

Lagrange interpolation formula.

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$P(z)$ - polynomial of degree n ;

z_1, \dots, z_{n+1} - some points in \mathbb{C} ,

$z_k \neq z_l$ for $k \neq l$.

Then:

$$P(z) = \sum_{j=1}^{n+1} P(z_j) \frac{Q(z)}{Q'(z_j)(z-z_j)} \quad (*)$$

where $Q(z) = (z-z_1)(z-z_2)\dots(z-z_{n+1})$.

Proof Fix $z \in \mathbb{C}$, then for any R

such that $|z| < R$, $|z_j| < R$, $j=1, \dots, n+1$

$$\frac{1}{2i\pi} \int_{|z|=R} \frac{P(z)}{(z-z)Q(z)} dz =$$

By the
residues
theorem

(!)

$$\frac{P(z)}{Q(z)} + \sum_{j=1}^{n+1} P(z_j) \frac{1}{(z_j-z)Q'(z_j)}$$

↑
Residues
at $z=z$

Residues at $z=z_j$

The right hand side is independent of R !

Further $\deg P(z) = n \Rightarrow |P(z)| \sim |z|^n$
for large $|z|$

$\deg((z-z)Q(z)) = n+2 \Rightarrow |z|^{n+2}$ for large $|z|$

Therefore $\left| \frac{P(z)}{(z-z)Q(z)} \right| \sim \frac{1}{R^2}$ for $|z|=R$
R-large.

That is why

$$\left| \frac{1}{2\pi i} \int_{|z|=R} \frac{P(z)}{(z-z)Q(z)} dz \right| < \text{Const} \cdot R \frac{1}{R^2} \rightarrow 0$$

$|z|=R$ as $R \rightarrow \infty$.

Passing to the limit as $R \rightarrow \infty$ in (!)
we obtain

$$0 = \frac{P(z)}{Q(z)} + \sum_{j=1}^{h+1} P(z_j) \frac{1}{(z_j-z)Q'(z_j)}$$

which is equivalent to (*)