

Polynomial Interpolation

Math 426

University of Alaska Fairbanks

October ~~28~~³⁰, 2020

(boo!)

$$x(\bar{c}) = 0 \quad b(\bar{c})$$

For $j = 1 : \bar{c} - 1$

$$x(i) = x(\bar{c}) - L(\bar{c}, j) \cdot x(\bar{c})$$

end

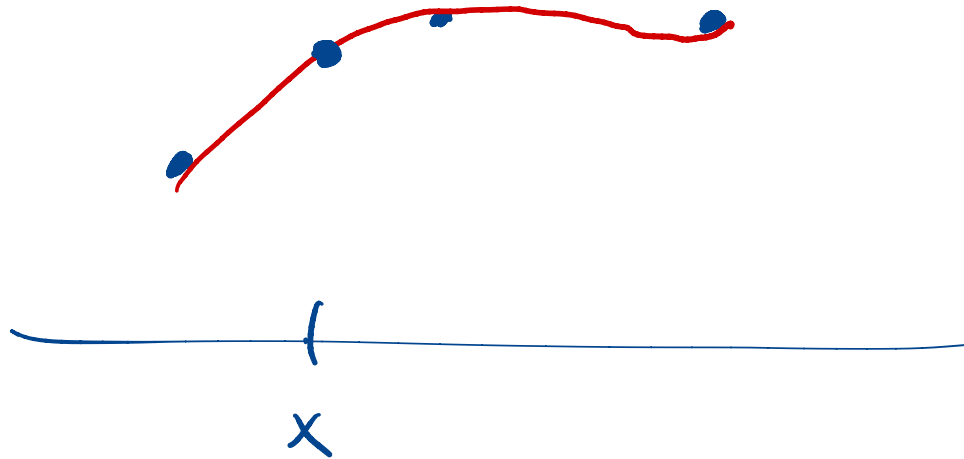
$$x(i) = (x(\bar{c}) + b(\bar{c})) / L(\bar{c}, \bar{c})$$

$$\left((10^{-20} + 1) + (-1) \right) = \begin{bmatrix} 0 \\ \varepsilon \end{bmatrix}$$

$$(10^{-20} + (1 + (-1))) = 10^{-20}$$

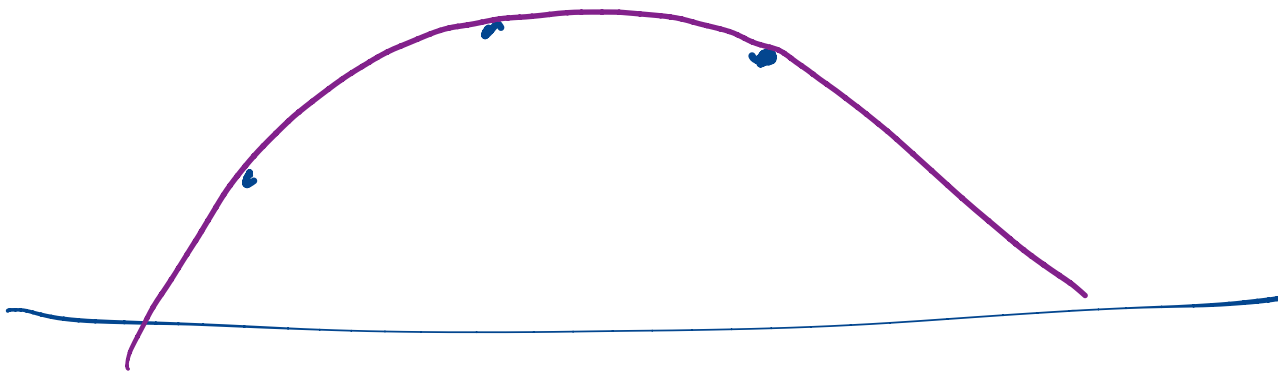
Interpolation

We have data $(x_0, y_0), (x_1, y_1), \dots, (x_n, y_n)$ that are samples of a function $y = f(x)$ and wish to estimate $f(x)$ for $x \neq x_0, \dots, x_n$.



