

IT-2K19-72

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SUBJECT : NUMERICAL ANALYSIS AND
DESIGN

Q.1 Find the roots of $f(x) = x^2 - x - 1 = 0$

Ans-

(i) Bisection Method :-

$$f(x) = x^2 - x - 1 = 0, \epsilon = 0.0001$$

Let $a = 1, b = 2, f(1) = -1, (-ve)$
 $f(2) = 1, (+ve)$

$f(1) \times f(2) < 0 \Rightarrow$ Root will lie b/w 1 and 2

Iteration	a	b	$m = (a+b)/2$	$f(m)$	$f(a) \cdot f(m)$
1	1.000	2.000	1.50	-0.25	-ve
2	1.50	2.000	1.75	0.3125	+ve
3	1.50	1.75	1.625	0.0156	+ve
4	1.50	1.625	1.5625	-0.0538	-ve
5	1.5625	1.625	1.5937	-0.0201	-ve
6	1.5937	1.625	1.5609	-0.0201	-ve
7	1.5609	1.625	1.609	-0.0023	-ve
8	1.609	1.625	1.617	0.0066	ve
9	1.609	1.625	1.619	0.0021	ve
10	1.609	1.619	1.618	-0.00007	-ve

Root, $m = 1.618$

(ii) Regular False method :-

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

Let $a = 1.000$ and $b = 2.000$

$$\left. \begin{array}{l} f(1) < 0 \\ f(2) > 0 \end{array} \right\}$$

$f(1) \cdot f(2) < 0 \Rightarrow$ Root will lie b/w 1 & 2

Iteration	a	b	$m = \frac{a \cdot f(b) - b \cdot f(a)}{f(b) - f(a)}$	f(m)
1	1.000	2.000	1.500	-ve
2	1.5000	2.000	1.600	-ve
3	1.600	2.000	1.6153	-ve
4	1.6153	2.000	1.6176	-ve
5	1.6176	2.000	1.6179	-ve
6	1.6179	2.000	1.6180	-ve
7	1.6180	2.000	1.61803	-ve

$$\boxed{\text{Root} = 1.6180}$$

(iii) Secant Method :-

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

Let $a=1, b=2, f(1) < 0, f(2) > 0, f(1) \cdot f(2) < 0$

Iteration	a	b	m	f(m)
1	1.000	2.000	1.500	-ve
2	2.000	1.500	1.600	-ve
3	1.500	1.600	1.6150	+ve
4	1.600	1.6150	1.6180	-ve
5	1.6190	1.61803	1.61803	-ve

$$\boxed{\text{Root} = 1.6180}$$

(iv) Newton Raphson Method :-

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

Let $b=2$.

$$m = b - \frac{f(b)}{f'(b)}$$

Iteration	b	f(b)	f'(b)	$m = b - \frac{f(b)}{f'(b)}$
1	2.00	1.000	3.000	1.6667
2	1.6667	0.1111	2.333	1.6190
3	1.619	0.0023	2.2381	1.6180
4	1.6180	0	2.2361	1.6180

$$\boxed{\text{Root} = 1.6180}$$

(*) Fixed Point Iteration method:-

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

$$x = g(x)$$

$$x = (x+1)^{1/2}$$

Iteration	b	$m = \sqrt{b+1}$	$ b - m $
1	1.000	1.4142	0.4142
2	1.4142	1.5538	0.1396
3	1.5538	1.5979	0.0446
4	1.5979	1.6118	0.0139
5	1.6118	1.6161	0.0043
6	1.6161	1.6174	0.0013
7	1.6174	1.6178	0.0004
8	1.6178	1.6179	0.0001
9	1.6179	1.6179	0.0000

$$\boxed{\text{Root} = 1.6179}$$

Q2 Apply Interpolation using data (5, 150), (7, 392),
 (11, 1452), (13, 2366), (17, 5202) and evaluate
 $f(9)$.

