

LAGRANGE'S INTERPOLATION FORMULA

Let $f(x_0), f(x_1), \dots, f(x_n)$ be $(n + 1)$ entries of a function $y = f(x)$, where $f(x)$ is assumed to be a polynomial corresponding to the arguments $x_0, x_1, x_2, \dots, x_n$.

The polynomial $f(x)$ may be written as

$$\begin{aligned} f(x) = & A_0 (x - x_1) (x - x_2) \dots (x - x_n) \\ & + A_1 (x - x_0) (x - x_2) \dots (x - x_n) \\ & + \dots + A_n (x - x_0) (x - x_1) \dots (x - x_{n-1}) \end{aligned}$$

where $A_0, A_1, \dots, A_n$ are constants to be determined.

Putting $x = x_0, x_1, \dots, x_n$ in (50), we get

$$f(x_0) = A_0 (x_0 - x_1) (x_0 - x_2) \dots (x_0 - x_n)$$

$$\therefore A_0 = \frac{f(x_0)}{(x_0 - x_1) (x_0 - x_2) \dots (x_0 - x_n)}$$

$$f(x_1) = A_1 (x_1 - x_0) (x_1 - x_2) \dots (x_1 - x_n)$$

$$\therefore A_1 = \frac{f(x_1)}{(x_1 - x_0) (x_1 - x_2) \dots (x_1 - x_n)}$$
$$\vdots \qquad \qquad \qquad \vdots \qquad \qquad \qquad \vdots$$

$$\text{Similarly, } A_n = \frac{f(x_n)}{(x_n - x_0) (x_n - x_1) \dots (x_n - x_{n-1})}$$

Substituting the values of $A_0, A_1, \dots, A_n$ in equation (50), we get

$$\begin{aligned} f(x) = & \frac{(x - x_1) (x - x_2) \dots (x - x_n)}{(x_0 - x_1) (x_0 - x_2) \dots (x_0 - x_n)} f(x_0) \\ & + \frac{(x - x_0) (x - x_2) \dots (x - x_n)}{(x_1 - x_0) (x_1 - x_2) \dots (x_1 - x_n)} f(x_1) \\ & + \dots + \frac{(x - x_0) (x - x_1) \dots (x - x_{n-1})}{(x_n - x_0) (x_n - x_1) \dots (x_n - x_{n-1})} f(x_n) \end{aligned}$$

This is called **Lagrange's Interpolation Formula**.

Example 1. Using Lagrange's interpolation formula, find $y(10)$ from the following table:

x	5	6	9	11
y	12	13	14	16

Sol. Here $x_0 = 5$, $x_1 = 6$, $x_2 = 9$, $x_3 = 11$
 $f(x_0) = 12$, $f(x_1) = 13$, $f(x_2) = 14$, $f(x_3) = 16$

Lagrange's formula is

$$f(x) = \frac{(x - x_1)(x - x_2)(x - x_3)}{(x_0 - x_1)(x_0 - x_2)(x_0 - x_3)} f(x_0) \\ + \frac{(x - x_0)(x - x_2)(x - x_3)}{(x_1 - x_0)(x_1 - x_2)(x_1 - x_3)} f(x_1) \\ + \frac{(x - x_0)(x - x_1)(x - x_3)}{(x_2 - x_0)(x_2 - x_1)(x_2 - x_3)} f(x_2) \\ + \frac{(x - x_0)(x - x_1)(x - x_2)}{(x_3 - x_0)(x_3 - x_1)(x_3 - x_2)} f(x_3)$$

$$f(x) = \frac{(x - 6)(x - 9)(x - 11)}{(5 - 6)(5 - 9)(5 - 11)} (12)$$

$$+ \frac{(x - 5)(x - 9)(x - 11)}{(6 - 5)(6 - 9)(6 - 11)} (13)$$

$$+ \frac{(x - 5)(x - 6)(x - 11)}{(9 - 5)(9 - 6)(9 - 11)} (14)$$

$$+ \frac{(x - 5)(x - 6)(x - 9)}{(11 - 5)(11 - 6)(11 - 9)} (16)$$

$$= -\frac{1}{2}(x - 6)(x - 9)(x - 11) + \frac{13}{15}(x - 5)(x - 9)(x - 11)$$

$$- \frac{7}{12}(x - 5)(x - 6)(x - 11)$$

$$+ \frac{4}{15}(x - 5)(x - 6)(x - 9)$$

Putting $x = 10$, we get

$$f(10) = -\frac{1}{2}(10 - 6)(10 - 9)(10 - 11) + \frac{13}{15}(10 - 5)(10 - 9)(10 - 11)$$

$$- \frac{7}{12}(10 - 5)(10 - 6)(10 - 11) + \frac{4}{15}(10 - 5)(10 - 6)(10 - 9)$$

$$= 14.66666667$$

Hence,

$$y(10) = 14.66666667.$$