

Lagrange Polynomial Approach

To fit (x_1, y_1) , (x_2, y_2) , (x_3, y_3) ,
use

$$p(x) = y_1 \frac{(x-x_2)(x-x_3)}{(x_1-x_2)(x_1-x_3)} +$$

$$y_2 \frac{(x-x_1)(x-x_3)}{(x_2-x_1)(x_2-x_3)} +$$

$$y_3 \frac{(x-x_1)(x-x_2)}{(x_3-x_1)(x_3-x_2)}$$

fundamental polynomial

$$l_3(x) = \begin{cases} 1 & x = x_3 \\ 0 & x = x_1, x = x_2 \end{cases}$$

Newton's Polynomial Approach

To fit $(x_1, y_1), (x_2, y_2), (x_3, y_3)$

$$p_0(x) = y_3$$

$$p_1(x) = p_0(x) + \frac{y_2 - p_0(x_2)}{x_2 - x_3} (x - x_3)$$

$$p_2(x) = p_1(x) + \frac{y_1 - p_1(x_1)}{(x_1 - x_2)(x_1 - x_3)} (x - x_2)(x - x_3)$$

basic idea:

$$p_n(x) = p_{n-1}(x) + \text{correction}$$

(p. 211)

$$= f[x_p] + f[x_1, x_2](x - x_1) + f[x_1, x_2, x_3](x - x_1)(x - x_2)$$

Horner's Polynomial Approach

$$h(x) = y_3 + b(x-x_3) + a(x-x_3)^2$$

$$h(x_1) = y_3 + b(x_1-x_3) + a(x_1-x_3)^2 = y_1$$

$$h(x_2) = y_3 + b(x_2-x_3) + a(x_2-x_3)^2 = y_2$$

$$\text{Define } d_{ij} \equiv x_i - x_j$$

$$bd_{13} + ad_{13}^2 = y_1 - y_3$$

$$bd_{23} + ad_{23}^2 = y_2 - y_3$$

$$b + ad_{13} = \frac{y_1 - y_3}{x_1 - x_3} \equiv f[x_3, x_1]$$

$$b + ad_{23} = \frac{y_2 - y_3}{x_2 - x_3} \equiv f[x_3, x_2]$$

Subtract

first
divided
differences

$$a(d_{13} - d_{23}) = f[x_3, x_1] - f[x_3, x_2]$$

$$d_{12}$$

$$a = \frac{f[x_3, x_1] - f[x_3, x_2]}{x_1 - x_2} \quad (p. 215)$$

$$a = f[x_2, x_3, x_1] \quad \left(\begin{array}{l} \text{second} \\ \text{divided} \\ \text{difference} \end{array} \right)$$

$$b = f[x_3, x_2] - a(x_2 - x_3)$$

We're done -

$$h(x) = y_3 + b(x - x_3) + a(x - x_3)^2$$