1) Long Range Interpolation :-

x	5	7	11	13	17
y	150	392	1452	2366	5202

$$\begin{aligned}
 f(9) = & \frac{(9-7)(9-11)(9-13)(9-17)}{(5-7)(5-11)(5-13)(5-17)} \times 150 + \\
 & \frac{(9-5)(9-11)(9-13)(9-17)}{(7-5)(7-11)(7-13)(7-17)} \times 392 + \frac{(9-5)(9-7)(9-13)(9-17)}{(11-5)(11-7)(11-13)(11-17)} \times 1452 \\
 & + \frac{(9-5)(9-7)(9-11)(9-17)}{(13-5)(13-7)(13-11)(13-17)} \times 2366 + \frac{(9-5)(9-7)(9-11)(9-13)}{(17-5)(17-7)(17-11)(17-13)} \times 5202
 \end{aligned}$$

$$f(9) = -\frac{50}{3} + \frac{8 \times 392}{5 \times 3} + \frac{3 \times 1452}{3 \times 3} + \frac{5202}{15 \times 3}$$

$$f(9) = 810$$

2) Divided Difference Interpolation :-

x	5	7	11	13	17
y	150	392	1452	2366	5202

Divided Difference Table :

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$
5	150			
7	392	121		
11	1452	265	24	
13	2366	457	32	1
		709	42	

By divided difference formula

$$f(9) = f(5) + (9-5) \Delta f(5) + (9-5)(9-7) \Delta^2 f(5) + (9-5)(9-7)(9-11) \Delta^3 f(5)$$

$$f(9) = 150 + 4 \times 121 + 8 \times 24 + (-16) \times 1$$

$$f(9) = 810$$

(3) Forward Interpolation / Backward Interpolation :
 :: the data is not equidistant, so this method cannot be used to determine values.

Q3 Apply Numerical Differentiation technique on function from (5, 150), (7, 392), (11, 1452), (13, 2366), (17, 5202).

(i) Method based on Interpolation:

Divided Difference Table -

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
5	150				
7	392	121	24	1	0
11	1452	265	32	1	0
13	2366	457	42		
17	5202	709			

By Newton's Divided Difference Interpolation formula

$$y = 150 + (x-5)121 + (x-5)(x-7)24 + (x-5)(x-7)(x-11)\alpha$$

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

Now differentiating with respect to x

$$y' = 3x^2 + 2x$$

$$y' = 6x + 2$$

so, first order derivative of function is $3x^2 + 2x$
and second order derivative is $6x + 2$

• By Lagrange's Interpolation :-

$$\begin{aligned}
 f(x) = & \frac{(x-7)(x-11)(x-13)(x-17)}{(5-7)(5-11)(5-13)(5-17)} \times 150 + \\
 & \frac{(x-5)(x-11)(x-13)(x-17)}{(7-5)(7-11)(7-13)(7-17)} \times 39 + \frac{(x-5)(x-7)(x-13)(x-17)}{(11-5)(11-7)(11-13)(11-17)} \times 115 \\
 & \frac{(x-5)(x-7)(x-11)(x-17)}{(13-5)(13-7)(13-11)(13-17)} \times 2366 + \frac{(x-5)(x-7)(x-11)(x-13)}{(17-5)(17-7)(17-11)(17-13)} \times 520
 \end{aligned}$$

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

Now differentiating with respect to x

$$y' = 3x^2 + 2x$$

$$y'' = 6x + 2$$

\therefore First order derivative is $3x^2 + 2x$ and second order derivative is $6x + 2$.

2) Method based on Finite Difference :-

The method based on finite difference i.e. forward and backward interpolation methods are not applicable because the interval are not equidistant and finite difference uses that are equidistant. Hence not applicable.

(a) Derive formulas for algorithm for numerical quadrature and obtain trapezoidal, Simpson's 1/3, 3/8 and Weddle's rule from it.

