

§1. Notations and definitions.

Consider a function f defined on a subset G of the complex plane. Let $\{x_i\}_{i \in \mathbf{N}}$ be a sequence of different points belonging to G . We still denote the exact degree of a polynomial p by ∂p and its order by ωp . The **rational interpolation problem** of order (m, n) for f consists in finding polynomials

$$p(x) = \sum_{i=0}^m a_i x^i$$

and

$$q(x) = \sum_{i=0}^n b_i x^i$$

with $p(x)/q(x)$ irreducible and such that

$$f(x_i) = \frac{p}{q}(x_i) \quad i = 0, \dots, m+n \quad (3.1.)$$

Instead of solving problem (3.1.) we consider the linear system of equations

$$f(x_i)q(x_i) - p(x_i) = 0 \quad i = 0, \dots, m+n \quad (3.2.)$$

Condition (3.2.) is a homogeneous system of $m+n+1$ linear equations in the $m+n+2$ unknown coefficients a_i and b_i of p and q . Hence the system (3.2.) always has at least one nontrivial solution. For different solutions of (3.2.) the following equivalence can be proved.

Theorem 3.1.

If the polynomials p_1, q_1 and p_2, q_2 both satisfy (3.2.) then $p_1 q_2 = p_2 q_1$.

Proof

For the polynomial $p_1 q_2 - p_2 q_1$ we can write

$$(p_1 q_2 - p_2 q_1)(x_i) = [(f q_2 - p_2) q_1 - (f q_1 - p_1) q_2](x_i) = 0 \quad i = 0, \dots, m+n$$

Since $\partial(p_1q_2 - p_2q_1) \leq m + n$ it must vanish identically for it has more than $m + n$ zeros. ■

Not all solutions of (3.2.) also satisfy (3.1.): it is very well possible that the polynomials p and q satisfying (3.2.) are such that p/q is reducible. Nevertheless, because of theorem 3.1., all solutions of (3.2.) have the same irreducible form. For p and q satisfying (3.2.) we shall denote by

$$r_{m,n}(x) = \frac{p_0}{q_0}(x)$$

the irreducible form of p/q , where $q_0(x)$ is normalized such that $q_0(x_0) = 1$, and we shall call $r_{m,n}(x)$ the **rational interpolant** of order (m, n) for f . The following result is a consequence of theorem 3.1.

Theorem 3.2.

For every nonnegative m and n a unique rational interpolant of order (m, n) for f exists.

Although the terminology "interpolant" is used it may be that $r_{m,n}(x)$ does not satisfy the interpolation conditions (3.1.) anymore [14]. A simple example will illustrate this. Let $x_0 = 0$, $x_1 = 1$, $x_2 = 2$ and $f(x_0) = 0$, $f(x_1) = 3$, $f(x_2) = 3$. Take $m = n = 1$. Then the system of interpolation conditions is

$$\begin{cases} a_0 = 0 \\ 3(b_0 + b_1) - (a_0 + a_1) = 0 \\ 3(b_0 + 2b_1) - (a_0 + 2a_1) = 0 \end{cases}$$

A solution is $p(x) = 3x$ and $q(x) = x$. Thus $p_0(x) = 3$ and $q_0(x) = 1$. Clearly

$$\frac{p_0}{q_0}(x_0) \neq f(x_0)$$

Note the similarity with the Padé approximation problem: the Padé approximant of order (m, n) did not necessarily satisfy condition (2.2.) anymore. We shall see that many properties valid for Padé approximants can be generalized for rational interpolants [20].

§2. Fundamental properties.

2.1. Properties of the rational interpolant.

Let $r_{m,n} = p_0/q_0$ be the rational interpolant of order (m, n) for f . If p_0 and q_0 do not satisfy the system of conditions (3.2) themselves, it is easy to construct polynomials p and q from p_0 and q_0 that are a solution of (3.2.). Denote the exact degree of p_0 by m' and the exact degree of q_0 by n' .

Theorem 3.3.

If the rational interpolant of order (m, n) for f is

$$r_{m,n}(x) = \frac{p_0}{q_0}(x)$$

then an integer s exists with $0 \leq s \leq \min(m - m', n - n')$ and s points y_1, \dots, y_s exist belonging to $\{x_0, \dots, x_{m+n}\}$ such that

$$p(x) = p_0(x) \prod_{i=1}^s (x - y_i)$$

and

$$q(x) = q_0(x) \prod_{i=1}^s (x - y_i)$$

satisfy (3.2.).

Proof

Let $p_1(x)$ and $q_1(x)$ be a solution of (3.2.). Then

$$(f q_1)(x_i) = p_1(x_i) \quad i = 0, \dots, m+n$$

Hence if $q_1(x_i) = 0$ also $p_1(x_i) = 0$. Let $\{y_1, \dots, y_s\}$ be the set of zeros of $q_1(x)$ belonging to $\{x_0, \dots, x_{m+n}\}$. We construct

$$t(x) = \prod_{i=1}^s (x - y_i)$$

If

$$r_{m,n}(x) = \frac{p_0}{q_0}(x)$$

then a polynomial v exists with

$$p_1(x) = v(x) t(x) p_0(x)$$

$$q_1(x) = v(x) t(x) q_0(x)$$

Consequently

$$s = \partial t \leq \min(m - m', n - n')$$

Since

$$q_1(x_i) \neq 0 \text{ for } x_i \in \{x_0, \dots, x_{m+n}\} \setminus \{y_1, \dots, y_s\}$$

we have

$$(f q_0)(x_i) = p_0(x_i) \text{ for } x_i \in \{x_0, \dots, x_{m+n}\} \setminus \{y_1, \dots, y_s\}$$

If we put $p(x) = p_0(x) t(x)$ and $q(x) = q_0(x) t(x)$ then p and q also satisfy (3.2). ■

As a conclusion we can say that the rational interpolation problem (3.1.) has a solution if and only if $p_0(x)$ and $q_0(x)$ satisfy the system of equations (3.2.).

2.2. The table of rational interpolants.

The rational interpolants of order (m, n) for f can again be ordered in a table:

$r_{0,0}$	$r_{0,1}$	$r_{0,2}$...
$r_{1,0}$	$r_{1,1}$	$r_{1,2}$...
$r_{2,0}$	$r_{2,1}$...	
$r_{3,0}$	$r_{3,1}$...	
\vdots	\vdots		

In the first column one finds the polynomial interpolants for f and in the first row the inverses of the polynomial interpolants for $\frac{1}{f}$. By theorem 3.3. at least