

# Generalized Lagrange's Interpolation Polynomial

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Lets we have  $n$  distinct points  $x_1, x_2, x_3, \dots, x_n$  on the  $x$ -axis. Let more  $\varphi_1(x), \varphi_2(x), \varphi_3(x), \dots, \varphi_n(x)$  are  $n$  monotonous functions in an interval, containing theses points. We must include in ours assumptions that the products of ours functions are independent.

We are searching for a polynomial with variables  $\varphi_i(x)$  of degree, less than,  $n-1$  which passes through  $n$  points with coordinates  $(x_i, y_i)$   $i = 1, \dots, n$ .

There is only one polynomial with this property. Let us denote it, the only one of its kind, by  $f(x)$ .

We substitute

$$W(x) = (\varphi_1(x) - \varphi_1(x_1)) (\varphi_2(x) - \varphi_2(x_2)) (\varphi_3(x) - \varphi_3(x_3)) \cdots (\varphi_n(x) - \varphi_n(x_n))$$

Then  $W(x_i) = 0$  for all  $x_i$ .

We denote by  $W_i$  the quotient  $W_i(x) = \frac{W(x)}{\varphi_i(x) - \varphi_i(x_i)}$ .  $W_i(x_j) = 0$  if  $i \neq j$  and  $W_i(x_i) \neq 0$ .

Normalizing we get  $w_i(x) = \frac{W_i(x)}{W_i(x_i)}$  -  $n$  polynomials of  $\varphi$  of degree  $n-1$ .

$$w_i(x_j) = \begin{cases} 0 & \text{if } i \neq j \\ 1 & \text{if } i = j \end{cases}$$

Then  $f(x) = y_1 w_1(x) + y_2 w_2(x) + y_3 w_3(x) + \dots + y_n w_n(x)$  is the desired polynomial.

At full its beauty the formula is

$$f(x) = \sum_{i=1}^n y_i \frac{(\varphi_1(x) - \varphi_1(x_1)) (\varphi_2(x) - \varphi_2(x_2)) \cdots (\varphi_{i-1}(x) - \varphi_{i-1}(x_{i-1})) (\varphi_{i+1}(x) - \varphi_{i+1}(x_{i+1})) \cdots (\varphi_n(x) - \varphi_n(x_n))}{(\varphi_1(x_i) - \varphi_1(x_1)) (\varphi_2(x_i) - \varphi_2(x_2)) \cdots (\varphi_{i-1}(x_i) - \varphi_{i-1}(x_{i-1})) (\varphi_{i+1}(x_i) - \varphi_{i+1}(x_{i+1})) \cdots (\varphi_n(x_i) - \varphi_n(x_n))}$$