

## Unit-1

### 1) Bisection Method:

- Two initial guesses that brackets root. (say  $a \& b$ ).
- We use those guesses in given functional value [i.e. calculate  $f(a) \& f(b)$ ]
- Then we calculate mid-point as,  $x_m = \frac{a+b}{2}$  and calculated  $f(x_m)$ .

$$\rightarrow f(a) \times f(\frac{a+b}{2}) < 0$$

then,

$$b = x_m; \quad / \text{else} \quad | \quad a = x_m;$$

$$\rightarrow \text{Error} = \left| \frac{b-a}{b} \right| \text{ or } \left| \frac{a-b}{b} \right|$$

Iteration 2<sup>nd</sup>

$$a = \dots \quad b = \dots$$

Similarly we proceed until we get desired approximation.

### 2) Newton Raphson Method

→ Initial guess. (let  $x_0$ )

→ calculate  $f(x_0)$  and  $f'(x_0)$

→ calculate  $x_1$  as; 
$$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)}$$

$$\rightarrow \text{Error} = \left| \frac{(x_1 - x_0)}{x_1} \right|$$

→ Proceed until desired approximation.

e.g.  $f(x) = \log x - \cos x$ .

$$f'(x) = \frac{1}{x} + \sin x.$$

### 3) Secant Method:

→ Two initial guesses that brackets root (say  $x_1 \& x_2$ ).  
 with given error precision E.

→ We calculate  $f(x_1)$  and  $f(x_2)$

→ Then we calculate  $x_3$  as;

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

#### 4) Fixed-Point Iteration Method:

- We write given  $f(x)$  in the form  $x = g(x)$ , by adding  $x$  on both sides.
- Then we assume initial guess. (say  $x_0$ )
- We just put value (initial guess) in  $x = g(x)$  to get  $x_1$ .

$$\rightarrow \text{Error} = \left| \frac{x_1 - x_0}{x_1} \right|$$

#### 5) Finding Multiple roots by using Newton-Raphson Method:

- Newton's Method and Synthetic division is applied.
- Analyse the degree of polynomial and assume initial guess ( $x_0$ ).
- Find the root using Newton Raphson method  $x_1 = x_0 - \frac{f(x_0)}{f'(x_0)}$ .
- Now use synthetic division by  $(x - x_1)$  to get the polynomial with degree one less than original polynomial. Again use Newton Raphson method to get next root.
- Continue process until polynomial of degree one is achieved as :  $a_1 x + a_0 = 0$ .

& calculate final root as  $x_1 = -\frac{a_0}{a_1}$ .

#### 6) Horner's Method:-

- We write coeff. of given polynomial as  $a_0 = \dots, a_1 = \dots, a_2 = \dots, a_3 = \dots, a_4 = \dots$
- Given to find all  $x = \dots$  in question.
- Now,

$$\begin{array}{l} b_{n-1} = a_n \\ b_n = a_n = \end{array}$$

- finally put value of  $x$  in  $b_n$   $b_0 = \dots$

$$b_{n-1} = a_{n-1} + b_n * x$$

while  $n \geq 0$

1) Lagrange Interpolation:

$n$  order of polynomial interpolation is given by;

$$P_n(x) = \sum_{j=0}^n f_j \cdot l_j(x).$$

$$\text{i.e., } P_n(x) = f_0 \cdot l_0(x) + f_1 \cdot l_1(x) + \dots + f_n \cdot l_n(x).$$

Now we choose  $n$ -data points closest to given value to find and also bracket that value.

where, 
$$l_j(x) = \prod_{\substack{j=0 \\ j \neq i}}^{n-1} \frac{x - x_j}{x_i - x_j}$$

Finally we substitute values of  $f_j$  &  $l_j(x)$  in eqn ① to get solution  $P_n(x)$ .

Derivation: A second order polynomial can be written in the form;

$$P_2(x) = b_0(x - x_0)(x - x_1) + b_1(x - x_1)(x - x_2) + b_2(x - x_2)(x - x_0)$$

Then we calculate  $P_2(x_0) = f_0$ ,  $P_2(x_1)$ ,  $P_2(x_2)$  and substitute.

