

# CSE 231: Numerical Analysis

Topics

9 - 10

**Interpolation with Unequal Interval:** Introduction about interpolation of Unequal interval, Derivation and problem solution of Newton General divided difference

## Lecture 9

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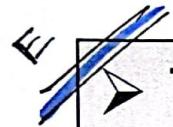
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# Interpolation of Unequal interval

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The Newton's forward and backward interpolation formulae are applicable only when the values of  $n$  are given at equal intervals. In this section we study the problem of interpolation when the values of the independent variable  $x$  are given at unequal intervals.

# Divided differences

The concept of divided differences: Let the function  $y = f(x)$  be given at the point  $x_0, x_1, x_2, \dots, x_n$  (which need not be equally spaced)  $f(x_0), f(x_1), f(x_2), \dots, f(x_n)$  denote the  $(n + 1)$  values the function at the points  $x_0, x_1, \dots, x_n$ . Then the first divided differences of  $f(x)$  for the arguments  $x_0, x_1$ , is defined as

$$\frac{f(x_0) - f(x_1)}{x_0 - x_1}.$$

It is denoted by  $f(x_0, x_1)$  or by  $\Delta_{x_1} f(x)$  or by  $[x_0, x_1]$

$$\therefore f(x_0, x_1) = \frac{f(x_0) - f(x_1)}{x_0 - x_1}.$$

Similarly we can define

$$f(x_1, x_2) = \frac{f(x_1) - f(x_2)}{x_1 - x_2},$$

$$f(x_2, x_3) = \frac{f(x_2) - f(x_3)}{x_2 - x_3},$$

The second divided differences for the arguments  $x_0, x_1, x_2, \dots$  is defined as

$$f(x_0, x_1, x_2) = \frac{f(x_0, x_1) - f(x_1, x_2)}{x_0 - x_1},$$

similarly the third differences for the arguments  $x_0, x_1, x_2, x_3 \dots$  is defined as

# Divided differences (Cont.)

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$$f(x_0, x_1, x_2, x_3) = \frac{f(x_0, x_1, x_2) - f(x_1, x_2, x_3)}{x_0 - x_3}.$$

The first divided differences are called the *divided differences of order one*, the second divided differences are called the *divided differences of order two*, etc.

*The divided difference table:*

Argument	Entry	$\Delta f(x)$	$\Delta^2 f(x)$	$\Delta^3 f(x)$
$x$	$f(x)$			
$x_0$	$f(x_0)$			
		$f(x_0, x_1)$		
$x_1$	$f(x_1)$		$f(x_0, x_1, x_2)$	
		$f(x_1, x_2)$		$f(x_0, x_1, x_2, x_3)$
$x_2$	$f(x_2)$		$f(x_1, x_2, x_3)$	
		$f(x_2, x_3)$		
$x_3$	$f(x_3)$			

## Divided differences (Cont.)

**Example 5.1** If  $f(x) = \frac{1}{x}$ , then find  $f(a, b)$  and  $f(a, b, c)$

**Solution**

$$f(x) = \frac{1}{x},$$

$$\Rightarrow f(a, b) = \frac{f(a) - f(b)}{a - b} = \frac{\frac{1}{a} - \frac{1}{b}}{(a - b)} = \frac{b - a}{ab(a - b)} = -\frac{1}{ab}$$

and

$$f(a, b, c) = \frac{f(a, b) - f(b, c)}{a - c}$$

$$= \frac{-\frac{1}{ab} - \left(-\frac{1}{bc}\right)}{a - c} = \frac{1}{b} \left(\frac{-c + a}{ac}\right) \frac{1}{a - c} = \frac{1}{abc}$$

$$\therefore f(a, b) = -\frac{1}{ab}, f(a, b, c) = \frac{1}{abc}.$$

## Newton's General Divided Differences Formula

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Let a function  $f(x)$  be given for the  $(n + 1)$  values  $x_0, x_1, x_2, \dots, x_n$  as  $f(x_0), f(x_1), f(x_2), \dots, f(x_n)$  where  $x_0, x_1, x_2, \dots, x_n$  are not necessarily equispaced. From the definition of divided difference