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One approach: find a polynomial $p(x)$ with $p(x_k) = y_k$,
 $k = 0, \dots, n$.

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What order?

$$p(x) = c_m x^m + c_{m-1} x^{m-1} + \dots + c_1 x + c_0$$

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What order?

$$p(x) = c_m x^m + c_{m-1} x^{m-1} + \dots + c_1 x + c_0$$

$m + 1$ coefficients and $n + 1$ conditions $p(x_k) = y_k$, so n^{th} order is appropriate.

Polynomial Interpolation

$$p(x) = c_n x^n + \cdots + c_1 x + c_0$$

Polynomial Interpolation

$$p(x) = c_n x^n + \cdots + c_1 x + c_0$$

Equations to solve:

$$c_0 + c_1 x_0 + \cdots + c_n x_0^n = y_0$$

$$c_0 + c_1 x_1 + \cdots + c_n x_1^n = y_1$$

$$\vdots = \vdots$$

$$c_0 + c_1 x_n + \cdots + c_n x_n^n = y_n$$

Polynomial Interpolation

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$$\vdots = \vdots$$

$$c_0 + c_1 x_n + \dots + c_n x_n^n = y_n$$

Matrix form

$$\begin{pmatrix} 1 & x_0 & x_0^2 & \dots & x_0^n \\ 1 & x_1 & x_1^2 & \dots & x_1^n \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & x_n & x_n^2 & \dots & x_n^n \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \\ \vdots \\ c_n \end{pmatrix} = \begin{pmatrix} y_0 \\ y_1 \\ \vdots \\ y_n \end{pmatrix}$$

$$(x_k, y_k) \\ 0 \leq k \leq n \\ p(x_k) = y_k$$

$n^2 + O(n)$

$$\frac{2}{3} n^3 + O(n^2)$$

Polynomial Interpolation

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Matrix form

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The matrix is a **Vandermonde** matrix.

Matlab Convention

$$\begin{pmatrix} 1 & x_0 & x_0^2 & \cdots & x_0^n \\ 1 & x_1 & x_1^2 & \cdots & x_1^n \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & x_n & x_n^2 & \cdots & x_n^n \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \\ \vdots \\ c_n \end{pmatrix} = \begin{pmatrix} y_0 \\ y_1 \\ \vdots \\ y_n \end{pmatrix}$$

vs.

$$\begin{pmatrix} x_0^n & \cdots & x_0^2 & x_0 & 1 \\ x_1^n & \cdots & x_1^2 & x_1 & 1 \\ \vdots & \ddots & \vdots & \vdots & \vdots \\ x_n^n & \cdots & x_n^2 & x_n & 1 \end{pmatrix} \begin{pmatrix} c_n \\ c_{n-1} \\ \vdots \\ c_0 \end{pmatrix} = \begin{pmatrix} y_0 \\ y_1 \\ \vdots \\ y_n \end{pmatrix}$$

Matlab Convention

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vs.

$$\begin{pmatrix} x_0^n & \cdots & x_0^2 & x_0 & 1 \\ x_1^n & \cdots & x_1^2 & x_1 & 1 \\ \vdots & \ddots & \vdots & \vdots & \vdots \\ x_n^n & \cdots & x_n^2 & x_n & 1 \end{pmatrix} \begin{pmatrix} c_n \\ c_{n-1} \\ \vdots \\ c_0 \end{pmatrix} = \begin{pmatrix} y_0 \\ y_1 \\ \vdots \\ y_n \end{pmatrix}$$

$$5x^2 - 7x + 2$$

```
c = [5,-7,2]; x=[1,2,3]; polyval(c,x)
```

Computational Effort

$$\begin{pmatrix} 1 & x_0 & x_0^2 & \cdots & x_0^n \\ 1 & x_1 & x_1^2 & \cdots & x_1^n \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & x_n & x_n^2 & \cdots & x_n^n \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \\ \vdots \\ c_n \end{pmatrix} = \begin{pmatrix} y_0 \\ y_1 \\ \vdots \\ y_n \end{pmatrix}$$

