a) the order of convergen m can be estimated Arrough / xn+1 - x* 1≤ C. 1xn-x*1m = | enor | < c. |en|m C.s constant Since X1, Te, - is converging to X*, Conti, Cn, | Cn+1 - Cn | mall all converge to 0 Chilac. Ch ma log c. en ent, = log ent, = log ent,

log c. en log c. en log ct log en

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log en logents and logen are larger than loge and loge can be ignored eventually 2 ma logen 2. For X= (loge, ~, logen-1) $\mathcal{Y} = (\log C_2, \dots, \log C_n)$ the slope is the order of convergence

Lab2

Lab Book 01

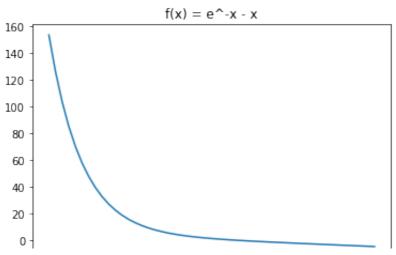
```
In [1]:
            import numpy as np
            import matplotlib.pyplot as plt
            import scipy.interpolate as interpolate
            import math
            # from sympy import *
            import scipy.optimize as optimize
In [2]:
            e1 = 9.55213728e-1
            e2 = 9.06436704e-1
            e3 = 7.33394145e-1
            e4 = 3.89531478e - 1
            e5 = 5.83960912e-2
            e6 = 1.97897053e-4
            e7 = 7.63529928e-12
            err = np.array([e1, e2, e3, e4, e5, e6, e7])
            def orderCon(error):
                x = np.log(error[0:len(error) - 1])
                y = np.log(error[1:len(error)])
                slope = np.polyfit(x, y, 1)[0]
                return slope
            print(orderCon(err))
```

3.0020757470700277

The order of convergence is the slope of the fitted line, which is approximately 3.

```
In [3]:
            def newton(f, df, x0, niters):
                Newton's method for 1D rootfinding.
                - The function f(x) is the one we want the root of
                - The function df(x) is the derivative f'(x)
                - x0 is the starting point
                - niters is the number of iterations to run
                x = x0 # initial guess
                print("{0:^3}{1:^25}{2:^25}".format("k", "xk", "f(xk)"))
                for i in range(niters):
                    print("\{0:^3\}\{1:^25.15e\}\{2:^25.15e\}".format(i, x, f(x))
                    ###########
                    # TODO Add code here to calculate the new value of x
                    x = x - f(x) / df(x)
                    ############
                return x
```

```
def secant(f, x1, x2, niters):
    Secant method for 1D rootfinding.
    - The function f(x) is the one we want the root of
    - x1 and x2 are the two starting points
    - niters is the number of iterations to run
    f1 = f(x1)
    f2 = f(x2)
    print("{0:^3}{1:^25}{2:^25}".format("k", "xk", "f(xk)"))
    for i in range(niters):
        print("{0:^3}{1:^25.15e}{2:^25.15e}".format(i, x2, f2))
        if f1 == f2:
            print('Secant method error: division by zero')
            return x2
        ###########
        # TODO add code here to calculate the new iterate x3
        dx = -f2 * (x2 - x1) / (f2 - f1)
        x3 = x2 + dx
        ############
        # Update x1 and x2 (don't need to modify this)
        f1 = f2
        x2 = x3
        f2 = f(x3)
    return x2
def f(x):
    return (np.exp(-x) - x)
def df(x):
    return (-np.exp(-x) - 1)
plt.figure()
plt.clf()
x = np.linspace(-5,5,50)
plt.plot(x,f(x))
plt.title('f(x) = e^-x - x')
plt.show()
newton(f,df,1,10)
secant(f,0,1,10)
```