$$f(x, x_0) = \frac{f(x) - f(x_0)}{x - x_0}$$
$$\Rightarrow f(x) = f(x_0) + (x - x_0)f(x, x_0)$$

$$f(x, x_0, x_1) = \frac{f(x_1, x_0) - f(x_0, x_1)}{x - x_1}$$

$$\therefore f(x, x_0) = f(x_0, x_1) + (x - x_1)f(x, x_0, x_1).$$

Newton's General divided difference formula-

$$f(x) = f(x_0) + (x - x_0)f(x_0 - x_1) + \dots +$$
$$(x - x_0)(x - x_1) \dots (x - x_{n-1}) f(x_0, x_1, \dots, x_n)$$

## Newton's General Divided Differences Formula (Cont.)

**Example 5.3** Use Newton divided difference formula and evaluate  $f(6)$ , given

$x$	5	7	11	13	21
$f(x)$	150	392	1452	2366	9702

**Solution**

$x$	$f(x)$	$\Delta f(x)$	$\Delta^2 f(x)$	$\Delta^3 f(x)$	$\Delta^4 f(x)$
5	150	121			
7	392	265	24		
11	1452	457	32	1	0
13	2366	917	46		
21	9702				

We have  $f(x_0) = 150$ ,  $f(x_0, x_1) = 121$ ,  $f(x_0, x_1, x_2) = 24$ ,  $f(x_0, x_1, x_2, x_3) = 1$

## Newton's General Divided Differences Formula (Cont.)

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$$f(x) = f(x_0) + (x - x_0) f(x_0, x_1) + (x - x_0)(x - x_1) f(x_0, x_1, x_2) + \\ (x - x_0)(x - x_1)(x - x_2) f(x_0, x_1, x_2, x_3) + \\ (x - x_0)(x - x_1)(x - x_2)(x - x_3) f(x_0, x_1, x_2, x_3, x_4) + \dots$$

∴  $f(6) = 150 + (6 - 5)(121) + (6 - 5)(6 - 7)(24) +$   
 $(6 - 5)(6 - 7)(6 - 11) 1 + 0 + \dots$

⇒  $f(6) = 150 + 121 - 24 + 5$   
∴  $f(x) = 252.$

## Newton's General Divided Differences Formula (Cont.)

**Example 5.4** Find the form of the function  $f(x)$  under suitable assumption from the following data.

$x$	0	1	2	5
$f(x)$	2	3	12	147

**Solution** The divided difference table is given as under:

$x$	$f(x)$	$\Delta$	$\Delta^2$	$\Delta^3$
0	2		1	
1	3		4	
2	12	9	9	1
5	147	45		

We have  $x_0 = 0, f(x_0) = 2, f(x_0, x_1) = 1, f(x_0, x_1, x_2) = 4, f(x_0, x_1, x_2, x_3) = 1$ .

The Newton's divided difference interpolation formula is

$$f(x) = f(x_0) + (x - x_0) f(x_0, x_1) + (x - x_0)(x - x_1) f(x_0, x_1, x_2) + \\ (x - x_0)(x - x_1)(x - x_2) f(x_0, x_1, x_2, x_3).$$

Substituting we get

$$\therefore f(x) = 2 + (x - 0)1 + (x - 0)(x - 1)4 + (x - 0)(x - 1)(x - 2)1$$

$$f(x) = x^3 + x^2 - x + 2.$$

# CSE 231: Numerical Analysis

## Topics

**Interpolation with Unequal Interval: Derivation and  
problem solution of Lagrange's interpolation formula**

Lecture 10

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# Lagrange's Interpolation Formula

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Let  $y = f(x)$  be a function which assumes the values  $f(x_0), f(x_1), f(x_2), \dots, f(x_n)$  corresponding to the values  $x = x_0, x_1, x_2, \dots, x_n$ , where the values of  $x$  are not equispaced. Since  $(n + 1)$  values of the function are given corresponding to the  $(n + 1)$  values of the independent variable  $x$ , we can represent the function  $y = f(x)$  by a polynomial in  $x$  of degree  $n$ .

