

but at $x_0, \dots, x_n$, f must alternate in sign and
is strictly non zero at these points and f is continuous
as it is a polynomial

$\therefore f$ has $n+1$ alternate signed values

$\therefore f$ has n roots, all distinct

but $f \in P_{n-1}$ is a contradiction

$\therefore$ no such u exist

Example: $T_5 = 16x^5 - 20x^3 + 5x$

so $\frac{20x^3 - 5x}{16}$ is the best approximation from P_4 to x^5 .
2.12

Barycentric Interpolation (a 5 LUT)

If we use Lagrange adumbrate the interpolating polynomial as

$$p_n(x) = \sum_{r=0}^n f_r \frac{\pi_{n,r}(x)}{\pi_{n,r}(x_r)} \quad \text{and as } \pi_{n,r} = \frac{\pi_n}{x - x_r}$$

$$p_n(x) = \sum_{r=0}^n \frac{f_r \pi_n(x)}{\pi_{n,r}(x_r)} \cdot \frac{1}{x - x_r}$$

$$= \pi_n(x) \sum_{r=0}^n \frac{f_r}{\pi_{n,r}(x_r)(x - x_r)}$$

$$\text{Let } w_{n,r} = \frac{1}{\pi_{n,r}(x_r)} = \frac{1}{\pi_n'(x_r)}$$

so that

$$p_n(x) = \pi_n(x) \sum_{r=0}^n \frac{w_{n,r} f_r}{x - x_r}$$

If we let $f(x) = 1$, we have to also have $p_n(x) = 1$

$$\therefore 1 = \pi_n(x) \sum_{r=0}^n \frac{w_{n,r}}{x - x_r}$$

$$\text{or } \pi_n(x) = \frac{1}{\sum_{r=0}^n \frac{w_{n,r}}{x - x_r}}$$

and we must have

$$p_n(x) = \frac{\sum_{r=0}^n \frac{w_{n,r} f_r}{x - x_r}}{\sum_{r=0}^n \frac{w_{n,r}}{x - x_r}} \quad \text{Barycentric representation}$$

$$\text{where } w_{n,r} = [\pi_n'(x_r)]^{-1} = \frac{1}{\prod_{\substack{s=0 \\ s \neq r}}^n (x_r - x_s)} = \frac{1}{\pi_{n,r}(x_r)}$$

There is a special case (example sheet 1 for proof)
when the interpolation points are located at the
Chebyshev points

In that case
$$p_n(x) = \frac{\sum_{r=0}^n \frac{\delta_r f_r}{x - x_r}}{\sum_{r=0}^n \frac{\delta_r}{x - x_r}}$$

where $\delta_0 = \frac{1}{2}$, $\delta_r = (-1)^r$ $r=1, \dots, n-1$, $\delta_n = \frac{1}{2}(-1)^n$.

Examples $[x_0, x_1, x_2] = [0, 1, 2]$

$$\pi_2 = x(x-1)(x-2) \quad \pi_{2,0}(x_0) = 2 \quad w_{2,0} = \frac{1}{2}$$

$$\pi_{2,1} = (x-1)(x-2) \quad \pi_{2,1}(x_1) = -1 \quad w_{2,1} = -1$$

$$\pi_{2,1} = x(x-2)$$

$$\pi_{2,2} = x(x-1) \quad \pi_{2,2}(x_2) = 2 \quad w_{2,2} = \frac{1}{2}$$

$$p_2(x) = \frac{\frac{1}{2}u_0}{x} - \frac{u_1}{x-1} + \frac{\frac{1}{2}u_2}{x-2}$$

$$\frac{\frac{1}{2x}}{-\frac{1}{x-1} + \frac{1}{x(x-2)}}$$

If we used 3 Chebyshev pts $[-1, 0, 1]$

$$\pi_2 = (x+1)(x-1)x = \frac{1}{4}T_3!$$

$$\pi_{2,0} = x(x-1) \quad \pi_{2,0}(x_0) = 2 \quad w_{2,0} = \frac{1}{2}$$

$$\pi_{2,1} = (x-1)(x+1) \quad \pi_{2,1}(x_1) = -1 \quad w_{2,1} = -1$$

$$\pi_{2,2} = (x+1)x \quad \pi_{2,2}(x_2) = 2 \quad w_{2,2} = \frac{1}{2}$$

$$p_2(x) = \frac{\frac{1}{2}u_0}{x+1} - \frac{u_1}{x} + \frac{\frac{1}{2}u_2}{x-1}$$

