Math/CS 466/666 Fall 2008 Quiz 3

1. Consider the divided differences for $f(x)=(\pi-x) \log (x)$ given by

| $x_{n}$ | $f\left(x_{n}\right)$ | $f\left(x_{n}, x_{n+1}\right)$ | $f\left(x_{n}, \ldots, x_{n+2}\right)$ | $f\left(x_{n}, \ldots, x_{n+3}\right)$ | $f\left(x_{n}, \ldots, x_{n+4}\right)$ |
| ---: | ---: | ---: | ---: | ---: | ---: |
| 1.5 | 0.66561 | 0.25137 | -0.65818 | 0.13355 | -0.02898 |
| 2.0 | 0.79129 | -0.40681 | $?$ | 0.07560 |  |
| 2.5 | 0.58789 | -0.86466 | -0.34445 |  |  |
| 3.0 | 0.15556 | -1.20911 |  |  |  |
| 3.5 | -0.44900 |  |  |  |  |

(i) Find the missing divided difference in the above table.
(ii) Find the interpolating polynomial passing through the points

$$
(1.5,0.66561),(2,0.79129),(2.5,0.58789),(3,0.15556)
$$

using Newton's divided difference formula.
2. Fill in the blanks in the following statement of Theorem 4.2 .1 on the error in polynomial interpolation.
Theorem 4.2.1. Let $n \geq 0$, let $f(x)$ have $n+1$ continuous derivatives on $[a, b]$, and let $x_{0}, x_{1}, \ldots, x_{n}$ be distinct node points in $[a, b]$. Let $p_{n}(x)$ be the unique interpolating polynomial of degree less than or equal $n$ passing through the points $\left(x_{k}, f\left(x_{k}\right)\right)$ for $k=0,1, \ldots, n$. Then

$$
f(x)-p_{n}(x)=\square
$$

for $a \leq x \leq b$, where $c_{x}$ is an unknown point between the minimum and maximum of $x_{0}, x_{1}, \ldots, x_{n}$, and $x$.
3. The first three Chebyshev polynomials are $T_{0}(x)=1, T_{1}(x)=x, T_{2}(x)=2 x^{2}-1$. Define the Chebyshev polynomial of degree $n$, state what important properties these polynomials have and what they are used for.
4. The triple recurrence relation for the Chebyshev polynomials is
(A) $T_{n+1}(x)=2 x T_{n}(x)-T_{n-1}(x)$.
(B) $T_{n+1}(x)=2 x T_{n}(x)+T_{n-1}(x)$.
(C) $T_{n+1}(x)=T_{n}(x)-2 x T_{n-1}(x)$.
(D) $T_{n+1}(x)=T_{n}(x)+2 x T_{n-1}(x)$.
(E) none of these.
5. Define the Legendre polynomial $P_{n}(x)$ of degree $n$.
(A) $\quad P_{n}(x)=\cos \left(n \cos ^{-1}(x)\right)$.
(B) $\quad P_{n}(x)=\cos ^{-1}(n \cos (x))$.
(C) $\quad P_{n}(x)=\frac{1}{n!2^{n}} \frac{d^{n}}{d x^{n}}\left[\left(x^{2}+1\right)^{n}\right]$.
(D) $\quad P_{n}(x)=\frac{1}{n!2^{n}} \frac{d^{n}}{d x^{n}}\left[\left(x^{2}-1\right)^{n}\right]$.
(E) none of these.
6. Let $P_{n}(x)$ and $P_{m}(x)$ be Legendre polynomials where $n \neq m$. Then
(A) $\int_{-1}^{1} P_{n}(x) P_{m}(x) d x=1$
(B) $\int_{-1}^{1} P_{n}(x) P_{m}(x) d x=0$
(C) $\int_{-1}^{1}\left(P_{n}(x)+P_{m}(x)\right)^{2} d x=1$
(D) $\int_{-1}^{1}\left(P_{n}(x)+P_{m}(x)\right)^{2} d x=0$
(E) none of these.
7. Finish the following statement:

Given an integrable function $f(x)$ defined on the interval $[-1,1]$ let $p(x)$ be the polynomial of degree less than or equal $n$ such that the integral

$$
\int_{-1}^{1}|f(x)-p(x)|^{2} d x
$$

is minimized. Then

$$
p(x)=\sum_{j=0}^{n} \beta_{j} P_{j}(x)
$$

where $P_{j}(x)$ are the Legendre polynomials and $\beta_{j}$ is given by $\ldots$

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8. Is

$$
s(x)= \begin{cases}(x-1)^{3} & \text { for } 0 \leq x \leq 1 \\ 2(x-1)^{3} & \text { for } 1 \leq x \leq 2\end{cases}
$$

a cubic spline function on the interval $0 \leq x \leq 2$ ? Show your work and explain.
9. Write pseudocode to implement the trapezoid method for finding

$$
\int_{a}^{b} f(x) d x
$$

The inputs for your code should be $f, a, b$ and $n$ where $n$ is the number of equally spaced subdivisions of the interval $[a, b]$ used in the method.