Out[3]: 0.5671432904097838

Both Newton's Method and Secant Method returns the root around x = 0.5671432904097838. Newton's Method has an order of convergence about 2 as the number of f(xk)'s accurate decimal places is roughly doubled after each iteration, the accurate result is being found at around 5th iteration with an accuracy of 16 digits. Secant Method has an order around 1.62 and is obviously less than Newton's Method. The accurate result is being found ar around 8th iteration with an accuracy of 16 digits.

```
k
                                       f(xk)
              xk
0
     1.0000000000000000e+00
                               1.0000000000000000e+00
 1
     7.500000000000000e-01
                               3.164062500000000e-01
 2
                               1.001129150390625e-01
     5.625000000000000e-01
 3
     4.218750000000000e-01
                               3.167635202407837e-02
4
     3.164062500000000e-01
                               1.002259575761855e-02
5
                               3.171211938933993e-03
     2.373046875000000e-01
6
     1.779785156250000e-01
                               1.003391277553334e-03
7
     1.334838867187500e-01
                               3.174792714133595e-04
8
     1.001129150390625e-01
                               1.004524257206333e-04
9
     7.508468627929688e-02
                               3.178377532566913e-05
     5.631351470947266e-02
10
                               1.005658516163750e-05
11
     4.223513603210449e-02
                               3.181966398799364e-06
12
     3.167635202407837e-02
                               1.006794055870111e-06
13
     2.375726401805878e-02
                               3.185559317401524e-07
14
     1.781794801354408e-02
                               1.007930877771576e-07
15
     1.336346101015806e-02
                               3.189156292949127e-08
     1.002259575761855e-02
                               1.009068983315935e-08
16
                               3.192757330023075e-09
     7.516946818213910e-03
17
     5.637710113660432e-03
                               1.010208373952613e-09
18
19
     4.228282585245324e-03
                               3.196362433209441e-10
```

Out[4]: 0.0031712119389339932

There is an root of $f(x) = x^4$ at x = 0. However, Newton's Method converges really slow around the root and has an order of convergence even less than 1 because it takes around 2 iterations to get one more accurate decimal. The reason of the slow convergence is because of the function is relly flat around x = 0 and the derivative is really small and doesn't change much after each iteration.

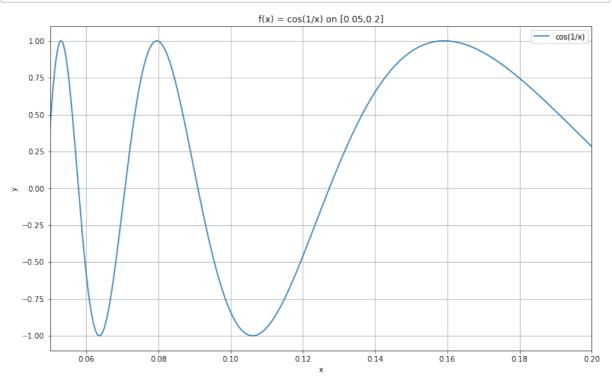
```
In [5]: # Example code to find a root of f(x) in the interval [-1,1]
2 # Using Brent's method, but other algorithms are available (che
3 soln = optimize.root_scalar(f, bracket=(-1, 1), method='brentq'
4 print("Root is x =", soln.root)
5 print('it takes',soln.iterations,'iterations')
6 print('the number of function calls is',soln.function_calls)
```

```
Root is x = 0.567143290409784 it takes 7 iterations the number of function calls is 8
```

```
In [6]:
            secant(f,0.0,0.1,10)
         k
                       xk
                                                f(xk)
         0
             1.0000000000000000e-01
                                        8.048374180359595e-01
         1
             5.123933030278593e-01
                                        8.666682631537515e-02
         2
             5.621597779840559e-01
                                        7.816932388359010e-03
         3
             5.670934709868598e-01
                                        7.807487819688763e-05
             5.671432454503060e-01
                                        7.045794458981902e-08
         5
             5.671432904093786e-01
                                        6.351585923880521e-13
             5.671432904097840e-01
                                       -1.110223024625157e-16
         7
             5.671432904097838e-01
                                        0.000000000000000e+00
         8
             5.671432904097838e-01
                                        0.000000000000000e+00
        Secant method error: division by zero
```