$$\frac{\frac{1}{2}}{\frac{1}{x+1} - \frac{1}{x} + \frac{1}{x-1}}$$

6. Weierstrass Approximation Theorem (LNT ch 6)

Let $f \in C[0,1]$ then $\forall \epsilon > 0 \exists n, p_n \in P_n$ such that

$$\|f - p_n\|_{\infty} \leq \epsilon$$

Proof: [Use Bernstein polynomials]

Define $b_{n,r}(x) = \frac{n!}{r!(n-r)!} x^r (1-x)^{n-r}$

$$\beta_n(x,t) = (1-x+xt)^n = \sum_{r=0}^n b_{n,r}(x) t^r$$

For $x \in [0,1]$

1. $b_{n,r} \geq 0$

2. $\frac{d}{dx} b_{n,r} \Big|_{\frac{r}{n}} = 0$

3. $\beta_n(x,1) = (1-x+x)^n = 1$

$$\therefore \sum_{r=0}^n b_{n,r}(x) = 1 \quad \forall x \in [0,1] \quad \left\{ \begin{array}{l} \text{polynomials form} \\ \text{a partition of unity} \end{array} \right\}$$

4. $\frac{\partial \beta_n}{\partial t} = nx(-x+xt)^{n-1} = \sum_{r=0}^n r b_{n,r}(x) t^r$

$$\therefore \text{at } t=1 \quad nx = \sum_{r=0}^n r b_{n,r}(x) \quad \forall x \in [0,1]$$

5. $\frac{\partial^2 \beta_n}{\partial t^2} \Big|_{t=1} = n(n-1)x^2 = \sum_{r=0}^n r(r-1) b_{n,r}(x)$

$$\text{Hence } \sum_{r=0}^n (nx-r)^2 b_{n,r} = n^2 x^2 \sum_{r=0}^n b_{n,r} - 2nx \sum_{r=0}^n r b_{n,r} + \sum_{r=0}^n r^2 b_{n,r} \quad 15$$

$$= n^2 x^2 - 2nx \cdot nx + \sum_{r=0}^n r(r-1) b_{n,r} + \sum_{r=0}^n r b_{n,r}$$

$$= -n^2 x^2 + n(n-1)x^2 + nx = nx(1-x)$$

$$\therefore \boxed{\sum_{r=0}^n \left(x - \frac{r}{n}\right)^2 b_{n,r} = \frac{x(1-x)}{n}}$$

Next for $u \in C[0,1]$ let

$$B_n[u](x) = \sum_{r=0}^n u\left(\frac{r}{n}\right) b_{n,r}(x) \in P_n.$$

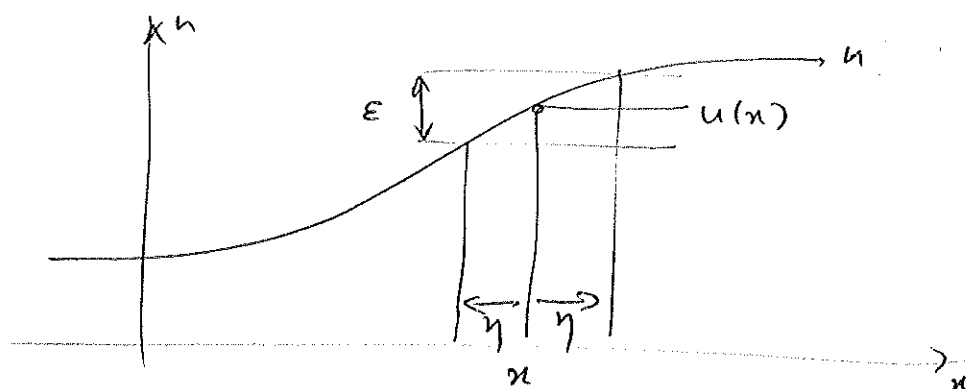
As $u \in C[0,1]$ $\|u\|_\infty$ exists and $\sum_{r=0}^n b_{n,r}(x) = 1$

$$u - B_n[u] = u \sum_{r=0}^n b_{n,r} - \sum_{r=0}^n u\left(\frac{r}{n}\right) b_{n,r}$$

