

Lagrange polynomial

(Lagrange's Interpolation formula for unequal Intervals)

In numerical analysis, **Lagrange polynomials** are used for polynomial interpolation. For a given set of points with no two values equal, the Lagrange polynomial is the polynomial of lowest degree that assumes at each value the corresponding value, so that the functions coincide at each point.

Table Given:

x	x0	x1	x2	x3
f(x)	f(x0)	f(x1)	f(x2)	f(x3)

Polynomial=?

$$P(x) = L_0(x).f(x_0) + L_1(x).f(x_1) + L_2(x).f(x_2) + L_3(x).f(x_3) \dots \text{eq.}$$

$$L_0(x) = (x-x_1)(x-x_2)(x-x_3) / (x_0-x_1)(x_0-x_2)(x_0-x_3)$$

$$L_1(x) = (x-x_0)(x-x_2)(x-x_3) / (x_1-x_0)(x_1-x_2)(x_1-x_3)$$

$$L_2(x) = (x-x_0)(x-x_1)(x-x_3) / (x_2-x_0)(x_2-x_1)(x_2-x_3)$$

$$L_3(x) = (x-x_0)(x-x_1)(x-x_2) / (x_3-x_0)(x_3-x_1)(x_3-x_2)$$

$$\begin{array}{cccc} x & x_0 & x_1 & x_2 \\ f(x) & f(x_0) & f(x_1) & f(x_2) \end{array}$$

$$P(x) = L_0(x).f(x_0) + L_1(x).f(x_1) + L_2(x).f(x_2) \dots \text{eq.}$$

$$L_0(x) = (x-x_1)(x-x_2) / (x_0-x_1)(x_0-x_2)$$

$$L_1(x) = (x-x_0)(x-x_2) / (x_1-x_0)(x_1-x_2)$$

$$L_2(x) = (x-x_0)(x-x_1) / (x_2-x_0)(x_2-x_1)$$

e.g.

Find Lagrange's interpolating polynomial from following table:

x	1	2	3
f(x)	2	3	4

$$x_0=1$$

$$x_1=2$$

$$x_2=3$$

$$f_0=f(x_0)=2$$

$$f_1=f(x_1)=3$$

$$f_2=f(x_2)=4$$

$$L_0(x) = (x-x_1)(x-x_2)/(x_0-x_1)(x_0-x_2) = (x-2)(x-3)/(1-2)(1-3) = (x^2 - 5x + 6)/((-1)(-2)) = (x^2 - 5x + 6)/2$$

$$L_1(x) = (x-x_0)(x-x_2)/(x_1-x_0)(x_1-x_2) = (x-1)(x-3)/(2-1)(2-3) = (x^2 - 4x + 3)/(-1) = -(x^2 - 4x + 3)$$

$$L_2(x) = (x-x_0)(x-x_1)/(x_2-x_0)(x_2-x_1) = (x-1)(x-2)/(3-1)(3-2) = (x^2 - 3x + 2)/2$$

$$\begin{aligned} P(x) &= L_0(x)f_0 + L_1(x)f_1 + L_2(x)f_2 \\ &= ((x^2 - 5x + 6)/2) * 2 - (x^2 - 4x + 3) * 3 + ((x^2 - 3x + 2)/2) * 4 \\ &= x^2 - 5x + 6 - 3x^2 + 12x - 9 + 2x^2 - 6x + 4 \\ P(x) &= x+1 \end{aligned}$$

Q. Find Lagrange's interpolating polynomial for following data:

x	3	2	1
f(x)	2	3	4

Also find the value of function at x=7 and x=10.

$$L_0(x) = (x-x_1)(x-x_2) / (x_0-x_1)(x_0-x_2) = (x-2)(x-1) / (3-2)(3-1) = (x^2 - 3x + 2) / 2$$

$$L_1(x) = (x-x_0)(x-x_2) / (x_1-x_0)(x_1-x_2) = (x-3)(x-1) / (2-3)(2-1) = (x^2 - 4x + 3) / -1$$

$$L_2(x) = (x-x_0)(x-x_1) / (x_2-x_0)(x_2-x_1) = (x-3)(x-2) / (1-3)(1-2) = (x^2 - 5x + 6) / 2$$

$$\begin{aligned} F(x) &= L_0(x)*f_0 + L_1(x)*f_1 + L_2(x)*f_2 \\ &= (x^2 - 3x + 2) / 2 * 2 + (x^2 - 4x + 3) / -1 * 3 + (x^2 - 5x + 6) / 2 * 4 \\ &= x^2 - 3x + 2 - 3x^2 + 12x - 9 + 2x^2 - 10x + 12 \\ &= -x + 5 \end{aligned}$$

$$f(x) = 5 - x \text{ Ans.}$$

$$f(7) = 5 - 7 = -2 \text{ Ans.}$$

$$f(10) = 5 - 10 = -5 \text{ Ans.}$$

Q. Find the value at x=12 from following data using Lagrange's are interpolating polynomial

x	-3	-2	-1
f(x)	2	3	4

Method 1:

Polynomial find then x=12 put

Method 2:

Direct x=12 put

=====Method 1=====

x	-3	-2	-1
f(x)	2	3	4

$$L_0(x) = (x^2 + 3x + 2)/2$$

$$L_1(x) = (-x^2 - 4x - 3)$$

$$L_2(x) = (x^2 + 5x + 6)/2$$

$$P(x) = (\text{After solving.....}) = x + 5$$

$$P(12) = 12 + 5 = 17 \text{ Ans.}$$

=====Method 2=====

x	-3	-2	-1
f(x)	2	3	4

$$L_0(12) = 91$$

$$L_1(12) = -195$$

$$L_2(12) = 105$$

$$P(12) = 91 \cdot 2 + (-195) \cdot 3 + 105 \cdot 4 = 17 \text{ Ans.}$$