

25. Find the interpolating polynomial for the table

$x$	$1$	$3$	$2$	$6$
$y$	$-2$	$-22$	$-1$	$-37$

26. The equation  $x - 9^{-x} = 0$  has a solution in  $[0, 1]$ . Find the interpolation polynomial on  $x_0 = 0, x_1 = 0.5, x_2 = 1$  for the function on the left side of the equation. By setting the interpolation polynomial equal to 0 and solving the equation, find an approximate solution to the equation.

27. If we interpolate the function  $f(x) = e^{x-1}$  with a polynomial  $p$  of degree 12 using 13 nodes in  $[-1, 1]$ , what is a good upper bound for  $|f(x) - p(x)|$  on  $[-1, 1]$ ?

28. Let  $p_k$  be the polynomial of degree  $\leq k$  such that  $p_k(x_i) = y_i$  for  $0 \leq i \leq k$ . Prove that  $p_k = p_{k-1}$  if and only if  $p_{k-1}(x_k) = y_k$ .

29. Devise a method for solving an equation  $f(x) = 0$  that gives the correct root in  $n + 1$  steps if  $f^{-1}$  is a polynomial of degree  $n$  in a neighborhood of the root sought. Here  $f^{-1}$  is an inverse function:  $f^{-1}(f(x)) = x$ .

30. Prove the following: If  $g$  is a function (not necessarily a polynomial) that interpolates a function  $f$  at nodes  $x_0, x_1, \dots, x_{n-1}$ , and if  $h$  is a function such that  $h(x_i) = \delta_{in}$  ( $0 \leq i \leq n$ ), then for some  $c$  the function  $g + ch$  interpolates  $f$  at  $x_0, x_1, \dots, x_n$ .

31. Refer to the Lagrange interpolation process and define

$$w_i = \prod_{\substack{j=0 \\ j \neq i}}^n (x_i - x_j)^{-1}$$

Show that if  $x$  is not a node, then the interpolating polynomial can be evaluated by the formula

$$p(x) = \left[ \sum_{i=0}^n y_i w_i (x - x_i)^{-1} \right] / \left[ \sum_{i=0}^n w_i (x - x_i)^{-1} \right]$$

This is called the **barycentric form** of the Lagrange interpolation process.

32. (Continuation) Show that the evaluation of  $p$  in the preceding problem is stable in the sense that if the  $w_i$  are incorrectly computed, we still have the interpolation property:  $\lim_{x \rightarrow x_k} p(x) = y_k$  ( $0 \leq k \leq n$ ).

33. Let  $E$  be an  $(n + 1)$ -dimensional vector space of functions defined on a domain  $D$ . Let  $x_0, x_1, \dots, x_n$  be distinct points in  $D$ . Show that the interpolation problem

$$f(x_i) = y_i \quad (0 \leq i \leq n) \quad f \in E$$

has a unique solution for any choice of ordinates  $y_i$  if and only if no element of  $E$  other than 0 vanishes at all the points  $x_0, x_1, \dots, x_n$ .

3. Let  $f \in C^n[a, b]$ . Prove that if  $x_0 \in (a, b)$  and if  $x_1, x_2, \dots, x_n$  all converge to  $x_0$ , then  $f[x_0, x_1, \dots, x_n]$  will converge to  $f^{(n)}(x_0)/n!$ .
4. Prove that if  $f$  is a polynomial of degree  $k$ , then for  $n > k$ ,

$$f[x_0, x_1, \dots, x_n] = 0$$

5. Prove that if  $p$  is a polynomial of degree at most  $n$ , then

$$p(x) = \sum_{i=0}^n p[x_0, x_1, \dots, x_i] \prod_{j=0}^{i-1} (x - x_j)$$

6. Show that the divided differences are linear maps on functions. That is, prove the equation

$$(\alpha f + \beta g)[x_0, x_1, \dots, x_n] = \alpha f[x_0, x_1, \dots, x_n] + \beta g[x_0, x_1, \dots, x_n]$$

7. The divided difference  $f[x_0, x_1]$  is analogous to a first derivative, as indicated in Theorem 4. Does it have a property analogous to  $(fg)' = f'g + fg'$ ?
8. Using the functions  $\ell_i$  defined in Section 6.1 (p. 312) and based on nodes  $x_0, x_1, \dots, x_n$ , show that for any  $f$ ,

$$\sum_{i=0}^n f(x_i) \ell_i(x) = \sum_{i=0}^n f[x_0, x_1, \dots, x_i] \prod_{j=0}^{i-1} (x - x_j)$$

9. (Continuation) Prove this formula:

$$f[x_0, x_1, \dots, x_n] = \sum_{i=0}^n f(x_i) \prod_{\substack{j=0 \\ j \neq i}}^n (x_i - x_j)^{-1}$$