2) Newton's Divided Difference Interpolation:-

Polynomial of degree  $n$  is of form;

$$P_n(x) = a_0 + a_1(x - x_0) + a_2(x - x_0)(x - x_1) + \dots + a_n(x - x_0)(x - x_1) \dots (x - x_{n-1})$$

Choose  $n+1$  nearest data points that bracket given value as,

$$x_0 = \dots \quad f(x_0) = \dots$$

$$x_1 = \dots \quad f(x_1) = \dots$$

$$x_{n-1} = \dots \quad f(x_{n-1}) = \dots$$

Now we calculate  $a_0, a_1, a_2, \dots, a_{n-1}$  as;

$$a_0 = f[x_0]$$

$$a_1 = f[x_1, x_0]$$

⋮

$$a_{n-1} = f[x_{n-1}, x_{n-2}, \dots, x_0]$$

Putting all values in eqn ① we get general solution.

Finally putting value of  $x$  we get final solution.

Divided difference Table

$x_0$	$f(x_0)$	$\underline{a_0}$	$\overline{a_1}$	
$x_1$	$f(x_1)$	$\underline{f[x_1, x_0]}$	$\overline{a_2}$	$a_3$
$x_2$	$f(x_2)$	$\underline{f[x_2, x_1]}$	$\overline{f[x_2, x_1, x_0]}$	$a_4$
$x_3$	$f(x_3)$	$\underline{f[x_3, x_2, x_1]}$	$\overline{f[x_3, x_2, x_1, x_0]}$	

## Newton's Forward Difference Interpolation:

$$h = x_{i+1} - x_i$$

$$\therefore x = x_0 + sh$$

$$\text{i.e., } s = \frac{x - x_0}{h}$$

where,  $x$  is given value in question.

$$P_n(x) = P_n(x_0 + sh) = f(x_0) + \Delta f(x_0) \frac{s}{1!} + \Delta^2 f(x_0) \cdot \frac{s(s-1)}{2!} + \dots + \Delta^n f(x_0) \cdot \frac{s(s-1)(s-2)\dots(s-n+1)}{n!}$$

## Newton's Backward Difference Interpolation:

$$h = x_{i+1} - x_i$$

$$x = x_n + sh$$

$$\text{i.e., } s = \frac{x - x_n}{h}$$

where,  $x$  is given value in question.

$$P_n(x) = P_n(x_n + sh) = f(x_n) + \nabla f(x_n) \frac{s}{1!} + \nabla^2 f(x_n) \cdot \frac{s(s+1)}{2!} + \dots +$$

$$\nabla^k f(x_n) \cdot \frac{s(s+1)\dots(s+n-2)(s+n-1)}{k!}$$

also  $(s+1)$  by  $s+1!$

### [REGRESSION]

1) Linear Regression [Least square regression line  $y = ax + b$ ]:-

Given  $x_i = x_i$

$$Y = f(x) = y_i$$

Now we calculate  $\sum x_i^2$  and  $\sum x_i y_i$  from given data. i.e.  $\sum x_i^2$  &  $\sum x_i y_i$

We know that,

$$y = ax + b \quad \textcircled{1}$$

So, we find values of  $a$  and  $b$  as follows;

$$a = \frac{\sum_{i=1}^n y_i}{n} - b \cdot \frac{\sum_{i=1}^n x_i}{n}$$

$$b = \frac{n \sum_{i=1}^n x_i y_i - \sum_{i=1}^n x_i \sum_{i=1}^n y_i}{n \sum_{i=1}^n x_i^2 - (\sum_{i=1}^n x_i)^2}$$

~~it~~

Finally putting values of  $a$  and  $b$  in eq<sup>n</sup>  $\textcircled{1}$  we get solution.