(i) General Quadrature Formula :-

$$I = \int_a^b f(x) dx$$

expressing in term of n putting $a = a + hu$
 at $x = a$, $u = 0$ & $x = a + nh$, $u = n$
 $dx = h du$

$$\int_a^{a+nh} f(x) dx = \int_0^n f(a+hu) \cdot h du$$

$$\int_a^{a+nh} f(x) dx = h \int_0^n f(a+hu) du$$

Expanding using Newton's Forward difference Interpolation
 Formula :-

$$= h \int_0^n [f(a) + \frac{u}{12} \Delta f(a) + \frac{u(u-1)}{12} \Delta^2 f(a) + \frac{4(u-1)(u-2)}{12} \Delta^3 f(a) + \dots] du$$

$$= h \left[f(a) \cdot u + \frac{\Delta f(a)}{2} \frac{u^2}{2} + \frac{\Delta^2 f(a)}{12} \left(\frac{u^3}{3} - \frac{u^2}{2} \right) + \left(\frac{u^4}{4} - u^3 + \frac{u^2}{2} \right) \frac{\Delta^3 f(a)}{12} \right]$$

$$\Rightarrow \int_a^{a+nh} f(x) dx = h \left[nf(a) + \frac{n^2}{2} \Delta f(a) + \left(\frac{n^3}{3} - \frac{n^2}{2} \right) \frac{\Delta^2 f(a)}{12} + \left(\frac{n^4}{4} - n^3 + \frac{n^2}{2} \right) \frac{\Delta^3 f(a)}{12} \dots \right] \quad \dots \text{①}$$

This is the required General quadrature formula.

- Derivation of Trapezoidal from general quadrature formula :-

Put $n=1$ in eqn. ① and ignore higher power terms.

$$\int_a^{a+h} f(x) dx = h \left[f(a) + \frac{1}{2} \Delta f(a) \right]$$

$$\int_a^{a+h} f(x) dx = h \left[f(a) + \frac{1}{2} (f(a+2h) - 2f(a+h) + f(a)) \right]$$

$$\int_a^{a+h} f(x) dx = h \left[\frac{f(a) + f(a+h) - f(a)}{2} \right]$$

$$\int_a^{a+h} f(x) dx = \frac{h}{2} [f(a) + f(a+h)]$$

- Derivation of Simpson's 1/3 rule from general quadrature formula :-

Putting $n=2$ in eqn ① and ignoring higher terms

$$\int_a^{a+2h} f(x) dx = h \left[2f(a) + \frac{2^2}{2} \Delta f(a) + \left(\frac{2^3}{3} - \frac{2^2}{2} \right) \frac{\Delta^2 f(a)}{2} \right]$$

$$= h \left[2f(a) + 2\Delta f(a) + (8/3 - 2) \frac{\Delta^2 f(a)}{2} \right]$$

$$= \frac{h}{3} [6f(a+h) + \Delta^2 f(a)]$$

$$= \frac{h}{3} [f(a+h) + f(a+2h) - 2f(a+h) + f(a)]$$

$$\int_a^{a+2h} f(x) dx = \frac{h}{3} [f(a) + 4f(a+h) + f(a+2h)]$$

- Derivation of Simpson's 3/8 Rule from General Quadrature formula :-

Putting $n=3$ in eqn(1) and ignoring higher terms

$$\int_a^{a+3h} f(x) dx = h \left[3f(a) + 3 \left\{ f(a+h) - f(a) \right\} + \left(\frac{27}{3} - \frac{9}{2} \right) \left\{ f(a+2h) - 2f(a+h) + f(a) \right\} + \left(\frac{81}{4} - 27 + 9 \right) \left\{ f(a+3h) - 3f(a+2h) + 3f(a+h) - f(a) \right\} \right]$$

$$\int_a^{a+3h} f(x) dx = \frac{3h}{8} \left[f(a) + 3f(a+h) + 3f(a+2h) + f(a+3h) \right]$$

