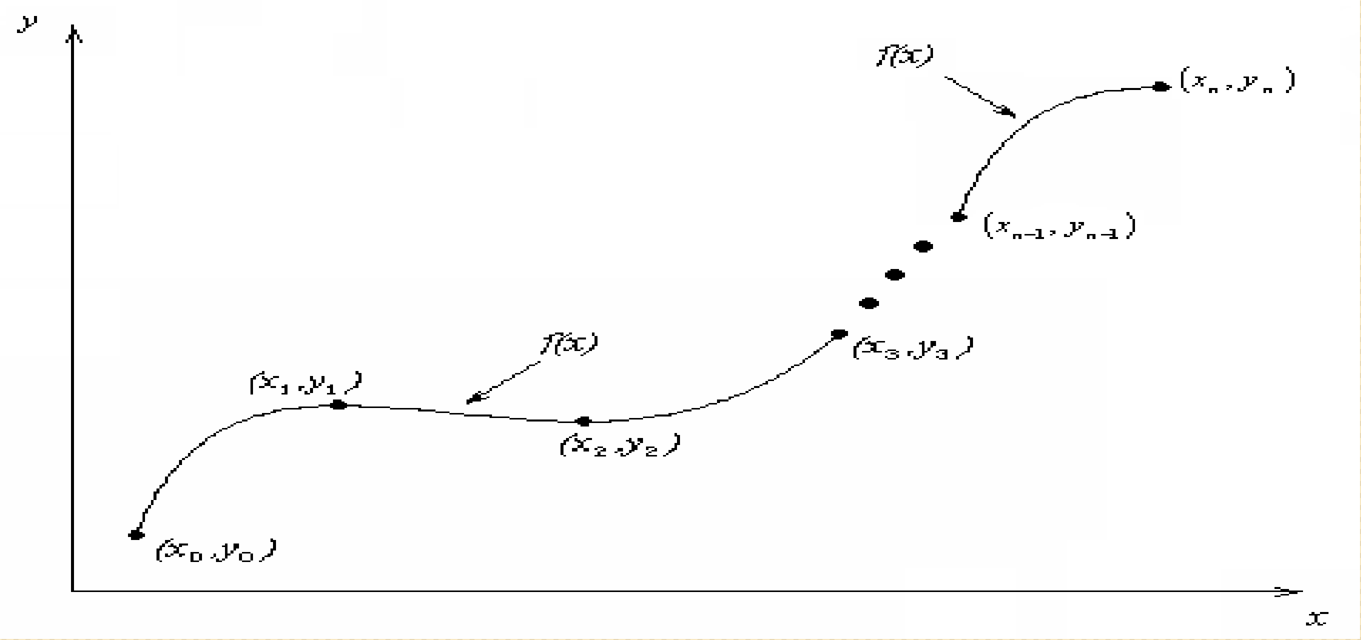
Lagrangian Interpolation

Lagrange Method of Interpolation

What is Interpolation ?

Given (x_0,y_0), (x_1,y_1), …… (x_n,y_n), find the value of 'y' at a value of 'x' that is not given.



Interpolants

Polynomials are the most common choice of interpolator because they are easy to:

- Evaluate
- Differentiate, and
- Integrate.

Lagrangian Interpolation

Lagrangian interpolating polynomial is given by

$$f_n(x) = \sum_{i=0}^{n} L_i(x)\, f(x_i)$$

where 'n' in $f_n(x)$ stands for the n^{th} order polynomial that approximates the function $y = f(x)$ given at $(n+1)$ data points as $(x_0, y_0), (x_1, y_1), \ldots\ldots, (x_{n-1}, y_{n-1}), (x_n, y_n)$, and

$$L_i(x) = \prod_{\substack{j=0 \\ j \neq i}}^{n} \frac{x - x_j}{x_i - x_j}$$

$L_i(x)$ is a weighting function that includes a product of $(n-1)$ terms with terms of $j = i$ omitted.

Example

The upward velocity of a rocket is given as a function of time in Table 1. Find the velocity at t=16 seconds using the Lagrangian method for linear interpolation.