2) Non-linear Regression:- [i.e. Exponential  $y = ae^{bx}$ ]

a) By fitting Exponential Model:

$$\text{Form: } y = ae^{bx} \quad \text{min}$$

Values of  $a$  &  $b$  are evaluated as;

$$a = \frac{\sum_{i=1}^n y_i e^{bx_i}}{\sum_{i=1}^n e^{2bx_i}}$$

left

$$f(b) = \sum_{i=1}^n y_i x_i e^{bx_i} - \sum_{i=1}^n x_i e^{2bx_i} = 0$$

$f(b)$  can be solved for  $b$  using bisection method. We assume  $b = \dots$  and  $b = \dots$  [two values] that bracket root of  $f(b) = 0$ .

from copy.

b) Fitting Exponential model by linearization.

$$\text{Form: } y = ae^{bx}$$

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

This is similar to linear equation,

$$y = a + bx$$

Thus we evaluate  $a$  and  $b$  as;

$$\log a = \frac{\sum_{i=1}^n \log y_i}{n} - b \cdot \frac{\sum_{i=1}^n x_i}{n}$$

$$b = \frac{n \sum_{i=1}^n x_i \log y_i - \sum_{i=1}^n x_i \sum_{i=1}^n \log y_i}{n \sum_{i=1}^n x_i^2 - (\sum_{i=1}^n x_i)^2}$$

$$\log a = 1.388 \quad (\text{let})$$

$$\Rightarrow a = e^{1.388} = 4.006$$

Finally putting value of  $a$  &  $b$  we get  $8.006$

### 3) Fitting Polynomial Models [e.g., Quadratic: $y = a_0 + a_1x + a_2x^2$ .]

For finding coefficients  $a_0, a_1, a_2$ ;

$$\begin{bmatrix} n & \left( \sum_{i=1}^n x_i \right) & \left( \sum_{i=1}^n x_i^2 \right) \\ \left( \sum_{i=1}^n x_i \right) & \left( \sum_{i=1}^n x_i^2 \right) & \left( \sum_{i=1}^n x_i^3 \right) \\ \left( \sum_{i=1}^n x_i^2 \right) & \left( \sum_{i=1}^n x_i^3 \right) & \left( \sum_{i=1}^n x_i^4 \right) \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \sum_{i=1}^n y_i \\ \sum_{i=1}^n x_i y_i \\ \sum_{i=1}^n x_i^2 y_i \end{bmatrix}$$

We make table to calculate all these values and solving matrix we get  $a_0, a_1, a_2$  and putting in eqn we get sol<sup>n</sup>.

### Unit-3

## A) Numerical Differentiation:-

### ① Differentiating Continuous Functions

Two point forward difference formula

$$f'(x) = \frac{f(x+h) - f(x)}{h}$$

~~Two point~~ Backward Difference formula

$$f'(x) = \frac{f(x) - f(x-h)}{h}$$

Three Point formula

$$f'(x) = \frac{f(x+h) - f(x-h)}{2h}$$

Error =  $\left| \frac{\text{true value} - \text{approx value}}{\text{true value}} \right| \times 100\%$

### ② Differentiating discrete (tabulated) functions:-

#### i) Derivatives Using Newton's Divided Difference Formula.

→ Used to find derivative of tabulated data when given arguments are unequally spaced.

→ Constructing divided difference table we use Newton's divided difference formula as follows:-

$$P_n(x) = f(x) = f[x_0] + f[x_1, x_0](x-x_0) + f[x_2, x_1, x_0](x-x_1)(x-x_0)$$

$$+ f[x_3, x_2, x_1, x_0](x-x_2)(x-x_1)(x-x_0) + \dots$$

Similar to  
Newton's divided  
difference formula  
but of tabulated  
values of function

Now, first derivative of eqn ① w.r.t x, we get,

$$f'(x) = f[x_1, x_0] + f[x_2, x_1, x_0] \{ (x-x_1) + (x-x_0) \} + f[x_3, x_2, x_1, x_0]$$

$$\{ (x-x_1)(x-x_2) + (x-x_0)(x-x_2) + (x-x_0)(x-x_1) \} + \dots$$

#### ii) Derivatives Using Newton's Forward Difference formula:-

→ Used to find derivative of tabulated data when given values are equally spaced and where we want to find the function at a point near to beginning. (formulas refer from copy).

