

CBNST

Bisection

$$\text{Q} \quad x \log x = 1.2$$

$$x \log x - 1.2 = 0$$

$$f(0) = -1.2, \quad f(1) =$$

+

Regula - Falsi Method :- (False - position method)

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

$$\text{Eqn: } \frac{f(x_1) - f(x_2)}{x_1 - x_0} = \frac{y - f(x_0)}{x - x_0}$$

At intersection

$$y = 0, \quad x = x_2$$

$$\Rightarrow \frac{f(x_1) - f(x_0)}{x_1 - x_0} = \frac{0 - f(x_0)}{x_2 - x_0} \Rightarrow (x_2 - x_0)[f(x_1) - f(x_0)]$$

$$\Rightarrow -f(x_0)(x_1 - x_0)$$

$$\Rightarrow x_2[f(x_1) - f(x_0)] - x_0[f(x_1) - f(x_2)] \Rightarrow x_0 f(x_2) - x_1 f(x_0)$$

$$\Rightarrow x_2[f(x_1) - f(x_0)] - x_0 f(x_1) + x_0 f(x_0) = x_0 f(x_0) - x_1 f(x_0)$$

$$x_2[f(x_1) - f(x_0)] = x_0 f(x_1) - x_1 f(x_0)$$

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

$$\text{Q} \quad x^3 - 4x - 9 = 0$$

$$\textcircled{1} \quad f(x) = 0$$

$$\textcircled{2} \quad \text{Finding the interval} \\ f(0) = -9, \quad f(1) = -12, \quad f(2) = -9, \quad f(3) = +6$$

$$I \equiv (2, 3)$$

$$\textcircled{3} \quad \text{IVT: } f(2) \cdot f(3) < 0$$

$$I \equiv (2, 3)$$

$$x_0 = 2, \quad f(x_0) = -9 = f(2)$$

$$x_1 = 3, \quad f(x_1) = +6 = f(3)$$

$$\therefore \frac{2(+6) - 3(-9)}{6 - (-9)} \Rightarrow \frac{12 + 27}{15} \Rightarrow \frac{39}{15} = 2.6$$

$$f(x_2) = f(2.6) = (2.6)^3 - 4(2.6) - 9 = -1.824$$

$$(2, 2.6, 3) \rightarrow f(2.6) \cdot f(3) < 0 \quad I \equiv (2.6, 3)$$

$$\text{ii) } x_2 = 2.6, \quad f(x_2) = 1.824 = f(2.6) \quad x_3 = \frac{x_2 \cdot f(x_1) - x_1 \cdot f(x_2)}{f(x_1) - f(x_2)}$$

$$x_1 = 3, \quad f(x_1) = f(3) = 6$$

$$x_3 = \frac{(2.6)6 - 3(-1.824)}{6 - (-1.824)} \Rightarrow x_3 = 2.69325$$

$$f(2.69325) = -0.2372$$

$$(2.6, 2.69325, 3) \rightarrow f(2.69325) \cdot f(3) < 0$$

$$I \in (2.69325, 3)$$

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

$$x_3 = 2.69325 \quad | \quad x_1 = 3$$

$$f(x_3) = -0.2372 \quad | \quad f(x_1) = 6$$

$$\frac{2.69325 \times 6 - 3 \times (-0.2372)}{6 - (-0.2372)}$$

$$\Rightarrow \frac{16.1595 + 0.7116}{6.2372} = \frac{16.8711}{6.2372} = 2.70\cancel{9}9\cancel{1}$$

f(2.70991) =

$$Q) \boxed{xe^x = \cos x} ; \quad x = \sin x; \quad x^4 - x - 10 = 0$$

$$Q) x \log_{10} x = 1.2 \text{ by secant method}$$

$$f(x) = 0$$

$$x \log x - 1.2 = 0$$

$$f(1) = 0 - 1.2 = -1.2, \quad f(2) = 2 \times 0.30 - 1.2 = -0.6$$

~~$$f(2) = 2 \times 0.30 - 1.2 = -0.6$$~~

$$f(3) = 3 \times 0.477 - 1.2 = 1.431 - 1.2 = 0.2313637$$

$$f(2, 3)$$

$$x_0 = 2, \quad f(x_0) = f(2) = -0.6$$

$$x_1 = 3, \quad f(x_1) = f(3) = 0.2316$$

$$x_2 = x_1 - \left[\frac{x_1 - x_0}{f(x_1) - f(x_0)} \right] \times f(x_1)$$

$$= 3 - \left[\frac{3 - 2}{0.2316 + 0.6} \right] \times 0.231 \Rightarrow 3 - \left[\frac{0.2313637}{0.8313637} \right]$$