Let the polynomial be

$$f(x) = a_0(x - x_1)(x - x_2) \dots (x - x_n) + a_1(x - x_0)(x - x_2) \dots (x - x_n) + \\ a_2(x - x_0)(x - x_1)(x - x_3) \dots (x - x_n) + \dots + a_n(x - x_0)(x - x_1) \dots (x - x_{n-1}) \quad (8)$$

# Lagrange's Interpolation Formula (Cont.)

Each term in equation (8) being a product of  $n$  factors in  $x$  of degree  $n$ , putting  $x = x_0$  in (8) we get

$$f(x) = a_0(x_0 - x_1)(x_0 - x_2) \dots (x_0 - x_n)$$
$$\Rightarrow a_0 = \frac{f(x_0)}{(x_0 - x_1)(x_0 - x_2) \dots (x_0 - x_n)}$$

Putting  $x = x_1$  in (8) we get

$$f(x_1) = a_1(x_1 - x_0)(x_1 - x_2) \dots (x_1 - x_n)$$
$$\Rightarrow a_1 = \frac{f(x_1)}{(x_1 - x_0)(x_1 - x_2) \dots (x_1 - x_n)},$$

similarly putting  $x = x_2, x = x_3, x = x_n$  in (8) we get

$$\Rightarrow a_2 = \frac{f(x_2)}{(x_2 - x_0)(x_2 - x_1) \dots (x_2 - x_n)},$$
$$\vdots$$
$$\Rightarrow a_n = \frac{f(x_n)}{(x_n - x_0)(x_n - x_1) \dots (x_n - x_{n-1})}.$$

## Lagrange's Interpolation Formula (Cont.)

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Substituting the values of  $a_0, a_1, \dots, a_n$  in (8) we get

$$y = f(x) = \frac{(x - x_1)(x - x_2) \dots (x - x_n)}{(x_0 - x_1)(x_0 - x_2) \dots (x_0 - x_n)} f(x_0) + \\ \frac{(x - x_0)(x - x_2) \dots (x - x_n)}{(x_1 - x_0)(x_1 - x_2) \dots (x_1 - x_n)} f(x_1) + \dots + \frac{(x - x_0)(x - x_1) \dots (x - x_{n-1})}{(x_n - x_0)(x_n - x_1) \dots (x_n - x_{n-1})} f(x_n) \dots \quad (9)$$

The formula given by (9) is called *Lagrange's interpolation formula*. It is simple and easy to remember but the calculations in the formula are more complicated than in Newton's divided difference formula. The application of the formula is not speedy and there is always a chance of committing some error due to the number of positive and negative signs in the numerator and denominator of each term.

# Lagrange's Interpolation Formula (Cont.)

**Example 6.6** Using Lagrange's interpolation formula, find the value of  $y$  corresponding to  $x = 10$  from the following table

$x$	5	6	9	11
$y = f(x)$	12	13	14	16

**Solution** We have  $x_0 = 5$ ,  $x_1 = 6$ ,  $x_2 = 9$ ,  $x_3 = 11$ ,  $y_0 = 12$ ,  $y_1 = 13$ ,  $y_2 = 14$ ,  $y_3 = 16$ .

Using Lagrange's Interpolation formula we can write

$$y = f(x) = \frac{(x - x_1)(x - x_2)(x - x_3)}{(x_0 - x_1)(x_0 - x_2)(x_0 - x_3)}(y_0) + \frac{(x - x_0)(x - x_2)(x - x_3)}{(x_1 - x_0)(x_1 - x_2)(x_1 - x_3)}(y_1) + \\ \frac{(x - x_0)(x - x_1)(x - x_3)}{(x_2 - x_0)(x_2 - x_1)(x_2 - x_3)}y_2 + \frac{(x - x_0)(x - x_1)(x - x_2)}{(x_3 - x_0)(x_3 - x_1)(x_3 - x_2)}y_3.$$

