

Today:

- HW questions
  - Divided differences
  - Runge's phenomenon demonstration
  - Midterm review
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HW4

#1 a) Use fact that

$$p(x_i) = f(x_i)$$

to generate a  $3 \times 3$  linear system

c)  $\det(A) \neq 0$  iff  $\exists$  a unique solution to

$$Ax = b$$

for any  $b$

#4) Theorem: Given  $\{x_i\}_{i=0}^n$  distinct,  
 $f \in C^{n+1}([a, b])$ ,

$$p(x) = \sum_{i=0}^n f(x_i) L_i(x)$$

$\forall x \in [a, b], \exists \xi(x) \in (a, b)$  s.t.

$$f(x) = p(x) + \frac{f^{(n+1)}(\xi(x))}{(n+1)!} \prod_{k=0}^n (x - x_k)$$

#5) "Guess and check" values of  $n$   
to find the Smallest  $n$  that  
works

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### Divided differences

- Recursive method (easier to add additional data points)
- different form compared to Lagrange construction, but by uniqueness, these forms are equivalent

Notation:

$$f[x_i] = f(x_i)$$

$$f[x_i, x_{i+1}] = \frac{f[x_{i+1}] - f[x_i]}{x_{i+1} - x_i}$$

$$f[x_i, x_{i+1}, x_{i+2}] =$$

$$\frac{f[x_{i+1}, x_{i+2}] - f[x_i, x_{i+1}]}{x_{i+2} - x_i}$$

$$P(x) = f[x_0] + f[x_0, x_1](x-x_0)$$

$$+ f[x_0, x_1, x_2](x-x_0)(x-x_1)$$

+ ...

$$\text{Ex/ } x_0 = 0 \quad f(x_0) = 1$$

$$x_1 = 2 \quad f(x_1) = -\frac{1}{2}$$

$$x_2 = 3 \quad f(x_2) = 4$$

$$\underline{\text{Soln}} \quad f[x_0, x_1] = \frac{f(x_1) - f(x_0)}{x_1 - x_0}$$

$$= \frac{-\frac{1}{2} - 1}{2 - 0}$$

$$= \boxed{-\frac{3}{4}}$$

$$f[x_1, x_2] = \frac{f(x_2) - f(x_1)}{x_2 - x_1}$$

$$= \frac{4 - (-\frac{1}{2})}{3 - 2}$$

$$= \boxed{\frac{9}{2}}$$

$$f[x_0, x_1, x_2] = \frac{f[x_1, x_2] - f[x_0, x_1]}{x_2 - x_0}$$

$$= \frac{9_{12} - (-3_{14})}{3} = \boxed{\frac{7}{4}}$$

$$\begin{aligned} P(x) &= 1 - \frac{3}{4}(x-0) + \frac{7}{4}(x-0)(x-2) \\ &= \frac{7}{4}x^2 - \frac{17}{4}x + 1 \end{aligned}$$

Lagrange form: ("usual" construction)

$$P(x) = f(x_0) \frac{(x-x_1)(x-x_2)}{(x_0-x_1)(x_0-x_2)} + f(x_1) \frac{(x-x_0)(x-x_2)}{(x_1-x_0)(x_1-x_2)}$$

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

$$= 1 \cdot \frac{(x-2)(x-3)}{(1-2)(1-3)} + \left(-\frac{1}{2}\right) \frac{(x-0)(x-3)}{(2-0)(2-3)}$$

$$+ 4 \frac{(x-0)(x-2)}{(3-0)(3-2)}$$

$$\begin{aligned}
 &= \frac{1}{6} (x^2 - 5x + 6) + \frac{1}{4} (x^2 - 3x) \\
 &\quad + \frac{4}{2} (x^2 - 2x) \\
 &= \frac{7}{4} x^2 - \frac{17}{4} x + 1
 \end{aligned}$$

## Modern Review

- Review HW 14

General topics:

- Calculus theorems (WT, EVT, ~~diversity~~ assumptions MVT / Taylor's thm)
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- Root-finding methods      error term
  - Bisection method
  - Newton's method
  - Secant method
- } draw picture
- existence of a root (IVT)
- Fixed point method
  - Error bound
  - convergence order theorem
  - existence + uniqueness

- formulating fixed-point problems from root-finding problems
- Floating point considerations
- Interpolating polynomials
  - Lagrange construction
  - Divided differences
  - error bounds
- formulating fixed-point problems from root-finding problems

Show that:

$$g(p) = p \quad \text{iff} \quad f(p) = 0$$