Table Velocity as a function of time

t (s)	$v(t)$ (m/s)
0	0
10	227.04
15	362.78
20	517.35
22.5	602.97
30	901.67

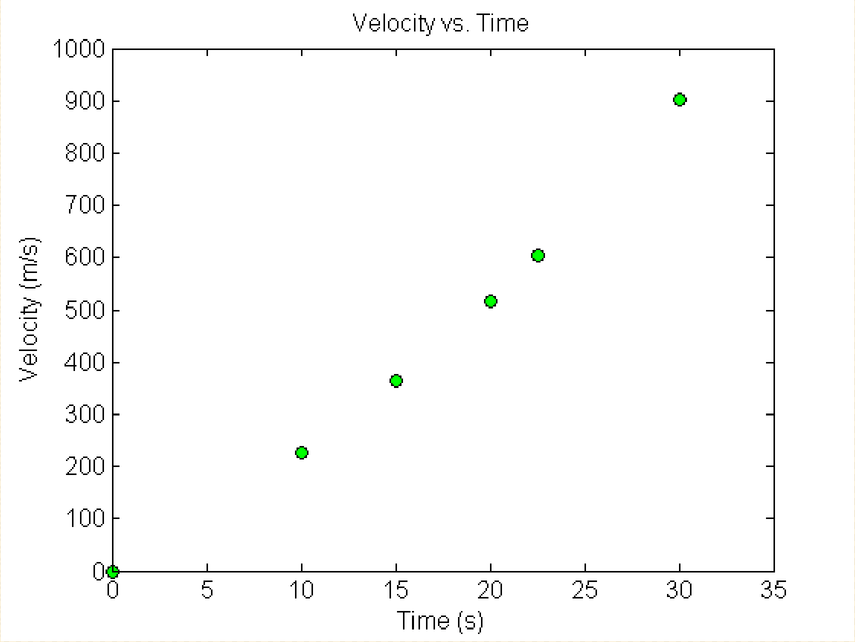


Figure. Velocity vs. time data for the rocket example

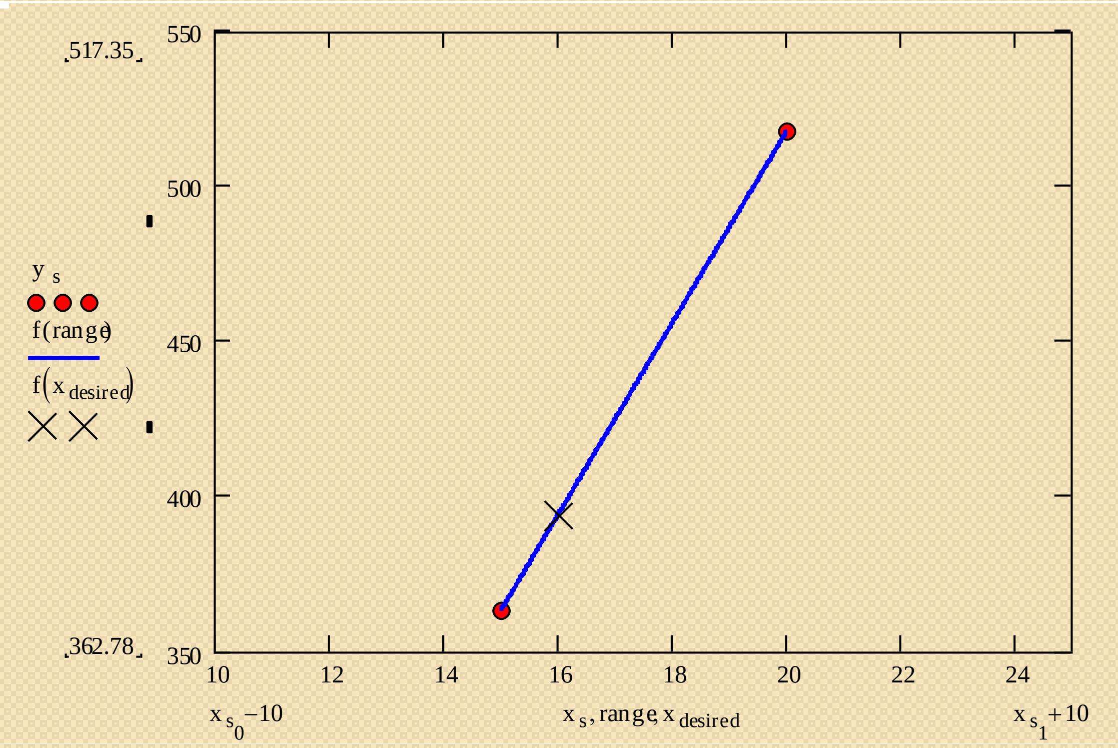
Linear Interpolation

$$v(t) = \sum_{i=0}^{1} L_i(t) v(t_i)$$

$$= L_0(t) v(t_0) + L_1(t) v(t_1)$$

$$t_0 = 15, v(t_0) = 362.78$$

$$t_1 = 20, v(t_1) = 517.35$$



Linear Interpolation (contd)

