

# Error in Interpolation

---

- Suppose the polynomial  $p(t)$  interpolates a function  $f(t)$  at nodes  $t = x_0, x_1, \dots, x_n$ , i.e., suppose  $p(x_i) = f_i = f(x_i)$  for all  $i = 0, 1, \dots, n$ . Define

$$e(t) = f(t) - p(t)$$

as the error function. What can be said about the behavior of  $e(t)$ ?

- ◇ Choose  $x_{-1} \neq x_i$  for any  $i = 0, 1, \dots, n$ . Define

$$F(u) = f(u) - p(u) - (f(x_{-1}) - p(x_{-1})) \frac{\prod_{i=0}^n (x - x_i)}{\prod_{i=0}^n (x_{-1} - x_i)}.$$

- ◇ Observe  $F(x_i) = 0$  for  $i = -1, 0, 1, \dots, n$ , i.e.,  $F(u)$  has  $n+2$  zeros.
- ◇ By Rolle's theorem, there exists  $\xi$  between  $x_{-1}, x_0, \dots, x_n$  such that  $F^{(n+1)}(\xi) = 0$ .
- ◇ Note that

$$f^{(n+1)}(\xi) - (f(x_{-1}) - p(x_{-1})) \frac{(n+1)!}{\prod_{i=0}^n (x_{-1} - x_i)}.$$

- ◇ Since  $x_{-1}$  is arbitrary, we have established

$$e(t) = \frac{\prod_{i=0}^n (t - x_i)}{(n+1)!} f^{(n+1)}(\xi) \tag{1}$$

for some  $\xi$  between  $t, x_0, \dots, x_n$ .

- ▷ Note that  $\xi = \xi(t)$  varies as  $t$  varies.