Substituting we get

$$f(10) = \frac{(10 - 6)(10 - 9)(10 - 11)}{(5 - 6)(5 - 9)(5 - 11)} \times (12) + \frac{(10 - 5)(10 - 9)(10 - 11)}{(6 - 5)(6 - 9)(6 - 11)} \times (13) + \\ \frac{(10 - 5)(10 - 6)(10 - 11)}{(9 - 5)(9 - 6)(9 - 11)} \times (14) + \frac{(10 - 5)(10 - 6)(10 - 9)}{(11 - 5)(11 - 6)(11 - 9)} \times (16) \\ = 2 - \frac{13}{3} + \frac{35}{3} + \frac{16}{3} = \frac{42}{3}.$$

# CSE 231: Numerical Analysis

Topics 11—12

**Central difference Interpolation formulae: Gauss Forward  
Interpolation Formula, Gauss Backward Interpolation Formula**

## Lecture 11

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# Gauss Forward Interpolation Formula

The Newton forward interpolation formula is

$$y = f(x) = y_0 + u\Delta y_0 + \frac{u(u-1)}{1 \times 2} \Delta^2 y_0 + \frac{u(u-1)(u-2)}{1 \times 2 \times 3} \Delta^3 y_0 + \dots, \quad (1)$$

where  $u = \frac{x - x_0}{h}$  and  $x = x_0$  is the origin.

From the central difference table we have

$$\Delta^2 y_0 = \Delta^2 y_{-1} + \Delta^3 y_{-1}$$

$$\Delta^3 y_0 = \Delta^3 y_{-1} + \Delta^4 y_{-1}$$

$$\Delta^4 y_0 = \Delta^4 y_{-1} + \Delta^5 y_{-1} \dots$$

$$\Delta^3 y_{-1} = \Delta^3 y_{-2} + \Delta^4 y_{-2}$$

$$\Delta^4 y_{-1} = \Delta^4 y_{-2} + \Delta^5 y_{-2}$$

⋮

## Gauss Forward Interpolation Formula (Cont.)

Substituting the values in (1) we get

$$y = f(x) = y_0 + u\Delta y_0 + \frac{u(u-1)}{2!}(\Delta^2 y_{-1} + \Delta^3 y_{-1}) + \frac{u(u-1)(u-2)}{3!}(\Delta^3 y_{-1} + \Delta^4 y_{-1}) + \\ \frac{u(u-1)(u-2)(u-3)}{4!}(\Delta^4 y_{-1} + \Delta^5 y_{-1}) + \dots$$

The above formula may be written as

$$y_4 = f(x) = y_0 + u\Delta y_0 + \frac{u(u-1)}{2!}\Delta^2 y_{-1} + \frac{(u+1)u(u-1)}{3!}\Delta^3 y_{-1} + \\ \frac{(u+1)u(u-1)(u-2)}{4!}\Delta^4 y_{-2} + \dots \quad (2)$$

Equation (2) is called *Gauss's forward interpolation formula*.

## Gauss Forward Interpolation Formula (Cont.)

**Example 6.1** Use Gauss forward formula to find  $y$  for  $x = 30$  given that

$x$	21	25	29	33	37
$y$	18.4708	17.8144	17.1070	16.3432	15.5154

**Solution** We construct the difference table by taking as

$x$	$y$	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
$x_0 - 2h = 21$	18.4708		-0.6564 ( $\Delta_{T-2}$ )		
$x_0 - h = 25$	17.8144		-0.0510 ( $\Delta_{T-2}^1$ )		
$x_0 = 29$	17.1070		-0.7074 ( $\Delta_{T-1}$ )	-0.0054 ( $\Delta_{T-2}^2$ )	
$x_0 + h = 33$	16.3432		-0.0564 ( $\Delta_{T-1}^1$ )	-0.002 ( $\Delta_{T-2}^3$ )	
$x_0 + 2h = 37$	15.5154		-0.7638 ( $\Delta_{T-1}^2$ )	-0.0076 ( $\Delta_{T-1}^3$ )	
			-0.0640 ( $\Delta_{T-1}^4$ )		
			-0.8278 ( $\Delta_{T-1}^5$ )		

## Gauss Forward Interpolation Formula (Cont.)

Here  $h = 4$ ,  $u = \frac{30 - 29}{4} = \frac{1}{4} = 0.25$ .