$$L_0(t) = \prod_{\substack{j=0 \\ j\neq 0}}^{1} \frac{t - t_j}{t_0 - t_j} = \frac{t - t_1}{t_0 - t_1}$$

$$L_1(t) = \prod_{\substack{j=0 \\ j\neq 1}}^{1} \frac{t - t_j}{t_1 - t_j} = \frac{t - t_0}{t_1 - t_0}$$

$$v(t) = \frac{t - t_1}{t_0 - t_1} v(t_0) + \frac{t - t_0}{t_1 - t_0} v(t_1) = \frac{t - 20}{15 - 20}(362.78) + \frac{t - 15}{20 - 15}(517.35)$$

$$v(16) = \frac{16 - 20}{15 - 20}(362.78) + \frac{16 - 15}{20 - 15}(517.35)$$

$$= 0.8(362.78) + 0.2(517.35)$$

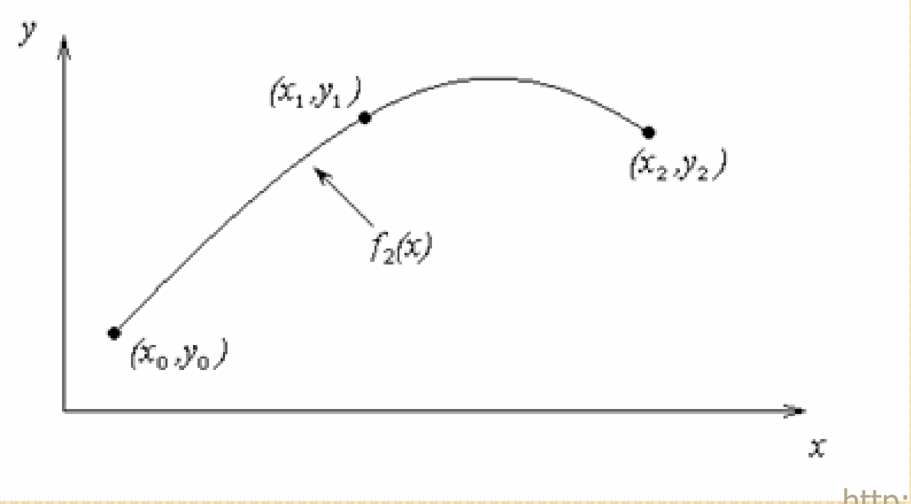
$$= 393.7 \text{ m/s.}$$

Quadratic Interpolation

For the second order polynomial interpolation (also called quadratic interpolation), we choose the velocity given by

$$v(t) = \sum_{i=0}^{2} L_i(t)v(t_i)$$

$$= L_0(t)v(t_0) + L_1(t)v(t_1) + L_2(t)v(t_2)$$



Example

The upward velocity of a rocket is given as a function of time in Table 1. Find the velocity at t=16 seconds using the Lagrangian method for quadratic interpolation.