$$\Rightarrow 3 - 0.2782942051 \Rightarrow 2.721705$$

$$x_3 = 2.721705 - \left[\frac{2.721705 - 3}{-0.01649 - 0.23136} \right] * f(2.721705) = 1.183509 - 1.2 \\ = -0.01649$$

$$\Rightarrow 2.721705 - \left[\frac{-0.278295}{-0.21481} \right] \Rightarrow 2.721705 - 1.295178 \\ \Rightarrow 1.426527$$

$$x_4 = 1.426527 - \left[\frac{1.426527 - 2.721705}{-0.979915 - (-0.01649)} \right] * f(1.426527) = 0.220084 - 1.2 \\ = -0.979915$$

$$= 1.426527 - \left[\frac{+1.295178}{+0.963425} \right] \Rightarrow 1.426527 - 1.344347 \\ = 0.08218$$

$$x_5 = 0.08218 - \left[\frac{0.08218 - 1.426527}{-1.28918 - (-0.979915)} \right] * f(0.08218) = -0.08918 - 1.2 \\ = -1.28918$$

$$= 0.08218 - \left[\frac{+1.344347}{+0.309269} \right] \Rightarrow 0.08218 - 4.34685 \\ = -4.26467$$

* Newton Raphson Method :-

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

$$\therefore \frac{df(x_n)}{dx(x_n)} = f'(x_n)$$

x_0 = Initial guess / approx

• $x_{0th} = 4.00t$

$$f(x_{0th}) = 0$$

Cases of failure :-

① If $f'(x_n)$ is 0.

② Wrong change of approx

③ Point of inflection

Q $x^4 - x = 10$ to 3 decimal

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

$$f(x) = x^4 - x - 10 \\ f'(x) = 4x^3 - 1$$

$$f(1) = 1 - 1 - 10 = -10, f(2) = 16 - 1 - 10 = 5$$

$$f(1,2) \quad f(1.5) = 5.0625 \approx 1.5 = -\underline{\underline{50.0625}} 64375$$

$$x_1 = 1.5 - \frac{(-5.64375)}{2.375} \quad f'(x) = \frac{3.375 - 1}{2.375}$$

$$x_1 = 1.5 + 2.07105 = 4.2105$$

$$x_2 = x_1 - \frac{f(x_1)}{f'(x_1)} \Rightarrow f(4) = \underline{\underline{256.000}} 314.300 - 14.2105$$

$$= 4.2105 - \frac{300.0895}{297.5802} \quad f'(4.2105) = 298.5802 - 1$$

$$x_2 = 4.2105 - 1.00843 = 3.20207$$

$$x_3 = x_2 - \frac{f(x_2)}{f'(x_2)} \quad f(3.20207) = 105.12918 - 13.20207 \\ = 91.92711$$

$$= 3.20207 - \frac{91.92711}{31.83163} \quad f'(3.20207) = 32.83163 - 1 = 31.83163$$

$$\Rightarrow 3.20207 - 2.88791 \Rightarrow 0.31416$$

$$x_4 = x_3 - \frac{f(x_3)}{f'(x_3)} \quad f(0.31416) = \underline{\underline{0.009741}} - 10.31416 \\ = -10.304419$$

$$\Rightarrow 0.31416 - \frac{(-10.304419)}{(-0.969)} \quad f'(0.31416) = 0.03100 - 1 = -0.969$$

$$0.31416 - 10.634075$$

$$Q) 3x = \cos x + 1$$

$$f(x) = 3x - \cos x - 1 = 0$$

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

$$f(1) = 3 - 0.540302305 - 1 = 1.459697694$$

$$f(2) = 6 - (-0.4161468) - 1 = 5.4161468$$

$$\therefore f(0, 1)$$

x_0 = Initial guess

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

$$x_1 = 0.5 - \frac{(0.37758)}{3.47943}$$

$$x_1 = 0.5 + 0.108518 \\ = 0.608518$$

$$x_2 = 0.60851 - \frac{0.00503}{3.57165}$$

$$= 0.60851 - 0.0014083$$

$$= 0.60710$$

$$x_3 = 0.60710 - \frac{0}{3.57048}$$

$$x_3 = 0.60710$$

$$x_4 = 0.60710$$

$$f(x_0, 0.5) = 1.5 - 0.87758 - 1 \\ = -0.37758$$

$$f'(0.5) = 3 + 0.47943 = 3.47943$$

$$f(0.60851) = \frac{1.82553}{2.00552} - 0.82050 \\ = 0.00503$$

$$f'(0.60851) = 3 + 0.57164 \\ = 3.57165$$

$$f(0.60710) = 1.8213 - 0.8213 \\ = 0$$

$$f'(0.60710) = \frac{3 + 0.57048}{3.57048} \\ = 3.57048$$

$$Q) x = \sqrt{12} \\ x - \sqrt{12} = 0 \Rightarrow x = (\sqrt{12})^{1/2} \Rightarrow x^2 = 12 \quad f'(x) = 2x$$