Out[6]: 0.5671432904097838

Brent's Method is a method that combines Secant Method and Bisection Method. Because of Secant Method may not work if the starting point is far away from root r, therefore Bisection Method can be used in this situation. Thus, Brent's Method has an order of convergence between 1 and 1.62, which is the order of convergence of Bisection Method and Secant Method respectively. It does have a less number of iterations(7 iterations) than Secant Method(8 iterations) and thus call less times of the given function.



```
### The roots are too long and jupyter can't show them at
one time, therefore the above cell didn't run in last
submission but the results are attached below
x = 0.05
 k
                                       f(xk)
              xk
     5.000000000000000e-02
                               4.080820618133920e-01
     4.888251222762771e-02
                             -3.685312839673568e-02
 1
 2
     4.897063263882934e-02
                             -4.965611485208414e-05
     4.897075172029371e-02
 3
                             -1.207079802873458e-10
 4
     4.897075172058318e-02
                               2.572377258846030e-15
 5
     4.897075172058318e-02
                             -9.803364199544708e-16
 6
     4.897075172058318e-02
                             -9.803364199544708e-16
 7
     4.897075172058318e-02
                             -9.803364199544708e-16
```

```
4.09/0/21/20202106-02
                              -9.003304199344/00C-10
 9
     4.897075172058318e-02
                              -9.803364199544708e-16
x =
     0.06
 k
                                        f(xk)
              xk
                              -5.745816685191187e-01
 0
     6.000000000000000e-02
 1
     5.747266057930107e-02
                               1.205239853450934e-01
 2
     5.787368748402621e-02
                               2.499771943416221e-04
 3
     5.787452474859368e-02
                               3.611188896040978e-09
 4
     5.787452476068921e-02
                               1.102801099869206e-15
 5
     5.787452476068922e-02
                              -2.449912578931295e-15
 6
     5.787452476068921e-02
                               1.102801099869206e-15
 7
     5.787452476068922e-02
                              -2.449912578931295e-15
 8
     5.787452476068921e-02
                               1.102801099869206e-15
                              -2.449912578931295e-15
 9
     5.787452476068922e-02
     0.07
x =
                                        f(xk)
 k
              xk
                              -1.480016316209667e-01
 0
     7.000000000000001e-02
 1
     7.073328356121376e-02
                              -4.490389314010012e-04
 2
     7.073553019185586e-02
                              -1.423174234418545e-08
 3
     7.073553026306459e-02
                              -1.225265779783942e-15
 4
     7.073553026306459e-02
                              -1.225265779783942e-15
 5
     7.073553026306459e-02
                              -1.225265779783942e-15
 6
     7.073553026306459e-02
                              -1.225265779783942e-15
 7
     7.073553026306459e-02
                              -1.225265779783942e-15
 8
     7.073553026306459e-02
                              -1.225265779783942e-15
 9
     7.073553026306459e-02
                              -1.225265779783942e-15
x =
     0.08
 k
                                        f(xk)
              xk
 0
     8.0000000000000000e-02
                               9.977982791785807e-01
 1
     1.762865846995752e-01
                               8.193019049584002e-01
 2
     2.206937773295009e-01
                              -1.802332858538964e-01
 3
     2.117692318526106e-01
                               9.732164014717036e-03
 4
     2.122057031707007e-01
                               1.971108006535980e-05
 5
     2.122065907854812e-01
                               8.244408993322455e-11
 6
     2.122065907891938e-01
                               7.044813998280222e-16
 7
     2.122065907891938e-01
                              -1.836970198721030e-16
 8
     2.122065907891938e-01
                              -1.836970198721030e-16
 9
     2.122065907891938e-01
                              -1.836970198721030e-16
x =
     0.09
 k
              xk
                                        f(xk)
 0
     9.00000000000000e-02
                               1.152799495457504e-01
 1
     9.094003476317759e-02
                               6.827800664496918e-04
 2
     9.094568141704078e-02
                               4.228649565388450e-08
 3
     9.094568176679733e-02
                              -4.286263797015736e-16
 4
     9.094568176679733e-02
                              -4.286263797015736e-16
 5
     9.094568176679733e-02
                              -4.286263797015736e-16
 6
     9.094568176679733e-02
                              -4.286263797015736e-16
 7
     9.094568176679733e-02
                              -4.286263797015736e-16
 8
     9.094568176679733e-02
                              -4.286263797015736e-16
 9
     9.094568176679733e-02
                              -4.286263797015736e-16
x =
     0.1
 k
              xk
                                        f(xk)
 0
     1.000000000000000e-01
                              -8.390715290764524e-01
     8.457648954643081e-02
 1
                               7.366088757789258e-01
 2
     9.236733666015084e-02
                              -1.684296694806481e-01
 3
     9.090951412981260e-02
                               4.374489014864390e-03
 4
     9.094566761412363e-02
                               1.711096076843139e-06
 5
     9.094568176679513e-02
                               2.660248995303360e-13
```

