

Lecture 3:

Example1: A root of $x^3 - 10x^2 + 5 = 0$ lies in the interval (0, 1). Use rootsearch to compute this root with four-digit accuracy.

```
from numpy import sign
```

```
def rootsearch(f,a,b,dx):
```

```
    x1 = a; f1 = f(a)
```

```
    x2 = a + dx; f2 = f(x2)
```

```
    while sign(f1) == sign(f2):
```

```
        if x1 >= b: return None, None
```

```
        x1 = x2; f1 = f2
```

```
        x2 = x1 + dx; f2 = f(x2)
```

```
        print('\nx1 is:', np.round(x1,3), ' f(x1) = ', np.round(f1,3), ' x2 is: ', np.round(x2,3), ' f(x2) = ',  
              np.round(f2,3) )
```

```
    else:
```

```
        return x1,x2
```

```
        print(x1,x2)
```

```
import numpy as np
```

```
def f(x): return x**3 - 10.0*x**2 + 5.0
```

```
x1 = 0.0; x2 = 1.0
```

```
for i in range(4):
```

```
    print('\n\step:',i,':')
```

```
    dx = (x2 - x1)/10.0
```

```
    x1,x2 = rootsearch(f,x1,x2,dx)
```

```
    print('\ndx=',dx)
```

```
x = (x1 + x2)/2.0
```

```
print('x =', np.round(x,4))
```

Example 2: Use bisection to find the root of $x^3 - 10x^2 + 5 = 0$ that lies in the interval (0,1) to four-digit accuracy.

```
import numpy as np
```

```
import math
```

```
# import error
```

```
from numpy import sign
```

```
def bisection(f,x1,x2,switch=1,tol=1.0e-9):
```

```
    f1 = f(x1)
```

```
    if f1 == 0.0: return x1
```

```
    f2 = f(x2)
```

```
    if f2 == 0.0: return x2
```

```
    if sign(f1) == sign(f2):
```

```
        error.err('Root is not bracketed')
```

```
    n = int(math.ceil(math.log(abs(x2 - x1)/tol)/math.log(2.0)))
```

```
    for i in range(n):
```

```
        x3 = 0.5*(x1 + x2); f3 = f(x3)
```

```
        if (switch == 1) and (abs(f3) > abs(f1)) \
```

```
            and (abs(f3) > abs(f2)):
```

```
            return None
```

```
        if f3 == 0.0: return x3
```

```
        if sign(f2) != sign(f3): x1 = x3; f1 = f3
```

```
        else: x2 = x3; f2 = f3
```

```
return (x1 + x2)/2.0
```

```
# from bisection import *
```

```
def f(x): return x**3 - 10.0*x**2 + 5.0
```

```
x = bisection(f, 0.0, 1.0, tol = 1.0e-4)
```

```
print('x =', np.round(x,4))
```

Lecture 4:

Example 1: Use the Newton-Raphson method to obtain successive approximations of $\sqrt{2}$ as the ratio of two integers.

```
def f(x): return x**2-2

def df(x): return 2*x

def newtonRaphson(x, tol=1.0e-7):

    for i in range(30):

        dx=-f(x)/df(x)

        x = x+dx

        if abs(dx) < tol: return x,i

    print('Too many iterations\n')

root,numIter = newtonRaphson(2.0)

print('Root=',root)

print('Number of iterations=',numIter)
```

Example 2: Find the smallest positive zero of

$$f(x) = x^4 - 6.4x^3 + 6.45x^2 + 20.538x - 31.752$$

```
def f(x): return x**4-6.4*x**3+6.45*x**2+20.538*x-31.752

def df(x): return 4*x**3-19.2*x**2+12.9*x+20.538

def newtonRaphson(x, tol=1.0e-9):

    for i in range(30):

        dx=-f(x)/df(x)

        x = x+dx
```

```

        if abs(dx) < tol: return x,i
    print('Too many iterations\n')
root,numIter = newtonRaphson(2.0)
print('Root=',root)
print('Number of iterations=',numIter)

```

Example 3: Use Newton's method to find solutions accurate to within 10^{-4} for the following problems.

$$x^3 - 2x^2 - 5 = 0, [1,4]$$

```

def f(x):
    return x**3 - 2*x**2 - 5

```

```

def df(x):
    return 3*x**2 - 4*x

```

```

def newtonRaphson(f, df, a, b, tol=1.0e-9):

```

```

    from numpy import sign

```

```

    fa = f(a)

```

```

    fb = f(b)

```

```

    if abs(fa) < tol:

```

```

        return a, 0

```

```

    if abs(fb) < tol:

```

```

        return b, 0

```

```
if sign(fa) == sign(fb):  
    raise ValueError("Root is not bracketed")
```

```
x = 0.5 * (a + b)
```

```
for i in range(1, 31):
```

```
    fx = f(x)
```

```
    dfx = df(x)
```

```
    if abs(fx) < tol:
```

```
        return x, i
```

```
# Bracket update
```

```
if sign(fa) != sign(fx):
```

```
    b = x
```

```
    fb = fx
```

```
else:
```

```
    a = x
```

```
    fa = fx
```

```
try:
```

```
    dx = -fx / dfx
```

```
except ZeroDivisionError:
```

```
    dx = b - a # fallback to bisection
```

```
x_new = x + dx
```

```
# Keep x within [a, b]
```

```
if (x_new - a) * (x_new - b) > 0:
```

```
    dx = 0.5 * (b - a)
```

```
    x_new = a + dx
```

```
x = x_new
```

```
if abs(dx) < tol * max(abs(x), 1.0):
```

```
    return x, i
```

```
raise RuntimeError("Too many iterations in Newton-Raphson")
```

```
# Call the function
```

```
root, iterations = newtonRaphson(f, df, a=1.0, b=4.0)
```

```
print("Root =", root)
```

```
print("Iterations =", iterations)
```

Systems of Equations:

Example 4: Find a solution of

$$\sin x + y^2 + \ln z - 7 = 0$$

$$3x + 2^y - z^3 + 1 = 0$$

$$x + y + z - 5 = 0$$

Using newtonRaphson2. Start with the point (1,1,1).

```
import numpy as np
```

```
import math
```

```
def newtonRaphson2(f, x, tol=1.0e-9):
```

```
    def jacobian(f, x):
```

```
        h = 1.0e-4
```

```
        n = len(x)
```

```
        jac = np.zeros((n, n))
```

```
        f0 = f(x)
```

```
        for i in range(n):
```

```
            x1 = x.copy()
```

```
            x1[i] += h
```

```
            f1 = f(x1)
```

```
            jac[:, i] = (f1 - f0) / h
```

```
        return jac, f0
```

```
    for i in range(30):
```

```
        jac, f0 = jacobian(f, x)
```

```
        if math.sqrt(np.dot(f0, f0) / len(x)) < tol:
```

```
            return x, i
```

```
        dx = np.linalg.solve(jac, -f0)
```

```
        x = x + dx
```

```
        if math.sqrt(np.dot(dx, dx)) < tol * max(np.max(np.abs(x)), 1.0):
```

```
            return x, i
```



```
raise RuntimeError("Too many iterations")
```

```
# Define the system of equations
```

```
def f(x):
```

```
    f = np.zeros(len(x))
```

```
    f[0] = math.sin(x[0]) + x[1]**2 + math.log(x[2]) - 7.0
```

```
    f[1] = 3.0*x[0] + 2.0**x[1] - x[2]**3 + 1.0
```

```
    f[2] = x[0] + x[1] + x[2] - 5.0
```

```
    return f
```

```
x0 = np.array([1.0, 1.0, 1.0])
```

```
root, iterations = newtonRaphson2(f, x0)
```

```
print("Root:", root)
```

```
print("Iterations:", iterations)
```

```
print("f(root):", f(root))
```

```
input("\nPress return to exit")
```

Lecture 5:

Newton-Gregory Forward interpolation formula

Example: The following table given the population of a town during the last six censuses.

Using the Newtown's interpolation formula estimate the population in 1923.

Year (x)	1911	1921	1931	1941	1951	1961
Population (y) (in thousands)	12	15	20	27	39	52

```
import math
```

```
years = [1911, 1921, 1931, 1941, 1951, 1961]
```

```
populations = [12, 15, 20, 27, 39, 52]
```

```
h = years[1] - years[0]
```

```
x = 1923
```

```
x0 = years[0]
```

```
t = (x - x0) / h
```

```
n = len(populations)
```

```
diff_table = [populations[:]]
```

```
for i in range(1, n):
```

```
    column = []
```

```
    for j in range(n - i):
```

```
        delta = diff_table[i-1][j+1] - diff_table[i-1][j]
```

```
column.append(delta)

diff_table.append(column)
```

```
def newtons_forward(t, diff_table):

    result = diff_table[0][0]

    u_term = 1

    for i in range(1, len(diff_table)):

        u_term *= (t - i + 1)

        term = (u_term * diff_table[i][0]) / math.factorial(i)

        result += term

    return result
```

```
estimated_population = newtons_forward(t, diff_table)

print(f"Estimated population in {x} is approximately {estimated_population:.2f} thousand")
```

Newton-Gregory Backward interpolation formula:

Example: Using Newton's backward formula, find the value of $l^{-1.9}$ from the following table of values of l^{-x} .

x	1.00	1.25	1.50	1.75	2.00
l^{-x}	0.3679	0.2865	0.2231	0.1738	0.1353

```
import math

x_values = [1.00, 1.25, 1.50, 1.75, 2.00]

y_values = [0.3679, 0.2865, 0.2231, 0.1738, 0.1353]

h = x_values[1] - x_values[0]
```

```
x = 1.9
```

```
n = len(x_values)
```

```
u = (x - x_values[-1])/h
```

```
diff_table = [y_values[:]]
```

```
for i in range(1, n):
```

```
    column = []
```

```
    for j in range(n - i):
```

```
        delta = diff_table[i-1][j+1] - diff_table[i-1][j]
```

```
        column.append(delta)
```

```
    diff_table.append(column)
```

```
def newtons_backward(u, diff_table):
```

```
    result = diff_table[0][-1]
```

```
    u_term = 1
```

```
    for i in range(1, len(diff_table)):
```

```
        u_term *= (u + i - 1)
```

```
        term = (u_term * diff_table[i][-1]) / math.factorial(i)
```

```
        result += term
```

```
    return result
```

```
estimated_value = newtons_backward(u, diff_table)
```

```
print(f"Estimated value of  $x \ln(x)$  at  $x = \{x\}$  is approximately {estimated_value:.4f}")
```

Lecture 6:

Example: Find the value of $e^{-1.7425}$ by Gauss Forward formula, given that

x	1.72	1.73	1.74	1.75	1.76
e^{-x}	0.17907	0.17728	0.17552	0.17377	0.17204

```
import numpy as np
```

```
x_values = [1.72, 1.73, 1.74, 1.75, 1.76]
```

```
y_values = [0.17907, 0.17728, 0.17552, 0.17377, 0.17204]
```

```
n = len(x_values)
```

```
diff_table = np.zeros((n, n))
```

```
diff_table[:, 0] = y_values
```

```
for j in range(1, n):
```

```
    for i in range(n - j):
```

```
        diff_table[i][j] = diff_table[i + 1][j - 1] - diff_table[i][j - 1]
```

```
x = 1.7425
```

```
x0 = x_values[2]
```

```
h = x_values[1] - x_values[0]
```

```
p = (x - x0) / h
```

```
result = diff_table[2][0]
```

```

p_term = 1

fact = 1

for k in range(1, 4):

    if k == 1:

        p_term *= p

    elif k == 2:

        p_term *= (p - 1)

    elif k == 3:

        p_term *= (p + 1)

    fact *= k

    result += (p_term / fact) * diff_table[2 - (k // 2)][k]

print(f"Estimated value of e^(-1.7425) using Gauss Forward Interpolation: {result:.6f}")

```

Example: Using Gauss backward interpolation formula, find $\sin 45^\circ$ from the following table.

θ	20	30	40	50	60	70	80
$\sin \theta$	0.34202	0.50200	0.64279	0.76604	0.86603	0.93969	0.98481

```

import numpy as np

x_values = [20, 30, 40, 50, 60, 70, 80]

y_values = [0.3420, 0.5000, 0.6428, 0.7660, 0.8660, 0.9397, 0.9848]

n = len(x_values)

diff_table = np.zeros((n, n))