- Derivation of Weddle's Rule from General Quadrature formula :-

Putting $n=6$ in eqn(1) and ignoring higher terms of Δ^6

$$\begin{aligned} \int_a^{a+6h} f(x) dx &= h \left[6f(a) + \frac{6^2}{2} \left(f(a+h) - f(a) \right) + \left(\frac{6^3}{3} - \frac{6^2}{2} \right) \left(f(a+2h) - 2f(a+h) + f(a) \right) + \left(\frac{6^4}{4} - \frac{6^3}{3} + \frac{6^2}{2} \right) \left(f(a+3h) - 3f(a+2h) + 3f(a+h) - f(a) \right) + \left(\frac{6^5}{5} - \frac{3}{4} (6^4) + \frac{8}{3} (6^3) - 3(6^2) (f(a+4h)) = \right. \right. \\ &\quad \left. \left. \left(\frac{6^6}{6} - \frac{1}{4} (6^5) + \frac{1}{2} (6^4) - 6f(a+3h) + 6f(a+2h) + f(a+h) \right) \right] \right] \end{aligned}$$

$$\Rightarrow \int_a^{a+6h} f(x) dx = \frac{3h}{10} \left[f(a) + 5f(a+h) + f(a+2h) + 6f(a+3h) + f(a+4h) + 5f(a+5h) + f(a+6h) \right]$$

Newton Cotes Formula

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

$$\text{Put } x = a + hu$$

$$\text{at } x = a \quad u = 0$$

$$x = a + nh \quad u = n$$

$$dx = du$$

$$y = L_0(x) * y_0 + L_1(x) * y_1 + \dots + L_i(x) * y_i$$

$$y = \sum_{i=0}^n L_i(x) * y_i$$

$$I = \sum_{i=0}^n y_i \int_a^b L_i(x) \cdot dx$$

This is Newton Cotes Formula

$$I = \sum_{i=0}^n y_i \int_a^b L_i(a + hu) h \cdot du$$

$$I = h \sum_{i=0}^n y_i \int_a^b L_i(a + hu) du$$

Multiplying and dividing by n

$$I = nh \cdot \sum_{i=0}^n y_i \frac{1}{n} \int_0^1 L_i(c_i) \cdot du$$

$$I = nh \sum_{i=0}^n y_i c_i$$

Derivation of Trapezoidal Rule from Newton Cotes formula.

Put $n=1$

$$I = \int_a^b L_i(x) dx \quad \text{where } L_i(x) = \int_0^1 c_i(u) du$$

$$I = h [{}^1c_0 y_0 + {}^1c_1 y_1]$$

$$I = h \left[\int_0^1 L_0(u) du \cdot y_0 + \int_0^1 L_1(u) du \cdot y_1 \right]$$

$$I = h \left[\int_0^{x_0} \frac{u-1}{0-1} du \cdot y_0 + \int_0^{x_1} \frac{u-0}{1-0} du \cdot y_1 \right]$$

$$I = h \left[\frac{1}{2} y_0 + \frac{1}{2} y_1 \right]$$

$$I_1 = \frac{h}{2} [y_0 + y_1]$$

$$I_2 = \frac{h}{2} [y_1 + y_2]$$

$$I_3 = \frac{h}{2} [y_2 + y_3]$$

⋮

$$I_n = \frac{h}{2} [y_{n-1} + y_n]$$

$$I = I_1 + I_2 + I_3 + \dots + I_n$$

$$I = \frac{h}{2} [y_0 + y_n + 2(y_1 + y_2 + y_3 + \dots + y_{n-1})]$$

This is the required Trapezoidal Rule

Q.5 Apply pivoting and solve system of linear equations

$$x + 2y + 3z = 14, \quad 3x + 2y + z = 10, \quad 2x + 3y + 2z = 14.$$

Ans:-

(a) Direct Method - Gauss Elimination Method
→ convert equations in augmented matrix

$$\left[\begin{array}{ccc|c} 1 & 2 & 3 & 14 \\ 3 & 2 & 1 & 10 \\ 2 & 3 & 2 & 14 \end{array} \right]$$

by Row transformation, convert augmented matrix into upper triangular matrix.

$$\left[\begin{array}{ccc|c} 3 & 2 & 1 & 10 \\ 0 & 4/3 & 8/3 & 32/3 \\ 0 & 0 & -2 & -6 \end{array} \right]$$

