

CHAPTER 6e. NUMERICAL INTERPOLATION



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by

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Lagrange Polynomials



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■ Example 7

Illustrate the use of Equations 31, 32, and 33 when n is 2, 3, and 4.

$$f(x_0) = \sum_{i=1}^n w_i(x_0) f(x_i)$$

$$w_i(x_j) = \frac{\prod_{j=1, j \neq i}^{n-1} (x_0 - x_j)}{\prod_{j=1, j \neq i}^{n-1} (x_i - x_j)}$$

$$f(x_0) = w_1(x_0)f(x_1) + w_2(x_0)f(x_2) \\ + w_3(x_0)f(x_3) + \dots + w_n(x_0)f(x_n)$$



Lagrange Polynomials

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Example 7 (cont'd)

$n = 2$:

$$w_1(x_0) = \frac{x_0 - x_2}{x_1 - x_2}$$

$$w_2(x_0) = \frac{x_0 - x_1}{x_2 - x_1}$$

and

$$\begin{aligned} f(x_0) &= w_1(x_0)f(x_1) + w_2(x_0)f(x_2) \\ &= \frac{x_0 - x_2}{x_1 - x_2} f(x_1) + \frac{x_0 - x_1}{x_2 - x_1} f(x_2) \end{aligned}$$

$$\begin{aligned} w_i(x_i) &= \frac{\prod_{j=1, j \neq i}^{n-1} (x_0 - x_j)}{\prod_{j=1, j \neq i}^{n-1} (x_i - x_j)} \\ f(x_0) &= \sum_{i=1}^n w_i(x_0) f(x_i) \end{aligned}$$



Lagrange Polynomials

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Example 7 (cont'd)

$n = 3$:

$$w_1(x_0) = \frac{(x_0 - x_2)(x_0 - x_3)}{(x_1 - x_2)(x_1 - x_3)}$$

$$w_2(x_0) = \frac{(x_0 - x_1)(x_0 - x_3)}{(x_2 - x_1)(x_2 - x_3)}$$

$$w_3(x_0) = \frac{(x_0 - x_1)(x_0 - x_2)}{(x_3 - x_1)(x_3 - x_2)}$$

and

$$\begin{aligned} f(x_0) &= w_1(x_0)f(x_1) + w_2(x_0)f(x_2) + w_3(x_0)f(x_3) \\ &= \frac{(x_0 - x_2)(x_0 - x_3)}{(x_1 - x_2)(x_1 - x_3)} f(x_1) + \frac{(x_0 - x_1)(x_0 - x_3)}{(x_2 - x_1)(x_2 - x_3)} f(x_2) + \frac{(x_0 - x_1)(x_0 - x_2)}{(x_3 - x_1)(x_3 - x_2)} f(x_3) \end{aligned}$$

$$\begin{aligned} w_i(x_i) &= \frac{\prod_{j=1, j \neq i}^{n-1} (x_0 - x_j)}{\prod_{j=1, j \neq i}^{n-1} (x_i - x_j)} \\ f(x_0) &= \sum_{i=1}^n w_i(x_0) f(x_i) \end{aligned}$$



Lagrange Polynomials

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■ Example 7 (cont'd)

$n = 4$:

$$w_1(x_0) = \frac{(x_0 - x_2)(x_0 - x_3)(x_0 - x_4)}{(x_1 - x_2)(x_1 - x_3)(x_1 - x_4)}$$

$$w_2(x_0) = \frac{(x_0 - x_1)(x_0 - x_3)(x_0 - x_4)}{(x_2 - x_1)(x_2 - x_3)(x_2 - x_4)}$$

$$w_3(x_0) = \frac{(x_0 - x_1)(x_0 - x_2)(x_0 - x_4)}{(x_3 - x_1)(x_3 - x_2)(x_3 - x_4)}$$

$$w_4(x_0) = \frac{(x_0 - x_1)(x_0 - x_2)(x_0 - x_3)}{(x_4 - x_1)(x_4 - x_2)(x_4 - x_3)}$$

and

$$f(x_0) = w_1(x_0)f(x_1) + w_2(x_0)f(x_2) + w_3(x_0)f(x_3) + w_4(x_0)f(x_4)$$

$$w_i(x_i) = \frac{\prod_{j=1, j \neq i}^{n-1} (x_0 - x_j)}{\prod_{j=1, j \neq i}^{n-1} (x_i - x_j)}$$
$$f(x_0) = \sum_{i=1}^n w_i(x_0)f(x_i)$$