$$f(0) = 0 - \sqrt{12} = -\sqrt{12} \quad f(0) = 0 - 12 = -12$$

$$f(1) = 1 - 12 = -11, \quad f(2) = 4 - 12 = -8; \quad f(3) = 9 - 12 = -3$$

$$f(4) = 16 - 12 = 4 \quad f(3, 4)$$

$$x_0 = 3.5$$

$$x_1 = 3.5 - \frac{0.25}{7}$$

$$= 3.5 - 0.03571$$

$$= 3.46429$$

$$f(3.5) = 12.25 - 12 = 0.25$$

$$f'(3.5) = 2 \times 3.5 = 7$$

$$x_2 = 3.46429 - \frac{0.00131}{6.92856}$$

$$= 3.46429 - 0.00018907$$

$$= 3.46410$$

$$f(3.46429) = 12.001301 - 12 \\ = 0.001301$$

$$f'(3.46429) = 2 \times 3.46429 \\ = 6.92856$$

$$x_3 = 3.46410 - \frac{0}{6.9282}$$

$$\begin{aligned}f(3.46410) &= 11.99998^{-12} \\&= 0 \\f'(3.46410) &= \frac{0.2 \times 3.46410}{6.9282}\end{aligned}$$

$$x_3 = 3.46410$$

$$x_4 = 3.46410$$

$$Q) e^{-x} = \sin x$$

$$f(x) = e^{-x} - \sin x = 0$$

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

$$f'(x) = -e^{-x} - \cos x$$

$$f(1) = e^{-1} - \sin 1 = 0.350427$$

$$f(2,3) \quad x_0 = 2.5$$

$$f(2) = e^{-2} - \sin 2 = 0.0100435$$

$$f(3) = e^{-3} - \sin 3 = -0.002548$$

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

$$\Rightarrow x_1 = 2.5 \frac{f(2.5)}{f'(2.5)}$$

$$f(2.5) = e^{-2.5} - \sin(2.5) = 0.038$$

$$\Rightarrow 2.5 \times \frac{0.038465}{-1.081133} \Rightarrow -2.5 \times 0.0355784$$

$$\Rightarrow -0.088946$$

$$x_2 = -0.088946 \times \frac{1.091469}{-2.093020}$$

$$f(-0.088946) = 1.091469$$

$$= +0.088946 \times 0.5214804 \Rightarrow 0.046384$$

$$f'(-0.088946) = -2.093020$$

$$x_3 = 0.046384 \times \frac{0.953866}{-1.954675}$$

$$f(0.046384) = 0.953866$$

$$= -0.046384 \times 0.487992 \Rightarrow -0.022635$$

$$f'(0.046384) = -1.954675$$

$$x_4 = -0.022635 \times \frac{1.023288}{-2.022893}$$

$$f(-0.022635) = 1.023288$$

$$= 0.022635 \times 0.5058537 = 0.011449$$

$$f'(-0.022635) = -2.022893$$

$$x_5 = 0.011449 \times \frac{0.988416}{-1.988616}$$

$$f(0.011449) = 0.988416$$

$$= 0.011449 \times (-0.497037) = -0.0056906$$

$$f'(0.011449) = -1.988616$$

$$x_6 = -0.0056906 \times \frac{1.005806}{-2.0057068}$$

$$f(-0.0056906) = 1.005806$$

$$= 0.0056906 \times 0.5014720 = 0.0028537$$

$$f'(-0.0056906) = -2.0057068$$

$$x_7 = 0.0028537 \times$$

$$f(0.0028537) = 0.997100$$

$$f'(0.0028537)$$

Iteration Method :-

$$f(x) = 0 \quad | \quad f(a) \cdot f(b) < 0 \Rightarrow I = (a, b)$$

$$x = \psi(x)$$

If $\psi(x)$ & $\psi'(x)$ continuous on (a, b) & $|\psi'(x)| < 1$

$$\forall x \in (a, b)$$

Then $\boxed{x_{i+1} = \psi(x_i)}$ finding the soln.