Table Velocity as a function of time

t (s)	$v(t)$ (m/s)
0	0
10	227.04
15	362.78
20	517.35
22.5	602.97
30	901.67

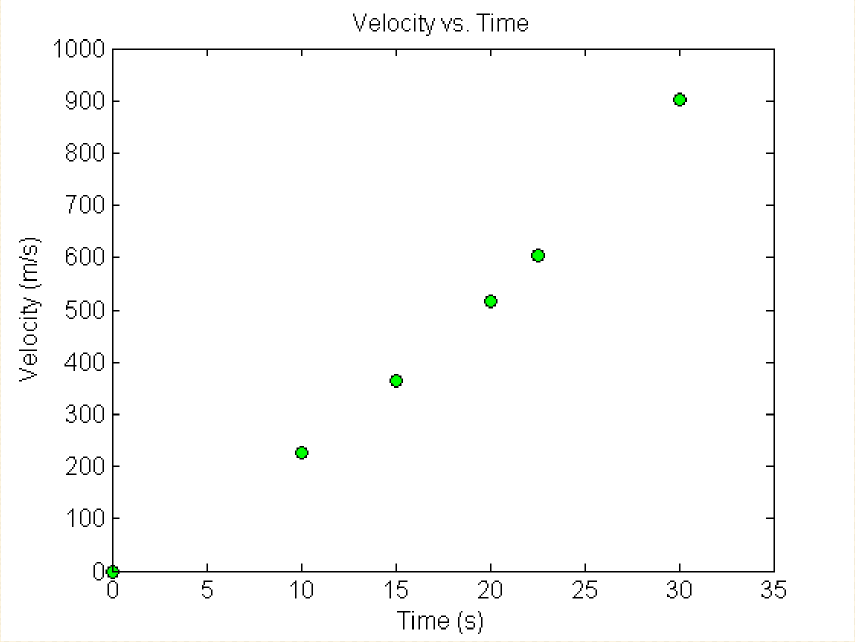


Figure. Velocity vs. time data for the rocket example

Quadratic Interpolation (contd)

$$t_0 = 10,\ v(t_0) = 227.04$$

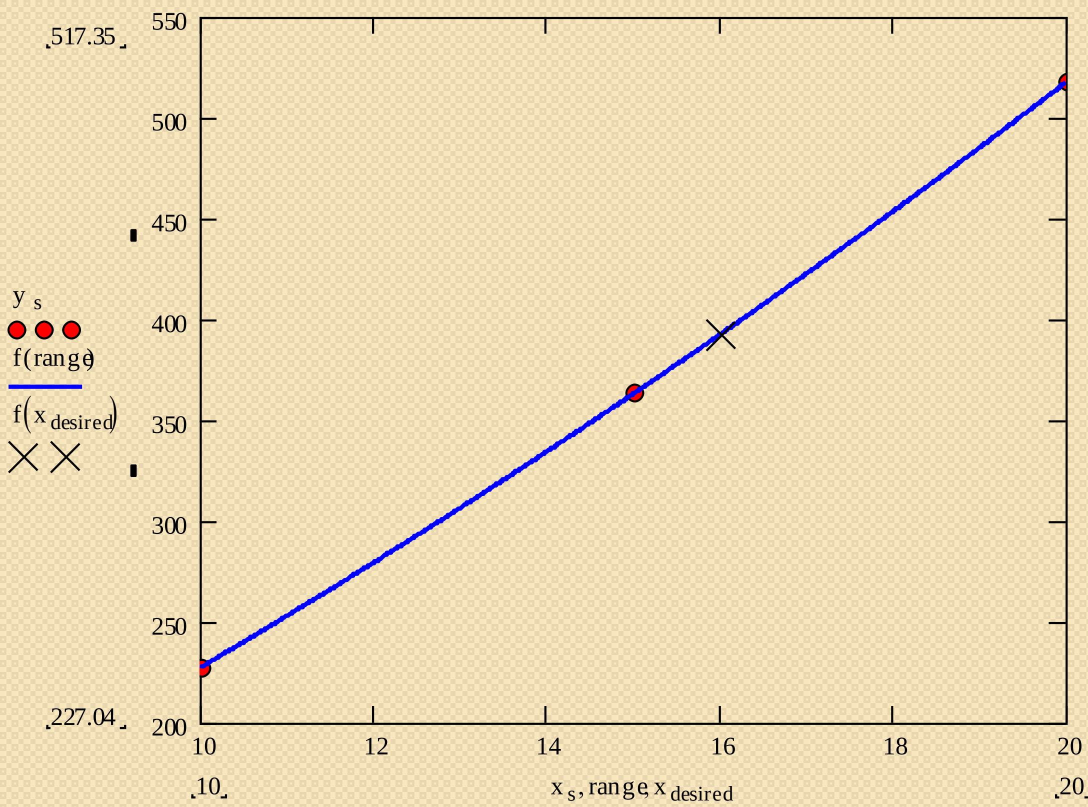
$$t_1 = 15,\ v(t_1) = 362.78$$

$$t_2 = 20,\ v(t_2) = 517.35$$

$$L_0(t) = \prod_{\substack{j=0 \\ j\neq 0}}^{2} \frac{t - t_j}{t_0 - t_j} = \left(\frac{t - t_1}{t_0 - t_1}\right)\left(\frac{t - t_2}{t_0 - t_2}\right)$$

$$L_1(t) = \prod_{\substack{j=0 \\ j\neq 1}}^{2} \frac{t - t_j}{t_1 - t_j} = \left(\frac{t - t_0}{t_1 - t_0}\right)\left(\frac{t - t_2}{t_1 - t_2}\right)$$

$$L_2(t) = \prod_{\substack{j=0 \\ j\neq 2}}^{2} \frac{t - t_j}{t_2 - t_j} = \left(\frac{t - t_0}{t_2 - t_0}\right)\left(\frac{t - t_1}{t_2 - t_1}\right)$$