#### iii) Derivatives Using Newton's Backward Difference formula:-

Same to number ② difference is ~~it~~ it is used point near to end instead of Beginning

# Better to study formulas and questions of these last two from copy

### ③ Maxima and Minima of Tabulated Functions:-

→ First we create forward difference table.

→ we know that;

$$as^2 + bs + c = 0 \quad \text{--- (1)}$$

where,

$$a = \frac{1}{2} \Delta^3 f(x_0)$$

$$b = \Delta^2 f(x_0) - \Delta^3 f(x_0)$$

$$c = \Delta f(x_0) - \frac{1}{2} \Delta^2 f(x_0) + \frac{1}{3} \Delta^3 f(x_0).$$

→ Now we put values of  $a, b \& c$  in eqn (1) to get two values of  $s$ . [e.g.  $s = \pm 1$ ]

→ Then we compute  $x = x_0 + sh$  to find value of  $x$ .

→ Then we compare  $x$  with  $s$  (e.g.  $s = x$ ).

→ Then putting  $s = x$  in Newton's forward difference formula and putting values we get some function  $f(x)$ .

→ Finally from  $f(x)$  we can easily calculate  $f'(x)$  and  $f''(x)$ . Putting two values of  $x$  in  $f''(x)$  we can easily determine maximum and minimum.

Finding  $f'(x)$  for equally spaced data near beginning. (Forward)

1st Derivative:  $f'(x) = \frac{1}{h} \left\{ \Delta f(x_0) + \Delta^2 f(x_0) \cdot \frac{(2s-1)}{2!} + \Delta^3 f(x_0) \cdot \frac{(3s^2 - 6s + 2)}{3!} \right\}$

2nd Derivative:  $f''(x) = \frac{1}{h^2} \left\{ \Delta^2 f(x_0) + \frac{1}{3!} (6s-6) \Delta^3 f(x_0) + \frac{1}{4!} (12s^2 - 36s + 22) \Delta^4 f(x_0) \right\}$

Finding  $f'(x)$  for equally spaced data near end. (Backward)

~~1st Derivative~~:  $f'(x) = \frac{1}{h} \left\{ \Delta f(x_n) - \Delta^2 f(x_n) \cdot \frac{(2s+1)}{2!} - \Delta^3 f(x_n) \cdot \frac{(3s^2 + 6s + 2)}{3!} \right\}$

Same as forward just replace.

$\Delta \rightarrow \nabla$

$x_0 \rightarrow x_n$

-ve. → +ve

## B> Numerical Integration

### Trapezoidal Rule:

a) Two-point trapezoidal rule (Simply trapezoidal rule).

$$\int_{x_0}^{x_1} f(x) \cdot dx = (x_1 - x_0) \left[ \frac{f(x_1) + f(x_0)}{2} \right]$$

b) Composite trapezoidal rule (OR Multiple-segment trapezoidal rule).

$$\int_{x_0}^{x_n} f(x) \cdot dx = \frac{h}{2} \left[ f(x_0) + 2 \left\{ \sum_{i=1}^{k-1} f(x_0 + ih) \right\} + f(x_n) \right]$$

first term  
total k segments  
h times first term  
2 times sum of all middle terms  
8/2 times sum of all terms  
+ last term  
2) Simpson's  $\frac{1}{3}$  Rule:-

$$\text{where, } h = \frac{x_n - x_0}{k}$$

$$\begin{aligned} x_0, h \\ x_1 = x_0 + h \\ x_2 = x_0 + 2h \\ x_3 = x_0 + 3h \\ \vdots \end{aligned}$$