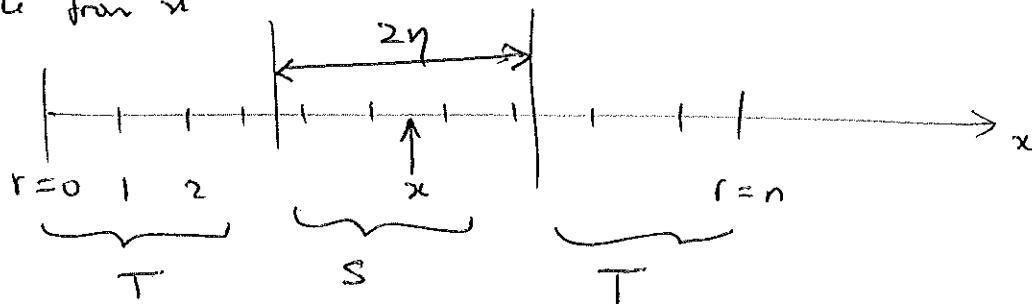
$$\therefore u - B_n[u] = \sum_{r=0}^n b_{n,r}(x) \left[u(x) - u\left(\frac{r}{n}\right) \right]$$

As $u \in C[0,1] \quad \forall x \in [0,1] \quad (x \text{ now fixed}), \forall \epsilon > 0$

$$\exists \eta > 0 \text{ st } |x-t| < \eta \Rightarrow |u(x) - u(t)| \leq \frac{\epsilon}{2}$$



Next divide points $\frac{r}{n}$ $r=0, \dots, n$ according to their distance from x



$$\text{Let } S = \left\{ r \mid \left| \frac{r}{n} - x \right| < \eta \right\}$$

$$T = \left\{ r \mid \left| \frac{r}{n} - x \right| \geq \eta \right\}$$

$$\text{and } \{0, \dots, n\} = S \cup T$$

$$\left| \sum_{r \in S} b_{n,r}(x) \left[u(x) - u\left(\frac{r}{n}\right) \right] \right| \leq \sum_{r \in S} b_{n,r} \left| u(x) - u\left(\frac{r}{n}\right) \right|$$

$$\leq \frac{\varepsilon}{2} \sum_{r \in S} b_{n,r} \leq \frac{\varepsilon}{2}$$

$$\text{also } \frac{x(1-x)}{n} = \sum_{r=0}^n b_{n,r} \left(x - \frac{r}{n} \right)^2$$

$$\geq \sum_{r \in T} b_{n,r} \left(x - \frac{r}{n} \right)^2 \geq \eta^2 \sum_{r \in T} b_{n,r}$$

$$\therefore \sum_{r \in T} b_{n,r}(x) \leq \frac{x(1-x)}{n\eta^2}$$

$$\text{and } \left| \sum_{r \in T} b_{n,r}(x) \left(u(x) - u\left(\frac{r}{n}\right) \right) \right| \leq 2\|u\|_{\infty} \sum_{r \in T} b_{n,r} \leq \frac{2\|u\|_{\infty} x(1-x)}{n\eta^2}$$

$$\therefore \left| \sum_{r \in T} b_{n,r}(x) \left(u(x) - u\left(\frac{r}{n}\right) \right) \right| \leq \frac{\frac{1}{2}\|u\|_{\infty}}{n\eta^2} \left[\int_0^1 x(1-x) dx \leq \frac{1}{4} \right]$$

$$\text{choose } n > \frac{\|u\|_{\infty}}{\varepsilon\eta^2} \text{ and}$$

$$\|u - B_n[u]\|_{\infty} \leq \varepsilon,$$

Read page 43 of LNT.
ATAP.