$u = 0.25$  lies between 0 and 1.

∴ Gauss's forward formula is suitable. Substituting in the Gauss's interpolation formula

$$y = y_0 + \frac{u}{1!} \Delta y_0 + \frac{u(u-1)}{2!} \Delta^2 y_{-1} + \frac{(u+1)u(u-1)}{3!} \Delta^3 y_{-1} + \frac{(u+1)u(u-1)(u-2)}{4!} \Delta^4 y_{-2} + \dots$$

we get

$$\begin{aligned} y_{0.25} &= f(0.25) = 17.1070 + (0.25)(-0.7638) + \frac{(0.25)(-0.75)}{2} \times (-0.0564) + \\ &\quad \frac{(1.25)(0.25)(-0.75)}{6} \times (-0.0076) + \frac{(1.25)(0.25)(-0.75)(-1.75)}{24} (-0.0022) \\ &= 16.9216. \end{aligned}$$

# Gauss Backward Interpolation Formula

Substituting

$$\Delta y_0 = \Delta y_0 + \Delta^2 y_{-1}$$

$$\Delta^2 y_0 = \Delta^2 y_{-1} + \Delta^3 y_{-1}$$

$$\Delta^3 y_0 = \Delta^3 y_{-1} + \Delta^4 y_{-1}$$

⋮

and

$$\Delta^3 y_{-1} = \Delta^3 y_{-2} + \Delta^2 y_{-2}$$

$$\Delta^4 y_{-1} = \Delta^4 y_{-2} + \Delta^5 y_{-2}$$

In Newton's forward interpolation formula we see

$$y = f(x) = y_0 + \frac{u}{1!} (\Delta y_{-1} + \Delta^2 y_{-1}) + \frac{u(u-1)}{2!} (\Delta^2 y_{-1} + \Delta^3 y_{-1}) + \dots$$

$$\Rightarrow y_5 = \cancel{\frac{u}{1!}} \Delta y_{-1} + \frac{u(u+1)}{2!} \Delta^2 y_{-1} + \frac{(u+1)u(u-1)}{3!} \Delta^3 y_{-2} +$$

$$\frac{(u+2)(u+1)u(u-1)}{4!} \Delta^4 y_{-2} + \dots$$

✓ This is called Gauss's Backward Interpolation formula.

$$+ \frac{(u+2)(u+1)u(u-1)(u-2)}{5!} \Delta^5 y_{-3} \dots$$

## Gauss Backward Interpolation Formula (Cont.)

Example 6.2 Use Gauss's backward formula and find the sales for the year 1966, given that

Year	1931	1941	1951	1961	1971	1981
Sales	12	15	20	27	39	52
(in lakhs)						

Solution We have  $h = 10$ , we take 1971 as the origin. The central difference table with origin at 1971 is

$u$	$y$	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$	$\Delta^5 y$
-4	12					
-3	15	3 ( $\Delta_{-4}^{u-4}$ )	2 ( $\Delta_{-4}^{u-3}$ )	0 ( $\Delta_{-4}^{u-2}$ )	3 ( $\Delta_{-4}^{u-1}$ )	
-2	20	5 ( $\Delta_{-3}^{u-3}$ )	2 ( $\Delta_{-3}^{u-2}$ )	3 ( $\Delta_{-3}^{u-1}$ )	-10 ( $\Delta_{-4}^{u-0}$ )	
-1	27	7 ( $\Delta_{-2}^{u-2}$ )	5 ( $\Delta_{-2}^{u-1}$ )	-7 ( $\Delta_{-2}^{u-0}$ )		
0	39	12 ( $\Delta_{-1}^{u-1}$ )	1 ( $\Delta_{-1}^{u-0}$ )			
1	-52	13 ( $\Delta_0^{u+0}$ )				