$$|x_{i+1} - x_i| \leq 0.0001$$

Q) $2x - \log_{10} x = 7$

$$\boxed{x = \frac{7 + \log_{10} x}{2}}$$

$$f(x) = 2x - \log_{10} x - 7 = 0$$

$$f(0) = -7$$

$$\psi'(x) = \frac{-1}{2x}$$

for 3
 $\frac{-1}{2 \times 3} = -\frac{1}{6} = -0.16667$

for 4
 $\frac{-1}{2 \times 4} = -\frac{1}{8} = -0.125$

for 3.5 $= \frac{-1}{7} =$

$$f(1) = 2 - \cancel{0.30103}^0 - 7$$

$$= -5 \cancel{0.30103}^0$$

$$f(2) = 4 - 0.30103 - 7$$

$$= -3.30103$$

$$f(3) = 6 - 0.47712 - 7$$

$$= -1.47712$$

$$f(4) = 8 - 0.60206 - 7$$

$$= 0.39794$$

$$f(3,4)$$

Q Find the cube root of 15 correct to 4 significant figs!

$$x = \sqrt[3]{15}$$

$$\Rightarrow x = (15)^{1/3}$$

$$\psi(x) = 30x$$

$$x^3 = 15 + 20x - 20x \Rightarrow 20x = 15 + 20x - x^3 \Rightarrow x = \frac{15 + 20x - x^3}{20}$$

$$\psi(x) = \frac{20 - 3x^2}{20}$$

$$f(0) = \frac{15}{20} = 0.75$$

$$x_1 = \frac{20 - 3(0.5)^2}{20} \Rightarrow \frac{20 - 0.75}{20} \Rightarrow \frac{19.25}{20} = 0.9625$$

$$x_2 = \frac{20 - 3(0.9625)^2}{20} \Rightarrow \frac{20 - 2.73922}{20} \Rightarrow \frac{17.26078}{20} \Rightarrow 0.861039$$

$$x_3 = \frac{20 - 3(0.861039)^2}{20} \Rightarrow \frac{20 - 2.22416}{20} \Rightarrow \frac{17.77584}{20} = 0.888192$$

$$x_4 = \frac{20 - 3(0.888192)^2}{20} \Rightarrow \frac{20 - 2.3985}{20} \Rightarrow \frac{17.60115}{20} \Rightarrow 0.8815075$$

$$x_5 = \frac{20 - 3(0.8815075)^2}{20} \Rightarrow \frac{20 - 2.33117}{20} \Rightarrow \frac{17.66883}{20} \Rightarrow 0.8834415$$

$$x_6 = \frac{20 - 3(0.8834415)^2}{20} \Rightarrow \frac{20 - 2.34406}{20} = \frac{17.65859}{20} \Rightarrow 0.8829297$$

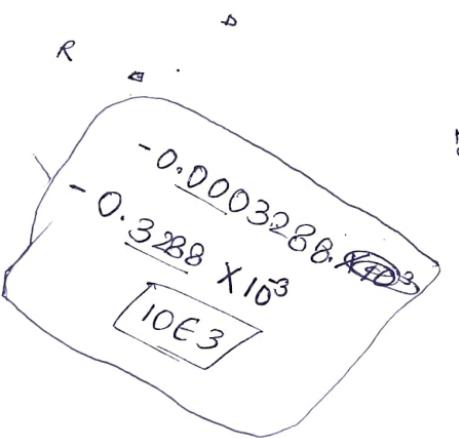
$$x_7 = \frac{20 - 3(0.8829297)^2}{20} \Rightarrow \frac{20 - 2.338645}{20} = \frac{17.6613054}{20} \Rightarrow 0.88306527$$

$$x_8 = \frac{20 - 3(0.88306527)^2}{20} \Rightarrow \frac{20 - 2.33942}{20} \Rightarrow \frac{17.660587}{20} \Rightarrow 0.88302935$$

$$x_9 = \frac{20 - 3(0.88302935)^2}{20} = \frac{20 - 2.33922}{20} \Rightarrow \frac{17.660778}{20} \Rightarrow 0.8830383$$

$$\cos(x) = 57.3x$$

$$(1) \quad (2)$$



$$-0.0003288 \times 10^{-3}$$

$$-0.3288 \times 10^{-3}$$

CBNST Lab

Program 1

$$x = 1.23459125$$

$$x' = 1.2345, x'' = 1.2346$$

$$E_a = |x - x'|$$

$$E_r = \left| \frac{x - x'}{x} \right|$$

$$E_p = E_r \times 100$$

WAP to calculate E_n, E_a, E_p
using transaction &
round off concept.

Program 2:- Write a program to calculate the root of any transcendental eqn. using bisection method correct upto 3 decimal place.

