

Newton Divided Quadratic interpolation Function.

An attempt to use the Second divided difference and link that expression to the Vandermonde expression by arranging the following equations.

A new form for Quadratic expression was adopted.

Our $n+1=3$ points namely (x_0, x_1, x_2) and their y coordinates are (y_0, y_1, y_2)

$$Q(x) = b_0 + b_1(x-x_0) + b_2(x-x_0)(x-x_1) \rightarrow \text{new form}$$

Which can be further expanded as

$$Q(x) = b_0 + b_1x - b_1x_0 + b_2(x^2 - x_0x - xx_1 + x_0x_1)$$

Recalling our polynomial

$$P_2(x) = a_0 + a_1x + a_2x^2 \rightarrow \text{Vandermonde}$$

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These two equations are equivalent

$$\text{So items of } x^2 : a_2 x^2 = b_2 x^2 \quad \text{so } a_2 = b_2$$

$$\text{For items of } x : a_1 x = (b_1 - b_2x_0 - b_2x_1)x$$

$$\text{So } a_1 = b_1 - b_2x_0 - b_2x_1$$

one term for x^2

3 free terms
for x

Constant one term

For x^2 → Vandermonde : $a_2 x^2$ \rightarrow $a_2 = b_2$

$x^2 \rightarrow Q(x) : b_2 x^2$

For x → $\Rightarrow a_1(x)$

Vandermonde $Q(x) \Rightarrow b_1 x - b_2 x_0 x - b_2 x x_1$

For the constant term : $a_0 = (b_0 - b_1x_0 + b_2x_0x_1)$

Back to our equation, and consider $x=x_0$

$$\rightarrow Q(x) = b_0 + b_1(x-x_0) + b_2(x-x_0)(x-x_1) \Rightarrow P(x) = a_0 + a_1x + a_2x^2$$

Then

$$Q(x_0) = y_0 = b_0 + b_1(x_0 - x_0) + b_2(x_0 - x_0)(x_0 - x_1) = b_0 + 0 + 0 = b_0$$

$$b_0 = y_0$$

$$\text{Then } Q(x) = y_0 + b_1(x-x_0) + b_2(x-x_0)(x-x_1)$$

Then for $x=x_1$

$$Q(x_1) = y_1 = y_0 + b_1(x_1 - x_0) + 0 = y_1$$

$$\text{Then } b_1 = \left(\frac{y_1 - y_0}{x_1 - x_0} \right) \quad \text{Which is the First divided difference } f[x_0, x_1]$$

Substitute in $Q(x) = b_0 + b_1(x-x_0) + b_2(x-x_0)(x-x_1)$ our original equation

|

$$P(x) = a_0 + a_1 x + a_2 x^2$$

$$Q(x) = b_0 + b_1(x - x_0) + b_2(x - x_0)(x - x_1)$$

for $x = x_0 \rightarrow y_0 = a_0 + a_1 x_0 + a_2 x_0^2$

$$y = y_0$$

$$Q(x) = y_0 = b_0 + b_1(0) + b_2(0)$$

$b_0 = y_0$. For $x = x_1$

$$y_1 = P(x_1) = a_0 + a_1 x_1 + a_2 x_1^2$$

$$y_1 = Q(x_1) = b_0 + b_1(x_1 - x_0) + b_2(0)$$

$$y_1 = y_0 + b_1(x_1 - x_0)$$

$$a_2 = b_2$$

$$b_1 = \frac{(y_1 - y_0)}{(x_1 - x_0)}$$

First divided difference

$$Q(x) = b_0 + \overbrace{b_1(x-x_0)} + b_2(x-x_0)(x-x_1)$$

$$Q(x) = b_0 + \frac{(y_1 - y_0)}{(x_1 - x_0)} (x - x_0) + b_2(x - x_0)(x - x_1)$$

$$b_0 = y_0$$

$$\boxed{b_1}$$

for $x = x_2$
 $y = y_2$ $y_2 = y_0 + \frac{(y_1 - y_0)}{(x_1 - x_0)} (x_2 - x_0) + b_2(x_2 - x_0)(x_2 - x_1)$