Quadratic Interpolation (contd)

$$v(t) = \left(\frac{t-t_1}{t_0-t_1}\right)\left(\frac{t-t_2}{t_0-t_2}\right)v(t_0) + \left(\frac{t-t_0}{t_1-t_0}\right)\left(\frac{t-t_2}{t_1-t_2}\right)v(t_1) + \left(\frac{t-t_0}{t_2-t_0}\right)\left(\frac{t-t_1}{t_2-t_1}\right)v(t_2)$$

$$v(16) = \left(\frac{16-15}{10-15}\right)\left(\frac{16-20}{10-20}\right)(227.04) + \left(\frac{16-10}{15-10}\right)\left(\frac{16-20}{15-20}\right)(362.78) + \left(\frac{16-10}{20-10}\right)\left(\frac{16-15}{20-15}\right)(517.35)$$

$$= (-0.08)(227.04) + (0.96)(362.78) + (0.12)(527.35)$$

$$= 392.19 \text{ m/s}$$

The absolute relative approximate error $|\in_a|$ obtained between the results from the first and second order polynomial is

$$|\in_a| = \left|\frac{392.19-393.70}{392.19}\right| \times 100$$

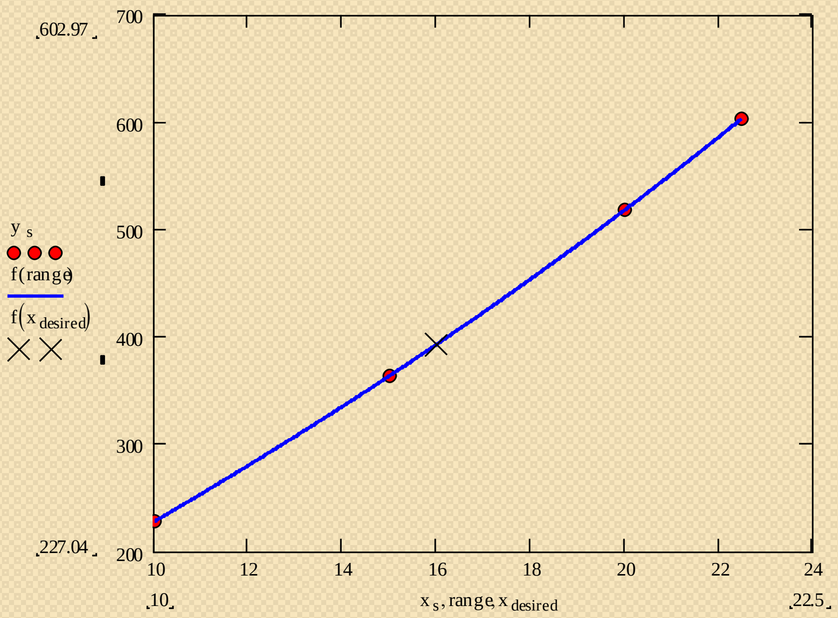
$$= 0.38410\%$$

Cubic Interpolation

For the third order polynomial (also called cubic interpolation), we choose the velocity given by

$$v(t) = \sum_{i=0}^{3} L_i(t)v(t_i)$$

$$= L_0(t)v(t_0) + L_1(t)v(t_1) + L_2(t)v(t_2) + L_3(t)v(t_3)$$



Example

The upward velocity of a rocket is given as a function of time in Table 1. Find the velocity at t=16 seconds using the Lagrangian method for cubic interpolation.

