



Polynomial InterpolationLagrange Interpolation

Undergraduate Leve, 3th Stage

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Lecture Outline

- 1.0 Introduction
- 2.0 Newton's Divided Difference Formula
 - 2.1 Linear Interpolation
 - 2.2 Quadratic Interpolation
 - 2.3 General Formula
- 3.0 Gregory-Newton Polynomial Interpolation
- 4.0 Lagrange Interpolation
- 5.0 Summary

4.0 – Lagrange Interpolation

If the data set in the following table was obtained by experiments or by observation, the value corresponding to any x can be estimated as follows:

x_i	$f(x_i)$
x_0	$f(x_0)$
x_1	$f(x_1)$
x_2	$f(x_2)$
x_3	$f(x_3)$
x_{n-1}	$f(x_{n-1})$
x_n	$f(x_n)$

$$f(x) = \frac{(x - x_1)(x - x_2) \dots (x - x_n)}{(x_0 - x_1)(x_0 - x_2) \dots (x_0 - x_n)} f(x_0)$$

$$+ \frac{(x - x_0)(x - x_2) \dots (x - x_n)}{(x_1 - x_0)(x_1 - x_2) \dots (x_1 - x_n)} f(x_1) + \dots$$

$$+ \frac{(x - x_0)(x - x_1) \dots (x - x_{n-1})}{(x_n - x_0)(x_n - x_1) \dots (x_n - x_{n-1})} f(x_n)$$

Ex1: Find the value of f(1.5) for the data set shown:

i	X	y
0	1	1
1	2	4
2	3	8

Solution:

$$f(1.5) = \frac{(1.5-2)(1.5-3)}{(1-2)(1-3)} \times 1 + \frac{(1.5-1)(1.5-3)}{(2-1)(2-3)} \times 4 + \frac{(1.5-1)(1.5-2)}{(3-1)(3-2)} \times 8 = -0.375 + 3 + (-1) = 1.625$$

For the data set, shown in the following table, estimate f(4.3) using Lagrange Polynomial:

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i	x	f(x)
1	0	0
2	1	0.569
3	2	0.791
4	3.8	0.224
5	5	-0.185