## Gauss Backward Interpolation Formula (Cont.)

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$u$  at 19<sup>6</sup> is

$$u = \frac{1966 - 1971}{10} = \frac{-5}{10} = -0.5.$$

Gauss's backward formula is

$$y = y_0 + \frac{u}{1!} \Delta y_{-1} + \frac{(u+1)u}{2!} \Delta^2 y_{-1} + \frac{(u+1)u(u-1)}{3!} \Delta^3 y_{-2} + \dots$$

substituting we get

$$\begin{aligned} y_{-0.5} &= 39 + (0.5)(12) + \frac{(0.5)(-0.5)}{2} \times 1 + \frac{0.5 \times (-0.5) \times (-1.5)}{6} \times (-4) + \dots \\ &= 39 - 6 - 0.125 - 0.25 \end{aligned}$$

$$y_{1966} = 32.625.$$

$\therefore$  The sales in the year 1966 is 32.625 lakh of rupees.

# CSE 231: Numerical Analysis

## Topics

**Central difference Interpolation formulae: Bessel's Formula,**

**Stirling's Formula**

**Lecture 12**

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## Bessel's Formula

Changing the origin in the Gauss's backward interpolation formula from 0 to 1, we have

$$y = y_1 + (u - 1)\Delta y_0 + \frac{u(u - 1)}{2!} \Delta^3 y_0 + \frac{u(u - 1)(u - 2)}{3!} \Delta^3 y_{-1} + \dots$$

Taking the mean of the above formula and the Gauss's forward interpolation formula, we obtain

(\*)  $y_4 = \frac{1}{2}[y_0 + y_1] + \left(u - \frac{1}{2}\right) \Delta y_0 + \frac{u(u - 1)}{2!} \frac{1}{2} [\Delta^2 y_{-1} + \Delta^2 y_0] + \frac{\left(u - \frac{1}{2}\right) u(u - 1)}{3!} \Delta^3 y_{-1} + \dots$

This is called *Bessel's formula*.

# Bessel's Formula (Cont.)

**Example 6.6** Apply Bessel's formula to obtain  $Y_{25}$  given that  $Y_{20} = 2854$ ,  $Y_{24} = 3162$ ,  $Y_{28} = 3544$  and  $Y_{32} = 3992$ .

**Solution** Taking 24 as the origin we get

$$u = \frac{25 - 24}{4} = \frac{1}{4}.$$

The difference table is

$X$	$u = \frac{X - 24}{4}$	$Y_u$	$\Delta Y_u$	$\Delta^2 Y_u$	$\Delta^3 Y_u$
20	-1	2854	308 ( $\Delta_{-1}$ )		
24	0	3162	74 ( $\Delta_0$ )	-8 ( $\Delta_{-1}$ )	
28	1	3544	66 ( $\Delta_1$ )		
32	2	3992	448 ( $\Delta_2$ )		

## Bessel's Formula (Cont.)

The Bessel's formula is given by

$$\begin{aligned} Y_n &= \frac{1}{2}(Y_0 + Y_1) + \left(u - \frac{1}{2}\right)\Delta Y_0 + \frac{u(u-1)}{2!} \frac{(\Delta^2 Y_{-1} + \Delta^2 Y_0)}{2} + \frac{\left(u - \frac{1}{2}\right)u(u-1)}{3!} \Delta^3 Y_{-1} + \dots \\ \Rightarrow Y_{0.25} &= \frac{1}{2}(3162 + 3544) + \left(\frac{1}{4} - \frac{1}{2}\right) \cdot (382) + \frac{\left(\frac{1}{4}\right)\left(\frac{1}{4} - 1\right)}{2!} \frac{(74 + 66)}{2} + \frac{\left(\frac{1}{4} - \frac{1}{2}\right)\frac{1}{4}\left(\frac{1}{4} - 1\right)}{3!} \cdot (-8) \\ &= 3353 - 955 - 65625 - 0.0625 \\ \Rightarrow Y_{0.25} &= 3250.875, \\ \therefore y &= 3250.875. \\ x &= 25 \\ \therefore y_{25} &= 3250.875. \end{aligned}$$