Find b_2 value

$$b_2(x_2 - x_0)(x_2 - x_1) = [y_2 - y_0] - \frac{(y_1 - y_0)}{x_1 - x_0} (x_2 - x_0)$$

$$\frac{(x_2 - x_0)}{(x_2 - x_0)} [y_2 - y_0] - (x_2 - x_0) \frac{(y_1 - y_0)}{(x_1 - x_0)}$$

Check for $x=x_2$ and substitute by the values of both b_0, b_1

$$Q(x_2) = y_2 = y_0 + \left(\frac{y_1 - y_0}{x_1 - x_0} \right) * (x_2 - x_0) + b_2(x_2 - x_0) * (x_2 - x_1)$$

Finally, **our b_2** can be estimated from adjusting the equation

$$y_2 - y_0 - \left(\frac{y_1 - y_0}{x_1 - x_0} \right) * (x_2 - x_0) = b_2(x_2 - x_0) * (x_2 - x_1)$$

Add **$+y_1 - y_1$**

$$(y_2 - y_1) + (y_1 - y_0) - \left(\frac{y_1 - y_0}{x_1 - x_0} \right) * (x_2 - x_0) = b_2(x_2 - x_0) * (x_2 - x_1)$$

Change from $(x_1 - x_2) = -(x_2 - x_1)$

$$b_2 = \frac{\left(\frac{y_2 - y_1}{x_2 - x_1} \right) - \left(\frac{y_1 - y_0}{x_2 - x_1} \right) * \left(\frac{x_2 - x_1}{x_1 - x_0} \right)}{(x_2 - x_0)}$$

$$b_2 = \frac{\left(\frac{y_2 - y_1}{x_2 - x_1} \right) - \left(\frac{y_1 - y_0}{1} \right) * \left(\frac{1}{x_1 - x_0} \right)}{(x_2 - x_0)}$$

$\rightarrow b_2$ value

Which is the Second divided difference $f[x_0, x_1, x_2]$

The final expression for the quadratic polynomial.

$$Q(x) = b_0 + b_1(x-x_0) + b_2(x-x_0)(x-x_1) \quad \rightarrow \quad P(x) = a_0 + a_1x + a_2x^2$$

our original equation will be

$$Q(x) = \overset{b_0}{y_0} + \overset{b_1}{\left(\frac{y_1-y_0}{x_1-x_0}\right)}(x-x_0) + \frac{\left(\frac{y_2-y_1}{x_2-x_1}\right) - \left(\frac{y_1-y_0}{x_1-x_0}\right) * \left(\frac{1}{x_1-x_0}\right)}{(x_2-x_0)}(x-x_0)(x-x_1)$$

Other form will be

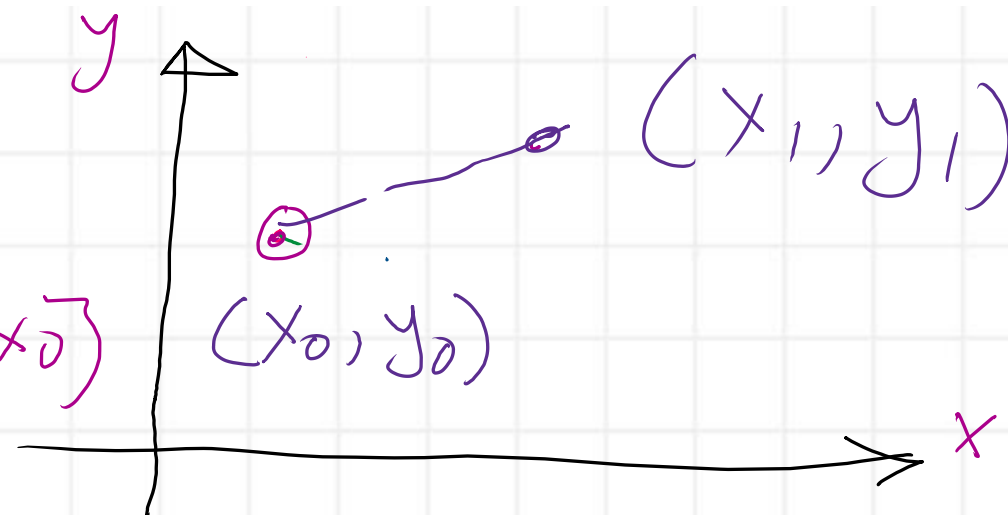
$$Q(x) = y_0 + f[x_0, x_1](x-x_0) + f[x_0, x_1, x_2](x-x_0)(x-x_1)$$