Now modified equations are

$$3x + 2y + z = 10 \quad \text{--- (1)}$$

$$\frac{4}{3}y + \frac{8}{3}z = \frac{32}{3} \quad \text{--- (2)}$$

$$-2z = -6 \quad \text{--- (3)}$$

$$\text{from eqn (3)} \quad z = \frac{-6}{-2} \Rightarrow \boxed{z = 3}$$

from eqn (2)

$$\frac{4}{3}y + \frac{8}{3} \times 3 = \frac{32}{3}$$

$$\boxed{y = 2}$$

Putting $y & z$ in eqn (i)

$$3x + 2x^2 + 3 = 10$$

$$\boxed{10x = 1}$$

(b) Iteration Method :-

(i) Jacobi method -

Arrange given equation such that it should be in ~~be~~ diagonally Row dominant

$$3x + 2y + z = 10$$

$$2x + 3y + 2z = 14$$

$$x + y + 3z = 14$$

$$x = \frac{1}{3}(10 - 2y - z)$$

$$y = \frac{1}{3}(14 - 2x - 2z)$$

$$z = \frac{1}{3}(14 - x - 2y)$$

Initially $x = y = z = 0$

→ 1st iteration

$$x_1 = \frac{1}{3}(10 - 2 \times 0 - 0) = 3.33$$

$$y_1 = \frac{1}{3}(14 - 2 \times 0 - 2 \times 0) = 4.667$$

$$z_1 = \frac{1}{3}(14 - 0 - 0) = 4.667$$

→ 2nd iteration

$$x_2 = \frac{1}{3}(10 - 2(4.667) - 4.667) = -1.333$$

$$y_2 = \frac{1}{3}(14 - 2(-1.333) - 2(4.667)) = -0.667$$

$$z_2 = \frac{1}{3}(14 - (-1.333) - 2(-0.667)) = 0.444$$

→ 3rd Iteration :-

$$x_3 = \frac{1}{3} [10 - 2(-0.667) - (0.447)] = 3.63$$

$$y_3 = \frac{1}{3} [14 - 2(-1.333) - 2(0.444)] = 5.259$$

$$z_3 = \frac{1}{3} [14 - (-1.333) - 2(-0.667)] = 5.556$$

→ 4th Iteration :-

$$x_4 = \frac{1}{3} [10 - 2(5.259) - (5.556)] = -2.025$$

$$y_4 = \frac{1}{3} [14 - 2(3.63) - 2(5.556)] = -1.457$$

$$z_4 = \frac{1}{3} [14 - (3.63) - 2(5.259)] = -0.049$$

→ 5th Iteration :-

$$x_5 = \frac{1}{3} [10 - 2(-1.457) - (-0.049)] = 4.321$$

$$y_5 = \frac{1}{3} [14 - 2(-2.025) - 2(-0.049)] = 6.049$$

$$z_5 = \frac{1}{3} [14 - 2(-2.025) - 2(-0.049)] = 6.313$$

→ 6th Iteration :-

$$x_6 = \frac{1}{3} [10 - 2(6.049) - (6.313)] = -2.804$$

$$y_6 = \frac{1}{3} [14 - 2(4.321) - 2(6.313)] = -2.422$$

$$z_6 = \frac{1}{3} [14 - (4.321) - 2(6.049)] = -0.807$$

Hence the solution is diverging for the given system for Jacobi's method.

