Interpolation & Polynomial Approximation
Divided Differences

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Introduction to Divided Differences

A new algebraic representation for $P_n(x)$

- Suppose that $P_n(x)$ is the nth Lagrange polynomial that agrees with the function f at the distinct numbers $x_0, x_1, \ldots, x_n$.
- Although this polynomial is unique, there are alternate algebraic representations that are useful in certain situations.
- The divided differences of f with respect to $x_0, x_1, \ldots, x_n$ are used to express $P_n(x)$ in the form

$$P_n(x) = a_0 + a_1(x - x_0) + a_2(x - x_0)(x - x_1) + \cdots + a_n(x - x_0)\cdots(x - x_{n-1})$$

for appropriate constants $a_0, a_1, \ldots, a_n$.

Introduction to Divided Differences

$$P_n(x) = a_0 + a_1(x - x_0) + a_2(x - x_0)(x - x_1) + \cdots + a_n(x - x_0)\cdots(x - x_{n-1})$$

- To determine the first of these constants, a_0, note that if $P_n(x)$ is written in the form of the above equation, then evaluating $P_n(x)$ at x_0 leaves only the constant term a_0; that is,

$$a_0 = P_n(x_0) = f(x_0)$$

- Similarly, when $P(x)$ is evaluated at x_1, the only nonzero terms in the evaluation of $P_n(x_1)$ are the constant and linear terms,

$$\begin{aligned} f(x_0) + a_1(x_1 - x_0) &= P_n(x_1) = f(x_1) \\ \Rightarrow \quad a_1 &= \frac{f(x_1) - f(x_0)}{x_1 - x_0} \end{aligned}$$

The Divided Difference Notation

- We now introduce the divided-difference notation, which is related to Aitken's Δ^2 notation ▸ Δ Definition
- The zeroth divided difference of the function f with respect to x_i, denoted $f[x_i]$, is simply the value of f at x_i:

$$f[x_i] = f(x_i)$$

- The remaining divided differences are defined recursively.

Forward Difference Operator Δ

For a given sequence $\{p_n\}_{n=0}^{\infty}$, the forward difference Δp_n (read "delta p_n") is defined by

$$\Delta p_n = p_{n+1} - p_n, \quad \text{for } n \geq 0.$$

Higher powers of the operator Δ are defined recursively by

$$\Delta^k p_n = \Delta(\Delta^{k-1} p_n), \quad \text{for } k \geq 2.$$

The Divided Difference Notation

- The first divided difference of f with respect to x_i and x_{i+1} is denoted $f[x_i, x_{i+1}]$ and defined as

$$f[x_i, x_{i+1}] = \frac{f[x_{i+1}] - f[x_i]}{x_{i+1} - x_i}$$

- The second divided difference, $f[x_i, x_{i+1}, x_{i+2}]$, is defined as

$$f[x_i, x_{i+1}, x_{i+2}] = \frac{f[x_{i+1}, x_{i+2}] - f[x_i, x_{i+1}]}{x_{i+2} - x_i}$$

The Divided Difference Notation

- Similarly, after the $(k-1)$st divided differences,

$$f[x_i, x_{i+1}, x_{i+2}, \ldots, x_{i+k-1}] \quad \text{and} \quad f[x_{i+1}, x_{i+2}, \ldots, x_{i+k-1}, x_{i+k}]$$

have been determined, the ***k*th divided difference** relative to $x_i, x_{i+1}, x_{i+2}, \ldots, x_{i+k}$ is

$$f[x_i, x_{i+1}, \ldots, x_{i+k-1}, x_{i+k}] = \frac{f[x_{i+1}, x_{i+2}, \ldots, x_{i+k}] - f[x_i, x_{i+1}, \ldots, x_{i+k-1}]}{x_{i+k} - x_i}$$

- The process ends with the single *n*th divided difference,

$$f[x_0, x_1, \ldots, x_n] = \frac{f[x_1, x_2, \ldots, x_n] - f[x_0, x_1, \ldots, x_{n-1}]}{x_n - x_0}$$