Table Velocity as a function of time

t (s)	$v(t)$ (m/s)
0	0
10	227.04
15	362.78
20	517.35
22.5	602.97
30	901.67

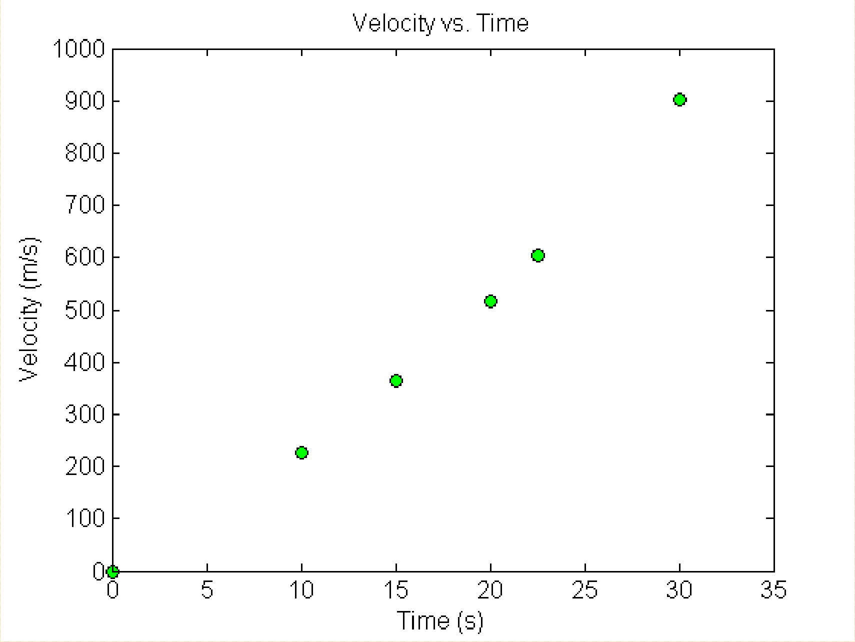


Figure. Velocity vs. time data for the rocket example

Cubic Interpolation (contd)

$$t_o = 10,\ v(t_o) = 227.04 \qquad t_1 = 15,\ v(t_1) = 362.78$$

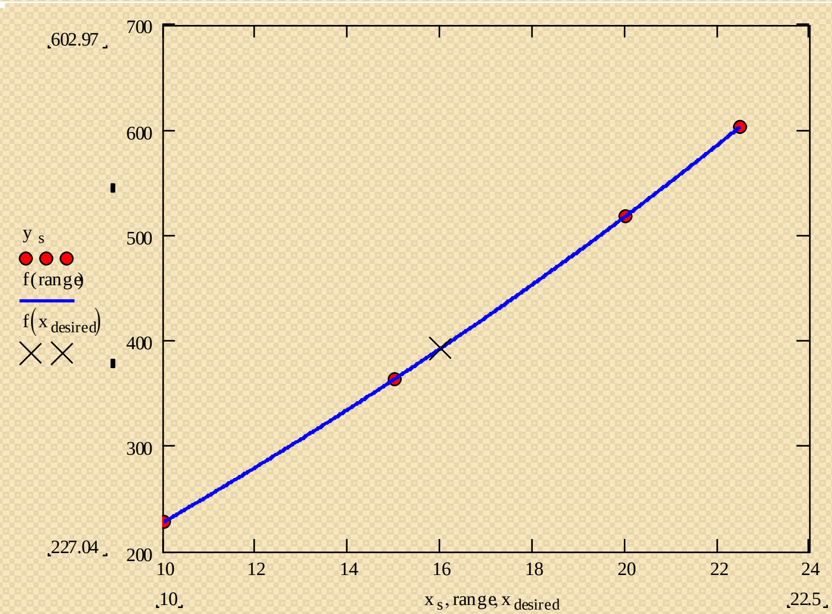
$$t_2 = 20,\ v(t_2) = 517.35 \qquad t_3 = 22.5,\ v(t_3) = 602.97$$

$$L_0(t) = \prod_{\substack{j=0 \\ j\neq 0}}^{3} \frac{t-t_j}{t_0-t_j} = \left(\frac{t-t_1}{t_0-t_1}\right)\left(\frac{t-t_2}{t_0-t_2}\right)\left(\frac{t-t_3}{t_0-t_3}\right);$$

$$L_1(t) = \prod_{\substack{j=0 \\ j\neq 1}}^{3} \frac{t-t_j}{t_1-t_j} = \left(\frac{t-t_0}{t_1-t_0}\right)\left(\frac{t-t_2}{t_1-t_2}\right)\left(\frac{t-t_3}{t_1-t_3}\right)$$

$$L_2(t) = \prod_{\substack{j=0 \\ j\neq 2}}^{3} \frac{t-t_j}{t_2-t_j} = \left(\frac{t-t_0}{t_2-t_0}\right)\left(\frac{t-t_1}{t_2-t_1}\right)\left(\frac{t-t_3}{t_2-t_3}\right);$$

$$L_3(t) = \prod_{\substack{j=0 \\ j\neq 3}}^{3} \frac{t-t_j}{t_3-t_j} = \left(\frac{t-t_0}{t_3-t_0}\right)\left(\frac{t-t_1}{t_3-t_1}\right)\left(\frac{t-t_2}{t_3-t_2}\right)$$