Construction of matrix:

Computational Effort

$$\begin{pmatrix} 1 & x_0 & x_0^2 & \cdots & x_0^n \\ 1 & x_1 & x_1^2 & \cdots & x_1^n \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & x_n & x_n^2 & \cdots & x_n^n \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \\ \vdots \\ c_n \end{pmatrix} = \begin{pmatrix} y_0 \\ y_1 \\ \vdots \\ y_n \end{pmatrix}$$

Construction of matrix: $n(n-1) = n^2 + O(n)$

Computational Effort

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Solution of system:

Computational Effort

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Construction of matrix: $n(n-1) = n^2 + O(n)$

Solution of system: $2/3n^3 + O(n^2)$

Computational Effort

$$\begin{pmatrix} 1 & x_0 & x_0^2 & \cdots & x_0^n \\ 1 & x_1 & x_1^2 & \cdots & x_1^n \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & x_n & x_n^2 & \cdots & x_n^n \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \\ \vdots \\ c_n \end{pmatrix} = \begin{pmatrix} y_0 \\ y_1 \\ \vdots \\ y_n \end{pmatrix}$$

Construction of matrix: $n(n-1) = n^2 + O(n)$

Solution of system: $2/3n^3 + O(n^2)$

Evaluation:

$$p(x) = c_0 + c_1x + c_2x^2 + \cdots + c_nx^n$$

Computational Effort

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$$p(x) = c_0 + c_1x + c_2x^2 + \cdots + c_nx^n$$

$n - 1$ additions, $0 + 1 + 2 + \cdots + n = n(n+1)/2$ multiplications

Computational Effort

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Construction of matrix: $n(n-1) = n^2 + O(n)$

Solution of system: $2/3n^3 + O(n^2)$

Evaluation:

$$p(x) = c_0 + c_1x + c_2x^2 + \cdots + c_nx^n$$

n ~~additions~~ additions, $0 + 1 + 2 + \cdots + n = n(n+1)/2$ multiplications

$n^2/2 + O(n)$ operations.

$O(n)$

1 x x^2 x^n

$O(n)$

Computational Effort

$$\begin{pmatrix} 1 & x_0 & x_0^2 & \cdots & x_0^n \\ 1 & x_1 & x_1^2 & \cdots & x_1^n \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & x_n & x_n^2 & \cdots & x_n^n \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \\ \vdots \\ c_n \end{pmatrix} = \begin{pmatrix} y_0 \\ y_1 \\ \vdots \\ y_n \end{pmatrix}$$

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$n-1$ additions, $0 + 1 + 2 + \cdots + n = n(n+1)/2$ multiplications

$n^2/2 + O(n)$ operations.

Aim: Do better!

Lagrange Form

Data points: $(x_0, y_0), \dots, (x_n, y_n)$

$$\phi_0(x) = \frac{(x - x_1) \cdots (x - x_n)}{(x_0 - x_1) \cdots (x_0 - x_n)}$$

$$\phi_0(x_k) = 0 ; \quad \phi_0(x_k) = 0 \quad k \neq 0$$

$$\phi_0(x_0) = \frac{(x_0 - x_1) \cdots (x_0 - x_n)}{(x_0 - x_1) \cdots (x_0 - x_n)}$$

$$= 1$$

Lagrange Form

Data points: $(x_0, y_0), \dots, (x_n, y_n)$

$$\phi_0(x) = \frac{(x - x_1) \cdots (x - x_n)}{(x_0 - x_1) \cdots (x_0 - x_n)}$$

$$\phi_1(x) = \frac{(x - x_0)(x - x_2) \cdots (x - x_n)}{(x_1 - x_0)(x_1 - x_2) \cdots (x_1 - x_n)}$$

