

ON QUESTION ABOUT THE INTERPOLATION POLYNOMIAL OF THE FUNCTION $f(\lambda)$

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Let different argument values be given $\lambda_1, \lambda_2, \dots, \lambda_s$ and function values $f(\lambda_k), f'(\lambda_k), \dots, f^{(m_k-1)}(\lambda_k)$ real or complex variable functions and its derivatives up to and including order (m_k-1) with the specified argument values, where $k=1, 2, \dots, s$.

There is a polynomial $p(\lambda)$ of degree $(n-1)$, where $n = m_1 + m_2 + \dots + m_s$. This polynomial satisfies the conditions:

$$\begin{aligned} p(\lambda_k) &= f(\lambda_k), \\ p'(\lambda_k) &= f'(\lambda_k), \\ p^{(m_k-1)}(\lambda_k) &= f^{(m_k-1)}(\lambda_k). \end{aligned} \quad (1)$$

The polynomial $p(\lambda)$ is called the Lagrange-Sylvester interpolation polynomial of a function $f(\lambda)$ under interpolation conditions (1).

To solve the problem of interpolating a function $f(\lambda)$ by a polynomial $p(\lambda)$ we find the defining polynomial

$$\psi(\lambda) = (\lambda - \lambda_1)^{m_1} \cdot (\lambda - \lambda_2)^{m_2} \cdots \cdot (\lambda - \lambda_s)^{m_s}, \text{ where } n = m_1 + m_2 + \dots + m_s. \quad (2)$$

Next, we build the right rational fraction

$$\frac{p(\lambda)}{\psi(\lambda)} = \frac{p(\lambda)}{(\lambda - \lambda_1)^{m_1} \cdot (\lambda - \lambda_2)^{m_2} \cdots \cdot (\lambda - \lambda_s)^{m_s}},$$

which decomposes into a sum of elementary fractions

$$\frac{p(\lambda)}{\psi(\lambda)} = \sum_{k=1}^s \left[\frac{\alpha_{k1}}{(\lambda - \lambda_k)^{m_k}} + \frac{\alpha_{k2}}{(\lambda - \lambda_k)^{m_k-1}} + \dots + \frac{\alpha_{km_k}}{(\lambda - \lambda_k)} \right]. \quad (3)$$

To determine the coefficients α_{ij} of the presented decomposition multiply both parts by $(\lambda - \lambda_k)^{m_k}$, then we get

$$\frac{p(\lambda)}{\psi_k(\lambda)}, \text{ where } \psi_k(\lambda) = \frac{\psi(\lambda)}{(\lambda - \lambda_k)^{m_k}}. \quad (4)$$

Substituting $\lambda = \lambda_k$ into a $\frac{p(\lambda)}{\psi_k(\lambda)}$ and into a $\left[\frac{p(\lambda)}{\psi_k(\lambda)} \right]^{(j-1)}$, where $j = 1, 2, \dots, m_k$,

we find

$$\alpha_{kj} = \frac{1}{(j-1)!} \left[\frac{f(\lambda)}{\psi_k(\lambda)} \right]_{\lambda=\lambda_k}^{(j-1)}. \quad (5)$$

From equality (3) multiplying both parts by $\psi(\lambda)$, we uniquely define a polynomial $p(\lambda)$:

$$p(\lambda) = \sum_{k=1}^s \left[\alpha_{k1} + \alpha_{k2}(\lambda - \lambda_k) + \dots + \alpha_{km_k}(\lambda - \lambda_k)^{m_k-1} \right] \cdot \psi_k(\lambda). \quad (6)$$

The expression in square brackets is the sum of the first members m_k of the Taylor series.

Consider a special case of a function $f(\lambda)$: $f(\lambda) = e^\lambda$.

We construct an interpolation polynomial $p(\lambda)$ under the following conditions:

$$\lambda_1 = 1, \lambda_2 = 2, \lambda_3 = 3,$$

$$p(1) = e, p(2) = e^2, p(3) = e^3.$$

First of all, we compose the defining polynomial

$$\psi(\lambda) = (\lambda - 1)^{m_1} \cdot (\lambda - 2)^{m_2} \cdot (\lambda - 3)^{m_3},$$

and define

$$m_1 = 2, m_2 = 1, m_3 = 1.$$

Then

$$n = m_1 + m_2 + m_3 = 2 + 1 + 1 = 4.$$

Therefore, we seek a polynomial of degree

$$n - 1 = 4 - 1 = 3.$$

$$\begin{aligned} p(\lambda) &= \left(\frac{e}{2} + \frac{5e}{4}(\lambda - 1) \right) \cdot (\lambda - 2) \cdot (\lambda - 3) - e^2(\lambda - 1)^2 \cdot (\lambda - 3) + \frac{e^3}{4}(\lambda - 1)^2 \cdot (\lambda - 2) = \\ &= \left(\frac{e}{2} + \frac{5e}{4}(\lambda - 1) \right) (\lambda^2 - 3\lambda - 2\lambda + 6) - e^2(\lambda^2 + 1 - 2\lambda) \cdot (\lambda - 3) + \frac{e^3}{4}(\lambda^2 + 1 - 2\lambda) \cdot (\lambda - 2) = \\ &= \left(\frac{e}{2} + \frac{5e\lambda}{4} - \frac{5e}{4} \right) (\lambda^2 - 5\lambda + 6) - e^2(\lambda^3 - 3\lambda^2 + \lambda - 3 - 2\lambda^2 + 6\lambda) + \frac{e^3}{4}(\lambda^3 - 2\lambda^2 + \lambda - 2 - 2\lambda^2 + 4\lambda) = \\ &= \left(\frac{5e}{4} - e^2 + \frac{e^3}{4} \right) \lambda^3 + (-7e + 5e^2 - e^3) \lambda^2 + \left(\frac{45e}{4} + \frac{5e^3}{4} - 7e^2 \right) \lambda + \left(-\frac{9e}{2} + 3e^2 - \frac{e^3}{2} \right). \end{aligned}$$

So, the interpolation polynomial $p(\lambda)$ for a function $f(\lambda) = e^\lambda$ for $\lambda_1 = 1, \lambda_2 = 2, \lambda_3 = 3, p(1) = e, p(2) = e^2, p(3) = e^3, p'(1) = e, p'(2) = e^2, p'(3) = e^3$ has the form:

$$p(\lambda) = \left(\frac{5e}{4} - e^2 + \frac{e^3}{4} \right) \lambda^3 + (-7e + 5e^2 - e^3) \lambda^2 + \left(\frac{45e}{4} + \frac{5e^3}{4} - 7e^2 \right) \lambda + \left(-\frac{9e}{2} + 3e^2 - \frac{e^3}{2} \right).$$

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