Cubic Interpolation (contd)

$$v(t)=\left(\frac{t-t_1}{t_0-t_1}\right)\left(\frac{t-t_2}{t_0-t_2}\right)\left(\frac{t-t_3}{t_0-t_3}\right)v(t_1)+\left(\frac{t-t_0}{t_1-t_0}\right)\left(\frac{t-t_2}{t_1-t_2}\right)\left(\frac{t-t_3}{t_1-t_3}\right)v(t_2)$$

$$+\left(\frac{t-t_0}{t_2-t_0}\right)\left(\frac{t-t_1}{t_2-t_1}\right)\left(\frac{t-t_3}{t_2-t_3}\right)v(t_2)+\left(\frac{t-t_1}{t_3-t_1}\right)\left(\frac{t-t_1}{t_3-t_1}\right)\left(\frac{t-t_2}{t_3-t_2}\right)v(t_3)$$

$$v(16)=\left(\frac{16-15}{10-15}\right)\left(\frac{16-20}{10-20}\right)\left(\frac{16-22.5}{10-22.5}\right)(227.04)+\left(\frac{16-10}{15-10}\right)\left(\frac{16-20}{15-20}\right)\left(\frac{16-22.5}{15-22.5}\right)(362.78)$$

$$+\left(\frac{16-10}{20-10}\right)\left(\frac{16-15}{20-15}\right)\left(\frac{16-22.5}{20-22.5}\right)(517.35)+\left(\frac{16-10}{22.5-10}\right)\left(\frac{16-15}{22.5-15}\right)\left(\frac{16-20}{22.5-20}\right)(602.97)$$

$$=(-0.0416)(227.04)+(0.832)(362.78)+(0.312)(517.35)+(-0.1024)(602.97)$$

$$=392.06\,\text{m/s}$$

The absolute relative approximate error $|\in_a|$ obtained between the results from the first and second order polynomial is

$$|\in_a|=\left|\frac{392.06-392.19}{392.06}\right|\times 100$$

$$=0.033269\%$$

Comparison Table

Order of Polynomial	1	2	3
v(t=16) m/s	393.69	392.19	392.06
Absolute Relative Approximate Error	--------	0.38410%	0.033269%

Distance from Velocity Profile

Find the distance covered by the rocket from t=11s to t=16s ?

$$v(t) = (t^3 - 57.5t^2 + 1087.5t - 6750)(-0.36326) + (t^3 - 52.5t^2 + 875t - 4500)(1.9348)$$
$$+ (t^3 - 47.5t^2 + 712.5t - 3375)(-4.1388) + (t^3 - 45t^2 + 650t - 3000)(2.5727)$$

$$v(t) = -4.245 + 21.265t + 0.13195t^2 + 0.00544t^3, \qquad 10 \le t \le 22.5$$

$$s(16) - s(11) = \int_{11}^{16} v(t)dt$$

$$\approx \int_{11}^{16} (-4.245 + 21.265t + 0.13195t^2 + 0.00544t^3)dt$$

$$= [-4.245t + 21.265\frac{t^2}{2} + 0.13195\frac{t^3}{3} + 0.00544\frac{t^4}{4}]_{11}^{16}$$

$$= 1605 \text{ m}$$

Acceleration from Velocity Profile

Find the acceleration of the rocket at t=16s given that

$$v(t) = -4.245 + 21.265t + 0.13195t^2 + 0.00544t^3, \qquad 10 \le t \le 22.5$$

$$a(t) = \frac{d}{dt}v(t) = \frac{d}{dt}\left(-4.245 + 21.265t + 0.13195t^2 + 0.00544t^3\right)$$

$$= 21.265 + 0.26390t + 0.01632t^2$$

$$a(16) = 21.265 + 0.26390(16) + 0.01632(16)^2$$

$$= 29.665 \;\; m/s^2$$

END of Presentation