a)  $I = \int_{x_0}^{x_2} f(x) \cdot dx = \frac{h}{3} [f(x_0) + 4f(x_1) + f(x_2)]$

where,  $h = \frac{x_2 - x_0}{n}$  where,  $h = \frac{x_2 - x_0}{2}$

(We take  $n=2$   
in this rule)

b) Composite Simpson's  $\frac{1}{3}$  Rule:-

$$\int_{x_0}^{x_n} f(x) \cdot dx = \frac{h}{3} \left[ f(x_0) + 4 \sum_{\substack{i=1 \\ i=\text{odd}}}^{k-1} f(x_i) + 2 \sum_{\substack{i=2 \\ i=\text{even}}}^{k-2} f(x_i) + f(x_n) \right]$$

where,  $h = \frac{x_n - x_0}{k}$

i.e., no. of segments

c) Simpson's  $\frac{3}{8}$  Rule:-

$$I = \int_{x_0}^{x_3} f(x) \cdot dx = \frac{3}{8} h [f(x_0) + 3f(x_1) + 3f(x_2) + f(x_3)]$$

where,  $h = \frac{x_3 - x_0}{n}$

We take  $n=3$   
in this rule

d) Composite Simpson's  $\frac{3}{8}$  Rule:-

$$\int_{x_0}^{x_n} f(x) \cdot dx = \frac{3}{8} h \left[ f(x_0) + 3 \sum_{i=1}^{k-1} f(x_i) + 2 \sum_{i=2}^{k-1} f(x_i) + f(x_n) \right]$$

where,  $h = \frac{x_n - x_0}{n}$

$i \bmod 3 \neq 0$

other than multiples of 3

$i \bmod 3 = 0$

multiples of 3

## # Gaussian Integration:

Step-1

$$\int_a^b f(x) dx = \frac{b-a}{2} \int_{-1}^1 g(z) dz$$

$$\text{then, } x = \frac{b-a}{2} z + \frac{a+b}{2} = 2z$$

Step-2 Formulas:

One-point:  $\int_{-1}^1 f(x) dx = 2 \cdot f(0)$ .

Two-point:  $\int_{-1}^1 f(x) dx = f\left(\frac{-1}{\sqrt{3}}\right) + f\left(\frac{1}{\sqrt{3}}\right)$ .

Three-point:  $\int_{-1}^1 f(x) dx = \frac{5}{9} f\left(-\sqrt{\frac{3}{5}}\right) + \frac{8}{9} f(0) + \frac{5}{9} f\left(\sqrt{\frac{3}{5}}\right)$

# Romberg Integration: [Escaped]

Given,  $\int_{x_0}^{x_1} f(x) dx$  with estimate  $T(2,2)$ . [Def]  $x_1 - x_0$

Step-1: Use trapezoidal rule to compute  $T(0,0) = \frac{h}{2} (f(x_0) + f(x_1))$

Step-2: Use recursive trapezoidal rule as;  $T(4,0) = \frac{h}{2} T(2,0) + \frac{h}{2^2}$

$$T(2,0) = \sum_{k=1}^{2^{j-1}} f\left(x_0 + \left(2k-1\right)\frac{h}{2^j}\right)$$

Step-3: Finally use Romberg integration formula as;

$$\int_a^b f(x) dx = T_{m+k,k} + O(h^{2(k+1)})$$

$$= \frac{4^k \cdot T_{m+k,k-1} - T_{m+k-1,k-1}}{4^k - 1} + O(h^{3(k+1)})$$

where,  $m$  is integer.

Numerical Integration is the process of computing

## Unit-4

+++

# Do-Wet the LU Decomposition:

given matrix:

$$A = LU$$

$$\begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ b_{21} & 1 & 0 \\ b_{31} & b_{32} & 1 \end{bmatrix} \begin{bmatrix} u_{11} & u_{12} & u_{13} \\ 0 & u_{22} & u_{23} \\ 0 & 0 & u_{33} \end{bmatrix}$$

- ① Naïve Gauss elimination method
  - Forward elimination of unknowns
  - Back substitution.
- ② Gauss elimination with partial pivoting
  - First we select largest absolute value along selected row then we proceed same as above.
- ③ Gauss Jordan method
  - Augmented matrix  $[A : C]$
  - Normalize pivot elements.
  - Make others zero.