(ii) Gauss Seidel Method :-

$$x = \frac{1}{3} (10 - 2y - z)$$

$$y = \frac{1}{3} (14 - 2x - 2z)$$

$$z = \frac{1}{3} (24 - x - 2y)$$

Initially $x = y = z = 0$

→ First Iteration

$$x_1 = \frac{1}{3} (10 - 2 \times 0 - 0) = 3.333$$

$$y_1 = \frac{1}{3} (14 - 2 \times (3.333) - 0) = 0.944$$

$$z_1 = \frac{1}{3} (24 - 3.333 - 2(0.944)) = 1.926$$

→ 2nd Iteration

$$x_2 = \frac{1}{3} [10 - 2(0.944) - (1.926)] = 1.062$$

$$y_2 = \frac{1}{3} [14 - 2(1.062) - 2(1.926)] = 2.675$$

$$z_2 = \frac{1}{3} [24 - (1.062) - 2(2.675)] = 2.529$$

→ 3rd Iteration

$$x_3 = \frac{1}{3} (10 - 2(2.675) - 2.529) = 0.707$$

$$y_3 = \frac{1}{3} (14 - 2(0.707) - 2(2.529)) = 2.509$$

$$z_3 = \frac{1}{3} [24 - (0.707) - 2(2.509)] = 2.758$$

→ 4th Iteration

$$x_4 = \frac{1}{3} [10 - 2(2.509) - 2.758] = 0.741$$

$$y_4 = \frac{1}{3} [14 - 2(0.741) - 2(2.758)] = 2.334$$

$$z_4 = \frac{1}{3} [24 - (0.741) - 2(2.334)] = 2.864$$

We will iter upto 8 iteration, and we will get

$$x = 0.986 \approx 1$$

$$y = 2.018 \approx 2$$

$$z = 2.99 \approx 3$$

(Q.7) Solve ordinary differential equation $\frac{dy}{dx} = x + y$
 $y(0) = 1$ using

(i) Euler method :-

Let $h = 0.25$ and we have to find value at $x = 1$,
we know formula $y_n = y_{n-1} + hf(x_{n-1}, y_{n-1})$

$$y_1 = y_0 + h[x_0 + y_0] = 1 + 0.25(0+1) = 1.25$$

$$y_2 = y_1 + h[x_1 + y_1] = 1.25 + 0.25(1.5) = 1.625$$

$$y_3 = y_2 + h[x_2 + y_2] = 1.625 + 0.25(2.125) = 2.1562$$

$$y_4 = y_3 + h[x_3 + y_3] = 2.1562 + 0.25(2.882) = 2.882$$

hence $y(1) = 2.882$

x	0	0.25	0.5	0.75	1
y	1	1.25	1.625	2.1562	2.882

(ii) Runge Kutta Method (4th order)

$$\frac{dy}{dx} = x + y$$

$$y(0) = 1$$

Let $h = 0.25$, and we have to find $y(1)$

$$k_1 = hf(x_0, y_0) = 0.25 \times 1 = 0.25$$

$$k_2 = hf(x_0 + h/2, y_0 + k_1/2) = 0.25(1.25) = 0.3125$$

$$k_3 = hf(x_0 + h/2, y_0 + k_2/2) = 0.25(1.28125) = 0.3203$$

$$k_4 = hf(x_0 + h, y_0 + k_3) = 0.25(1.5703) = 0.3925$$

$$K = \frac{k_1 + 2k_2 + 2k_3 + k_4}{6} = \frac{0.25 + 2 \times 0.3125 + 2 \times 0.3203 + 0.3925}{6}$$

$$K = 0.3180$$

$$\text{Now } y_1 = y_0 + k = 1 + 0.3180 = 1.318$$

$$y(0.25) = 1.318$$

Again repeat the same process again

$$k_1 = 0.392$$

$$k_2 = 0.4723$$

$$k_3 = 0.4182$$

$$k_4 = 0.5752$$

$$k = \frac{k_1 + 2k_2 + 2k_3 + k_4}{6} = 0.479$$

$$k = 0.4794$$

$$y_2 = y_1 + k = 1.318 + 0.4794 = 1.7974$$

$$y(0.5) = 1.7974$$

Again

$$k_1 = 0.5743$$

$$k_2 = 0.6774$$

$$k_3 = k + 0.6903$$

$$k_4 = 0.809$$

$$k = \frac{k_1 + 2k_2 + 2k_3 + k_4}{6}$$

$$y_3 = y_2 + k = 2.4839$$

$$y(0.75) = 2.4839$$

Again

$$k_1 = 0.808$$

$$k_2 = 0.9408$$

$$k_3 = 0.957$$

$$k_4 = 1.1103$$

$$y_4 = y_3 + k_4 = 3.436$$

$$y(1) = 3.436$$

Hence the value at $x=1$ is 3.436.