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■ Example 8

Suppose that the sine function is given in tabulated form as provided in the following table. Use a Lagrange interpolating polynomial to estimate the sine of 12° .

i	1	2	3
x	10	11	13
$f(x)$	0.17365	0.19081	0.22495



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■ Example 8 (cont'd)

The general form of the Lagrange polynomial is given by

$$f(x_0) = w_1(x_0)f(x_1) + w_2(x_0)f(x_2) + w_3(x_0)f(x_3) + \dots + w_n(x_0)f(x_n)$$

For $n = 3$, and $x_0 = 12^0$, it becomes

$$f(x_0) = w_1(12)f(x_1) + w_2(12)f(x_2) + w_3(12)f(x_3) \quad (34)$$



Lagrange Polynomials

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■ Example 8 (cont'd)

Now we need to find the weights w_i 's:

$$w_i(x_i) = \frac{\prod_{j=1, j \neq i}^{n-1} (x_0 - x_j)}{\prod_{j=1, j \neq i}^{n-1} (x_i - x_j)}$$

$$w_1 = \frac{(x_0 - x_2)(x_0 - x_3)}{(x_1 - x_2)(x_1 - x_3)} = \frac{(12-11)(12-13)}{(10-11)(10-13)} = -\frac{1}{3}$$

$$w_2 = \frac{(x_0 - x_1)(x_0 - x_3)}{(x_2 - x_1)(x_2 - x_3)} = \frac{(12-10)(12-13)}{(11-10)(11-13)} = 1$$

$$w_3 = \frac{(x_0 - x_1)(x_0 - x_2)}{(x_3 - x_1)(x_3 - x_2)} = \frac{(12-10)(12-11)}{(13-10)(13-11)} = \frac{1}{3}$$



Lagrange Polynomials

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■ Example 8 (cont'd)

Substituting the weights and the tabulated values of $f(x) = \sin x$ into Eq. 34, yields

$$\begin{aligned}
 f(x_0) &= w_1(12)f(x_1) + w_2(12)f(x_2) + w_3(12)f(x_3) \\
 &= -\frac{1}{3}(0.17365) + (1)(0.19081) + \frac{1}{3}(0.22495) \\
 &= 0.20791
 \end{aligned}$$



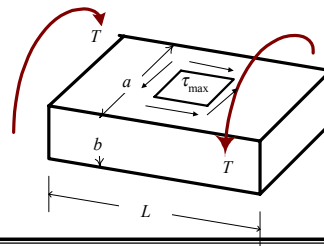
Finite Difference Interpolation

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■ Example 9

Use the Newton's interpolation formula to find the largest torque which may be applied to the noncircular brass bar as shown. Assume $\tau = 40 \times 10^6$ Pa, $a = 0.064$ m, and $b = 0.025$ m.

$$\tau_{\max} = \frac{T}{c_1 ab^2}$$





Finite Difference Interpolation

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■ Example 9 (cont'd)

The following table gives the constant c_1 and c_2 values

$$\tau_{\max} = \frac{T}{c_1 ab^2}$$

i	a/b	c_1	c_2
1	1.2	0.219	0.1661
2	1.5	0.231	0.1958
3	2.0	0.246	0.229
4	2.5	0.258	0.249
5	3.0	0.267	0.263
6	4.0	0.282	0.281



Lagrange Polynomials

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■ Example 9 (cont'd)

First find the ratio a/b :

$$\frac{a}{b} = \frac{0.064}{0.025} = 2.56$$

The general form of the Lagrange polynomial is given by

$$f(x_0) = w_1(x_0)f(x_1) + w_2(x_0)f(x_2) + w_3(x_0)f(x_3) + \dots + w_n(x_0)f(x_n)$$



Lagrange Polynomials

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■ Example 9 (cont'd)

– For $n = 6$, and $x_0 = 2.56$, it becomes

$$f(x_0) = w_1(2.56)f(x_1) + w_2(2.56)f(x_2) \\ + w_3(2.56)f(x_3) + w_4(2.56)f(x_4) \\ + w_5(2.56)f(x_5) + w_6(2.56)f(x_6)$$



Lagrange Polynomials

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■ Example 9 (cont'd)