$$\frac{(x - x_i)}{(x_i - x_1)}$$

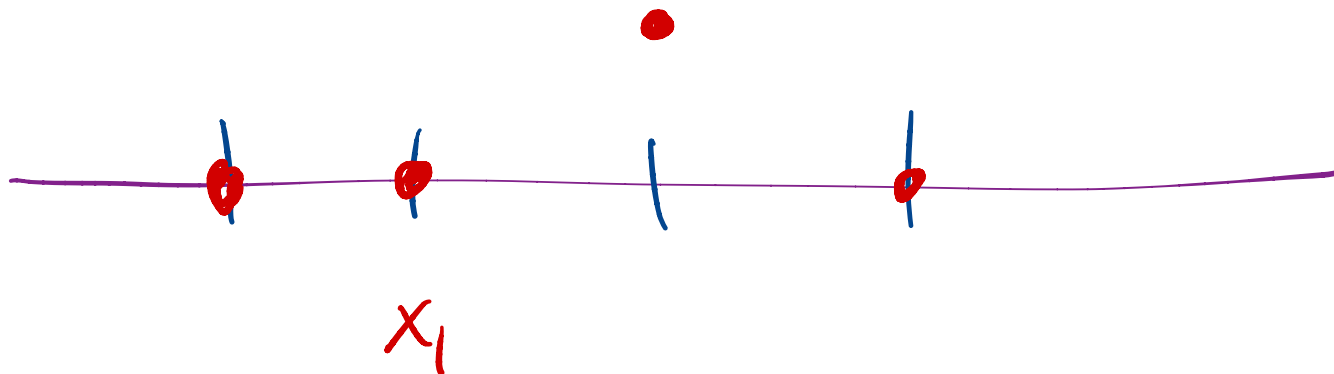
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$$\phi_1(x) = \frac{(x - x_0)(x - x_2) \cdots (x - x_n)}{(x_1 - x_0)(x_1 - x_2) \cdots (x_1 - x_n)}$$

$$\phi_k(x) = \prod_{j \neq k} \frac{(x - x_j)}{(x_k - x_j)}$$



Lagrange Form

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$$\phi_k(x) = \prod_{j \neq k} \frac{(x - x_j)}{(x_k - x_j)}$$

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

Lagrange Form

Data points: $(x_0, y_0), \dots, (x_n, y_n)$

$$\phi_k(x) = \prod_{j \neq k} \frac{(x - x_j)}{(x_k - x_j)}$$

$$p(x) = \sum_{k=0}^n y_k \phi_k(x)$$

Lagrange Form

Data points: $(x_0, y_0), \dots, (x_n, y_n)$

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$$p(x) = \sum_{k=0}^n y_k \phi_k(x)$$

$$p(x_1) = y_0 \phi_0(x_1) + y_1 \phi_1(x_1) + \dots + y_n \phi_n(x_1)$$

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No work!

Lagrange Form

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$$p(x_1) = y_0 \phi_0(x_1) + y_1 \phi_1(x_1) + \dots + y_n \phi_n(x_1)$$

No work! There has to be a catch.

Polynomial Evaluation Revisited

$$(n+1)(4n + O(1))$$

$$4n^2 + O(n)$$

$$p(x) = \sum_{k=0}^n y_k \phi_k(x)$$

$$n=3$$

$$\phi_k(x) = \prod_{j \neq k} \frac{(x - x_j)}{(x_k - x_j)}$$

↓
n-1 mults
2n subtractions
n divisions

$4n + O(1)$
operations.

Polynomial Evaluation Revisited

$$p(x) = \sum_{k=0}^n y_k \phi_k(x)$$

$$\phi_k(x) = \prod_{j \neq k} \frac{(x - x_j)}{(x_k - x_j)}$$

$2n$ subtractions, $2(n - 1)$ multiplications, 1 division: $4n + O(1)$ operations.