(iii) Picard's Method :-

$$\frac{dy}{dx} = x+y \quad ; \quad y(0) = 1$$

$$dy = (x+y) dx$$

Integrating both sides.

$$\int_{y_0}^y dy = \int_{x_0}^x (x+y) dx$$

$$y - y_0 = \int_{x_0}^x (x+y) dx$$

$$y_1 = y_0 + \int_{x_0}^x (x+y_0) dx$$

$$y_1 = 1 + \int_0^x (x+1) dx$$

$$y_1 = 1 + x + \frac{x^2}{2}$$

Now

$$y_2 = y_0 + \int_{x_0}^x (x+y_1) dx$$

$$y_2 = 1 + \int_0^x 1 + x + \frac{x^2}{2} dx$$

$$y_2 = 1 + \int_0^x 1 + 2x + \frac{x^2}{2} dx$$

$$y_2 = 1 + x + \frac{x^2}{2} + \frac{x^3}{6}$$

Now,

$$y_3 = y_0 + \int_{x_0}^x (x + y_2)$$

$$y_3 = 1 + \int_0^x \left(x + 1 + x + \frac{x^2}{2} + \frac{x^3}{6} \right) dx$$

$$y_3 = 1 + x + x^2 + \frac{x^3}{3} + \frac{x^4}{24}$$

Now,

$$y_4 = 1 + x + x^2 + \frac{x^3}{3} + \frac{x^4}{12} + \frac{x^5}{120} + \dots$$

$y(1)$

$$1 + 1 + 1 + \frac{1}{3} + \frac{1}{24}$$

$$= 3.3756.$$

(iv) Taylor series method:

$$\frac{dy}{dx} = x + y ; \quad y(0) = 1$$

$$h = 0.25 ; \quad y(1) = ?$$

$$y' = x + y$$

$$y'' = 1 + y'$$

$$y''' = y''$$

$$y'''' = y'''$$

$$y'_0 = x_0 + y_0 = 1$$

$$y''_0 = 1 + y'_0 = 2$$

$$y'''_0 = y''_0 = 2$$

$$y''''_0 = y'''_0 = 2$$

Putting the above obtained values in our taylor series.

$$y = y_0 + h y'_0 + \frac{h^2}{2} y''_0 + \frac{h^3}{6} y'''_0 + \frac{h^4}{24} y''''_0 + \dots$$

$$y_1 = 1 + 0.25 + \frac{(0.25)^2}{2} \times 2 + \frac{(0.25)^3}{6} \times 2 + \frac{(0.25)^4}{24} \times 2$$

$$y_1 = 1.318$$

$$y(0.25) = 1.318$$

Repeat the same process with x_1, y_1 in place of x_0, y_0

$$y'_1 = x_1 + y_1 = 1.568$$

$$y''_1 = 1 + y'_1 = 2.568$$

$$y'''_1 = y''_1 = 2.568$$

$$y''''_1 = y'''_1 = 2.568$$

Putting in Taylor series

$$y_2 = 1.318 + \frac{0.25}{2} \times 1.568 + \frac{(0.25)^2}{2} (2.568) + \frac{(0.25)^3}{6} (2.568) + \frac{(0.25)^4}{24} \times 2.568$$

$$y_2 = 1.7974$$

$$y(0.5) = 1.7974$$

Again

$$y'_2 = x_2 + y_2 = 2.2974$$

$$y''_2 = 1 + y'_2 = 3.2974$$

$$y'''_2 = y''_2 = 3.2974$$

$$y''''_2 = y'''_2 = 3.2974$$

$$y_3 = 1.7974 + 0.25(2.2974) + \frac{(0.25)^2}{12} \times 3.2974$$

$$+ \frac{(0.25)^3}{6} \times 3.2974 + \frac{(0.25)^4}{24} (3.2974)$$

$$y_3 = 2.4839$$

$$y(0.75) = 2.4839 \approx 2.484$$

Again

$$y_3 = 3.234$$

$$y_3'' = 4.234$$

$$y_3''' = 4.234$$

$$y_3'''' = 4.234$$

$$y_4 = 2.484 + 0.25(3.234) + \frac{(0.25)^2}{2} (4.234) + \frac{(0.25)^3}{6} (4.234)$$

$$+ \frac{(0.25)^4}{24} (4.234)$$

$$y_4 = 3.436$$

$$y(1) = 3.436$$