Generating the Divided Difference Table

x	$f(x)$	First divided differences	Second divided differences	Third divided differences
x_0	$f[x_0]$			
		$f[x_0, x_1] = \dfrac{f[x_1] - f[x_0]}{x_1 - x_0}$		
x_1	$f[x_1]$		$f[x_0, x_1, x_2] = \dfrac{f[x_1, x_2] - f[x_0, x_1]}{x_2 - x_0}$	
		$f[x_1, x_2] = \dfrac{f[x_2] - f[x_1]}{x_2 - x_1}$		$f[x_0, x_1, x_2, x_3] = \dfrac{f[x_1, x_2, x_3] - f[x_0, x_1, x_2]}{x_3 - x_0}$
x_2	$f[x_2]$		$f[x_1, x_2, x_3] = \dfrac{f[x_2, x_3] - f[x_1, x_2]}{x_3 - x_1}$	
		$f[x_2, x_3] = \dfrac{f[x_3] - f[x_2]}{x_3 - x_2}$		$f[x_1, x_2, x_3, x_4] = \dfrac{f[x_2, x_3, x_4] - f[x_1, x_2, x_3]}{x_4 - x_1}$
x_3	$f[x_3]$		$f[x_2, x_3, x_4] = \dfrac{f[x_3, x_4] - f[x_2, x_3]}{x_4 - x_2}$	
		$f[x_3, x_4] = \dfrac{f[x_4] - f[x_3]}{x_4 - x_3}$		$f[x_2, x_3, x_4, x_5] = \dfrac{f[x_3, x_4, x_5] - f[x_2, x_3, x_4]}{x_5 - x_2}$
x_4	$f[x_4]$		$f[x_3, x_4, x_5] = \dfrac{f[x_4, x_5] - f[x_3, x_4]}{x_5 - x_3}$	
		$f[x_4, x_5] = \dfrac{f[x_5] - f[x_4]}{x_5 - x_4}$		
x_5	$f[x_5]$			

Newton's Divided Difference Interpolating Polynomial

$$P_n(x) = a_0 + a_1(x - x_0) + a_2(x - x_0)(x - x_1) + \cdots + a_n(x - x_0)\cdots(x - x_{n-1})$$

Using the Divided Difference Notation

- Returning to the interpolating polynomial, we can now use the divided difference notation to write:

$$\begin{aligned} a_0 = f(x_0) &= f[x_0] \\ a_1 = \frac{f(x_1) - f(x_0)}{x_1 - x_0} &= f[x_0, x_1] \end{aligned}$$

- Hence, the interpolating polynomial is

$$\begin{aligned} P_n(x) = f[x_0] + f[x_0, x_1](x - x_0) + a_2(x - x_0)(x - x_1) \\ + \cdots + a_n(x - x_0)(x - x_1)\cdots(x - x_{n-1}) \end{aligned}$$

Newton's Divided Difference Interpolating Polynomial

$$P_n(x) = f[x_0] + f[x_0, x_1](x - x_0) + a_2(x - x_0)(x - x_1) + \cdots + a_n(x - x_0)(x - x_1)\cdots(x - x_{n-1}).$$

- As might be expected from the evaluation of a_0 and a_1, the required constants are

$$a_k = f[x_0, x_1, x_2, \ldots, x_k],$$

  for each $k = 0, 1, \ldots, n$.
- So $P_n(x)$ can be rewritten in a form called Newton's Divided-Difference:

$$P_n(x) = f[x_0] + \sum_{k=1}^{n} f[x_0, x_1, \ldots, x_k](x - x_0)\cdots(x - x_{k-1})$$

Example 1 Complete the divided difference table for the data in Table below, and construct the interpolating polynomial that uses all this data.

x	$f(x)$
1.0	0.7651977
1.3	0.6200860
1.6	0.4554022
1.9	0.2818186
2.2	0.1103623

Solution The first divided difference involving x_0 and x_1 is

$$f[x_0, x_1] = \frac{f[x_1] - f[x_0]}{x_1 - x_0} = \frac{0.6200860 - 0.7651977}{1.3 - 1.0} = -0.4837057.$$

The second divided difference involving x_0, x_1, and x_2 is

$$f[x_0, x_1, x_2] = \frac{f[x_1, x_2] - f[x_0, x_1]}{x_2 - x_0} = \frac{-0.5489460 - (-0.4837057)}{1.6 - 1.0} = -0.1087339.$$

The third divided difference involving x_0, x_1, x_2, and x_3 and the fourth divided difference involving all the data points are, respectively,

$$f[x_0,x_1,x_2,x_3] = \frac{f[x_1,x_2,x_3] - f[x_0,x_1,x_2]}{x_3 - x_0} = \frac{-0.0494433 - (-0.1087339)}{1.9 - 1.0}$$
$$= 0.0658784,$$

and

$$f[x_0,x_1,x_2,x_3,x_4] = \frac{f[x_1,x_2,x_3,x_4] - f[x_0,x_1,x_2,x_3]}{x_4 - x_0} = \frac{0.0680685 - 0.0658784}{2.2 - 1.0}$$
$$= 0.0018251.$$

i	x_i	$f[x_i]$	$f[x_{i-1},x_i]$	$f[x_{i-2},x_{i-1},x_i]$	$f[x_{i-3},\ldots,x_i]$	$f[x_{i-4},\ldots,x_i]$
0	1.0	0.7651977				
			−0.4837057			
1	1.3	0.6200860		−0.1087339		
			−0.5489460		0.0658784	
2	1.6	0.4554022		−0.0494433		0.0018251
			−0.5786120		0.0680685	
3	1.9	0.2818186		0.0118183		
			−0.5715210			
4	2.2	0.1103623				

i	x_i	$f[x_i]$	$f[x_{i-1}, x_i]$	$f[x_{i-2}, x_{i-1}, x_i]$	$f[x_{i-3}, \ldots, x_i]$	$f[x_{i-4}, \ldots, x_i]$
0	1.0	0.7651977				
			−0.4837057			
1	1.3	0.6200860		−0.1087339		
			−0.5489460		0.0658784	
2	1.6	0.4554022		−0.0494433		0.0018251
			−0.5786120		0.0680685	
3	1.9	0.2818186		0.0118183		
			−0.5715210			
4	2.2	0.1103623				

