

③ Lagrange's Interpolation

$$f(x) = \frac{(x-x_1)(x-x_2)(x-x_3)(x-x_4)}{(x_0-x_1)(x_0-x_2)(x_0-x_3)(x_0-x_4)} y_0 +$$

$$\frac{(x-x_0)(x-x_2)(x-x_3)(x-x_4)}{(x_1-x_0)(x_1-x_2)(x_1-x_3)(x_1-x_4)} y_1 +$$

$$\frac{(x-x_2)(x-x_1)(x-x_3)(x-x_4)}{(x_2-x_0)(x_2-x_1)(x_2-x_3)(x_2-x_4)} y_2 +$$

$$\frac{(x-x_0)(x-x_1)(x-x_2)(x-x_4)}{(x_3-x_0)} \underline{\underline{y_3}} +$$

$$\frac{(x-x_0)(x-x_1)(x-x_2)(x-x_3)}{(x_4-x_0)} \underline{\underline{y_4}}$$

④ Newton's Divided Diff.

x	$y = f(x)$	Δy	$\Delta^2 y$	$\Delta^3 y$
		$\frac{y_1 - y_0}{x_1 - x_0}$	$\frac{\Delta y_1 - \Delta y_0}{x_2 - x_0}$	

$$f(x) = y_0 + (x-x_0)\Delta y_0 + (x-x_0)(x-x_1)\Delta^2 y_0$$

$$+ (x-x_0)(x-x_1)(x-x_2)\Delta^3 y_0$$

MOD-②

① Newton's forward.

$$\begin{aligned}x_0 &= - \\x_1 &= x_0 + h \\x_2 &= x_1 + h\end{aligned}$$

$$x_n = x_{n-1} + h$$

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

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$	\dots

③ Lagrange

$$f(x)$$

② Newton's B

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

② Newton's Backward

formula :-

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

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

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

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

MOD-③

① Trapezoidal rule

$$\begin{array}{l} a = \\ b = \\ n = \\ h = \end{array}$$

formula:-

$$\int_a^b f(x) dx \approx \frac{h}{2} [f(x_0) + 2f(x_1) + 2f(x_2) + \dots + f(x_n)]$$

$$\begin{array}{l} x_0 = \\ x_1 = x_0 + h \\ x_2 = x_1 + h \\ x_3 = x_2 + h \end{array}$$

x_i	$f(x_i)$
x_0	$f(x_0)$
x_1	$f(x_1)$
x_2	$f(x_2)$
x_3	$f(x_3)$

Error Term.

$$E_T = \frac{-(b-a)^3}{12n^2} f''(\xi)$$

order: $O(h^2)$

② Simpson's 1/3rd Rule

$$\int_a^b f(x) dx \approx \frac{h}{3} [f(x_0) + 4f(x_1) + 2f(x_2) + 4f(x_3) + \dots + f(x_n)]$$

$$E_T = \frac{-(b-a)^5}{180n^4} f''(\xi)$$

order: $O(h^4)$

(7) Gauss-Seidel Iterative method.

Rewrite diagonally dominant.

$$28x + y - 52 = 19 \quad (1)$$

$$x + 2y + z = -18 \quad (2)$$

$$3x + 4y + 8z = 7 \quad (3)$$

Iteration x dom

$$28x = 19 - y + 52 \quad \text{initial}$$

$$y =$$

$$z =$$

Initially: $x = 0, y = 0, z = 0 \quad y = x/2$

1st Iter.

2nd Iter

$$3^{\text{rd}} \rightarrow \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$$

4th Iter

where values of x, y, z are equal

Stop.

$$\begin{pmatrix} 0 & 1 & 1 \end{pmatrix}$$

must be equal

$$\begin{pmatrix} 0 & 1 & 1 \end{pmatrix} \quad \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

MOD-IV

① Gauss Elimination Method:

$$AX = B$$

$$[A : B]$$

Make lower triangle o.

compute x, y, z .

$$\begin{bmatrix} \cdot & \cdot & \cdot \\ 0 & \cdot & \cdot \\ 0 & 0 & \cdot \end{bmatrix}$$

