

Numerical Integration

Numerical Integration is the numerical evaluation of a definite integral.

$$\int_a^b y \, dx = \int_a^b f(x) \, dx$$

where a, b are constants and $f(x)$ is a function which covers a curve b/w a and b values.

(1) Trapezoidal Rule:

$$\begin{aligned} \text{T.P} \Rightarrow \int_{x_0}^{x_n} y \, dx &= \frac{h}{2} [(y_0 + y_n) + 2(y_1 + y_2 + y_3 + \dots)] \\ &= \frac{h}{2} \left[\left(\begin{array}{c} \text{sum of first} \\ \& \text{last terms} \end{array} \right) + 2 \left(\begin{array}{c} \text{sum of remaining} \\ \text{all terms} \end{array} \right) \right] \end{aligned}$$

for Trapezoidal rule can be applied to any no: of sub-intervals (n) that is odd or even.

(2) Simpson's 1/3rd Rule:

$$\begin{aligned} \text{Sim } 1/3^{\text{rd}} \Rightarrow \int_{x_0}^{x_n} y \, dx &= \frac{h}{3} (y_0 + y_n) + 2(y_2 + y_4 + y_6 + \dots) + 4(y_1 + y_3 + y_5 + \dots) \\ &= \frac{h}{3} \left[\left(\begin{array}{c} \text{sum of 1st} \\ \& \text{last terms} \end{array} \right) + 2 \left(\begin{array}{c} \text{sum of even} \\ \text{terms} \end{array} \right) + 4 \left(\begin{array}{c} \text{sum of} \\ \text{odd terms} \end{array} \right) \right] \end{aligned}$$

→ Simpson's 1/3rd rule can be applied only the no: of sub-intervals should be taken as even no: of sub-interval.

(3) Simpson's 3/8th rule:

$$\begin{aligned} \text{Simp } 3/8^{\text{th}} \Rightarrow \int_{x_0}^{x_n} y \, dx &= \frac{3h}{8} [(y_0 + y_n) + 2(y_3 + y_6 + y_9 + \dots) + 3(y_1 + y_2 + y_4 + y_5 + \dots)] \\ &= \frac{3h}{8} \left[\left(\begin{array}{c} \text{sum of 1st} \\ \& \text{last terms} \end{array} \right) + 2 \left(\begin{array}{c} \text{sum of} \\ \text{multiples of } 3 \end{array} \right) + 3 \left(\begin{array}{c} \text{sum of remaining} \\ \text{all terms} \end{array} \right) \right] \end{aligned}$$

Simpson's $\frac{3}{8}$ th rule can be applied only multiples of 3 number of sub-intervals.

Problems:

1. Evaluate $\int_1^4 e^x dx$ using Trapezoidal rule given that

x	1	2	3	4
y	2.72	7.39	20.09	54.6

Sol: By using Trapezoidal rule.

x	1	2	3	4
y	2.72	7.39	20.09	54.6
	y_0	y_1	y_2	y_3

$$h=1$$

$$\begin{aligned} T.R \Rightarrow \int_1^4 e^x dx &= \frac{h}{2} [(y_0 + y_3) + 2(y_1 + y_2)] \\ &= \frac{1}{2} [(2.72 + 54.6) + 2(7.39 + 20.09)] \end{aligned}$$

$$\int_1^4 e^x dx = 56.14$$

2. Evaluate $\int_0^6 \frac{1}{1+x} dx$ by using Simpson's $\frac{1}{3}$ rd rule.

x:	0	1	2	3	4	5	6
y:	1	0.5	0.33	0.25	0.2	0.167	0.143

Sol:

Given;

x	0	1	2	3	4	5	6
y	1	0.5	0.33	0.25	0.2	0.167	0.143
	y_0	y_1	y_2	y_3	y_4	y_5	y_6

By using Simpson's $\frac{1}{3}$ rd rule.

$$\int_0^6 \frac{1}{1+x} dx = \frac{h}{3} [(y_0 + y_6) + 2(y_2 + y_4) + 4(y_1 + y_3 + y_5)]$$

$$\int_0^6 \frac{1}{1+x} dx = \frac{1}{3} (1 + 0.143) + 2 (0.33 + 0.2) + 4 (0.5 + 0.25 + 0.167)$$

$$= \frac{1}{3} [1.143 + 1.06 + 3.668]$$

$$= \frac{1}{3} [5.871]$$

$$\int_0^6 \frac{1}{1+x} dx = 1.957$$

3. Evaluate $\int_4^{5.2} \log x dx$ by using Simpson's $3/8^{\text{th}}$ rule

Sol:

Given; $\int_4^{5.2} \log x dx$; $a=4$, $b=5.2$, $n=6$

let; $h = \frac{b-a}{n} = \frac{5.2-4}{6} = 0.2$

$h=0.2$

x:	4	4.2	4.4	4.6	4.8	5.0	5.2
y:	1.3862	1.4350	1.4816	1.5260	1.5686	1.6094	1.6486
	y_0	y_1	y_2	y_3	y_4	y_5	y_6

Simp $3/8^{\text{th}}$ rule:-

$$\int_4^{5.2} \log x dx = \frac{3h}{8} [(y_0 + y_6) + 2(y_3) + 3(y_1 + y_2 + y_4 + y_5)]$$

$$= \frac{3(0.2)}{8} (1.3862 + 1.6486) + 2(1.5260) + 3(1.4350 + 1.4816 + 1.5686 + 1.6094)$$

$$= \frac{3}{40} [3.0348 + 3.052 + 18.2838]$$

$$\int_4^{5.2} \log x dx = 1.8277$$

4. Evaluate $\int_0^1 e^{-x^2} dx$ by dividing the range of integration into 4 equal parts using (a) Trapezoidal Rule. (b) Simpson's $1/3^{\text{rd}}$ rule.

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Sol: Given $\int_0^1 e^{-x^2} dx$ $n=4$

$$h = \frac{b-a}{n} = \frac{1-0}{4} = 0.25$$

x	0	0.25	0.5	0.75	1
y	1	0.9394	0.7788	0.5697	0.3678
	y_0	y_1	y_2	y_3	y_4

$$\begin{aligned} (a) \int_0^1 e^{-x^2} dx &= \frac{h}{2} [(y_0 + y_4) + 2(y_1 + y_2 + y_3)] \\ &= \frac{0.25}{2} [(1 + 0.3678) + 2(0.9394 + 0.7788 + 0.5697)] \\ &= 0.125 [5.9436] \\ &= 0.74295 \end{aligned}$$

$$\begin{aligned} (b) \int_0^1 e^{-x^2} dx &= \frac{h}{3} [(y_0 + y_4) + 2(y_2) + 4(y_1 + y_3)] \\ &= \frac{0.25}{3} [(1 + 0.3678) + 2(0.7788) + 4(0.9394 + 0.5697)] \\ &= \frac{0.25}{3} [18.9618] \\ &= 1.58015 \end{aligned}$$

5. Evaluate $\int_0^6 \frac{e^x}{x+1} dx$ by using Simpson's $\frac{1}{3}$ rd rule with $h=1$ Sol:Given; $h=1$

x	0	1	2	3	4	5	6
y	1	1.35914	2.46301	5.02138	10.91963	24.73552	57.63268
	y_0	y_1	y_2	y_3	y_4	y_5	y_6

$$\begin{aligned} \int_0^6 \frac{e^x}{x+1} dx &= \frac{h}{3} [(y_0 + y_6) + 2(y_2 + y_4) + 4(y_1 + y_3 + y_5)] \\ &= \frac{1}{3} [(1 + 57.63268) + 2(2.46301 + 10.91963) + 4(1.35914 + 5.02138 + 24.73552)] \\ &= \frac{1}{3} [209.86212] \\ &= 69.95404 \end{aligned}$$

6. Evaluate $\int_0^1 x e^x dx$ taking 4 intervals using.

(i) Trapezoidal rule (ii) Simpson's $1/3^{\text{rd}}$ rule (iii) Simpson's $3/8^{\text{th}}$ rule

Sol:

Given: $\int_0^1 x e^x dx$; $a=0, b=1, n=4$

$$\text{let; } h = \frac{b-a}{n} = \frac{1-0}{4} = 0.25$$

$$x : 0 \quad 0.25 \quad 0.5 \quad 0.75 \quad 1$$

$$y : 0 \quad 0.32100 \quad 0.82436 \quad 1.58775 \quad 2.71828$$

$$y_0 \quad y_1 \quad y_2 \quad y_3 \quad y_4$$

(i) Trapezoidal rule:

$$\begin{aligned} \int_0^1 x e^x dx &= \frac{h}{2} [(y_0 + y_4) + 2(y_1 + y_2 + y_3)] \\ &= \frac{0.25}{2} [(0 + 2.71828) + 2(0.32100 + 0.82436 + 1.58775)] \\ &= \frac{0.25}{2} [7.6445] \\ &= 0.95556 \end{aligned}$$

(ii) Simpson's $1/3^{\text{rd}}$ rule:

$$\begin{aligned} \int_0^1 x e^x dx &= \frac{h}{3} [(y_0 + y_4) + 2(y_2) + 4(y_1 + y_3)] \\ &= \frac{0.25}{3} [(0 + 2.71828) + 2(0.82436) + 4(0.32100 + 1.58775)] \\ &= \frac{0.25}{3} [12.002] \\ &= 1.00016 \end{aligned}$$

(iii) Simpson's $3/8^{\text{th}}$ rule:

$$\begin{aligned} \int_0^1 x e^x dx &= \frac{3h}{8} [(y_0 + y_4) + 2(y_3) + 3(y_1 + y_2)] \\ &= \frac{3(0.25)}{8} [(0 + 2.71828) + 2(1.58775) + 3(0.32100 + 0.82436)] \\ &= \frac{3(0.25)}{8} [9.32986] = 0.87467 \end{aligned}$$

7. Find the value of $\int_0^1 \frac{dx}{1+x^2}$ taking 5 sub intervals by Trapezoidal rule correct to five significant figures Compare it with exact value.

Sol:

Given; $\int_0^1 \frac{dx}{1+x^2}$

$a=0, b=1, n=5$

$h = \frac{b-a}{n} = \frac{1-0}{5} = 0.2$

$x: \quad 0 \quad 0.2 \quad 0.4 \quad 0.6 \quad 0.8 \quad 1$

$y: \quad 1 \quad 0.96153 \quad 0.86206 \quad 0.73529 \quad 0.60975 \quad 0.5$
 $y_0 \quad y_1 \quad y_2 \quad y_3 \quad y_4 \quad y_5$

(i) Trapezoidal Rule:

$\int_0^1 \frac{dx}{1+x^2} = \frac{h}{2} [(y_0 + y_5) + 2(y_1 + y_2 + y_3 + y_4)]$

$= \frac{0.2}{2} [(1 + 0.5) + 2(0.96153 + 0.86206 + 0.73529 + 0.60975)]$

$= \frac{0.2}{2} [7.83726]$

$= 0.78372$

Exact value:

$\int_0^1 \frac{1}{1+x^2} dx = [\tan^{-1}x]_0^1$

$= \tan^{-1}(1) - \tan^{-1}(0)$

$= \pi/4 - 0$

$= 0.78539$

8. Evaluate $\int_1^2 \frac{1}{x} dx$ by using Trapezoidal rule taking $h=0.25$

Sol:

Given; $\int_1^2 \frac{1}{x} dx$

$a=1, b=2, n=6, h=0.25$

$h = \frac{b-a}{n} = \frac{2-1}{6} = 0.16$

$$x: \quad 0.1 \quad 1.25 \quad 0.5 \quad 0.75 \quad 2$$

$$y: \quad 1 \quad 0.8 \quad 0.66666 \quad 0.57142 \quad 0.5$$

$$\begin{aligned} \int_0^2 \frac{1}{x} dx &= \frac{0.25}{2} [(y_0 + y_4) + 2 (y_1 + y_2 + y_3)] \\ &= \frac{0.25}{2} [1 (1 + 0.5) + 2 (0.8 + 0.66666 + 0.57142)] \\ &= \frac{0.25}{2} [5.57616] \\ &= 0.69702 \end{aligned}$$

9. Evaluate the integr

9. Evaluate the following $\int_0^4 e^x dx$ 4 intervals using (i) T-R
(ii) Simp $\frac{1}{3}$ rd (iii) Simp $\frac{3}{8}$ th. Also compare your result with actual integration.

Sol: Given; $\int_0^4 e^x dx$
 $a=0, b=4, n=4$

$$h = \frac{b-a}{4} = \frac{4-0}{4} = 1$$

x	0	1	2	3	4
y	1	2.71828	7.38905	20.08553	54.59815
	y_0	y_1	y_2	y_3	y_4

(i) T-R $\Rightarrow \frac{1}{2} [(y_0 + y_4) + 2 (y_1 + y_2 + y_3)]$

$$\begin{aligned} \int_0^4 e^x dx &= \frac{1}{2} [(1 + 54.59815) + 2 (2.71828 + 7.38905 + 20.08553)] \\ &= \frac{1}{2} [115.98387] \\ &= 57.99193 \end{aligned}$$

(ii) Simp $\frac{1}{3}^{\text{rd}}$ \Rightarrow

$$\begin{aligned}\int_0^4 e^x dx &= \frac{h}{3} [(y_0 + y_4) + 2(y_2) + 4(y_1 + y_3)] \\ &= \frac{1}{3} [(1 + 54.59815) + 2(7.38905) + 4(2.71828 + 20.08553)] \\ &= \frac{1}{3} [161.59149] \\ &= 53.86383\end{aligned}$$

(iii) Simp $\frac{3}{8}^{\text{th}}$ \Rightarrow

$$\begin{aligned}\int_0^4 e^x dx &= \frac{3h}{8} [(y_0 + y_4) + 2(y_3) + 3(y_1 + y_2)] \\ &= \frac{3}{8} [(1 + 54.59815) + 2(20.08553) + 3(2.71828 + 7.38905)] \\ &= \frac{3}{8} [126.0912] \\ &= 47.2842\end{aligned}$$

Exact value:

$$\begin{aligned}\int_0^4 e^x dx &= [e^x]_0^4 \\ &= e^4 - e^0\end{aligned}$$

10. Evaluate $\int_1^2 \frac{e^x}{x} dx$ for $n=4$ by Simpson's $\frac{1}{3}^{\text{rd}}$ rule.

Sol:

Given; $\int_1^2 \frac{e^x}{x} dx$

$$a=1, b=2, n=4$$

$$h = \frac{2-1}{4} = 0.25$$

$$x: \quad 1 \quad 1.25 \quad 1.5 \quad 1.75 \quad 2$$

$$y: \quad 2.71828 \quad 2.79227 \quad 2.98779 \quad 3.28834 \quad 3.69452$$

$y_0 \quad y_1 \quad y_2 \quad y_3 \quad y_4$

Simp $\frac{1}{3}^{\text{rd}}$:-

$$\begin{aligned}\int_1^2 \frac{e^x}{x} dx &= \frac{0.25}{3} [(y_0 + y_4) + 2(y_2) + 4(y_1 + y_3)] \\ &= \frac{0.25}{3} [(2.71828 + 3.69452) + 2(2.98779) + 4(2.79227 + 3.28834)]\end{aligned}$$

$$= \frac{0.25}{3} [36.71082]$$

$$\int_1^2 \frac{e^x}{x} dx = 3.05923$$

11. Evaluate $\int_0^1 \frac{1}{1+x} dx$ by Trapezoidal rule for $n=6$.

Sol:

Given; $\int_0^1 \frac{1}{1+x} dx$

$$a=0, b=1, n=6$$

$$h = \frac{b-a}{6} = \frac{1-0}{6} = 0.16666$$

x:	0	0.16666	0.33332	0.49998	0.66664	0.8333
y:	1	0.85714	0.75000	0.66667	0.60000	0.54546
	y_0	y_1	y_2	y_3	y_4	y_5
x:	0.99996					
y:	0.50001					
	y_6					

$$\begin{aligned} T.R \Rightarrow \int_0^1 \frac{1}{1+x} dx &= \frac{h}{2} [(y_0 + y_6) + 2(y_1 + y_2 + y_3 + y_4 + y_5)] \\ &= \frac{0.16666}{2} [(0.85714 + 0.50001) + 2(0.75000 + 0.66667 + 0.60000 + 0.54546)] \end{aligned}$$

$$\int_0^1 \frac{1}{1+x} dx = \frac{0.16666}{2} [(0.85714 + 0.50001) + 2(0.75000 + 0.66667 + 0.60000 + 0.54546)]$$

$$\int_0^1 \frac{1}{1+x} dx = 0.69485$$

12. Given that:

x	4.0	4.2	4.4	4.6	4.8	5.0	5.2
y	1.3863	1.4351	1.4816	1.5261	1.5686	1.6094	1.6487
	y ₀	y ₁	y ₂	y ₃	y ₄	y ₅	y ₆

$$\int_{4.0}^{5.2} \log x \, dx, \quad h = 0.2$$

Simp 3/8th \Rightarrow

$$\begin{aligned} \int_{4.0}^{5.2} \log x \, dx &= \frac{3(0.2)}{8} [(y_0 + y_6) + 2(y_3) + 3(y_1 + y_2 + y_4 + y_5)] \\ &= \frac{3(0.2)}{8} [(1.3863 + 1.6487) + 2(1.5261) + 3(1.4351 + 1.4816 + 1.5686 + 1.6094)] \\ &= \frac{3(0.2)}{8} [24.3713] \end{aligned}$$

$$\int_{4.0}^{5.2} \log x \, dx = 1.82784$$

13. Evaluate $\int_0^1 \sqrt{1+x^3} \, dx$ using Trapezoidal taking $h = 0.1$

Sol:

Given; $\int_0^1 \sqrt{1+x^3} \, dx, \quad h = 0.1$

x :	0	0.1	0.2	0.3	0.4	0.5	0.6
y :	1	1.00049	1.00399	1.01341	1.03150	1.06066	1.10272
	y ₀	y ₁	y ₂	y ₃	y ₄	y ₅	y ₆
		0.7	0.8	0.9	1		
		1.15887	1.22963	1.31491	1.41421		
		y ₇	y ₈	y ₉	y ₁₀		

T.R \Rightarrow

$$\begin{aligned} \int_0^1 \sqrt{1+x^3} \, dx &= \frac{0.1}{2} [(y_0 + y_{10}) + 2(y_1 + y_2 + y_3 + y_4 + y_5 + y_6 + y_7 + y_8 + y_9)] \\ &= \frac{0.1}{2} [(1 + 1.41421) + 2(1.00049 + 1.00399 + 1.01341 + 1.03150 + 1.06066 + 1.10272 + 1.15887 + 1.22963 + 1.31491)] \end{aligned}$$

$$= \frac{0.1}{2} [20.04113]$$

$$= 1.00205$$

$$\int_0^1 \sqrt{1+x^3} dx = \frac{0.1}{2} [22.24657]$$

$$\int_0^1 \sqrt{1+x^3} dx = 1.1232$$

14. Evaluate $\int_0^2 e^{-x^2} dx$ with proper no: of sub intervals by using

(i) Simp $1/3^{rd}$ (ii) Simp $3/8^{th}$

Sol:

$$\text{Given; } \int_0^2 e^{-x^2} dx$$

$$a=0, b=2, n=6$$

$$h = \frac{2-0}{6} = 0.33333$$

$$x: \quad 0 \quad 0.33333 \quad 0.66666 \quad 0.99999 \quad 1.33332 \quad 1.66665$$

$$y: \quad \begin{matrix} 1 \\ y_0 \end{matrix} \quad \begin{matrix} 0.89484 \\ e^{(0.71653)^2} \\ y_1 \end{matrix} \quad \begin{matrix} 0.64118 \\ e^{(0.51342)^2} \\ y_2 \end{matrix} \quad \begin{matrix} 0.36778 \\ e^{(0.36788)^2} \\ y_3 \end{matrix} \quad \begin{matrix} 0.16901 \\ e^{(0.26360)^2} \\ y_4 \end{matrix} \quad \begin{matrix} 0.06217 \\ e^{(0.18887)^2} \\ y_5 \end{matrix}$$

$$x: \quad 1.99998$$

$$y: \quad \begin{matrix} 0.01831 \\ e^{(0.13533)^2} \\ y_6 \end{matrix}$$

Simp $1/3^{rd}$:

$$\int_0^2 e^{-x^2} dx = \frac{0.33333}{3} [(y_0 + y_6) + 2(y_2 + y_4) + \frac{4}{3}(y_1 + y_3 + y_5)]$$

$$= \frac{0.33333}{3} [(1 + 0.01831) + 2(0.64118 + 0.16901) + \frac{4}{3}(0.89484 + 0.36778 + 0.06217)]$$

$$\int_0^2 e^{-x^2} dx = 0.88201$$

Simp $3/8^{th}$:

$$\int_0^2 e^{-x^2} dx = \frac{3(0.33333)}{8} [(y_0 + y_6) + 2(y_3) + 3(y_1 + y_2 + y_4 + y_5)]$$

$$= \frac{3(0.33333)}{8} [(1 + 0.01831) + 2(0.36778) + 3[(0.89484) + 0.64118 + 0.16901 + 0.06217]]]$$

$$= \frac{3(0.33333)}{8} [7.05547]$$

$$\int_0^2 e^{-x^2} dx = 0.88192$$

5. Evaluate $\int_0^{\pi} \cos x dx$ by dividing the range into 6 equal parts by using Trapezoidal & Simpson's 1/3rd.

Sol:

$$n=6;$$

$$h = \frac{b-a}{n} = \frac{\pi-0}{6} = \pi/6$$

x:	0	$\pi/6$	$2\pi/6$	$3\pi/6$	$4\pi/6$	$5\pi/6$	$6\pi/6 = \pi$
y:	1	0.86602	0.5	0	-0.5	-0.86602	-1
	y_0	y_1	y_2	y_3	y_4	y_5	y_6

T.R:-

$$\int_0^{\pi} \cos x dx = \frac{\pi/6}{2} [(y_0 + y_6) + 2(y_1 + y_2 + y_3 + y_4 + y_5)]$$

$$= \frac{\pi/6}{2} [(1 + (-1)) + 2(0.86602 + 0.5 + 0 + (-0.5) - 0.86602)]$$

$$\int_0^{\pi} \cos x dx = 0$$

Simpson's 1/3rd:- $\Rightarrow \frac{\pi/6}{3} [(y_0 + y_6) + 2(y_2 + y_4) + 3(y_1 + y_3 + y_5)]$

$$\int_0^{\pi} \cos x dx = \frac{\pi/6}{3} [1 + (-1) + 2(0.5 - 0.5) + 3(0.86602 + 0 - 0.86602)]$$

$$\int_0^{\pi} \cos x dx = 0$$

Curve Fitting:

To find an equation of the curve of the best fit which is most suitable predicting the unknown values. This process of finding of an eqn of best fit is called curve fitting.

Q1:-

1. Write the principle of least squares method.

Sol:-

The sum of squares of differences is minimum.

i.e. $S = d_1^2 + d_2^2 + \dots = \min$

2. Write the normal equations for straight line $y = a + bx$

Sol:-

The general form of straight line is $y = ax + b$

The normal eqns are $\Rightarrow \Sigma y = an + b \Sigma x$

$$\Sigma yx = a \Sigma x + b \Sigma x^2$$

3. Certain experimental values of x and y are given below.

x 0 2 5 7

y -1 5 12 20

If $y = a_0 + a_1x$, find the approximate values of a_0 & a_1

Sol:-

Given: Straight line $y = a_0 + a_1x$

The normal eqns are $\Sigma y = a_0n + a_1 \Sigma x \rightarrow \textcircled{1}$ $\Sigma 1 = n$

$$\Sigma xy = a_0 \Sigma x + a_1 \Sigma x^2 \rightarrow \textcircled{2}$$

$n = \text{no. of } x \text{ points.}$

x	y	xy	x^2
0	-1	0	0
2	5	10	4
5	12	60	25
7	20	140	49
$\Sigma x = 14$	$\Sigma y = 36$	$\Sigma xy = 210$	$\Sigma x^2 = 78$

from ① & ②

$$\begin{aligned} 36 &= 4a_0 + 14a_1 \Rightarrow 4a_0 + 14a_1 = 36 \\ 210 &= 14a_0 + 78a_1 \Rightarrow 14a_0 + 78a_1 = 210 \end{aligned} \quad \left. \vphantom{\begin{aligned} 36 &= 4a_0 + 14a_1 \\ 210 &= 14a_0 + 78a_1 \end{aligned}} \right\} \rightarrow \text{Solve}$$

$$a_0 = -1.137 \quad ; \quad a_1 = 2.8965$$

Substitute a_0, a_1 in given line

$$y = -1.137 + (2.8965)x$$

4. Fit the straight line from the following data:

x	1	2	3	4	5
y	14	27	40	55	68

Sol: Give wkt; $y = ax + b$

The normal eqn's are $\sum y = a \sum x + bn \rightarrow ①$

$$\sum xy = a \sum x^2 + b \sum x \rightarrow ②$$

$n =$ no. of x points.

x	y	xy	x ²
1	14	14	1
2	27	54	4
3	40	120	9
4	55	220	16
5	68	340	25
$\sum x = 15$	$\sum y = 204$	$\sum xy = 748$	$\sum x^2 = 55$

from ① & ②

$$\begin{aligned} 204 &= a \cdot 15 + 5b \Rightarrow 15a + 5b = 204 \\ 748 &= a \cdot 55 + 15b \Rightarrow 55a + 15b = 748 \end{aligned} \quad \left. \vphantom{\begin{aligned} 204 &= a \cdot 15 + 5b \\ 748 &= a \cdot 55 + 15b \end{aligned}} \right\} \rightarrow \text{solve}$$

$$a = 13.6 \quad ; \quad b = 0$$

Substitute a, b in line

$$y = (13.6)x + 0$$

5. Fit the straight line for the following data:

x	1	3	5	7	9
y	1.5	2.8	4	4.7	6

Sol:

WKT ; $y = ax + b$

The normal equations are $\Rightarrow \sum y = a \sum x + bn \rightarrow ①$

$\sum xy = a \sum x^2 + b \sum x \rightarrow ②$

$n =$ no. of x points.

x	y	xy	x^2
1	1.5	1.5	1
3	2.8	8.4	9
5	4	20	25
7	4.7	32.9	49
9	6	54	81
<hr/>		<hr/>	<hr/>
$\sum x^2 = 25$	$\sum y = 19$	$\sum xy = 116.8$	$\sum x^2 = 165$

From ① & ②

$19 = a \cdot 25 + b \cdot 5 \Rightarrow 25a + 5b = 19$

$116.8 = a \cdot 165 + b \cdot 25 \Rightarrow 165a + 25b = 116.8$

} \rightarrow solve.

$a = 0.545$; $b = 1.075$

Substitute a, b in s.t. eqn

$y = (0.545)x + 1.075$

Type-II:- Fitting of a second degree polynomial or Parabola:-

1. Write the normal eqns to best fit the parabola $y = a + bx + cx^2$

Sol:

Given; $y = a + bx + cx^2$

The normal eqns are $\Rightarrow \sum y = an + b \sum x + c \sum x^2$

$$\sum xy = a \sum x + b \sum x^2 + c \sum x^3$$

$$\sum x^2 y = a \sum x^2 + b \sum x^3 + c \sum x^4$$

②

2. Find the least square parabola $y = a + bx + cx^2$ to data.

$f(-1) = -2, f(0) = 1, f(1) = 2$ & $f(2) = 4$

Sol:

Given; eqn is $y = a + bx + cx^2$

The normal eqns are $\Rightarrow \sum y = an + b \sum x + c \sum x^2$

$$\sum xy = a \sum x + b \sum x^2 + c \sum x^3$$

$$\sum x^2 y = a \sum x^2 + b \sum x^3 + c \sum x^4$$

x	-1	0	1	2
---	----	---	---	---

y	-2	1	2	4
---	----	---	---	---

n = no. of x points.

x	y	x^2	xy	x^3	$x^2 y$	x^4
-1	-2	1	-2	-1	-2	1
0	1	0	0	0	0	0
1	2	1	2	1	2	1
2	4	4	8	8	16	16
$\sum x = 2$		$\sum y = 5$	$\sum x^2 = 6$	$\sum xy = 12$	$\sum x^3 = 8$	$\sum x^2 y = 16$
						$\sum x^4 = 18$

The eqns $\Rightarrow 5 = 4a + 2b + 6c$

$$12 = 2a + 6b + 8c$$

$$16 = 6a + 8b + 18c$$

$$a = 0.55$$

$$b = 2.15$$

$$c = -0.25$$

the eqn is $\Rightarrow y = 0.55 + 2.15x - (0.25)x^2$

3. Find the parabola of the form $y = ax^2 + bx + c$ passing the points $(-1, 2)$ $(0, 1)$ and $(1, 4)$

Sol:-

Given; $y = ax^2 + bx + c$

the normal eqns are $\Rightarrow \sum y = a \sum x^2 + b \sum x + c n$

$\sum xy = a \sum x^3 + b \sum x^2 + c \sum x$

$\sum x^2 y = a \sum x^4 + b \sum x^3 + c \sum x^2$

$x: \quad -1 \quad 0 \quad 1$

$y: \quad 2 \quad 1 \quad 4$

x	y	x^2	xy	x^3	x^2y	x^4
-1	2	1	-2	-1	2	1
0	1	0	0	0	0	0
1	4	1	4	1	4	1
$\sum x = 0$	$\sum y = 7$	$\sum x^2 = 2$	$\sum xy = 2$	$\sum x^3 = 0$	$\sum x^2y = 6$	$\sum x^4 = 2$

the eqns $\Rightarrow 7 = 2a + 3c$

$2 = 2b$

$6 = 2a + 2c$

} \rightarrow solving

$a = 2 ; b = 1 ; c = 1$

the required eqn is $\Rightarrow y = 2x^2 + x$

4. The following data related drying time of certain varnish.
fit a 2nd degree polynomial by method of least square.

x	0	1	2	3	4	5
y	12	10.5	10	8	7	8

Sol:

$$y = ax^2 + bx + c.$$

The normal eqns $\Rightarrow \sum y = a \sum x^2 + b \sum x + cn$

$$\sum xy = a \sum x^3 + b \sum x^2 + c \sum x$$

$$\sum x^2 y = a \sum x^4 + b \sum x^3 + c \sum x^2$$

x	y	x^2	xy	x^3	$x^2 y$	x^4
0	12	0	0	0	0	0
1	10.5	1	10.5	1	10.5	1
2	10	4	20	8	40	16
3	8	9	24	27	72	81
4	7	16	28	64	112	256
5	8	25	40	125	200	625
$\sum x = 15$	$\sum y = 55.5$	$\sum x^2 = 55$	$\sum xy = 122.5$	$\sum x^3 = 225$	$\sum x^2 y = 434.5$	$\sum x^4 = 979$

$$\text{The eqns } \Rightarrow 55.5 = 55a + 15b + 6c$$

$$122.5 = 225a + 55b + 15c$$

$$434.5 = 979a + 225b + 55c$$

\rightarrow solving

$$a = 0.1875 ; b = -1.866 ; c = 12.196$$

The required eqn;

$$y = (0.1875)x^2 - (1.866)x + 12.196$$

Type-III: Fitting of an exponential curve

The general form of exponential curve is $y = ae^{bx}$

Taking log on both sides

$$\begin{aligned}\log y &= \log a e^{bx} \\ &= \log a + \log e^{bx} \\ &= \log a + bx \log e\end{aligned}$$

$$\log y = \log a + bx$$

$$Y = A + bx$$

The normal eqns $\sum y = nA + b \sum x$ } by solving we
 $\sum xy = A \sum x + b \sum x^2$ } get A, b.

A and b.

$$A = \log e^a$$

$$a = e^A ; b =$$

1. Find the curve of best fit of type $y = ae^{bx}$ for data:

x	1	5	7	9	12
y	10	15	12	15	21

Sol:

The eqn is $y = ae^{bx}$

Apply log on B.S.

$$\begin{aligned}\log y &= \log a e^{bx} \\ &= \log a + \log e^{bx} \\ &= \log a + bx \log e.\end{aligned}$$

$$\log y = \log a + bx$$

$$Y = A + bx$$

The normal eqns $\sum y = nA + b \sum x \rightarrow (1)$

$$\sum xy = A \sum x + b \sum x^2 \rightarrow (2)$$

2. Fit

Sol:

$$y = ae^{bx}$$

x	y	$y = \log y$	xy	x^2
1	10	2.302	2.302	1
5	15	2.708	13.540	25
7	12	2.484	17.388	49
9	15	2.708	24.372	81
12	21	3.044	36.528	144
$\Sigma x = 34$	$\Sigma y = 73$	$\Sigma y = 13.246$	$\Sigma xy = 94.130$	$\Sigma x^2 = 300$

the eqns \Rightarrow
$$\begin{cases} 13.246 = 5A + b34 \\ 94.130 = 34A + 300b \end{cases}$$
 Solving

$$A = 2.248 ; b = 0.058$$

$$a = e^A$$

$$a = 9.468 ; b = 0.058$$

\therefore the required eqn is $y = 9.468 e^{0.058x}$

2. Fit the curve of form $y = ae^{bx}$ for data.

x	77	100	185	239	285
y	2.4	3.4	7.0	11.1	19.6

Sol:

the eqn is $y = ae^{bx}$ (Apply log)

$$\log y = \log ae^{bx}$$

$$= \log a + \log e^{bx}$$

$$= \log a + bx \log e$$

$$= \log a + bx$$

$$\log y = \log a + bx$$

$$y = A + bx$$

The normal eqns $\Rightarrow \sum y = nA + b \sum x$

$$\sum xy = A \sum x + b \sum x^2$$

x	y	y = log y	xy	x ²
77	2.4	0.875	67.375	5929
100	3.4	1.223	122.3	10000
185	7.0	1.945	359.825	34225
239	11.1	2.406	575.034	57121
<u>285</u>	<u>19.6</u>	<u>2.975</u>	<u>847.875</u>	<u>81225</u>
$\sum x = 886$		$\sum y = 9.424$	$\sum xy = 1972.409$	$\sum x^2 = 188500$

$$9.424 = 5A + 886b$$

$$1972.409 = 886A + 188500b \Rightarrow A = 0.183 ; b = 0.009$$

$$A = 0.183$$

$$b = 0.009$$

$$a = e^A$$

$$a = e^A$$

$$a = 1.200$$

$$a = 0.845 ; b = 0.009$$

$$y = 1.200 e^{0.009x}$$

$$y = 0.845 e^{0.009x}$$

3. Fit the exp - cure ae^{bx} for data;

$$x : 0 \quad 1 \quad 2 \quad 3$$

$$y : 1.05 \quad 2.10 \quad 3.85 \quad 8.30$$

Sol:

$$y = a e^{bx}$$

Apply log on b.s.

$$\log y = \log a e^{bx}$$

$$\log y = \log a + \log e^{bx}$$

$$= \log a + bx \log e$$

$$\log y = \log a + bx$$

$$y = A + bx$$

normal eqns $\Rightarrow \sum y = nA + b \sum x$

$$\sum xy = A \sum x + b \sum x^2$$

x	y	y = log y	xy	x ²
0	1.05	0.048	0	0
1	2.10	0.741	0.741	1
2	3.85	1.348	2.696	4
3	8.30	2.116	6.348	9
<hr/>		<hr/>	<hr/>	<hr/>
$\sum x = 6$		$\sum y = 4.253$	$\sum xy = 9.785$	$\sum x^2 = 14$

$$4.253 = 4A + 6b$$

$$9.785 = 6A + 14b$$

$$A = 0.041 ; b = 0.681$$

$$a = 1.041 ; b = 0.681$$

$$y = 1.041 e^{0.681x}$$

Type-IV: Fitting of a power curve. $y = a \cdot b^x$ or $y = ax^b$.

Take \log_{10} on b.s.

$$y \log_{10} = \log_{10} (a b^x)$$

$$y \log_{10} = \log_{10} a + \log_{10} b^x$$

$$y \log_{10} = \log_{10} a + x \log_{10} b$$

$$Y = A + Bx \Rightarrow$$

$$\sum Y = An + B \sum x$$

$$\sum xY = A \sum x + B \sum x^2$$

$$A = \log_{10} a ; B = \log_{10} b$$

$$a = 10^A ; b = 10^B$$

1. Using least squares fit a curve form $y = ab^x$

x	2	3	4	5	6
y	8.3	15.4	33.1	65.2	127.4

Sol:

Given: $y = ab^x$

Apply \log_{10} on b.s.

$$\log_{10} y = \log_{10} (ab^x)$$

$$\log_{10} y = \log_{10} a + \log_{10} b^x$$

$$Y = A + Bx$$

$$\text{Normal eqns} \Rightarrow \sum Y = An + B \sum x$$

$$\sum xY = A \sum x + B \sum x^2$$

x	y	$Y = \log_{10} y$	xy	x^2
2	8.3	0.919	1.838	4
3	15.4	1.187	3.561	9
4	33.1	1.519	6.076	16
5	65.2	1.814	9.070	25
6	127.4	2.105	12.630	36
$\sum x = 20$		$\sum Y = 7.544$	$\sum xY = 33.175$	$\sum x^2 = 90$

The eqns \Rightarrow $7.544 = 5A + 20B$
 $33.175 = 20A + 90B$

$A = 0.3092$; $B = 0.2999$

$a = 10^A$; $b = 10^B$

$a = 2.037$; $b = 1.995$

The reg. eqn is $\nabla y = 2.037 (1.995)^x$

2. obtain a relation of form $y = ab^x$ for following data.

x : 1 2 3 4 5 6

y : 8.3 15.4

2. Fit the power curve $y = ab^x$ for data:

x : 1 2 3 4

y : 7 11 17 27

Sol:

Given; $y = ab^x$

Apply \log_{10} on b.s.

$\log_{10} y = \log_{10} (ab^x)$

$\log_{10} y = \log_{10} a + \log_{10} b^x$

$Y = A + Bx$

Normal eqns $\Rightarrow \sum_1^4 y = An + B \sum_1^4 x$

$\sum_1^4 x \cdot y = A \sum_1^4 x + B \sum_1^4 x^2$

x	y	$Y = \log_{10} y$	xy	x^2
1	7	0.845	0.845	1
2	11	1.041	2.082	4
3	17	1.230	3.690	9
4	27	1.431	5.724	16
<hr/> $\sum x = 10$		<hr/> $\sum Y = 4.547$	<hr/> $\sum xy = 12.341$	<hr/> $\sum x^2 = 30$

$$4.547 = 4A + 10B$$

$$12.341 = 10A + 30B$$

$$A = 0.65$$

$$B = 0.1947$$

$$a = 10^A$$

$$b = 10^B$$

$$a = 4.4668$$

$$b = 1.5656$$

$$y = 4.4668 (1.5656)^x$$

3. Fit the power curve for data: $y = ax^b$.

$$x: \quad 61 \quad 26 \quad 7 \quad 2.6$$

$$y: \quad 350 \quad 400 \quad 500 \quad 600$$

Sol:

$$\text{Given; } y = ax^b$$

$$\log_{10} y = \log_{10} (ax^b)$$

$$\log_{10} y = \log_{10} a + \log_{10} x^b$$

$$Y = A + bX$$

$$\text{Nrmal eqns. } \Rightarrow \sum y = An + b \sum x$$

$$\sum xy = A \sum x + b \sum x^2$$

x	y	$y = \log y$	xy
61	350	2.544	155.184
			151.097

x	y	$x = \log_{10} x$	$y = \log_{10} y$	xy	x^2
61	350	1.785	2.544	4.541	3.121 3.186
26	400	1.414	2.602	3.679	1.853 1.999
7	500	0.845	2.698 1.886	2.278	0.714
26	600	0.414	2.788 1.222	1.150	0.171
		$\Sigma X = 4.458$	$\Sigma Y = 10.622$	$\Sigma XY = 11.648$	$\Sigma X^2 = 6.07$

$$10.622 = 4A + 4.458b$$

$$11.648 = 4.458A + 6.07b$$

$$A = 2.847 \quad ; \quad b = -0.172$$

$$a = 10^A \quad ; \quad b = -0.172$$

$$a = 703.07$$

$$y = ab^x \Rightarrow y = 703.07 (-0.172)^x$$

$$y = ax^b \Rightarrow y = 703.07 x^{(-0.172)}$$