Program 3:- WAP to find the soln. of any non-polynomial eqn. using regular falsy method correct upto 3 decimal place

Program No. (16, B)

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1. Objective

2. Method/Algorithm:-

3. Program:-

4. Output:

(Q4) Newton-Raphson

Simultaneous Linear Eqns

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

a

Gauss Elimination :-

The unknown values are eliminated sequentially & the system is reduced to an upper triangular method from which the unknowns are obtained by back substitution.

$$a_1x + b_1y + c_1z = d_1 \quad \textcircled{1}$$

$$a_2x + b_2y + c_2z = d_2 \quad \textcircled{2}$$

$$a_3x + b_3y + c_3z = d_3 \quad \textcircled{3}$$

1.55740

Step 1:- Eliminate x from ② & ③

$$R_2 \rightarrow R_2 - \frac{a_2}{a_1} R_1$$

$$R_3 \rightarrow R_3 - \left(\frac{a_3}{a_1} \right) R_1$$

$$a_1x + b_1y + c_1z = d_1$$

$$b'_2y + c'_2z = d'_2$$

$$b'_3y + c'_3z = d'_3 \quad \leftarrow ④$$

Step 2 Eliminate y from ④

$$R_3 \rightarrow R_3 - \left(\frac{b'_3}{b'_2} \right) R_2$$

$$a_1x + b_1y + c_1z = d_1$$

$$b'_2y + c'_2z = d'_2$$

$$c''_3z = d''_3$$

Step 3

$$c''_3z = d''_3$$

$$z = \frac{d''_3}{c''_3}$$

Put z in R_2 to get y :-

Put y & z in R_1 to get x :-

$$\begin{aligned} ① \quad & 10x - 7y + 3z + 5u = 6 \\ -6x + 8y - z - 4u &= 5 \\ 3x + y + 4z + 11u &= 2 \\ 5x - 9y - 2z + 4u &= 7 \end{aligned}$$

This method will fail

- if any of the pivot a_{ij} becomes zero
 In such cases we rewrite the eqn. in a diff. order so that
 the pivot is non-zero.

The unknown are eliminated frequently & the diagonal is

$$\begin{aligned} x + 4y - z &= -5 \quad -① \\ x + y - 6z &= -12 \quad -② \\ 3x - y - z &= 4 \quad -③ \end{aligned}$$

$$\left[\begin{array}{ccc|c} 1 & 4 & -1 & -5 \\ 1 & 1 & -6 & -12 \\ 3 & -1 & -1 & 4 \end{array} \right] \left[\begin{array}{c} x \\ y \\ z \end{array} \right] = \left[\begin{array}{c} -5 \\ -12 \\ 4 \end{array} \right] \quad \begin{array}{l} R_2 \rightarrow R_2 - R_1 \\ R_3 \rightarrow R_3 - 3R_1 \end{array}$$

$$\left[\begin{array}{ccc|c} 1 & 4 & -1 & -5 \\ 0 & -3 & -5 & -17 \\ 0 & -13 & 2 & 19 \end{array} \right] \quad \begin{array}{l} x + 4y - z = -5 \\ -3y - 5z = 17 \\ -13y + 2z = 19 \end{array} \quad -④$$

$$\begin{array}{r} x + y - 6z = -12 \\ x + 4y - z = -5 \\ \hline -3y - 5z = -7 \end{array} \quad R_3 \rightarrow R_3 - \frac{1}{3}R_2$$

$$\begin{array}{r} x + 4y - z = -5 \\ -3y - 5z = -1 \\ \hline \frac{712}{3} = \frac{148}{3} \\ y = -1.1408 \end{array} \quad z = \frac{148}{7} = 2.0845$$

Gauss Jordan

$$\text{Q36} \quad \begin{array}{l} a_1x + b_1y + c_1z = d_1 \\ a_2x + b_2y + c_2z = d_2 \\ a_3x + b_3y + c_3z = d_3 \end{array} \quad \begin{array}{l} x \rightarrow R_1 \\ y \rightarrow R_2 \\ z \rightarrow R_3 \end{array}$$