② Matrix Inversion

Identity Matrix, $I = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$

$$[A : I]$$

$$A^{-1} = []$$

$$AX = B$$

$$X = A^{-1} B$$

$$= [] []$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = []$$

$$\begin{array}{l} x = - \\ y = - \\ z = - \end{array}$$

③ LU factorization

$$L = \begin{bmatrix} 1 & 0 & 0 \\ l_{21} & 1 & 0 \\ l_{31} & l_{32} & 1 \end{bmatrix}$$

$$U = \begin{bmatrix} u_{11} & u_{12} & u_{13} \\ 0 & u_{22} & u_{23} \\ 0 & 0 & u_{33} \end{bmatrix}$$

$$LU = [] []$$

$$AX = B$$

$$LUX = B$$

$$\text{Let } UX = Y$$

$$LY = B$$

$$[] [\begin{array}{l} y_1 \\ y_2 \\ y_3 \end{array}] = []$$

$$\rightarrow \begin{array}{l} y_1 = \\ y_2 = \\ y_3 = \end{array}$$

$$A = L U$$

\rightarrow values of l_{21} , u_{11}

$$UX = Y$$

$$\begin{array}{l} x = \\ y = \\ z = \end{array}$$

MOD-V1) Bisection method

$$\begin{aligned} f(x) &= \text{-ve} \\ x = a, \quad f(x) &= f(a) \end{aligned}$$

$$\begin{aligned} f(x) &= \text{+ve} \\ x = b, \quad f(x) &= f(b) \end{aligned}$$

2) Regula-Falsi method

$$x_i = \frac{a f(b) - b f(a)}{f(b) - f(a)}$$

3) Newton's - Raphson method

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

$$\text{Q3. } x_1 = \frac{39}{15} = 2.6$$

$$f(x_1) = (2.6)^3 - 4(2.6) = -1.824 \quad (\text{ve})$$

$$\text{So, } \frac{a = 2.6}{b = 3}$$

$$f(a) = -1.824$$

$x_2 = \text{put all values.}$

$$\Rightarrow f(x_2) = \dots$$

$$\text{Similarly: } x_3 =$$

$$f(x_3) =$$

$$x_4 =$$

$$f(x_4) =$$

③ Newton-Raphson method

$$f(x) = x^3 - 4x - 9$$

$$\begin{array}{l} f'(x) = 3x^2 - 4 \\ f'(0) \\ f'(1) \\ f'(2) \\ f'(3) \end{array} \dots$$

$$\begin{array}{l} a = 2 \\ b = 3 \\ x_0 = ? \end{array} \text{ Initial approx. } x_0 = ?$$

$$\begin{array}{l} f(a) = 6 \\ f(b) = -6 \end{array}$$

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

MOD - V

17 Bisection method

$$x^3 - x = 1$$

$$x^3 - x - 1 = 0.$$

$$f(0) = -1 \quad (-ve)$$

$$f(1) = 1 \quad (+ve)$$

$$f(2) = 15 \quad (+ve) \quad \text{Stop.}$$



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$$\begin{cases} f(n) = -ve \\ x=a \quad \& \quad f(n) = f(a) \end{cases}$$

$$\begin{cases} f(n) = +ve \\ x=b \quad \& \quad f(n) = f(b) \end{cases}$$

$$a=1, b=2$$

a	b	$f(x)$	$f(b)$	$x = \frac{a+b}{2}$	$f(n)$
1	2	-1	5	1.5	0.875

27 Regula-Falsi Method

$$f(n) = x^3 - 4x - 9 = 0$$

$$f(0) = -9$$

$$f(1) = -12$$

$$f(2) = -9 \quad \begin{matrix} -ve \\ +ve \end{matrix} \quad \text{Stop.}$$

$$f(3) = 6$$

$$x_i = \frac{a f(b) - b f(a)}{f(b) - f(a)}$$

$$\begin{aligned} a &= 2 \\ b &= 3 \\ f(a) &= -9 \\ f(b) &= 6 \end{aligned}$$

Mod - VI

① Euler's method :-

$$\frac{dy}{dx} = (x_n, y_n)$$

$$y(x_0) = y_0$$

$$x_n = x_{n-1} + h$$

$$y_n = y_{n-1} + h f(x_n, y_n)$$

2)

② Runge-Kutta method :-

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

$$y(x_0) = y_0$$

4th order formula :-

$$K_1 = h \cdot f(x_n, y_n)$$

$$K_2 = h \cdot f\left(x_n + \frac{h}{2}, y_n + \frac{K_1}{2}\right)$$

$$K_3 = h \cdot f\left(x_n + \frac{h}{2}, y_n + \frac{K_2}{2}\right)$$

$$K_4 = h \cdot f(x_n + h, y_n + K_3)$$

$$\boxed{y_{n+1} = y_n + \frac{1}{6} (K_1 + 2K_2 + 2K_3 + K_4)}$$

③ Predictor-corrector.

Euler's rule -

$$i) y_{n+1} = y_n + h \cdot f(x_n, y_n)$$

$$ii) y_{n+1} = y_n + \frac{h}{2} [f(x_n, y_n) + f(x_{n+1}, y_{n+1})]$$

⇒ Trapezoidal rule.

④ Finite Difference method.

$$\boxed{\frac{d^2y}{dx^2} \approx \frac{y_{i+1} - 2y_i + y_{i-1}}{h^2}}$$