Polynomial Evaluation Revisited

$$p(x) = \sum_{k=0}^n y_k \phi_k(x)$$

$$\phi_k(x) = \prod_{j \neq k} \frac{(x - x_j)}{(x_k - x_j)}$$

$2n$ subtractions, $2(n - 1)$ multiplications, 1 division: $4n + O(1)$ operations. There are $n + 1$ of these! Total cost: $4n^2 + O(n)$.

Horner's Rule

$$p(x) = c_3x^3 + c_2x^2 + c_1x + c_0$$

Horner's Rule

$$p(x) = c_3x^3 + c_2x^2 + c_1x + c_0$$

$$\left[\left(\left((c_3x + c_2)x + c_1 \right)x + c_0 \right) \right]$$

Diagram illustrating the nested structure of Horner's Rule for the polynomial $p(x) = c_3x^3 + c_2x^2 + c_1x + c_0$. The expression is written as $\left[\left(\left((c_3x + c_2)x + c_1 \right)x + c_0 \right) \right]$. Brackets and the number 2 indicate the nesting levels: the innermost $(c_3x + c_2)$ is multiplied by x (indicated by a bracket labeled 2), then c_1 is added, and the result is multiplied by x again (indicated by a larger bracket labeled 2). Finally, c_0 is added to the result.

$$c_3x^2 + c_2x + c_1$$

$$(c_3x + c_2)x + c_1$$

Horner's Rule

$$p(x) = c_3x^3 + c_2x^2 + c_1x + c_0$$

$$((c_3x + c_2)x + c_1)x + c_0$$

Evaluating a polynomial expressed like this can be done in $2n$ operations.

polyval(c, x)

Horner's Rule

$$p(x) = c_3x^3 + c_2x^2 + c_1x + c_0$$

$$((c_3x + c_2)x + c_1)x + c_0$$

Evaluating a polynomial expressed like this can be done in $2n$ operations.

Even if we can evaluate each ϕ_k in $2n$ operations, we still would require $2n^2 + O(n)$ to evaluate p .