Ö

```
6
     9.094568176679733e-02
                              -4.286263797015736e-16
 7
     9.094568176679733e-02
                              -4.286263797015736e-16
 8
     9.094568176679733e-02
                              -4.286263797015736e-16
 9
     9.094568176679733e-02
                              -4.286263797015736e-16
x =
     0.11
                                        f(xk)
 k
              xk
     1.100000000000000e-01
                              -9.447815861050272e-01
 0
 1
     1.448850548210958e-01
                               8.145531709443161e-01
 2
     1.154088162860021e-01
                              -7.248851499960480e-01
 3
     1.294243637965092e-01
                               1.271162852806458e-01
 4
     1.272776669774745e-01
                              -2.856279959492302e-03
 5
     1.273239377719383e-01
                              -1.030237430170799e-06
     1.273239544735141e-01
 6
                              -1.346969580946322e-13
 7
     1.273239544735163e-01
                               3.061616997868383e-16
 8
     1.273239544735163e-01
                               3.061616997868383e-16
 9
     1.273239544735163e-01
                               3.061616997868383e-16
x =
     0.12
 k
              xk
                                        f(xk)
 0
     1.2000000000000000e-01
                              -4.612040391631892e-01
 1
     1.274849343677160e-01
                               9.917347589756634e-03
 2
     1.273237456565879e-01
                              -1.288089909246382e-05
 3
     1.273239544731738e-01
                              -2.112590572928739e-11
 4
     1.273239544735163e-01
                               3.061616997868383e-16
 5
     1.273239544735163e-01
                               3.061616997868383e-16
 6
     1.273239544735163e-01
                               3.061616997868383e-16
 7
     1.273239544735163e-01
                               3.061616997868383e-16
 8
     1.273239544735163e-01
                               3.061616997868383e-16
 9
     1.273239544735163e-01
                               3.061616997868383e-16
x =
     0.13
 k
                                        f(xk)
              xk
     1.300000000000000e-01
                               1.609705435155296e-01
 0
 1
     1.272436528732162e-01
                              -4.956512150711360e-03
 2
     1.273239044855045e-01
                              -3.083513090773407e-06
 3
     1.273239544734966e-01
                              -1.210281024351484e-12
 4
     1.273239544735163e-01
                               3.061616997868383e-16
 5
     1.273239544735163e-01
                               3.061616997868383e-16
 6
     1.273239544735163e-01
                               3.061616997868383e-16
 7
     1.273239544735163e-01
                               3.061616997868383e-16
 8
     1.273239544735163e-01
                               3.061616997868383e-16
 9
     1.273239544735163e-01
                               3.061616997868383e-16
     0.14
X =
 k
                                        f(xk)
              xk
 0
     1.400000000000000e-01
                               6.526861299196702e-01
                              -2.652985102973746e-01
 1
     1.231148781031472e-01
 2
     1.272855298906745e-01
                              -2.370934743732119e-03
 3
     1.273239429494940e-01
                              -7.108596943574466e-07
 4
     1.273239544735152e-01
                              -6.453086293832230e-14
 5
     1.273239544735163e-01
                               3.061616997868383e-16
 6
     1.273239544735163e-01
                               3.061616997868383e-16
 7
     1.273239544735163e-01
                               3.061616997868383e-16
 8
                               3.061616997868383e-16
     1.273239544735163e-01
 9
     1.273239544735163e-01
                               3.061616997868383e-16
x =
     0.15
 k
                                        f(xk)
              xk
     1.500000000000000e-01
                               9.273677030509753e-01
 0
 1
     9.423171270400212e-02
                              -3.741088334939776e-01
 2
     9.064965848265227e-02
                               3.589916030087891e-02
```

```
9.094484509962890e-02
                                1.0112021123423206-04
 3
 4
     9.094568175910316e-02
                               9.302474501012617e-10
 5
     9.094568176679733e-02
                              -4.286263797015736e-16
 6
     9.094568176679733e-02
                              -4.286263797015736e-16
 7
     9.094568176679733e-02
                              -4.286263797015736e-16
 8
     9.094568176679733e-02
                              -4.286263797015736e-16
 9
     9.094568176679733e-02
                              -4.286263797015736e-16
x =
     0.16
                                        f(xk)
 k
              xk
 0
     1.600000000000000e-01
                               9.994494182244994e-01
 1
     9.311425334553667e-01
                               4.766560450054589e-01
 2
     4.610274824622227e-01
                              -5.632152540167110e-01
 3
     6.058996357053594e-01
                              -7.955786517091588e-02
 4
     6.351993439086878e-01
                              -3.512596854611498e-03
 5
     6.366166089311246e-01
                              -7.805505380346584e-06
 6
     6.366197723518620e-01
                              -3.878602422214973e-11
 7
     6.366197723675814e-01
                               6.123233995736766e-17
 8
     6.366197723675814e-01
                               6.123233995736766e-17
 9
     6.366197723675814e-01
                               6.123233995736766e-17
     0.17
x =
 k
                                        f(xk)
              xk
                               9.207365363804039e-01
 0
     1.7000000000000000e-01
 1
     2.381966117596715e-01
                              -4.918179531934913e-01
 2
     2.061480928796590e-01
                               1.380503695470452e-01
 3
     2.120715401989906e-01
                               3.000921091370821e-03
 4
     2.122065052466696e-01
                               1.899610229820227e-06
 5
     2.122065907891593e-01
                               7.654261007616358e-13
 6
     2.122065907891938e-01
                               7.044813998280222e-16
 7
     2.122065907891938e-01
                              -1.836970198721030e-16
 8
     2.122065907891938e-01
                              -1.836970198721030e-16
 9
     2.122065907891938e-01
                              -1.836970198721030e-16
     0.18
x =
 k
              xk
                                        f(xk)
     1.800000000000000e-01
                               7.467529543114477e-01
 0
 1
     2.163775982685309e-01
                              -9.071359267696939e-02
 2
     2.121128711573614e-01
                               2.082113352106412e-03
 3
     2.122065495339123e-01
                               9.161401209150378e-07
 4
     2.122065907891857e-01
                               1.783401653398531e-13
 5
     2.122065907891938e-01
                               7.044813998280222e-16
 6
     2.122065907891938e-01
                              -1.836970198721030e-16
 7
     2.122065907891938e-01
                              -1.836970198721030e-16
 8
     2.122065907891938e-01
                              -1.836970198721030e-16
 9
     2.122065907891938e-01
                              -1.836970198721030e-16
x =
     0.19
                                        f(xk)
 k
              xk
 0
     1.900000000000000e-01
                               5.233425926926495e-01
 1
     2.121713081331028e-01
                               7.836383920515344e-04
 2
     2.122065849301228e-01
                               1.301101065049216e-07
 3
     2.122065907891936e-01
                               4.257195078628523e-15
 4
     2.122065907891938e-01
                              -1.836970198721030e-16
 5
     2.122065907891938e-01
                              -1.836970198721030e-16
 6
     2.122065907891938e-01
                              -1.836970198721030e-16
 7
                              -1.836970198721030e-16
     2.122065907891938e-01
 8
     2.122065907891938e-01
                              -1.836970198721030e-16
 9
     2.122065907891938e-01
                              -1.836970198721030e-16
x =
     0.2
 k
              xk
                                        f(xk)
                               2.836621854632263e-01
 0
     2.0000000000000000e-01
```

```
2.118325166213098e-01
                             8.321492231970928e-03
2
    2.122059399973655e-01
                             1.445192457814206e-05
3
    2.122065907871980e-01
                             4.431991944601637e-11
4
    2.122065907891938e-01
                            -1.836970198721030e-16
5
    2.122065907891938e-01
                            -1.836970198721030e-16
6
    2.122065907891938e-01
                            -1.836970198721030e-16
7
    2.122065907891938e-01
                            -1.836970198721030e-16
8
    2.122065907891938e-01
                            -1.836970198721030e-16
9
    2.122065907891938e-01
                            -1.836970198721030e-16
```