The coefficients of the Newton forward divided-difference form of the interpolating polynomial are along the diagonal in the table. This polynomial is

$$P_4(x) = 0.7651977 - 0.4837057(x - 1.0) - 0.1087339(x - 1.0)(x - 1.3)$$
$$+ 0.0658784(x - 1.0)(x - 1.3)(x - 1.6)$$
$$+ 0.0018251(x - 1.0)(x - 1.3)(x - 1.6)(x - 1.9).$$

Knowledge

- Forward Difference
- Backward Difference

Newton's divided-difference formula can be expressed in a simplified form when the nodes are arranged consecutively with equal spacing. In this case, we introduce the notation $h = x_{i+1} - x_i$, for each $i = 0, 1, \ldots, n-1$ and let $x = x_0 + sh$. Then the difference $x - x_i$ is $x - x_i = (s-i)h$. So Eq. (3.10) becomes

$$P_n(x) = f[x_0] + \sum_{k=1}^{n} f[x_0, x_1, \ldots, x_k](x - x_0)\cdots(x - x_{k-1}). \qquad (3.10)$$

$$\begin{aligned} P_n(x) = P_n(x_0 + sh) &= f[x_0] + sh\,f[x_0, x_1] + s(s-1)h^2 f[x_0, x_1, x_2] \\ &\quad + \cdots + s(s-1)\cdots(s-n+1)h^n f[x_0, x_1, \ldots, x_n] \\ &= f[x_0] + \sum_{k=1}^{n} s(s-1)\cdots(s-k+1)h^k f[x_0, x_1, \ldots, x_k]. \end{aligned}$$

Using binomial-coefficient notation,

$$\binom{s}{k} = \frac{s(s-1)\cdots(s-k+1)}{k!},$$

we can express $P_n(x)$ compactly as

$$P_n(x) = P_n(x_0 + sh) = f[x_0] + \sum_{k=1}^{n} \binom{s}{k} k!h^k f[x_0, x_i, \ldots, x_k]. \qquad (3.11)$$

Forward Difference

The **Newton forward-difference formula**, is constructed by making use of the forward difference notation Δ introduced in Aitken's Δ^2 method. With this notation,

$$f[x_0, x_1] = \frac{f(x_1) - f(x_0)}{x_1 - x_0} = \frac{1}{h}(f(x_1) - f(x_0)) = \frac{1}{h}\Delta f(x_0)$$

$$f[x_0, x_1, x_2] = \frac{1}{2h}\left[\frac{\Delta f(x_1) - \Delta f(x_0)}{h}\right] = \frac{1}{2h^2}\Delta^2 f(x_0),$$

and, in general,

$$f[x_0, x_1, \ldots, x_k] = \frac{1}{k!h^k}\Delta^k f(x_0).$$

Since $f[x_0] = f(x_0)$, Eq. (3.11) has the following form.

Newton Forward-Difference Formula

$$P_n(x) = f(x_0) + \sum_{k=1}^{n} \binom{s}{k} \Delta^k f(x_0)$$

Backward Difference

If the interpolating nodes are reordered from last to first as $x_n, x_{n-1}, \ldots, x_0$, we can write the interpolatory formula as

$$P_n(x) = f[x_n] + f[x_n, x_{n-1}](x - x_n) + f[x_n, x_{n-1}, x_{n-2}](x - x_n)(x - x_{n-1})$$
$$+ \cdots + f[x_n, \ldots, x_0](x - x_n)(x - x_{n-1}) \cdots (x - x_1).$$

If, in addition, the nodes are equally spaced with $x = x_n + sh$ and $x = x_i + (s + n - i)h$, then

$$\begin{aligned} P_n(x) &= P_n(x_n + sh) \\ &= f[x_n] + sh f[x_n, x_{n-1}] + s(s+1)h^2 f[x_n, x_{n-1}, x_{n-2}] + \cdots \\ &\quad + s(s+1)\cdots(s+n-1)h^n f[x_n, \ldots, x_0]. \end{aligned}$$

Newton Backward–Difference Formula

$$P_n(x) = f[x_n] + \sum_{k=1}^{n} (-1)^k \binom{-s}{k} \nabla^k f(x_n)$$