Newton Form

Data points: $(x_0, y_0), \dots, (x_3, y_3)$

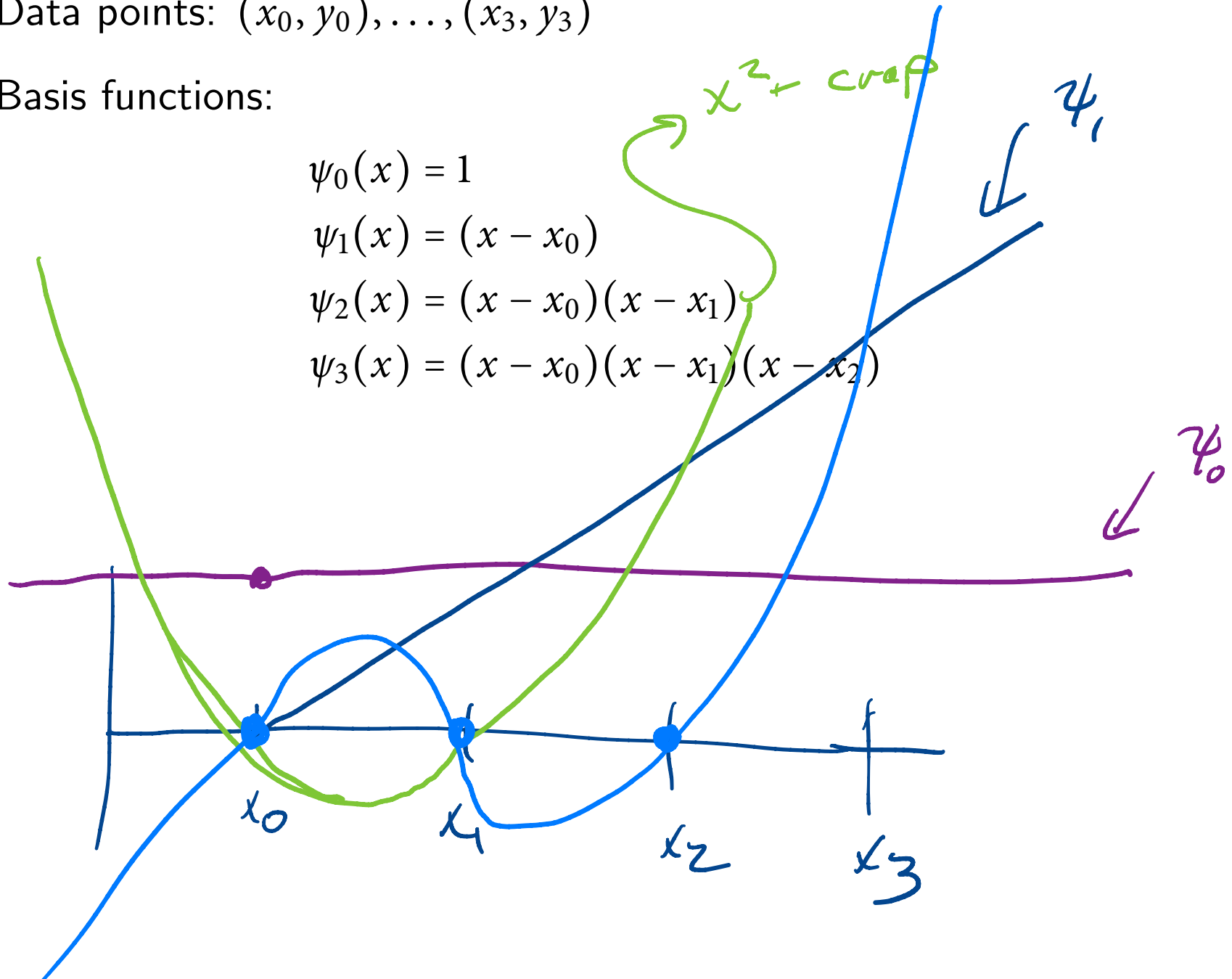
Basis functions:

$$\psi_0(x) = 1$$

$$\psi_1(x) = (x - x_0)$$

$$\psi_2(x) = (x - x_0)(x - x_1)$$

$$\psi_3(x) = (x - x_0)(x - x_1)(x - x_2)$$



Newton Form

Data points: $(x_0, y_0), \dots, (x_3, y_3)$

Basis functions:

$$\psi_0(x) = 1$$

$$\psi_1(x) = (x - x_0)$$

$$\psi_2(x) = (x - x_0)(x - x_1)$$

$$\psi_3(x) = (x - x_0)(x - x_1)(x - x_2)$$

Key point:

$$\psi_1(x_0) = 0$$

$$\psi_2(x_0) = \psi_2(x_1) = 0$$

$$\psi_3(x_0) = \psi_3(x_1) = \psi_3(x_2) = 0.$$

$$\psi_k(x_k) \neq 0$$

Newton Form

Data points: $(x_0, y_0), \dots, (x_3, y_3)$

Basis functions: $\psi_k(x_j) = 0$ if $j < k$.

Newton Form

Data points: $(x_0, y_0), \dots, (x_3, y_3)$

$$p(x_k) = y_k$$

Basis functions: $\psi_k(x_j) = 0$ if $j < k$.

$$p(x) = c_0\psi_0(x) + c_1\psi_1(x) + c_2\psi_2(x) + c_3\psi_3(x)$$

$$p(x_1) = c_0\psi_0(x_1) + c_1\psi_1(x_1) + c_2\psi_2(x_1) + c_3\psi_3(x_1) = y_1$$