+ + Matrix Inversion

[A : I]



[I : A]

Inverse of A

$$u_{11} = a_{11} = \text{value}, u_{12} = a_{12} = \text{value}, u_{13} = a_{13} = \text{value};$$

~~$$l_{11} = a_{11}$$~~

$$l_{11} = \frac{a_{11}}{u_{11}}$$

(if  $i > j$ )  
condition  
 $l_{ij} = 1$

only these two

1) If  $i \leq j$  then,

$$u_{ij} = a_{ij} - \sum_{k=1}^{j-1} l_{ik} u_{kj}$$

~~$$e.g. u_{22} = a_{22} - l_{21} u_{12}$$~~

Similarly.

$$u_{33} = a_{33} - l_{31} u_{13} - l_{32} u_{23}$$

Since we have:  
 $i = 2$   
so,  $i-1 = 2-1 = 1$   
Hence, loop runs  
only once

Since we have  
 $i = 3$ ,  
Now,  $i-1 = 3-1 = 2$   
so, loop runs twice

2) If  $i > j$ , then,

$$l_{ij} = \frac{1}{u_{jj}} \left( a_{ij} - \sum_{k=1}^{j-1} l_{ik} \cdot u_{kj} \right)$$

~~$$e.g. l_{31} = \frac{a_{31}}{u_{11}}$$~~

Since if  $i > j$  &  $i \neq 1$   
we use then  $l_{ij} = \frac{a_{ij}}{u_{ii}}$   
formula

Similarly

~~$$l_{32} = \frac{1}{u_{22}} (a_{32} - l_{31} u_{12})$$~~

Finally put all these values in right to get final result

But for sol<sup>n</sup> we proceed as follows:-

→ Solve  $[L][Z] = [C]$  using forward substitution to calculate values of Z.

→ Again solve  $[U][X] = [Z]$  by using backward substitution to get final solutions  $x_1, x_2, x_3 \dots$

### # Cholesky Method

$$[A] = [L][U] \quad [U] = \begin{bmatrix} u_{11} & 0 & 0 \\ u_{12} & u_{22} & 0 \\ u_{13} & u_{23} & u_{33} \end{bmatrix} \quad [L] = \begin{bmatrix} u_{11} & u_{12} & u_{13} \\ 0 & u_{22} & u_{23} \\ 0 & 0 & u_{33} \end{bmatrix} \quad (1)$$

where,

$$u_{ii} = \sqrt{a_{ii} - \sum_{k=1}^{i-1} u_{ki}^2}$$

$$\text{if } i > j, \quad u_{ij} = \frac{1}{u_{jj}} \left( a_{ij} - \sum_{k=1}^{j-1} u_{ki} u_{kj} \right).$$

Two factors of coeff. matrix A

Now we place these obtained values of  $u_{ii}$  and  $u_{ij}$  in eqn (1) and this completes our factorization.

⇒ But for solution we proceed same process as we did for do little LU decomposition as above.

### Iterative Methods:-

Last  
 $A\vec{x} = \lambda \vec{x}$   
 matrix      Eigen vector  
 Power Method

Y =  $A\vec{x}$   
 $\vec{x} = \frac{1}{k} Y$   
 element of  $\vec{x}$  with largest magnitude  
 $A^{-1}\vec{x} = \frac{1}{k} \vec{x}$

→ Jacobi Iteration Method  
 → Rewrite largest coeff. variable on left side.

→ Now we calculate first values of variables with initial guesses zero.

For  $x_1 \rightarrow x_2 + x_3 = 0$  This value of  $x_2$  is not used in  $x_2$   
 for  $x_2 \rightarrow x_1 + x_3 = 0$   
 for  $x_3 \rightarrow x_1 + x_2 = 0$

→ Now we use these values of  $x_1, x_2$  and  $x_3$  for 2nd iteration and calculated in table.