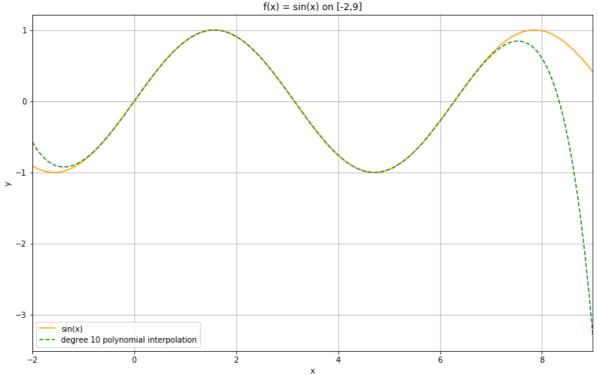
We can find multiple solutions with different starting points. There are multiple root on [0.05,0.2] and therefore each starting point will only return the it's closest root.

```
In [8]: ewton_multi(f, J, x0, niters):
        ultidimensional Newton's method
        The function f(x) is the one we want the root of
        The matrix J is the Jacobian of f(x)
        x0 is the starting point
        niters is the number of iterations
        HH g
        = \infty 0
        himt("{0:^3}{1:^15}{2:^15}{3:^15}{4:^15}{5:^15}".format("k", "x1k",
        prli in range(niters):
         lorint("{0:^3}{1:^25.15e}{2:^25.15e}{3:^25.15e}{4:^25.15e}{5:^25.1
         \exists x = x - np.linalg.inv(J(x))@f(x)
        eturn x
        1 (56) ±
        eturn np.array([x[0]+x[1]-x[0]*x[1]+2, x[0]*np.exp(-x[1])-1])
        (x):
        eturn np.array([[1-x[1], 1-x[0]],
                        [np.exp(-x[1]), -x[0]*np.exp(-x[1])])
        rror(x):
        Eturn np.sqrt(pow(f4(x)[0],2) + pow(f4(x)[1],2))
```