$$\begin{pmatrix} \psi_0(x_0) & \cancel{\psi_1(x_0)} & \cancel{\psi_2(x_0)} & \cancel{\psi_3(x_0)} \\ \psi_0(x_1) & \psi_1(x_1) & \cancel{\psi_2(x_1)} & \cancel{\psi_3(x_1)} \\ \psi_0(x_2) & \psi_1(x_2) & \psi_2(x_2) & \cancel{\psi_3(x_2)} \\ \psi_0(x_3) & \psi_1(x_3) & \psi_2(x_3) & \psi_3(x_3) \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \\ c_2 \\ c_3 \end{pmatrix} = \begin{pmatrix} y_0 \\ y_1 \\ y_2 \\ y_3 \end{pmatrix}$$

$$O(n^2)$$

$$\uparrow n^2 + O(1)$$

$$O(n^3)$$

Newton Form

Data points: $(x_0, y_0), \dots, (x_3, y_3)$

Basis functions: $\psi_k(x_j) = 0$ if $j < k$.

$$p(x) = c_0\psi_0(x) + c_1\psi_1(x) + c_2\psi_2(x) + c_3\psi_3(x)$$

$$\begin{pmatrix} \psi_0(x_0) & \psi_1(x_0) & \psi_2(x_0) & \psi_3(x_0) \\ \psi_0(x_1) & \psi_1(x_1) & \psi_2(x_1) & \psi_3(x_1) \\ \psi_0(x_2) & \psi_1(x_2) & \psi_2(x_2) & \psi_3(x_2) \\ \psi_0(x_3) & \psi_1(x_3) & \psi_2(x_3) & \psi_3(x_3) \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \\ c_2 \\ c_3 \end{pmatrix} = \begin{pmatrix} y_0 \\ y_1 \\ y_2 \\ y_3 \end{pmatrix}$$

$$\begin{pmatrix} \psi_0(x_0) & 0 & 0 & 0 \\ \psi_0(x_1) & \psi_1(x_1) & 0 & 0 \\ \psi_0(x_2) & \psi_1(x_2) & \psi_2(x_2) & 0 \\ \psi_0(x_3) & \psi_1(x_3) & \psi_2(x_3) & \psi_3(x_3) \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \\ c_2 \\ c_3 \end{pmatrix} = \begin{pmatrix} y_0 \\ y_1 \\ y_2 \\ y_3 \end{pmatrix}$$

Newton Form Cost

Basis functions:

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$$\psi_2(x) = (x - x_0)(x - x_1)$$

$$\psi_3(x) = (x - x_0)(x - x_1)(x - x_2)$$

$$\begin{pmatrix} \psi_0(x_0) & 0 & 0 & 0 \\ \psi_0(x_1) & \psi_1(x_1) & 0 & 0 \\ \psi_0(x_2) & \psi_1(x_2) & \psi_2(x_2) & 0 \\ \psi_0(x_3) & \psi_1(x_3) & \psi_2(x_3) & \psi_3(x_3) \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \\ c_2 \\ c_3 \end{pmatrix} = \begin{pmatrix} y_0 \\ y_1 \\ y_2 \\ y_3 \end{pmatrix}$$

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$$\psi_2(x) = (x - x_0)(x - x_1)$$

$$\psi_3(x) = (x - x_0)(x - x_1)(x - x_2)$$

$$\begin{pmatrix} \psi_0(x_0) & 0 & 0 & 0 \\ \psi_0(x_1) & \psi_1(x_1) & 0 & 0 \\ \psi_0(x_2) & \psi_1(x_2) & \psi_2(x_2) & 0 \\ \psi_0(x_3) & \psi_1(x_3) & \psi_2(x_3) & \psi_3(x_3) \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \\ c_2 \\ c_3 \end{pmatrix} = \begin{pmatrix} y_0 \\ y_1 \\ y_2 \\ y_3 \end{pmatrix}$$

Solution:

Newton Form Cost

Basis functions:

$$\psi_0(x) = 1$$

$$\psi_1(x) = (x - x_0)$$

$$\psi_2(x) = (x - x_0)(x - x_1)$$

$$\psi_3(x) = (x - x_0)(x - x_1)(x - x_2)$$

$$\begin{pmatrix} \psi_0(x_0) & 0 & 0 & 0 \\ \psi_0(x_1) & \psi_1(x_1) & 0 & 0 \\ \psi_0(x_2) & \psi_1(x_2) & \psi_2(x_2) & 0 \\ \psi_0(x_3) & \psi_1(x_3) & \psi_2(x_3) & \psi_3(x_3) \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \\ c_2 \\ c_3 \end{pmatrix} = \begin{pmatrix} y_0 \\ y_1 \\ y_2 \\ y_3 \end{pmatrix}$$

Constructs $O(n^2)$

Solution: $n^2 + O(n)$.

Newton Form Evaluation Cost

Basis functions:

$$\psi_0(x) = 1$$

$$\psi_1(x) = (x - x_0)$$

$$\psi_2(x) = (x - x_0)(x - x_1)$$

$$\psi_3(x) = (x - x_0)(x - x_1)(x - x_2)$$

$$p(x) = c_0\psi_0(x) + c_1\psi_1(x) + c_2\psi_2(x) + c_3\psi_3(x)$$

Newton Form Evaluation Cost

Basis functions:

$$\psi_0(x) = 1$$

$$\psi_1(x) = (x - x_0)$$

$$\psi_2(x) = (x - x_0)(x - x_1)$$

$$\psi_3(x) = (x - x_0)(x - x_1)(x - x_2)$$

$$p(x) = c_0\psi_0(x) + c_1\psi_1(x) + c_2\psi_2(x) + c_3\psi_3(x)$$

$$p(x) = c_0 + c_1(x - x_0) + c_2(x - x_0)(x - x_1) + c_3(x - x_0)(x - x_1)(x - x_2)$$

$$\begin{aligned} p(x) &= c_1 + (x - x_0) \left(c_1 + c_2(x - x_1) + c_3(x - x_1)(x - x_2) \right) \\ &= c_1 + (x - x_0) \left(c_1 + (x - x_1) \left(c_2 + c_3(x - x_2) \right) \right) \end{aligned}$$

Newton Form Evaluation Cost

Basis functions:

$$\psi_0(x) = 1$$

$$\psi_1(x) = (x - x_0)$$

$$\psi_2(x) = (x - x_0)(x - x_1)$$

$$\psi_3(x) = (x - x_0)(x - x_1)(x - x_2)$$

$$p(x) = c_0\psi_0(x) + c_1\psi_1(x) + c_2\psi_2(x) + c_3\psi_3(x)$$

$$p(x) = c_0 + c_1(x - x_0) + c_2(x - x_0)(x - x_1) + c_3(x - x_0)(x - x_1)(x - x_2)$$

$$p(x) = c_0 + (x - x_0)(c_1 + (x - x_1)(c_2 + (x - x_2)c_3))$$

Newton Form Evaluation Cost

Basis functions:

$$\psi_0(x) = 1$$

$$\psi_1(x) = (x - x_0)$$

$$\psi_2(x) = (x - x_0)(x - x_1)$$

$$\psi_3(x) = (x - x_0)(x - x_1)(x - x_2)$$

$$p(x) = c_0\psi_0(x) + c_1\psi_1(x) + c_2\psi_2(x) + c_3\psi_3(x)$$

$$p(x) = c_0 + c_1(x - x_0) + c_2(x - x_0)(x - x_1) + c_3(x - x_0)(x - x_1)(x - x_2)$$

$$p(x) = c_0 + (x - x_0)(c_1 + (x - x_1)(c_2 + (x - x_2)c_3))$$

Evaluation: $3n$ operations

Summary of Costs

	Vandermonde	Lagrange	Newton
Construction	$n^2 + O(n)$	0	$n^2 + O(n)$
Solution	$(2/3)n^3 + O(n^2)$	0	$n^2 + O(n)$
Evaluation	$2n$	$2n^2 + O(n)$	$3n$

$$2n^2 + O(n)$$

$$2n^2 + O(n)$$