Now we need to find the weights w_i 's:

$$w_1 = \frac{(x_0 - x_2)(x_0 - x_3)(x_0 - x_4)(x_0 - x_5)(x_0 - x_6)}{(x_1 - x_2)(x_1 - x_3)(x_1 - x_4)(x_1 - x_5)(x_1 - x_6)}$$

$$w_1 = \frac{(2.56 - 1.5)(2.56 - 2)(2.56 - 2.5)(2.56 - 3)(2.56 - 4)}{(1.2 - 1.5)(1.2 - 2)(1.2 - 2.5)(1.2 - 3)(1.2 - 4)}$$

$$w_1 = -0.014351$$



Lagrange Polynomials

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■ Example 9 (cont'd)

$$w_2 = \frac{(x_0 - x_1)(x_0 - x_3)(x_0 - x_4)(x_0 - x_5)(x_0 - x_6)}{(x_2 - x_1)(x_2 - x_3)(x_2 - x_4)(x_2 - x_5)(x_2 - x_6)}$$

$$w_2 = \frac{(2.56 - 1.2)(2.56 - 2)(2.56 - 2.5)(2.56 - 3)(2.56 - 4)}{(1.5 - 1.2)(1.5 - 2)(1.5 - 2.5)(1.5 - 3)(1.5 - 4)}$$

$$w_2 = 0.051472$$



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■ Example 9 (cont'd)

$$w_3 = \frac{(x_0 - x_1)(x_0 - x_2)(x_0 - x_4)(x_0 - x_5)(x_0 - x_6)}{(x_3 - x_1)(x_3 - x_2)(x_3 - x_4)(x_3 - x_5)(x_3 - x_6)}$$

$$w_3 = \frac{(2.56 - 1.2)(2.56 - 1.5)(2.56 - 2.5)(2.56 - 3)(2.56 - 4)}{(2.0 - 1.2)(2.0 - 1.5)(2.0 - 2.5)(2.0 - 3)(2.0 - 4)}$$

$$w_3 = -0.137010$$



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■ Example 9 (cont'd)

$$w_4 = \frac{(x_0 - x_1)(x_0 - x_2)(x_0 - x_3)(x_0 - x_5)(x_0 - x_6)}{(x_4 - x_1)(x_4 - x_2)(x_4 - x_3)(x_4 - x_5)(x_4 - x_6)}$$

$$w_4 = \frac{(2.56 - 1.2)(2.56 - 1.5)(2.56 - 2.0)(2.56 - 3)(2.56 - 4)}{(2.5 - 1.2)(2.5 - 1.5)(2.5 - 2.0)(2.5 - 3)(2.5 - 4)}$$

$$w_4 = 1.049236$$



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■ Example 9 (cont'd)

$$w_5 = \frac{(x_0 - x_1)(x_0 - x_2)(x_0 - x_3)(x_0 - x_4)(x_0 - x_6)}{(x_5 - x_1)(x_5 - x_2)(x_5 - x_3)(x_5 - x_4)(x_5 - x_6)}$$

$$w_5 = \frac{(2.56 - 1.2)(2.56 - 1.5)(2.56 - 2.0)(2.56 - 2.5)(2.56 - 4)}{(3.0 - 1.2)(3.0 - 1.5)(3.0 - 2.0)(3.0 - 2.5)(3.0 - 4)}$$

$$w_5 = 0.051667$$



Lagrange Polynomials

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■ Example 9 (cont'd)

$$w_6 = \frac{(x_0 - x_1)(x_0 - x_2)(x_0 - x_3)(x_0 - x_4)(x_0 - x_5)}{(x_6 - x_1)(x_6 - x_2)(x_6 - x_3)(x_6 - x_4)(x_6 - x_5)}$$

$$w_6 = \frac{(2.56 - 1.2)(2.56 - 1.5)(2.56 - 2.0)(2.56 - 2.5)(2.56 - 3)}{(4.0 - 1.2)(4.0 - 1.5)(4.0 - 2.0)(4.0 - 2.5)(4.0 - 3)}$$

$$w_6 = -0.001015$$



Lagrange Polynomials

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■ Example 9 (cont'd)

– Therefore,

$$f(2.56) = (-0.14351)(0.219) + (0.051472)(0.231) \\ + (-0.13701)(0.246) + (1.049236)(0.258) \\ + (0.05167)(0.267) + (-0.001015)(0.282)$$

Hence,

$$c_1(2.56) = f(2.56) = 0.259254$$



Lagrange Polynomials

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■ Example 9 (cont'd)

– The maximum torque is computed as follows:

$$\tau_{\max} = \frac{T}{c_1 ab^2}$$

$$40 \times 10^6 = \frac{T}{0.259254(0.064)(0.025)^2} \Rightarrow T = 414.81 \text{ N.m}$$