For x_0, x_1, x_2
 y_0, y_1, y_2

For a Linear function

$$x_2 = 0, \quad y_2 = 0$$

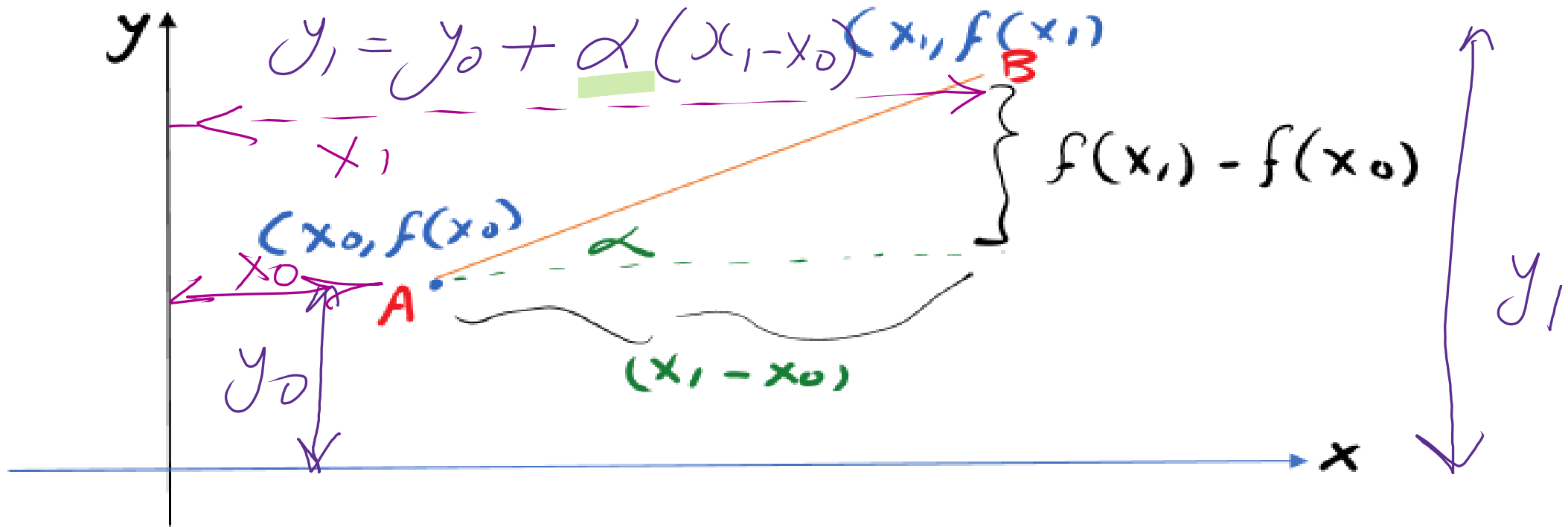
$$P(x) = y_0 + f[x_0, x_1](x-x_0)$$



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$$y_1 = P(x_1) = y_0 + \underline{f'(x_0, x_1)} (x_1 - x_0)$$

First divided difference



For the line AB, the first difference is the slope of the line = Rise / run = $f(x_1) - f(x_0) / (x_1 - x_0)$

Can be written as |

$$f[x_0, x_1] = (f(x_1) - f(x_0)) / (x_1 - x_0) = (f(x_0) - f(x_1)) / (x_0 - x_1)$$