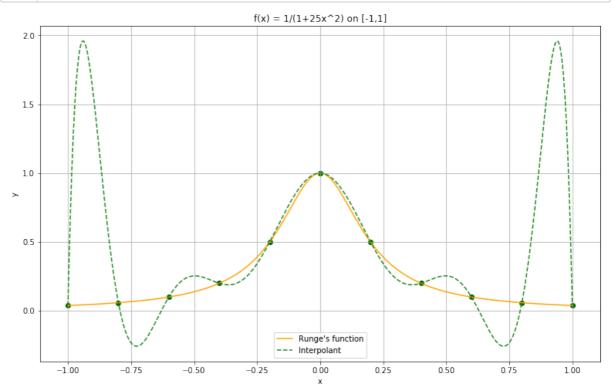
```
In [9]:
            x0 = np.array([0.1,-1])
            newton_multi(f4,J,x0,10)
         k
                 x1k
                                 x2k
                                               f(x1k)
                                                              f(x2k)
        error
             1.000000000000000e-01
                                      -1.000000000000000e+00
                                                                 1.200000000
        000000e+00
                      -7.281718171540954e-01
                                                 1.403650310902789e+00
             2.100831791402710e-01
                                      -2.577962620311713e+00
                                                                 1.737071418
        084257e-01
                       1.766853861884913e+00
                                                 1.775372282191226e+00
             1.176693278618611e-01
                                      -2.379275670597244e+00
                                                                 1.836142622
        187387e-02
                       2.704850745537877e-01
                                                 2.711075755659907e-01
             9.871224876096293e-02
                                      -2.327481290766114e+00
                                                                 9.818701554
        404896e-04
                       1.200655836807640e-02
                                                 1.204663906856059e-02
             9.777510733144483e-02
                                      -2.325110848679060e+00
                                                                 2.221439486
        582710e-06
                       2.558840442046240e-05
                                                 2.568464977720522e-05
             9.777309123777775e-02
                                      -2.325105880632319e+00
                                                                 1.001598803
                       1.147830719361309e-10
                                                 1.152192415332246e-10
        895831e-11
             9.777309122872990e-02
                                      -2.325105880610075e+00
                                                                 0.000000000
        000000e+00
                       0.000000000000000e+00
                                                 0.000000000000000e+00
             9.777309122872990e-02
                                      -2.325105880610075e+00
                                                                 0.000000000
        000000e+00
                       0.000000000000000e+00
                                                 0.000000000000000e+00
             9.777309122872990e-02
                                      -2.325105880610075e+00
                                                                 0.000000000
        000000e+00
                       0.000000000000000e+00
                                                 0.000000000000000e+00
             9.777309122872990e-02
                                      -2.325105880610075e+00
                                                                 0.000000000
        000000e+00
                       0.000000000000000e+00
                                                 0.000000000000000e+00
Out[9]: array([ 0.09777309, -2.32510588])
```