Step 1:- Remove x from R_2 & R_3 :-

$$R_2 \rightarrow R_2 - \left(\frac{a_2}{a_1} \right) R_1$$

$$R_3 \rightarrow R_3 - \left(\frac{a_3}{a_1} \right) R_1$$

$$a_1x + b_1y + c_1z = d_1$$

$$b'_2y + c_2z = d_2$$

$$b'_3y + c_3z = d_3$$

Step 2:- Remove y from R_1 & R_3

$$R_3 \rightarrow R_3 - \left(\frac{b_3}{b'_2} \right) R_2$$

$$R_1 \rightarrow R_1 - \left(\frac{b_1}{b'_2} \right) R_2$$

$$a'_1x + c'_1z = d'_1$$

$$b'_2y + c'_2z = d'_2$$

$$c''_3z = d''_3$$

Step 3:- Remove z from R_1 & R_2

$$R_1 \rightarrow R_1 - \left(\frac{c'_1}{c''_3} \right) R_3$$

$$R_2 \rightarrow R_2 - \left(\frac{c'_2}{c''_3} \right) R_3$$

Gauss-Seidel Iteration

$$a_1x + b_1y + c_1z = d_1$$

$$a_2x + b_2y + c_2z = d_2$$

$$a_3x + b_3y + c_3z = d_3$$

$$x = \frac{1}{a_1}(d_1 - b_1y - c_1z)$$

$$y = \frac{1}{b_2}(d_2 - a_2x - c_2z)$$

$$z = \frac{1}{c_3}(d_3 - a_3x - b_3y)$$

$$x = \frac{1}{a_1}(d_1 - b_1y_0 - c_1z_0)$$

$$y = \frac{1}{b_2}(d_2 - a_2x_0 - c_2z_0)$$

$$z = \frac{1}{c_3}(d_3 - a_3x_0 - b_3y_0)$$

Jacobi's Iteration
method

$$x_1 = \frac{1}{a_1}(d_1 - b_1y_0 - c_1z_0)$$

$$y_1 = \frac{1}{b_2}(d_2 - a_2x_0 - c_2z_0)$$

$$z_1 = \frac{1}{c_3}(d_3 - a_3x_0 - b_3y_0)$$

$\{x_0, y_0, z_0\}$

$$x_{i+1} = \frac{1}{a_1}(d_1 - b_1y_i - c_1z_i)$$

$$y_{i+1} = \frac{1}{b_2}(d_2 - a_2x_{i+1} - c_2z_i)$$

$$z_{i+1} = \frac{1}{c_3}(d_3 - a_3x_{i+1} - b_3y_{i+1})$$

ill condition system of linear eqn.

Q

$$20x + y - 2z = 17$$

~~$$3x + 2y - 5z = -18$$~~

$$2x - 3y + 20z = 25 \quad x_0 = y_0 = z_0 = 1$$

$$x_i = \frac{1}{20}(17 - y_i + 2z_i)$$

$$y_i = \frac{1}{20}(-18 - 3x_i + z_i)$$

$$z_i = \frac{1}{20}(25 - 2x_i + 3y_i)$$

$$\begin{aligned} x_1 &= 0.8500 & (1) \\ y_1 &= -1.0275 & (-1) \\ z_1 &= 1.0109 & (1) \end{aligned}$$

The Conditioned System of Linear Equations

If small change in the coefficient of unkgn. results in the large change of the unknown then the system is termed as ill conditioned system.
This problem occurs when the determinant of coefficient matrix is nearer to zero.

Unit -2



40

Finite Differences & Interpolation

The calculus of finite differences deals with the study of change of y w.r.t. to change in independent var x provided the function is continuous.

Forward Difference:- (Descending diff', Δ)

$$\begin{aligned}\Delta y_i &= y_{i+2} - y_i \\ \Delta f(x_i) &= f(x_i + h) - f(x_i)\end{aligned}$$

$$\begin{aligned}\Delta y_1 &= y_2 - y_1 \\ \Delta y_2 &= y_3 - y_2\end{aligned}$$

Second order forward diff:-

$$\Delta^2 y_i = \Delta \cdot \Delta y_i = \Delta(y_{i+2} - y_i)$$

$$\boxed{\Delta^2 y_i = \Delta y_{i+1} - \Delta y_i}$$

$$\begin{aligned}\Delta^2 y_1 &= \Delta y_2 - \Delta y_1 \\ \Delta^2 y_2 &= \Delta y_3 - \Delta y_2\end{aligned}$$

$$\Delta^3 y_i = \Delta^2 y_{i+1} - \Delta^2 y_i$$

$$\Delta^4 y_i = \Delta^3 y_{i+1} - \Delta^3 y_i$$

$$\begin{aligned}\Delta^5 y_i &= \Delta^4 y_{i+1} - \Delta^4 y_i \\ &\vdots \\ &\vdots\end{aligned}$$

$$\boxed{\Delta^n y_i = \Delta^{n-1} y_{i+1} - \Delta^{n-1} y_i}$$

$$\Delta y_0 = y_1 - y_0$$

$$\Delta^2 y_0 = \Delta y_1 - \Delta y_0 = y_2 - y_1 - (y_1 - y_0) = y_2 - 2y_1 + y_0$$