### Gauss Seidel Method

→ Same method only difference is that after calculating  $x_1$  we immediately use value of  $x_1$  in eqn of  $x_2$  even in same iteration.

Shooting  
Method is  
hard to practice more and more

## Unit-5

+ Integration &  
Derivative basic rules

Order = highest derivative

degree = power of highest derivative.

A)

### 1) Taylors Series Method:-

$$y(x) = y(x_0) + (x - x_0)y'(x_0) + (x - x_0)^2 \frac{y''(x_0)}{2!} + \dots + (x - x_0)^n \frac{y^n(x_0)}{n!}$$

i.e.  $\frac{(x - x_0)^n \cdot y^n(x_0)}{n!}$

$y^n$  is in the form of derivatives  
e.g. for  $n=1, y'$ , for  $n=2, y''$  etc.

Note:-  $f = f(x, y) = \frac{dy}{dx}$  (i.e., first derivative  $y'$ )

$f_x$  = partial derivative of  $f(x, y)$  w.r.t.  $x$ .

$f_y$  = " " " w.r.t.  $y$ .

$y' = f(x, y)$

$y'' = f_x + f_y \cdot f$

$y''' = f_{xx} + 2f_{xy} + f^2 f_{yy} + f_x f_y + f f_y^2$

### 2) Picards Method

Step 1 → First we write integral equation of given differential equation in the form 
$$y = y_0 + \int_{x_0}^x f(x, y) dx. \quad \textcircled{P}$$

Step 2 → We apply successive approximations on eqn  $\textcircled{P}$   
till two values of  $y$  becomes same or reaches desired accuracy;  
as; [i.e., repeat process].

$$y^{(n)} = y_0 + \int_{x_0}^x f(x, y^{(n-1)}). dx$$

use at = " value  
in each approx  
in place of  $x$

### 3) Eulers Method

New approx given by  $y(x_{i+1}) = y(x_i) + h f(x_i, y_i)$

where,  $h = \text{step size}$

We should continue steps by adding step size each time until it reaches to given approximate value.

#### 4) Heun's Method:-

Given differential equation  $\frac{dy}{dx} = f(x, y)$  with initial condition  $y(x_0) = y_0$ .

Step 1: First we find slopes  $m_1$  and  $m_2$  as;

$$m_1 = f(x_i, y_i)$$

$$\& m_2 = f(x_i + h, y_i + hm_1)$$

Step 2: Then we use Heun's formula  $\boxed{y(x_{i+1}) = y_i + \frac{h}{2}(m_1 + m_2)}$

Step 3: Continue step 1 & 2 until we reach to given approximate value by adding step size ( $h$ ) each time.

#### 5) Fourth Order Runge-Kutta Method

Given,  $\frac{dy}{dx} = f(x, y)$ ,  $y(x_0) = y_0$

Step 1: Calculate  $m_1, m_2, m_3$  &  $m_4$  as;

$$m_1 = f(x_i, y_i)$$

$$m_2 = f\left(x_i + \frac{1}{2}h, y_i + \frac{1}{2}hm_1\right)$$

$$m_3 = f\left(x_i + \frac{1}{2}h, y_i + \frac{1}{2}hm_2\right)$$

$$m_4 = f(x_i + h, y_i + hm_3).$$

Step 2: Calculate  $y(x_{i+1})$  step size added in each iteration

$$\boxed{y(x_{i+1}) = y_i + \frac{1}{6}h(m_1 + 2m_2 + 2m_3 + m_4)}$$

Step 3: Continue step 1 & 2 until we reach to given approx. h.

B. Solving System of Ordinary Differential Equation:

→ (i.e इकावट) differential eqn का ला यसकी गला

→ एक method का तो Euler, Heun etc method जैसी हैं इनकी दुनिया अनुसार formula

→ Read from copy this for more understanding method in clear way.