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x_0, y_0 if not used
but starting from x_1, y_1

$$\Rightarrow Q(x) = y_1 + f(x_1, x_2)(x - x_1)$$

$$+ f(x_1, x_2, x_3)(x - x_1)(x - x_2)$$

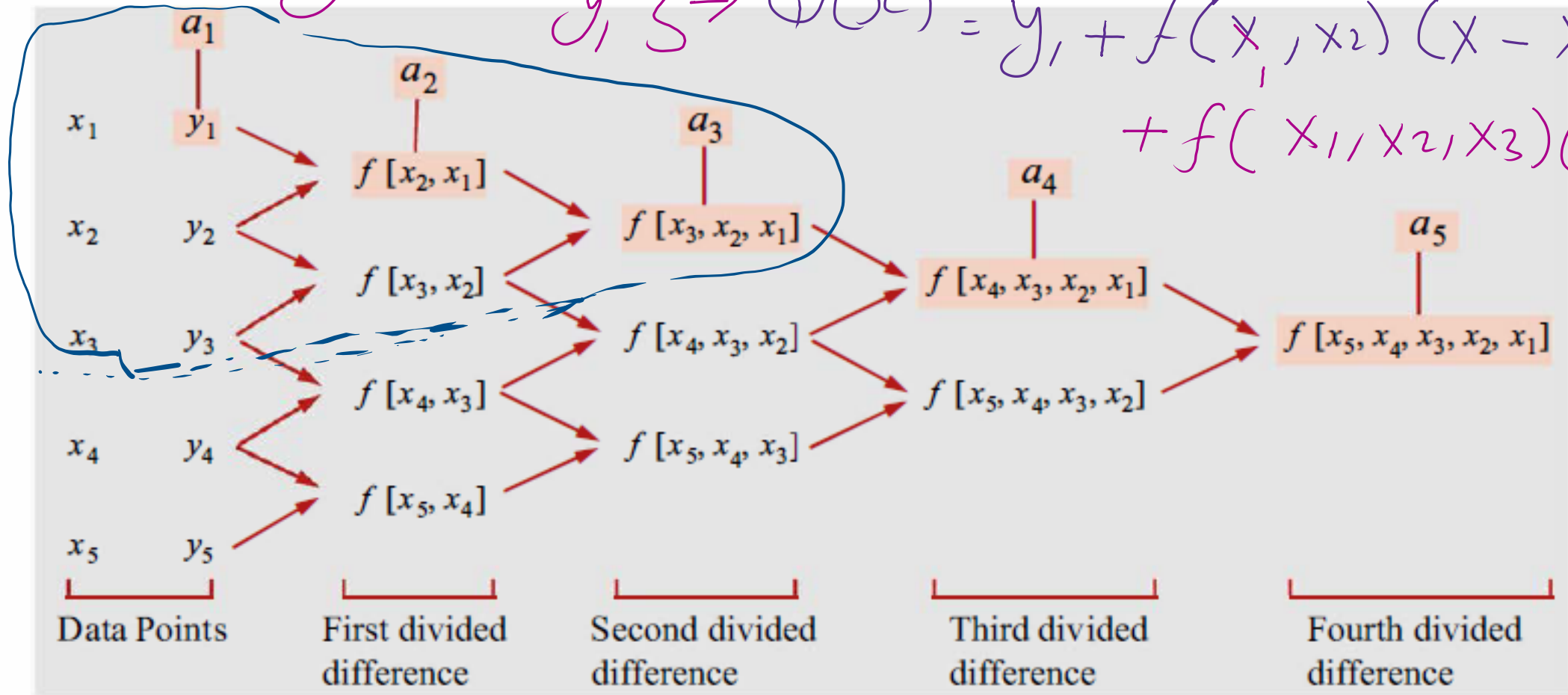


Figure 6-16: Table of divided differences for five data points.

When
Using a

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$$\text{or } a_1 = b_1, a_2 = b_2, a_3 = b_3$$