10. Compare the efficiency of the divided difference algorithm to the procedure described in Section 6.1 (p. 311) for computing the coefficients in a Newton interpolating polynomial.
11. Use Cramer's rule in matrix theory to prove that

$$f[x_0, x_1, \dots, x_n] = \begin{vmatrix} 1 & x_0 & x_0^2 & \cdots & x_0^{n-1} & f(x_0) \\ 1 & x_1 & x_1^2 & \cdots & x_1^{n-1} & f(x_1) \\ \vdots & \vdots & \vdots & & \vdots & \vdots \\ 1 & x_n & x_n^2 & \cdots & x_n^{n-1} & f(x_n) \end{vmatrix} \div \begin{vmatrix} 1 & x_0 & x_0^2 & \cdots & x_0^n \\ 1 & x_1 & x_1^2 & \cdots & x_1^n \\ \vdots & \vdots & \vdots & & \vdots \\ 1 & x_n & x_n^2 & \cdots & x_n^n \end{vmatrix}$$

12. For the particular function  $f(x) = x^m$ ,  $m \in \mathbb{N}$ , show that

$$f[x_0, x_1, \dots, x_n] = \begin{cases} 1 & \text{if } n = m \\ 0 & \text{if } n > m \end{cases}$$

13. Prove the **Leibniz formula**

$$(fg)[x_0, x_1, \dots, x_n] = \sum_{k=0}^n f[x_0, x_1, \dots, x_k] g[x_k, x_{k+1}, \dots, x_n]$$

*Hint:* See Problem 6.2.7 (above).

14. Write the equation in Problem 6.2.9 (above) in this form:

$$f[x_0, x_1, \dots, x_n] = \sum_{i=0}^n \alpha_i f(x_i) \quad \text{where} \quad \alpha_i = \prod_{\substack{j=0 \\ j \neq i}}^n (x_i - x_j)^{-1}$$

Prove that if the  $x_i$ 's are ordered thus:

$$x_0 < x_1 < x_2 < \cdots < x_n$$

then the  $\alpha_i$ 's alternate in sign.

15. (Continuation) Prove that

$$\sum_{i=0}^n \alpha_i x_i^n = 1 \quad \text{and} \quad \sum_{i=0}^n \alpha_i = \begin{cases} 1 & \text{if } n = 0 \\ 0 & \text{if } n > 0 \end{cases}$$

16. Let  $f(x) = 1/x$  and prove that

$$f[x_0, x_1, \dots, x_n] = (-1)^n \prod_{i=0}^n x_i^{-1}$$

17. Find the Newton interpolating polynomial for these data:

$x$	1	3/2	0	2
$f(x)$	3	13/4	3	5/3

18. Prove that if  $f$  is a polynomial, then the divided difference  $f[x_0, x_1, \dots, x_n]$  is a polynomial in the variables  $x_0, x_1, \dots, x_n$ .

19. Show that if  $u$  is any function that interpolates  $f$  at  $x_0, x_1, \dots, x_{n-1}$ , and if  $v$  is a function that interpolates  $f$  at  $x_1, x_2, \dots, x_n$ , then the function

$$[(x_n - x)u(x) + (x - x_0)v(x)] / (x_n - x_0)$$

interpolates  $f$  at  $x_0, x_1, \dots, x_n$ .

20. (Continuation) Consider the array

$$\begin{array}{cc|ccc} x_0 & y_0 & a_0 & b_0 & c_0 \\ x_1 & y_1 & a_1 & b_1 & \\ x_2 & y_2 & a_2 & & \\ x_3 & y_3 & & & \end{array}$$

in which, for some fixed  $x$ , the  $a_i$ ,  $b_i$ , and  $c_i$  are computed by the formulas

$$a_i = [(x_{i+1} - x)y_i + (x - x_i)y_{i+1}] / (x_{i+1} - x_i)$$

$$b_i = [(x_{i+2} - x)a_i + (x - x_i)a_{i+1}] / (x_{i+2} - x_i)$$

$$c_i = [(x_{i+3} - x)b_i + (x - x_i)b_{i+1}] / (x_{i+3} - x_i)$$

Show that  $c_0$  is the value of the cubic interpolating polynomial at  $x$ .

21. (Continuation) Generalize the algorithm suggested in the preceding problem to compute  $p_n(x)$  for any  $n$ . This is known as **Neville's algorithm**.

22. Determine the Newton interpolating polynomial for this table:

$x$	0	1	2	7
$y$	51	3	1	201

23. The polynomial  $p(x) = 2 - (x + 1) + x(x + 1) - 2x(x + 1)(x - 1)$  interpolates the first four points in the table: