

## Unit - I

### Numerical Solutions of Equations and

#### INTERPOLATION

##### Polynomial Function :-

A function  $f(x)$  is said to be a polynomial function, if  $f(x)$  is a polynomial in "x".

$$f(x) = a_0 x^n + a_1 x^{n-1} + a_2 x^{n-2} + \dots + a_{n-1} x + a_n.$$

##### Algebraic & Transcendental equations:-

The equations  $f(x)=0$  is said to be algebraic if  $f(x)$  is purely polynomial in "x" and if  $f(x)$  contains trigonometric, logarithmic, exponential etc., then the equations are transcendental equations.

$f(x)=0$  is called a transcendental equation.

Ex:- (i)  $f(x) = x^2 - 6x + 8 = 0$ ,  $f(x) = x^3 - 6x^2 + 8x - 2 = 0$

are algebraic equations.

(ii)  $f(x) = C_1 e^x + C_2 e^{-x} = 0$ ,  $f(x) = 2 \log x - \frac{11}{4} = 0$

are transcendental equations

## Intermediate Value Theorem:-

If  $f(x)$  is continuous in the  $[a, b]$  and  $f(a), f(b)$  are of opposite signs, then the equation  $f(x)=0$  has at least one root between  $x=a$  and  $x=b$ .

## Regula Falsi method (or) False position method:-

Let  $f(x)=0$  be the given equation. Let  $a$  and  $b$  are the two initial approximate values. So that  $f(a)$  and  $f(b)$  have opposite signs, then a root lies between  $a$  and  $b$ .

Step 1:- First order expression is

$$x_1 = \frac{af(b) - bf(a)}{f(b) - f(a)}$$

calculate  $f(x_1)$ .

Step 2:-

If  $f(x_1)$  is negative and  $f(a)$  is positive

then the root lies between  $x_1$  and  $a$ .

$$\text{Then } x_2 = \frac{af(x_1) - x_1 f(a)}{f(x_1) - f(a)}$$

This process is continued until we get the desired accuracy.

Step 2:- If  $f(x_1)$  is negative and  $f(x_2)$  is positive

then the root lies between  $x_1$  and  $0$

$$\text{Then } x_2 = \frac{\alpha f(x_1) - x_1 f(\alpha)}{f(x_1) - f(\alpha)}$$

This process is continued until we get  
the desired accuracy.

b) By using Regula-Falsi method find

an approximate root of the equation

$$x^4 - x - 10 = 0 \quad \text{that lies between } 1.8 \text{ and } 2.0$$

Carry out three approximations.

Sol:- Given equation

$$f(x) = x^4 - x - 10$$

and given that  $x_0 = 1.8$  and  $x_1 = 2$

$$\begin{aligned}f(x_0) &= f(1.8) = (1.8)^4 - (1.8) - 10 \\&= -1.3024 \approx 0\end{aligned}$$

$$f(x_1) = 2^4 - 2 - 10$$

$$= 4 > 0$$

$\therefore f(2) = 4 > 0$   
 $f(x_0)$  and  $f(x_1)$  have opposite signs.

$\therefore$  the root lies between 1.8 and 2.

The first order approximation

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

$$= \frac{1.8(4) - 2(-1.3024)}{4 - (-1.3024)}$$

$$x_2 = 1.849$$

$$f(x_2) = f(1.849)$$

$$= (1.849)^4 - (1.849) - 10$$

$$= -0.161 < 0$$

$\therefore f(x_2)$  has the negative sign.

$\therefore$  the root lies between 1.849 and 2.

∴ The second order approximation

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

Here  $x_1 = 2$  and  $x_2 = 1.849$

$$= \frac{2 f(1.849) - 1.849 f(2)}{f(1.849) - f(2)}$$

$$= \frac{2(-0.161) - 1.849(4)}{-0.161 - 4}$$

$$x_3 = 1.8549.$$

$$f(x_3) = f(1.8549) = (1.8549)^4 - (1.8549) - 10$$
$$\underline{f(x_3)} = -0.019 < 0$$

∴  $f(x_3)$  has the negative sign.

∴ The root lies between  $1.8549$  and  $2$ .

Here  $x_1 = 2$  and  $x_3 = 1.8549$ .

∴ The third order approximation

The Third order approximation

$$\begin{aligned}x_4 &= \frac{x_1 f(x_3) - x_3 f(x_1)}{f(x_3) - f(x_1)} \\&= \frac{2 f(1.8549) - 1.8549 f(2)}{f(1.8549) - f(2)} \\&= \frac{2(-0.019) - 1.8549(4)}{-0.019 - 4} \\&= 1.8557 > 0\end{aligned}$$

∴ By using Regula-falsi method the root of the given equation is

$$\underline{1.8557}$$

2) Find the root of the equation  $x \log_{10} x = 1.2$   
 by using Regula - Falsi (or) False - Position method?  
 Carry out three approximations.

Sol: Given equation

$$f(x) = x \log_{10} x - 1.2$$

$$\begin{aligned} f(0) &= 0 \times \log 0 - 1.2 \\ &= -1.2 < 0 \end{aligned}$$

$$\begin{aligned} f(1) &= 1 \log 1 - 1.2 \\ &= -1.2 < 0 \end{aligned}$$

$$\begin{aligned} f(2) &= 2 \log_{10} 2 - 1.2 \\ &= -0.5979 < 0 \end{aligned}$$

$$\begin{aligned} f(3) &= 3 \log_{10} 3 - 1.2 \\ &= 0.23136 > 0 \end{aligned}$$

$f(2)$  and  $f(3)$  have the opposite signs.

∴ The root lies between 2 and 3.

The first order approximation

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

Here  $x_0 = 2$  and  $x_1 = 3$ .

$$= \frac{2 f(3) - 3 f(2)}{f(3) - f(2)}$$

$$= \frac{2 (0.23136) - 3 (-0.5979)}{0.23136 - (-0.5979)}$$

$$x_2 = 2.7210$$

$$f(x_2) = (2.7210) \log_{10} (2.7210) - 1.2 \\ = -0.0171 < 0$$

$\therefore f(x_2)$  has the negative sign.

$\therefore$  The root lies between  $2.7210$  and  $3$ .

$\therefore$  The second order approximation

$$x_3 = \frac{x_1 f(x_2) - x_2 f(x_1)}{f(x_2) - f(x_1)} \quad (1)$$

$$\text{Here } x_1 = 3; x_2 = 2.7210$$

$$x_3 = \frac{3 f(2.7210) - 2.7210 f(3)}{f(2.7210) - f(3)}$$

$$= \frac{3(-0.0171) - (2.7210)(0.23136)}{-0.0171 - 0.23136}$$

$$= \underline{2.7410} - 2.7406$$

$$f(x_3) = f(2.7406) = 2.7406 \log_{10}(2.7406) - 1.2 \\ = -0.00056 < 0$$

$\therefore f(x_3)$  has the negative sign.

$\therefore$  The root lies between 2.7406 and 3.

$\therefore$  The third order approximation

$$x_4 = \frac{x_1 f(x_3) - x_3 f(x_1)}{f(x_3) - f(x_1)}$$

$$\text{Here } x_1 = 3 \text{ and } x_3 = 2.7406$$

$$= \frac{3(-0.00056) - 2.7406(0.23136)}{-0.00056 - 0.23136}$$

$$= 2.74122$$

$\therefore$  By using ~~the~~ Regula-Falsi method, the root of the given equation is  $\underline{\underline{2.74122}}$

P) Find the real root of  $e^x = 2$  using  
Regula-Falsi method?

$$\underline{\underline{Soln}} \text{ Let } f(x) = e^x - 2 = 0.$$

$$\text{Then } f(0) = -2 < 0, \quad f(1) = e - 2 = 2.7183 - 2 \\ = 0.7183 > 0.$$

$f(0)$  and  $f(1)$  have the opposite signs.

The root lies between 0 and 1.

Here  $x_0 = 0$  and  $x_1 = 1$ .

By Regula-Falsi method-

$$x_2 = \frac{x_0 f(x_1) - x_1 f(x_0)}{f(x_1) - f(x_0)} = \frac{(0 - (-2))}{0.7183 - (-2)}$$

$$f(x_1) - f(x_0)$$

$$= \frac{2}{0.7183} = 0.73575$$

$$f(x_2) = (0.73575) e^{-0.73575} - 2 = -0.46445 < 0$$

$f(x_2)$  have the negative sign.

The root ( $x_2$ ) lies between  $x_1$  and  $x_2$ .

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

$$= \frac{(0.73575)(0.7183) - (1)(0.46445)}{0.7183 + 0.46445}$$

$$= \frac{0.992939}{1.18275} = 0.8395$$

$$f(x_3) = (0.83951) e^{0.83951 - 2} = -0.056339 < 0.$$

$f(x_3)$  has negative sign

$\therefore$  the root lies between  $x_1$  and  $x_3$

$$\begin{aligned}x_4 &= \frac{x_3 f(x_1) - x_1 f(x_3)}{f(x_1) - f(x_3)} \\&= \frac{(0.83951)(0.7183) + 0.056339}{0.7183 + 0.056339} \\&= 0.851171\end{aligned}$$

$$f(x_4) = f(0.851171) = (0.851171) e^{0.851171 - 2} \\= -0.00622782 < 0$$

$f(x_4)$  has negative sign.

Now the root lies between  $x_3$  and  $x_4$

$$\begin{aligned}x_5 &= \frac{x_4 f(x_1) - x_1 f(x_4)}{f(x_1) - f(x_4)} \\&= \frac{(0.851171)(0.7183) + 0.006227}{0.7183 + 0.006227}\end{aligned}$$

$$= \frac{0.617623}{0.724527} = 0.85245$$

$$f(x_5) = f(0.85245) = (0.85245) e^{0.85245 - 2} \\= -0.0006756 < 0$$

$f(x_5)$  has the negative sign.

∴ the root lies between  $x_1$  and  $x_5$ .

$$x_6 = \frac{x_5 f(x_1) - x_1 f(x_5)}{f(x_1) - f(x_5)}$$
$$= \frac{(0.85245)(0.7183) + 0.0006756}{0.7183 + 0.0006756}$$
$$= \frac{0.612990}{0.71897} = 0.85260$$

$$f(x_6) = -(0.85260) e^{0.85260} - 2 = -0.85260$$

∴ the root of  $x e^x - 2 = 0$  is 0.85260

## Newton - Raphson method:-

(i) Let  $f(x)=0$  be the given equation.

Let  $f(a)$  and  $f(b)$  have the opposite signs for  $x=a, x=b$ .

(ii) Then find  $x_0 = \frac{a+b}{2}$

(iii) Then by using Newton-Raphson method,

we can find the approximate root by using the following formula.

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

By putting  $n=0, 1, 2, \dots$  we get the approximate roots of the given equation.

P) Find a real root of  $x^3-x-2=0$  by using Newton-Raphson method?

Soln: Given equation

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

$$f(0) = 0^3 - 0 - 2 = -2 < 0$$

$$f(1) = 1^3 - 1 - 2 = -2 < 0$$

$$f(2) = 2^3 - 2 - 2 = 8 - 2 - 2 = 4 > 0$$

$f(1)$  and  $f(2)$  have opposite signs.

∴ The root lies between 1 and 2.

$$\therefore x_0 = \frac{a+b}{2} = \frac{1+2}{2} = 1.5$$

By using Newton-Raphson method, the formula for approximate root is given by

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} \rightarrow ①$$

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

$$f'(x) = 3x^2 - 1$$

Put  $n=0$  in eq ① =

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

$$f(0) = 0^3 - 0 - 2$$

$$f'(0) = 3(0)^2 - 1 = 3 - 1 = 2$$

$$f(x_0) = f(1.5) = (1.5)^3 - (1.5) - 2 = -0.125$$

$$f'(x_0) = f'(1.5) = 3(1.5)^2 - 1 = 5.75$$

$$\begin{aligned} \therefore x_1 &= x_0 - \frac{f(x_0)}{f'(x_0)} \\ &= 1.5 - \frac{(-0.125)}{5.75} \\ &= 1.5 + \frac{0.125}{5.75} \end{aligned}$$

$$x_1 = 1.5217$$

put  $n=1$  in eq(1)

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

$$f(x_1) = f(1.5217) = (1.5217)^3 - (1.5217) - 2 = 0.0019$$

$$\begin{aligned} f'(x_1) &= 3(1.5217)^2 - 1 \\ &= 5.9467 \end{aligned}$$

$$\begin{aligned} x_2 &= x_1 - \frac{f(x_1)}{f'(x_1)} \\ &= 1.5217 - \frac{0.0019}{5.9467} \end{aligned}$$

$$x_2 = 1.5213$$

$\therefore$  The approximate root of the given  
Equation is 1.521

2) Find a root of  $e^x \sin x = 1$  by using Newton-Raphson method?

Soln: Given  $f(x) = e^x \sin x - 1$

$$f(0) = e^0 \sin 0 - 1 = -1 < 0$$

$$f(1) = e^1 \sin(1) - 1$$

$$f(1) = 1.8873 > 0$$

$\therefore$  The root lies between 0 and 1.

$$\therefore x_0 = \frac{a+b}{2} = \frac{0+1}{2} = \frac{1}{2} = 0.5$$

By using Newton-Raphson method, the formula

for approximate is given by.

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

$$f(x) = e^x \sin x - 1$$

$$f'(x) = e^x \sin x + e^x \cos x$$

put  $n=0$

$$x_{0+1} \stackrel{\text{def}}{=} x_0 - \frac{f(x_0)}{f'(x_0)}$$

$$f(x_0) = e^{0.5} \sin(0.5) - 1 = -0.2095$$

$$f'(x_0) = e^{0.5} \sin(0.5) + e^{0.5} \cos(0.5) = 2.2373$$

$$x_{0+1} = x_0 - \frac{f(x_0)}{f'(x_0)}$$

$$x_1 = 0.5 - \frac{(-0.2095)}{2.2373}$$

$$= 0.5 + \frac{0.2095}{2.2373}$$

$$x_1 = 0.5936$$

put n=1

$$x_{1+1} = x_1 - \frac{f(x_1)}{f'(x_1)}$$

~~$f(x_1) = e^{0.5936} \sin(0.5936) - 1 = 0.0126$~~

~~$f'(x_1) = e^{0.5936} \cos(0.5936) + e^{0.5936} \cos(0.5936) = 2.5134$~~

~~$x_{1+1} = 0.5936 - \frac{0.0126}{2.5134}$~~

$$f(x_1) = e^{0.5936} \sin(0.5936) - 1 = 0.0126$$

$$f'(x_1) = e^{0.5936} \cos(0.5936) + e^{0.5936} \cos(0.5936)$$

$$f'(x_1) = 2.5134$$

$$x_{1+1} = 0.5936 - \frac{0.0126}{2.5134}$$

$$x_{2+1} = 0.5936 - 0.005013$$

$$x_2 = 0.5886$$

Put  $n=2$ .

$$x_{2+1} = x_2 - \frac{f(x_2)}{f'(x_2)}$$

$$= 0.586$$

$$f(x_2) = e^{0.5886} \cdot \sin(0.5886) - 1 = \underline{\underline{0.588}}^{-0.000081}$$

$$f'(x_2) = e^{0.5886} \sin(0.5886) + e^{0.5886} \cos(0.5886)$$
$$= 2.4982$$

$$x_2+1 = x_3 = 0.5886 + \frac{0.000081}{2.4982}$$
$$= 0.5886.$$

∴ The approximate root of the given equation  
is  $0.5886$ .

(i) Find value of approximate root of  $f(x)$  by bisection method

If  $f(x)$  is continuous & differentiable

$$f(a)f(b) < 0 \quad \text{& } f'(x) \neq 0 \quad \forall x \in (a, b)$$

Let

$$f(0) = 0^3 - 3x + 2 > 0$$

$$f(1) = 1^3 - 3x + 2 < 0$$

$$f(0.5) = 0.5^3 - 3x + 2 > 0$$

$$f(0.75) = 0.75^3 - 3x + 2 < 0$$

$$f(0.625) = 0.625^3 - 3x + 2 > 0$$

Root must lie between 0.5 & 0.625

By using Newton-Raphson method, the approximate roots are given by

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} \quad \text{--- (1)}$$

$$f(0.625) = 0.625^3 - 3x + 2$$

$$f'(0.625) = 3x^2 - 3$$

$$\text{Put } n=0 \quad \text{using eqn (1)}$$

$$x_{0+1} = x_0 - \frac{f(x_0)}{f'(x_0)}$$

$$x_{0+1} = 0.625 - \frac{0.625^3 - 3x + 2}{3x^2 - 3}$$

$$f'(x_0) = f'$$

$$f(x_0) = f(4.5) = x_0^2 - 24 = (4.5)^2 - 24 = -3.75$$

$$f'(x_0) = f'(4.5) = 2x_0 = 2(4.5) = 9.$$

$$\begin{aligned}x_{0+1} &= x_0 - \frac{f(x_0)}{f'(x_0)} \\&= 4.5 - \frac{-3.75}{9} \\&= 4.9166\end{aligned}$$

The second order approximation is

$$\text{Put } n=1 \text{ in eq. (1) } \Rightarrow$$

$$x_{1+\frac{1}{2}} = x_1 - \frac{f(x_1)}{f'(x_1)}$$

$$\begin{aligned}\cancel{x_1} \\ f(x_1) &= f(4.9166) = x_1^2 - 24 = (4.9166)^2 - 24 = \\ &= 4.8991\end{aligned}$$

$$f'(x_1) = 2x_1 = 2(4.9166) = \cancel{4.8} 9.8322$$

$$\begin{aligned}x_2 &= x_1 - \frac{f(x_1)}{f'(x_1)} \\&= 4.9166 - \frac{4.8991}{9.8332} \\&= 4.8989.\end{aligned}$$

Put  $n=2$  in eq(1)  $\Rightarrow$

$$x_{2+1} = x_2 - \frac{f(x_2)}{f'(x_2)}$$

$$f(x_2) = x_2^2 - 24 = (4.8989)^2 - 24 = -0.00078$$
$$f'(x_2) = 2x_2 = 2(4.8989) = 9.7978$$

$$x_3 = x_2 - \frac{f(x_2)}{f'(x_2)}$$
$$= 4.8989 - \frac{(-0.00078)}{9.7978}$$
$$= 4.8989$$

$\therefore$  The approximate square root of 24 by using Newton-Raphson method is

$$\underline{\underline{4.8989}}$$

## Interpolation

Defn - The method of computing the value of the function  $y = f(x)$  for any given value of  $x$  when a set of values of  $y = f(x)$  for certain values of  $x$  are given.

i.e.,  $x: x_0 \ x_1 \ x_2 \ \dots \ x_n$   
 $y: y_0 \ y_1 \ y_2 \ \dots \ y_n$   
i.e. the given values for  $y = f(x)$ .

The process of finding the value of  $y = f(x)$  for any value between  $[x_0, x_n]$  is known as "interpolation".

In this technique, we discuss two types of differences of a function  $y = f(x)$ .

They are

(i) Forward differences.

(ii) Backward differences.

## i) Forward differences :-

Consider  $y = f(x)$  is a function.

Let  $y_0, y_1, y_2, \dots, y_n$  be the values of  $y$ .

Corresponding to  $x_0, x_1, x_2, \dots, x_n$  of  $x$

respectively. Then  $y_1 - y_0, y_2 - y_1, y_3 - y_2, \dots$

$y_n - y_{n-1}$  are the forward differences of  $y$ ,

denoted by  $\Delta y_0, \Delta y_1, \Delta y_2, \dots, \Delta y_n$ .

$$\therefore \Delta y_0 = y_1 - y_0, \Delta y_1 = y_2 - y_1, \Delta y_2 = y_3 - y_2, \dots$$

$$\dots \Delta y_n = y_n - y_{n-1}.$$

The symbol  $\Delta$  is called the forward difference operator.

order

The differences of the first order differences are

second order

Called forward differences and are denoted

by  $\Delta^2 y_0, \Delta^2 y_1, \dots$

i) Forward difference table:- The forward differences are arranged in a tabular column i.e. called a forward difference table.

x	y	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
$x_0$	$y_0$				
$x_1$	$y_1$	$\Delta y_0 = y_1 - y_0$	$\Delta^2 y_0 = \Delta y_1 - y_0$	$\Delta^3 y_0 = \Delta^2 y_1 - \Delta y_0$	$\Delta^4 y_0 = \Delta^3 y_1 - \Delta^2 y_0$
$x_2$	$y_2$	$\Delta y_1 = y_2 - y_1$	$\Delta^2 y_1 = \Delta y_2 - \Delta y_1$	$\Delta^3 y_1 = \Delta^2 y_2 - \Delta^2 y_1$	$\Delta^4 y_1 = \Delta^3 y_2 - \Delta^3 y_1$
$x_3$	$y_3$	$\Delta y_2 = y_3 - y_2$	$\Delta^2 y_2 = \Delta y_3 - \Delta y_2$	$\Delta^3 y_2 = \Delta^2 y_3 - \Delta^2 y_2$	
$x_4$	$y_4$	$\Delta y_3 = y_4 - y_3$			

ii) Backward differences:-

The first order backward differences are denoted by  $\nabla y_1, \nabla y_2, \nabla y_3, \dots$

$$\nabla y_1 = y_1 - y_0, \quad \nabla y_2 = y_2 - y_1, \quad \nabla y_3 = y_3 - y_2, \dots$$

The symbol  $\nabla$  is called the backward difference operator.

The second order backward differences are denoted by  $\nabla^2 y_2$ ,  $\nabla^2 y_3$ ,  $\nabla^2 y_4$ .

$$\nabla^2 y_2 = \nabla y_2 - \nabla y_1, \quad \nabla^2 y_3 = \nabla^2 y_3 - \nabla^2 y_2.$$

Backward difference table:-

The backward differences are arranged in tabular column in called a backward difference table.

$x$	$y$	$\nabla y$	$\nabla^2 y$	$\nabla^3 y$
$x_0$	$y_0$	$\emptyset$		
$x_1$	$y_1$	$y_1 - y_0 = \nabla y_1$	$y_2 - y_1 = \nabla^2 y_1$	$y_3 - y_2 = \nabla^3 y_1$
$x_2$	$y_2$		$y_3 - y_1 = \nabla^2 y_2$	$y_4 - y_2 = \nabla^3 y_2$
$x_3$	$y_3$			

Newton's forward Interpolation formula:

$$Y = f(x) = y_0 + P \left( \Delta y_0 \right) + \frac{P(P-1)}{2!} \Delta^2 y_0 + \frac{P(P-1)(P-2)}{3!} \Delta^3 y_0$$

where  $P = \frac{x - x_0}{h}$

Newton's Backward Interpolation formula:

$$Y = f(x) = y_n + P \left( \nabla y_n \right) + \frac{P(P+1)}{2!} \nabla^2 y_n + \frac{P(P+1)(P+2)}{3!} \nabla^3 y_n \\ + \dots + \frac{P(P+1)(P+2) \dots (P+n-1)}{n!} \nabla^n y_n$$

where  $P = \frac{x - x_n}{h}$

Q1 For  $x = 0, 1, 2, 3, 4$ ,  $f(x) = 1, 1.4, 1.5, 1.5, 1.6$  find  $f(3)$  using forward difference table.

Sol:- Given  $x = 0, 1, 2, 3, 4$

$x$	$y$	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
0	1				
1	1.4	0.4			
2	1.5	0.1	-0.3		
3	1.5	0	0	0.6	
4	1.6	0.1	0.1	0	

$$\Delta^2 y = \frac{(y_1 - y_0) - (y_2 - y_1)}{2h} = \frac{0.4 - 0.1}{2} = 0.15$$

Given  $x = 3$ ,  $x_0 = 0$ ,  $h = 1$

Using forward difference formula

Given  $x = 3$ ,  $x_0 = 0$ ,  $h = 1$

$$P = \frac{x - x_0}{h} = \frac{3 - 0}{1} = 3$$

$$x = 3, x_0 = 0, h = 1$$

$$P = \frac{3-0}{1} = 3$$

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

$$y = f(x) = 1 + 3(13) + \frac{3(2)(1)}{2} + \frac{3(2)(1)(-1)}{6}$$

$$y = f(x) = 1 + 3(13) + 3(2)(-1) + \frac{3(2)(1)(-1)}{4!} \times (2)$$

$$y = f(x) = 1 + 3(13) + 3(2)(-1) + \frac{3(2)(1)(-1)}{4!} \times (2)$$

a) Applying Newton's forward Interpolation formula compute the value of  $\sqrt{5.5}$ . Given that  $\sqrt{5} = 2.236$ ,  $\sqrt{6} = 2.449$ ,  $\sqrt{7} = 2.646$ ,  $\sqrt{8} = 2.828$ . Correct upto three places of decimal.

Given  $x = \sqrt{5}$

$$f(x) = \sqrt{x} = 2.236$$

$$f(x) = \sqrt{x} = 2.236$$

$$\Delta y = 0$$

$$x \quad y \quad \Delta y \quad \Delta^2 y \quad \Delta^3 y$$

$$5 \quad 2.236 \quad 0.213$$

$$6 \quad 2.449 \quad 0.197$$

$$7 \quad 2.646 \quad 0.182$$

$$8 \quad 2.828 \quad 0.175$$

$$P = \frac{x - x_0}{h} = \frac{5.5 - 5}{1} = 0.5$$

$$x_0 = 5$$

$$P = \frac{5.5 - 5}{1} = 0.5$$

$$P = \frac{5.5 - 5}{1} = 0.5$$

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

$$y = f(x) = 2.236 + (0.5)(0.213) + \frac{(0.5)(-0.5)}{2!} (-0.016)$$

$$+ \frac{0.5(-0.5)(-1.5)}{6} (0.001) + \dots$$

$$= 2.345$$

Q) Given  $\sin 45^\circ = 0.7071$ ,  $\sin 50^\circ = 0.7660$ ,  $\sin 55^\circ = 0.8192$  and  $\sin 60^\circ = 0.8660$ , find  $\sin 52^\circ$  using Newton's Interpolation formula.

Sol: Given  $f(x)=y=\sin x$ ;  $x=45, 50, 55, 60$   
 $y=0.7071, 0.7660, 0.8192, 0.8660$

$x$	$y$	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$
45	0.7071			
50	0.7660	0.0589	-0.0057	
55	0.8192	0.0532	-0.0007	
60	0.8660	0.0468	+0.0006	

$$P = \frac{x - x_0}{h} \quad x = 52 \\ x_0 = 45$$

$$P = \frac{52 - 45}{5} = 1.4 \quad h = 5$$

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

$$y = f(x) = 0.7071 + (1.4)(0.0589) + \frac{(1.4)(0.4)}{2} (-0.0057)$$

$$+ \frac{(1.4)(0.4)(-0.6)}{6} (-0.0007) + \dots$$

$$= 0.7071 + 0.08846 + -0.001596 + 0.00000392$$

$$= 0.788032$$

P.  $\therefore \sin 52^\circ = 0.788032$

Q) State appropriate interpolation formula which is to be used to calculate the value of  $e^{1.75}$  from the following data

$x$	1.7	1.8	1.9	2.0
$y = e^x$	5.474	6.050	6.626	7.389

Sol: Given  $\vec{a} = 3(\hat{i} + \hat{j})$ ,  $\vec{b} = (\hat{i} - \hat{j})(\hat{i} + \hat{k})$ ,  $\vec{c} = (-)(\hat{i} + \hat{k})$

$x$	$y$	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$
1.7	6.474			
		0.576		
			0.06	0.001

1.9 G-686

0.703

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$$\text{at } h = 0.5 \quad b = 0.016 \quad h = 0.016 \cdot 0.5 = 0.008$$

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

$$= 5.474 + (0.5) (5.576) + (0.5) (-0.5) (0.06) + \dots$$

$$\frac{(0.5)(-0.5)(-1.5)}{6!} (0.007) \dots$$

(a) Construct difference table for the following data

$$\text{Given } f(x) = \frac{(x-0.1)(x-0.2)(x-0.3)}{(0.1)(0.2)(0.3)} + 0.697$$

Sol <sub>n</sub>	Given	(P <sub>0000.00</sub> )					
x	y	$\Delta y_x$	$\Delta^2 y_x$	$\Delta^3 y_x$	$\Delta^4 y_x$	$\Delta^5 y_x$	$\Delta^6 y_x$
	62800000.0 + 382100.0 = 628382100.0						
0.1	0.003	0.064	0.017	0.0003	0.00001		
0.3	0.067	0.081	0.019	0.002	0.0001		
0.5	0.148						
0.7	0.248						
0.9	0.370	0.122	0.026	0.004	0.0001	0	
1.1	0.518	0.148	0.031	0.005	0.0001	0.00001	
1.3	0.697	0.179					

$$P = \frac{6!}{6!} (x - x_0) + \frac{P(P-1)}{2!} (\Delta^2 y_0) + \frac{P(P-1)(P-2)}{3!} (\Delta^3 y_0) + \frac{P(P-1)(P-2)(P-3)}{4!} (\Delta^4 y_0)$$

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

$$y = f(x) = 0.003 + (2.5)(0.064) + \frac{(2.5)(1.5)}{2!} (0.017) + \frac{(2.5)(1.5)(0.5)}{3!} (0.001)$$

$$= 0.003 + 0.16 + 0.0318 + 0.000625 + 0.000039$$

$$= 0.1954 \quad \boxed{f(0.6) = 0.1954}$$

Q) Find Newton's forward difference interpolating polynomial for the data.

$$x \quad 0 \quad 1 \quad 2 \quad 3 \quad 4 \quad 5 \quad 6 \quad 7 \quad 8$$

$$f(x) \quad 1 \quad 3 \quad 7 \quad 13 \quad 21 \quad 31 \quad 43 \quad 56 \quad 70$$

x	y	$\Delta y_0$	$\Delta^2 y_0$	$\Delta^3 y_0$	$\Delta^4 y_0$
0	1	2	4	8	16
1	3	4	8	16	32
2	7	6	12	24	48
3	13	6	12	24	48

$$\text{To } P = \frac{x - x_0}{h} = \frac{x - 0}{1} = x$$

$$P = x + \frac{\Delta y_0}{1!} + \frac{\Delta^2 y_0}{2!} + \frac{\Delta^3 y_0}{3!} + \dots$$

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

$$(x) = (x-0)(x-1) + 2x + \frac{x(x-1)(x-2)}{2!}$$

$$(x) = (x-0)(x-1) + 2x + (x^2 - x) 2$$

$$(x) = -2x^2 + 2x + 2$$

16) The following table gives corresponding values of  $x$  &  $y$ . Construct the difference table and then express  $y$  as a function of  $x$ .

$x$	0	1	2	3	4
$y$	3	6	11	18	27

Sol:

$x$	$y$	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
0	3	3	2	0	0
1	6	5	2	0	0
2	11	7	2	0	0
3	18	9	0	0	0
4	27	-	-	-	-

$$P = \frac{x - x_0}{h} = \frac{x - 0}{1} = x$$

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

$$y = f(x) = 3 + 3x + \frac{x(x-1)}{2!} (2)$$

$$= 6 + 6x + 2x^2 - 2x$$

$$= 2x^2 + 4x + 6$$

$$= x^2 + 2x + 3$$

(P) The population of a town in the decimal census was given below. Estimate the population for the given years 1895 and 1925

Year	1891	1901	1911	1921	1931
Population $y$ (in thousands)	46	66	81	93	101

Sol: (i) Given  $\Delta y = \frac{y_2 - y_1}{h} = \frac{66 - 46}{10} = 2$ ,  $\Delta^2 y = \frac{\Delta y_2 - \Delta y_1}{h} = \frac{81 - 66}{10} = 1.5$ ,  $\Delta^3 y = \frac{\Delta^2 y_2 - \Delta^2 y_1}{h} = \frac{93 - 81}{10} = 1.2$ ,  $\Delta^4 y = \frac{\Delta^3 y_2 - \Delta^3 y_1}{h} = \frac{101 - 93}{10} = 0.8$

Year	1891	1901	1911	1921	1931
Population $y$ (in thousands)	46	66	81	93	101
$\Delta y$	2	15	-3	12	-1
$\Delta^2 y$	1.5	-0.6	0.6	-0.6	0.8
$\Delta^3 y$	1.2	-0.6	-0.6	-0.6	0.2
$\Delta^4 y$	0.8	0.2	0.2	0.2	0.2

$P = \frac{y_2 - y_1}{h} = \frac{1891 - 1895}{10} = -0.4$ ,  $x = 1895$ ,  $x_0 = 1891$ ,  $h = 10$

$$\begin{aligned}
 y &= f(x) = y_0 + P(\Delta y_0) + \frac{P(P-1)}{2!} (\Delta^2 y_0) + \frac{P(P-1)(P-2)}{3!} (\Delta^3 y_0) + \\
 &\quad \frac{P(P-1)(P-2)(P-3)}{4!} (\Delta^4 y_0) \\
 &= 46 + \frac{(0.4)(20)}{2} + \frac{(0.4)(-0.6)(-5)}{3} + \frac{(0.4)(-0.6)(-1.6)}{4} \\
 &\quad + \frac{(0.4)(-0.6)(-1.6)(-2.6)}{5} \\
 &= 46 + 8 + 0.6 + 0.128 + 0.1248 \\
 &= 54.8528 \text{ thousand}
 \end{aligned}$$

∴ Estimated population for the year 1895 is

$$\begin{aligned}
 &54.8528 \text{ thousand} \\
 &0.91(0.91) + 0.91(-0.91) + (-0.91)(-0.91) + (-0.91)(-0.91)(-0.91) + (-0.91)(-0.91)(-0.91)(-0.91)
 \end{aligned}$$

(ii) Estimate the population of the year 1925:-

Here interpolation is desired at the end of the table. Thus we use Newton's backward interpolation formula.

Here  $x = 1925, x_n = 1931$

$$P = \frac{x - x_n}{h}$$
$$= \frac{1925 - 1931}{10} = -0.6$$

∴ The Newton's Backward interpolation formula.

is given by

$$y = f(x) = Y_n + P(\nabla Y_n) + \frac{P(P+1)}{2!} (\nabla^2 Y_n) +$$

$$\frac{P(P+1)(P+2)}{3!} (\nabla^3 Y_n) + \frac{P(P+1)(P+2)(P+3)}{4!} (\nabla^4 Y_n)$$

+ ...

$$\begin{aligned}
 & f(1925) \\
 Y = f(x) &= 101 + (-0.6)(-8) + \frac{(-0.6)((-0.6)+1)}{2!} (-4) \\
 & + \frac{(-0.6)(-0.6+1)(-0.6+2)}{3!} (-1) + \\
 & \frac{(-0.6)(-0.6+1)(-0.6+2)(-0.6+3)}{4!} (-3) \\
 & = 101 - 4.8 + 0.48 + 0.056 + 0.0008
 \end{aligned}$$

$$\therefore Y = f(1925) = 96.84$$

∴ Estimated population for the year  
 1925 is 96.84 thousands.

## Interpolation with Unevenly Spaced Points:-

In the previous sections, we have derived interpolation formulas which are of great importance. But in those formulas, the disadvantage is that the values of the independent variables are to be equally spaced. We desire to have interpolations formula with unequally spaced values of the independent variables. We discuss Lagrange's Interpolation formula which uses unevenly spaced points and also for function values.

### Lagrange's Interpolation Formula:-

Let  $x_0, x_1, x_2, \dots, x_n$  be  $(n+1)$  values of  $x$  which are not necessarily equally spaced.

Let  $y_0, y_1, y_2, \dots, y_n$  be the corresponding values of  $y = f(x)$ . Then:

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

$$\begin{aligned}
 & \frac{(x-x_0)(x-x_1)(x-x_2)\dots(x-x_n)}{(x_2-x_0)(x_2-x_1)(x_2-x_3)\dots(x_2-x_n)} f(x_0) + \\
 & + \frac{(x-x_0)(x-x_1)(x-x_2)\dots(x-x_{n-1})}{(x_n-x_0)(x_n-x_1)(x_n-x_2)\dots(x_n-x_{n-1})} f(x_n)
 \end{aligned}$$

This is known as Lagrange's Interpolation formula.

1) Evaluate  $f(10)$  given  $f(x) = 168, 192, 336$  at

$x = 1, 7, 15$  use Lagrange's Interpolation formula.

Sol: Given:  $x_0 = 1, x_1 = 7, x_2 = 15$

$$y_0 = 168, y_1 = 192, y_2 = 336, x = 10$$

by Lagrange's Interpolation formula

$$y = f(x) = \frac{(x-x_1)(x-x_2)}{(x_0-x_1)(x_0-x_2)} f(x_0) + \frac{(x-x_0)(x-x_2)}{(x_1-x_0)(x_1-x_2)} f(x_1) + \frac{(x-x_0)(x-x_1)}{(x_2-x_0)(x_2-x_1)} f(x_2)$$

$$f(10) = \frac{(10-7)(10-15)}{(1-7)(1-15)} (168) + \frac{(10-1)(10-15)}{(7-1)(7-15)} (192) +$$

$$\frac{(10-1)(10-7)}{(15-1)(15-7)} (336)$$

$$= \frac{3 \times (-5)}{(-6)(-14)} (168) + \frac{9 \times (-5)}{6(-8)} (192) + \frac{9 \times 8}{14 \times 8} (336)$$

$$= -30 + 180 + 81$$

$$= 231, f(10) = 231$$

2) Using Lagrange's Interpolation formula find the value of  $y(10)$  by following Table

$x$	5	6	7	8	9	10
$y$	12	13	14	16	17	18

Sol: Given  $x_0 = 5, x_1 = 6, x_2 = 7, x_3 = 8, x_4 = 9, x_5 = 10$

$$y_0 = 12, y_1 = 13, y_2 = 14, y_3 = 16, y_4 = 17, y_5 = 18$$

by Lagrange's Interpolation formula

$$y = f(x) = \frac{(x-x_1)(x-x_2)(x-x_3)}{(x_0-x_1)(x_0-x_2)(x_0-x_3)} f(x_0) + \frac{(x-x_0)(x-x_2)(x-x_3)}{(x_1-x_0)(x_1-x_2)(x_1-x_3)} f(x_1) + \frac{(x-x_0)(x-x_1)(x-x_3)}{(x_2-x_0)(x_2-x_1)(x_2-x_3)} f(x_2) + \frac{(x-x_0)(x-x_1)(x-x_2)}{(x_3-x_0)(x_3-x_1)(x_3-x_2)} f(x_3)$$

$f(x_4)$

$$\begin{aligned}
 & f(x) = \frac{(x-x_0)(x-x_1)(x-x_2)}{(x_2-x_0)(x_2-x_1)(x_2-x_3)} f(x_2) + \frac{(x-x_0)(x-x_1)(x-x_2)}{(x_3-x_0)(x_3-x_1)(x_3-x_2)} f(x_3) \\
 & J(0) = \frac{5 \times 4 (-1)}{-1(-4)(-6)} (12) + \frac{15(4)(-1)}{1(-3)(-5)} (13) + \frac{5(4)(-1)}{4(3)(-2)} (14) \\
 & + \frac{5(4)(+1)}{4(3)(-2)} (16) \\
 & + (0.1)^2 \frac{(6(5)(2))}{(x^2 - 2x^1)(x^2 - 3x^1)} + (0.1)^4 \frac{(15(2)(-1))}{(x^2 - 2x^1)(x^2 - 4x^1)} = 14.6666 \\
 & = \frac{-4}{-24} (12) - \frac{20}{15} (13) + \frac{20}{24} (14) + \frac{20}{60} (16) \\
 & = 2 - 4 \cdot 3333 + 11 \cdot 666 + 5 \cdot 3333 \\
 & = 14.6666
 \end{aligned}$$

P) Find the unique polynomial  $P(x)$  of degree 2

(or) less such that  $P(1) = 1$ ,  $P(3) = 27$ ,

$P(4) = 64$  using Lagrange's interpolation

formula.

Soln:- Given

$$x_0 = 1, \quad x_1 = 3, \quad x_2 = 4$$

$$y_0 = f(x_0) = 1, \quad y_1 = f(x_1) = 27, \quad y_2 = f(x_2) = 64$$

by Lagrange's interpolation formula-

$$y = f(x) = \frac{(x-x_1)(x-x_2)}{(x_0-x_1)(x_0-x_2)} f(x_0) + \frac{(x-x_0)(x-x_2)}{(x_1-x_0)(x_1-x_2)} f(x_1) \\ + \frac{(x-x_0)(x-x_1)}{(x_2-x_0)(x_2-x_1)} f(x_2)$$

$$y = f(x) = \frac{(x-3)(x-4)}{(1-3)(1-4)}(1) + \frac{(x-1)(x-4)}{(3-1)(3-4)}(27) \\ + \frac{(x-1)(x-3)}{(4-1)(4-3)}(64)$$

$$y = f(x) = \frac{x^2 - 7x + 12}{(-2x-3)} + \frac{x^2 - 4x - x + 4}{(2x-1)}(27) + \frac{x^2 - 3x - x + 3}{(3x-1)}(64) \\ = \frac{x^2 - 7x + 12}{-2} + \frac{x^2 - 5x + 4}{2}(27) + \frac{x^2 - 4x + 3}{3}(64) \\ = x^2 \left( \frac{11}{6} - \frac{27}{2} + \frac{64}{3} \right) + x \left( -\frac{7}{6} + \frac{135}{2} - \frac{256}{3} \right) \\ + \left( \frac{12}{6} - \frac{108}{2} + \frac{192}{3} \right)$$

$$(1) \left( -5, x^2(8) + 2(-19) + 12 \right) \\ = 8x^2 - 19x + 12$$

P) A Curve passes through the points  $(0, 18)$ ,  $(1, 10)$ ,  ~~$(3, -18)$~~  and  $(6, 90)$ . Find the slope of the curve at  $x = 2$ ?

Soln: we are given

$x$	0	1	3	6
$y$	18	10	-18	90

Here  $x_0 = 0$ ,  $x_1 = 1$ ,  $x_2 = 3$ ,  $x_3 = 6$   
 $y_0 = f(x_0) = 18$ ;  $y_1 = f(x_1) = 10$ ;  $y_2 = f(x_2) = -18$ ;  $y_3 = f(x_3) = 90$

Since the arguments ( $x$  values) are not equally spaced, we will use Lagrange's formula.

By Lagrange's interpolation formula, we have

$$y = f(x) = \frac{(x-x_1)(x-x_2)(x-x_3)}{(x_0-x_1)(x_0-x_2)(x_0-x_3)} f(x_0) +$$

$$\frac{(x-x_0)(x-x_2)(x-x_3)}{(x_1-x_0)(x_1-x_2)(x_1-x_3)} f(x_1) + \frac{(x-x_0)(x-x_1)(x-x_3)}{(x_2-x_0)(x_2-x_1)(x_2-x_3)} f(x_2)$$

$$+ \frac{(x-x_0)(x-x_1)(x-x_2)}{(x_3-x_0)(x_3-x_1)(x_3-x_2)} f(x_3)$$

$$= \frac{(x-1)(x-3)(x-6)}{(0-1)(0-3)(0-6)} \cdot (18) + \frac{(x-0)(x-3)(x-6)}{(1-0)(1-3)(1-6)} \cdot (10) \\ + \frac{(x-0)(x-1)(x-6)}{(3-0)(3-1)(3-6)} \cdot (-18) + \frac{(x-0)(x-1)(x-3)}{(6-0)(6-1)(6-3)} \cdot (90)$$

i.e.,  $f(x) = (x^2 - 4x + 3)(x-6) + (-1) + 2x(x^2 - 9x + 18) +$   
 $x(x^2 - 7x + 6) + x(x^2 - 4x + 3)$   
 $= (-x^3 + 10x^2 - 27x + 18) + (x^3 - 9x^2 + 18x) +$   
 $(x^3 - 7x^2 + 6x) + (x^3 - 4x^2 + 3x)$   
 $= 2x^3 - 10x^2 + 18$

$$\therefore f(x) = 2x^3 - 10x^2 + 18$$

$$\therefore f'(x) = \frac{d}{dx}(f(x)) = 6x^2 - 20x$$

Thus the slope of the curve at  $x=2$  is

given by

$$f'(2) = 6(2)^2 - 20(2) \\ = 6(4) - 20(2) = 24 - 40 \\ = \underline{\underline{-16}}$$

P.

Partial Fractions using  
Lagrange's interpolation Formulae

Ques - Using Lagrange's formula, Express the function (45)

$$\frac{3n^2 + n + 1}{(n-1)(n-2)(n-3)} \text{ as a sum of partial fractions.}$$

Sol: Let  $y = 3n^2 + n + 1$  for  $n=1, n=2, n=3$

$x_i$	$1(n_0)$	$x_1 = 2$	$x_2 = 3$
$y_i$	$y_0 = 5$	$y_1 = 15$	$y_2 = 31$

The Lagrange's formula is

$$y = \frac{(n-x_1)(n-x_2)}{(x_0-x_1)(x_0-x_2)} y_0 + \frac{(n-x_0)(n-x_2)}{(x_1-x_0)(x_1-x_2)} y_1 + \frac{(n-x_0)(n-x_1)}{(x_2-x_0)(x_2-x_1)} y_2$$

$$= \cancel{\frac{(n-1)(n-2)}{(0-1)(0-2)}} (5) + \cancel{\frac{(n-1)(n-3)}{(2-1)(2-3)}} (15) + \cancel{\frac{(n-1)(n-2)}{(3-1)(3-2)}} (31)$$

Substituting the above values we get,

$$= \frac{(n-2)(n-3)}{(1-2)(1-3)} (5) + \frac{(n-1)(n-3)}{(2-1)(2-3)} (15) + \frac{(n-1)(n-2)}{(3-1)(3-2)} (31)$$

$$\begin{aligned} \text{Thus } \frac{3n^2 + n + 1}{(n-1)(n-2)(n-3)} &= \frac{2 \cdot 5(n-2)(n-3) - 15(n-1)(n-3) + 15 \cdot 5(n-1)(n-2)}{(n-1)(n-2)(n-3)} \\ &= \frac{2 \cdot 5}{n-1} - \frac{15}{n-2} + \frac{15 \cdot 5}{n-3} // \end{aligned}$$