$$\Delta^3 y_0 = \Delta^2 y_1 - \Delta^2 y_0 = (y_3 - 2y_2 + y_1) - (y_2 - 2y_1 + y_0) = y_3 - 3y_2 + 3y_1 - y_0$$

$$\begin{aligned}\Delta^4 y_0 &= \Delta^3 y_1 - \Delta^3 y_0 = (y_4 - 3y_3 + 3y_2 - y_1) - (y_3 - 3y_2 + 3y_1 - y_0) \\ &= y_4 - 4y_3 + 6y_2 - 4y_1 + y_0\end{aligned}$$

$$\boxed{\Delta^n y_0 = y_n - {}^n C_1 y_{n-1} + {}^n C_2 y_{n-2} - \dots - (-1)^n y_0}$$

$$x \quad y \quad \Delta \quad \Delta y \quad \Delta^2 y \quad \Delta^3 y \quad \Delta^4 y \quad \Delta^5 y$$

$$x_0 \quad y_0 \quad \Delta^2 y = \Delta y_1 - y_0 \quad \Delta^3 y = \Delta^2 y_2 - \Delta^2 y_1 \quad \Delta^4 y = \Delta^3 y_3 - \Delta^3 y_2 \quad \Delta^5 y = \Delta^4 y_4 - \Delta^4 y_3$$

$$x_0 + h \quad y_1 \quad \Delta y_0 = y_1 - y_0 \quad \Delta^3 y_0 = \Delta^2 y_1 - \Delta^2 y_0 \quad \Delta^5 y_0 = \Delta^4 y_1 - \Delta^4 y_0$$

$$x_0 + 2h \quad y_2 \quad \Delta y_1 = y_2 - y_1 \quad \Delta^3 y_1 = \Delta^2 y_3 - \Delta^2 y_2 \quad \Delta^5 y_1 = \Delta^4 y_5 - \Delta^4 y_3$$

$$x_0 + 3h \quad y_3 \quad \Delta^2 y_2 = \Delta y_3 - \Delta y_2 \quad \Delta^3 y_2 = \Delta^2 y_5 - \Delta^2 y_3$$

$$x_0 + 4h \quad y_4$$

$$x_0 + 5h \quad y_5$$

Properties:-

If a is constant then $\Delta a = 0$ & Δ is commutative w.r.t. constant a

$$\Delta a = a \Delta$$

$$\Delta f(x) = f(x+h) - f(x)$$

$$\Delta K = K - K = 0$$

$$\Delta [k \cdot f(x)] = k \cdot \Delta (f(x))$$

$$L.H.S. : k \cdot f(x+h) - k \cdot f(x)$$

$$K [f(x+h) - f(x)]$$

$$R.H.S$$

3. operand Δ is distributive:-

$$\Delta [f(x) + g(x)] = \Delta \cdot f(x) + \Delta \cdot g(x)$$

$$[f(x+h) + g(x+h)] - [f(x) + g(x)]$$

$$f(x+h) + g(x+h) - f(x) - g(x)$$

$$4. \Delta [\alpha f(x) + \beta g(x)] = \alpha \cdot \Delta f(x) + \beta \cdot \Delta g(x)$$

$$5. \Delta^m (\Delta^n f(x)) = \Delta^n (\Delta^m f(x)) = \Delta^{m+n} f(x) = \Delta^{n+m} f(x)$$

$$6. \Delta [f(x), g(x)] = f(x+h) \cdot \Delta g(x) + g(x) \cdot \Delta f(x)$$

$$7. \Delta \left[\frac{f(x)}{g(x)} \right] = \frac{g(x) \cdot \Delta f(x) - f(x) \cdot \Delta g(x)}{g(x+h) \cdot g(x)}$$

Properties:-

i) E is distributive:-

$$f(x) = u(x) + v(x)$$

$$E[f(x)] = E[u(x)] + E[v(x)]$$

$$E[u(x) + v(x)] = E[u(x)] + E[v(x)]$$

$$(u(x+h) + v(x+h))$$

ii) E is commutative w.r.t const :-

$$E k \downarrow = k E \downarrow$$

iii) E is distributive:-

$$\begin{aligned} E^{m+n} f(x) &= f(x + (m+n)h) \\ &= f(x + mh + nh) \end{aligned}$$

