

4/5/2010

Recall

$$f(x) = p_n(x) + \frac{f^{(n+1)}(\xi)}{(n+1)!} (x-x_0)(x-x_1)\dots(x-x_n)$$

Ex

$$f(x) = \frac{1}{1+25x^2} = \frac{1}{1-(5ix)^2} = \frac{1}{(1-5ix)(1+5ix)} =$$

use partial fraction decomposition

$$= \frac{1}{2} \left(\frac{1}{1-5ix} + \frac{1}{1+5ix} \right)$$

$$f^{(n+1)}(x) = \frac{1}{2} (-1)^{n+1} (n+1)! \left(\frac{(-5i)^{n+1}}{(1-5ix)^{n+2}} + \frac{(5i)^{n+1}}{(1+5ix)^{n+2}} \right)$$

$$\frac{1}{1-5ix}$$

n=1

$$-\frac{1}{(1-5ix)^2} (-5i)$$

n=2

$$-\frac{1(-2)}{(1-5ix)^3} (-5i)^2 = (-1)^3 \frac{(5i)^2 \cdot 2}{(1-5ix)^3}$$

$$\Downarrow \xi=0 \quad \left| \frac{f^{(n+1)}(0)}{(n+1)!} \right| \sim 5^{n+1}$$

$$\Downarrow \xi=1 \quad \left| \frac{f^{(n+1)}(1)}{(n+1)!} \right| \sim \left(\frac{25}{26} \right)^{n+1}$$

Uniform points: $x_i = -1 + \frac{2i}{n}$, $i=0, \dots, n$ Chebyshev points: $x_i = -\cos\left(\frac{i\pi}{n}\right)$, $i=0, \dots, n$

code (MATLAB)

n=4

x = -1 + 2 * (0:n) / n

f = ones(x) ./ (1 + 25 * x .* x)

a = polyfit(x, f, n)

x = -2 : 0.01 : 2

f = ones(x) ./ (1 + 25 * x .* x)

p = polyval(a, x)

plot(x, f, 'x', p, 'r--')

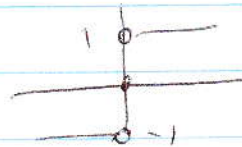
plot(x, f, 'x', p, 'r--')

HW

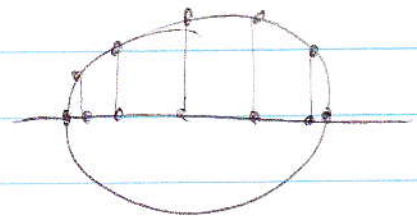
n = 4, 8, 16

f1(x) = |x| = abs(x)

f2(x) = { 1, x > 0; 0, x = 0; -1, x < 0 } = sign(x)

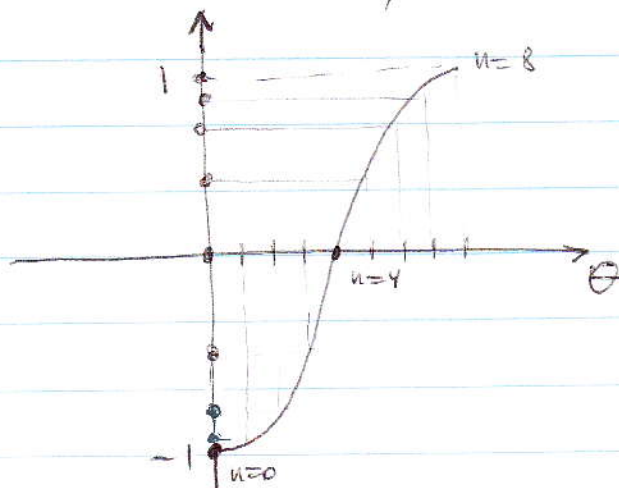


xi = -cos(pi*i/n), i = 0, 1, ..., n



n = 4

cos(pi/2)



theta = pi*i/n

cos(theta)

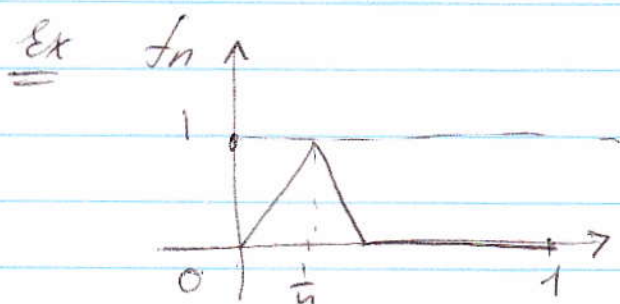
n = 8

i = 0 -cos(0) = -1

i = 1 -cos(pi/8)

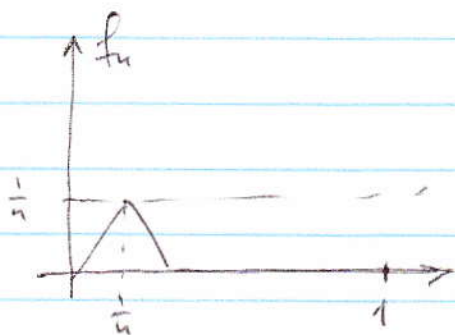
i = 2 -cos(pi/4) = -sqrt(2)/2

Pointwise / uniform convergence



$f_n \rightarrow 0$ pointwise on $[0, 1]$

$f_n \not\rightarrow 0$ uniformly on $[0, 1]$



$f_n \rightarrow 0$ pointwise on $[0, 1]$

$f_n \rightarrow 0$ uniformly on $[0, 1]$

1. $f_n(x) \rightarrow f(x)$ pointwise on $[0, 1]$

$(\Rightarrow) \lim_{n \rightarrow \infty} f_n(x) = f(x)$ for all $x \in [0, 1]$

(\Rightarrow)

Given $x \in [0, 1]$. For any $\varepsilon > 0$, there exists N such that

$$|f_n(x) - f(x)| < \varepsilon \text{ for all } n > N$$

$$N = N(x, \varepsilon)$$

$$f_n \rightrightarrows f$$

2. $f_n(x) \rightarrow f(x)$ uniformly on $[0, 1]$

$$\Leftrightarrow \lim_{n \rightarrow \infty} \max_{0 \leq x \leq 1} |f_n(x) - f(x)| = 0$$

\Rightarrow

For any $\epsilon > 0$, there exists N such that

$$|f_n(x) - f(x)| < \epsilon \quad \text{for all } x \in [0, 1] \\ \text{and for all } n \geq N$$

$$N = N(\epsilon)$$