```

```
diff_table[:, 0] = y_values
```

```
for j in range(1, n):
```

```
    for i in range(n-j):
```

```
        diff_table[i][j] = diff_table[i][j - 1] - diff_table[i - 1][j - 1]
```

```
x = 45
```

```
x_n_index = x_values.index(50)
```

```
x_n = x_values[x_n_index]
```

```
h = 10
```

```
p = (x - x_n) / h
```

```
result = diff_table[x_n_index][0]
```

```
p_term = 1
```

```
fact = 1
```

```
for k in range(1, 5): # up to 4th order
```

```
    p_term *= (p + (k - 1))
```

```
    fact *= k
```

```
    result += (p_term / fact) * diff_table[x_n_index][k]
```

```
print(f"Estimated sin(45°) using Gauss Backward Interpolation: {result:.6f}")
```

3. Stirling's Interpolation:

```
import numpy as np
```

```
x_values = [0.0, 0.5, 1.0, 1.5, 2.0, 2.5]
```

```
y_values = [0.0, 0.19146, 0.34134, 0.43319, 0.47725, 0.49379]
```

```
n = len(x_values)
```

```
diff_table = np.zeros((n, n))
```

```
diff_table[:, 0] = y_values
```

```
for j in range(1, n):
```

```
    for i in range(n - j):
```

```
        diff_table[i][j] = diff_table[i + 1][j - 1] - diff_table[i][j - 1]
```

```
x = 1.22
```

```
h = 0.5
```

```
p = (x - x_values[2]) / h
```

```
result = diff_table[2][0]
```

```
factorial = 1
```

```
p_term = 1
```

```
sign = 1
```

```
for k in range(1, 5): # up to 4th order
```



```

factorial *= k

if k % 2 == 1:

    term = (diff_table[2 - k//2][k] + diff_table[2 - k//2 + 1][k]) / 2

    p_term *= (p ** k)

else:

    term = diff_table[2 - k//2][k]

    p_term *= (p ** k)

result += p_term * term / factorial

print(f"Estimated f(1.22) using Stirling's Interpolation: {result:.6f}")

```

Example: Apply Stirling's and Bessel's formula to find the value of $f(1.22)$ from the following table which gives the values of $f(x) = \frac{1}{\sqrt{2\pi}} \int_0^x e^{-x^2/2} dx$ at intervals of $h = 0.5$ from $x = 0$ to 2.5 .

x	0.0	0.5	1.0	1.5	2.0	2.5
$f(x)$	0.0	0.19146	0.34134	0.43319	0.47725	0.49379

```

import numpy as np

x_values = [0.0, 0.5, 1.0, 1.5, 2.0, 2.5]

y_values = [0.0, 0.19146, 0.34134, 0.43319, 0.47725, 0.49379]

n = len(x_values)

h = 0.5

```

```

diff_table = np.zeros((n, n))

diff_table[:, 0] = y_values

for j in range(1, n):
    for i in range(n - j):
        diff_table[i][j] = diff_table[i + 1][j - 1] - diff_table[i][j - 1]

x_interp = 1.22

p = (x_interp - (x_values[2] + x_values[3]) / 2) / h

y0 = diff_table[2][0]
y1 = diff_table[3][0]
delta_y0 = diff_table[2][1]
delta_y1 = diff_table[3][1]
delta2_y0 = diff_table[2][2]
delta3_y0 = diff_table[2][3]
delta4_y0 = diff_table[2][4]

f_x = (y0 + y1)/2 \
    + p * (delta_y1 - delta_y0)/2 \
    + (p**2) * delta2_y0 / 2 \
    + (p*(p**2 - 1)) * (delta3_y0)/6 \
    + ((p**2) * (p**2 - 1)) * delta4_y0 / 24

print(f"Estimated f(1.22) using Bessel's Interpolation: {f_x:.6f}")

```

Lecture 7:

Example1: Using Lagrange's interpolation formula find $f(4)$ from the following data.

$$f(0) = 2, f(1) = 3, f(2) = 12, f(15) = 3587$$

```
x=[0,1,2,15]
```

```
y=[2,3,12,3587]
```

```
xv=4
```

```
def lagrange_interpolation(x,y,xv):
```

```
    n=len(x)
```

```
    result=0.0
```

```
    for i in range(n):
```

```
        term=y[i]
```

```
        for j in range(n):
```

```
            if i!=j:
```

```
                term *= (xv-x[j])/(x[i]-x[j])
```

```
    result += term
```

```
    return result
```

```
estimated_value=lagrange_interpolation(x,y,xv)
```

```
print(f"Estimated value of f(4): {estimated_value:.2f}")
```