# Stirling's Formula

Gauss's forward interpolation formula is

$$y_u = y_0 + \frac{u}{1!} \Delta y_0 + \frac{u(u-1)}{2!} \Delta^2 y_0 + \frac{(u+1)u(u-1)}{3!} \Delta^3 y_{-1} + \\ \frac{(u+1)u(u+1)(u-2)}{4!} \Delta^4 y_{-2} + \frac{(u+2)(u+1)u(u-1)(u-2)}{5!} \Delta^5 y_{-2} + \dots \quad (3)$$

Gauss's backward interpolation formula is

$$y_u = y_0 + \frac{u}{1!} \Delta y_{-1} + \frac{(u-1)u}{2!} \Delta^2 y_{-1} + \frac{(u+1)u(u-1)}{3!} \Delta^3 y_{-2} + \\ \frac{(u+2)u(u+1)(u-1)}{4!} \Delta^4 y_{-2} + \dots \quad (4)$$

Taking the mean of the two Gauss's formulae, we get

## Stirling's Formula (Cont.)

$$y_u = y_0 + u \left[ \frac{\Delta y_0 + \Delta y_{-1}}{2} \right] + \frac{u^2}{2} \Delta^2 y_{-1} +$$

$$\frac{u(u^2 - 1)}{3!} \frac{(\Delta^3 y_{-1} + \Delta^3 y_{-2})}{2} + \frac{u^2(u^2 - 1)}{4!} \Delta^4 y_{-2} + \frac{u(u^2 - 1)(u^2 - 4)}{5!} (\Delta^5 y_{-2} + \Delta^5 y_{-3}) + \dots$$

The above is called Stirling's formula. Stirling's formula gives the most accurate result for  $-0.25 \leq u \leq 0.25$ . Therefore, we have to choose  $x_0$  such that  $u$  satisfies this inequality.

# Stirling's Formula (Cont.)

Example 6.9 Use Stirling's formula to compute  $u_{12.2}$  from the following table

$x_0$	10	11	12	13	14
$10^5 \log x$	23967	28060	31788	35209	38368

Solution The difference table is

	$x^0$	$10^5 u_x$	$10^5 \Delta u_x$	$10^5 \Delta^2 u_x$	$10^5 \Delta^3 u_x$	$10^5 \Delta^4 u_x$
-2	10	23967	4093 ( $\Delta_{-2}^1$ )			
-1	11	28060	3728 ( $\Delta_{-1}^1$ )	-365 ( $\Delta_{-1}^2$ )	58 ( $\Delta_{-1}^3$ )	
	12 ( $x_0$ )	31788 ( $\gamma_1$ )	3421 ( $\Delta_1^1$ )	-307 ( $\Delta_{-1}^2$ )	45 ( $\Delta_{-1}^3$ )	-13 ( $\Delta_{-1}^4$ )
	13	35209	3159 ( $\Delta_1^1$ )	-262 ( $\Delta_{-1}^2$ )		
	14	38368				

# Stirling's Formula (Cont.)

We have

$$u = \frac{x - x_0}{h} = \frac{12.2 - 12}{1} = 0.2,$$

where  $x_0 = 12$  is the origin.

The Stirling's formula is

$$\begin{aligned}y_u &= y_0 + u \frac{(\Delta^2 y_0 + \Delta^3 y_{-1})}{2} + \frac{u^2 \Delta^2 y_{-1}}{2} + \frac{u(u^2 - 1)}{6} \frac{(\Delta^3 y_{-1} + \Delta^3 y_{-2})}{2} + \frac{u^2(u^2 - 1)}{24} \cdot \Delta^4 y_{-2} + \dots \\ \Rightarrow 10^5 u_{12.2} &= 31788 + (0.2) \left( \frac{3421 + 3728}{2} \right) + (0.02)(-307) - (0.016)(45 + 58) - (0.0016)(-13) \\ &= 31788 + 714.9 - 6.1 - 1.6 + 0.000 \\ \Rightarrow 10^5 u_{12.2} &= 32495 \\ \Rightarrow u_{12.2} &= 0.32495.\end{aligned}$$