The solution found by the algorithm and the API are both at (0.09777309,-2.32510588). The quadratic convergence rate is observed as the accurate number of decimal of the error is roughly doubling after each iteration.

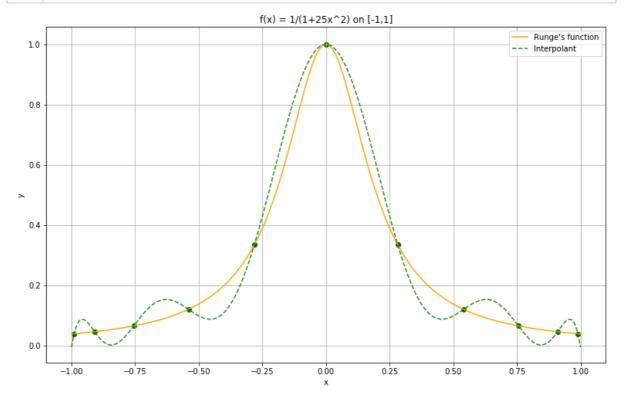
```
In [11]:
             # b)
             x = np.linspace(0.0,6.0,11)
             y = np.sin(x)
             polyfit(x,y)
Out[11]: poly1d([-3.34568332e-08, -1.27253778e-06, 5.13729692e-05, -5.1876
         9514e-04,
                 1.20748275e-03, 5.43100710e-03, 4.44155295e-03, -1.70805
         212e-01,
                 2.10279698e-03, 9.99564646e-01, 0.00000000e+00])
In [12]:
             \# c)
             xs = np.linspace(-2,9,1000)
             plt.figure(figsize = (13,8))
             plt.clf()
             plt.plot(xs,np.sin(xs),color='orange',label = "sin(x)")
             plt.plot(xs,polyfit(x,y)(xs),color='forestgreen',linestyle='--'
             plt.legend(loc = 'best')
             plt.title('f(x) = sin(x) on [-2,9]')
             plt.xlabel('x')
             plt.ylabel('y')
             plt. xlim(-2,9)
             plt.grid()
             plt.show()
```



The interpolation on [0,6] is perfect, the interpolation is almost the same as the original function. As the x is out of [0,6], the bigger or small x is, the poorer interpolation it is and the error is significantly big around x = 9.

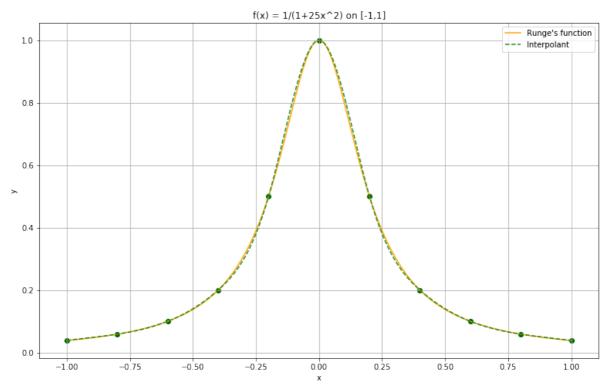


The interpotation is relatively accurate on [-0.25,0.25] and has a huge difference around +/-1. This indicates that this interpolation is not quite a good choice for the function.



The chebyshev points interpolation doesn't really fit the function better on [-0.25,0.25] than the previous method, but it still does fit the whole function better than the equally spaced interpolation. We can find some oscillation on [-1,1] but the difference near +/-1 is much smaller than the previous method and is a reasonable error. Overall this is a better interpolation than equally spaced interpolation.

Lab Book 10



The cubic spline interpolation is quite percise and is almost the same as the Runge's function. The cubic spline interpolation fits the function better on the whole interval than the equally spaced interpolation

```
In []: 1
```