$$\mu[f(x)] = \frac{f(x+\frac{h}{2}) + f(x-\frac{h}{2})}{2}$$

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

$$\mu \cdot f(x) = \frac{1}{2} [E^{1/2} + E^{-1/2}] f(x)$$

∇ , δ & μ are expressed in form of

$$\Delta \downarrow = E - 1 \downarrow$$

$$f(x) \qquad f(x)$$

$$\Delta[f(x)] = (E-1)[f(x)]$$

$$\text{L.H.S} \quad f(x+h) - f(x)$$

$$E f(x) - f(x)$$

$$f(x)[E-1]$$

$$\nabla E = E \nabla = \Delta$$

$$\Delta f(x) = f(x+h) - f(x)$$

$$\nabla E f(x)$$

$$= \nabla[f(x+h)]$$

$$= f(x+h) - f(x)$$

$$= \Delta f(x)$$

- ① $\nabla = \Delta E^{-1}$
- ② $\mu^2 = 1 + \frac{E^2}{4}$
- ③ $\nabla = \frac{E-1}{E}$
- ④ $\Delta \circ \nabla = \Delta - \nabla$
- ⑤ $\delta = E^{1/2} - E^{-1/2}$

Newton Backward Interpolation :-

$$y_p = y_n + p \nabla y_n + \frac{p(p+1)}{2!} \nabla^2 y_n + \frac{p(p+1)(p+2)}{3!} \nabla^3 y_n + \frac{p(p+1)(p+2)(p+3)}{4!} \nabla^4 y_n$$

$$x = x_n + ph$$

$$E_n(x) = \frac{h^{n+1} p(p+1)(p+2) \dots (p-n)}{(n+1)!} f^{n+1}(x)$$

where $x \in I \equiv$ Boundary values
 diff of $f(n) = \alpha$

Find $\sin 54^\circ$ using Newton Backward I-P formula for given values:-

x	$y = f(x)$	∇y	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$	$\nabla^5 y$
30°	0.5000					
		0.0736				
35°	0.5736		-0.0044			
		0.0692		-0.0005		
40°	0.6428		-0.0049			-0.0001
		0.0643		-0.0004		0.0001
45°	0.7071		-0.0053			0.0000
		0.0589		-0.0004		
50°	0.7660		-0.0057			
		0.0532				
55°	0.8192					

$$x = x_n + ph$$

$$54 = 55 + p(5)$$

$$p = -\frac{1}{5}$$

$$-1 < p < 0$$

$$\boxed{p = -0.2}$$

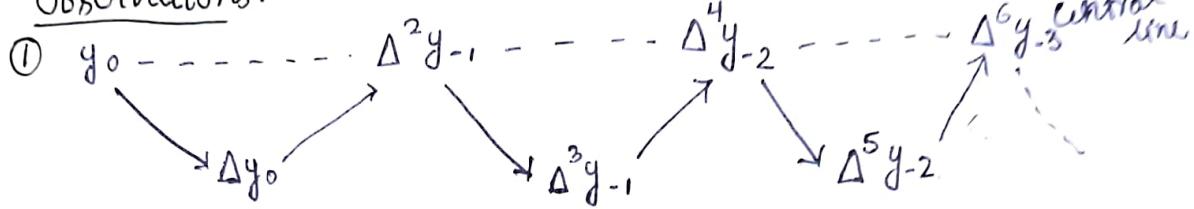
$$\boxed{0.80903}$$

6 Central Diff Inter-Polation Formula :-

Gauss Forward Interpolation :-

$$y_p = y_0 + p\Delta y_0 + \frac{p(p-1)}{2!} \Delta^2 y_{-1} + \frac{(p+1)p(p-1)}{3!} \Delta^3 y_{-1} + \frac{(p+1)p(p-1)(p-2)}{4!} \Delta^4 y_{-2} + \dots$$

Observations :-



$$\textcircled{1} \quad 0 < p < 1$$

$$\textcircled{2} \quad x = x_0 + ph$$

Use Gauss forward formula to obtain $f(32)$ & given values
 $f(25) = 0.2707$, $f(30) = 0.3027$, $f(35) = 0.3386$, $f(40) = 0.3794$

x	y = f(x)	Δy	$\Delta^2 y$	$\Delta^3 y$
25	0.2707	0.0320		
30	0.3027	0.0039	0.0010	
35	0.3386	0.0359	0.0049	
40	0.3794	0.0408		

$$x = x_0 + ph$$

$$32 = 30 + p(5)$$

$$\boxed{p = 0.4}$$

3.0986 5/6 32b
3.0986 3.0985

Gauss backward IP:-

$$y_p = y_0 + p \cdot \Delta y_{-1} + \frac{(p+1)}{2!} \Delta^2 y_{-1} + \frac{(p+1)p(p-1)}{3!} \Delta^3 y_{-2} + \frac{(p+2)(p+1)p(p-1)}{4!} \Delta^4 y_{-2} + \dots$$

Observations:-

- ① $y_0 \rightarrow \Delta y_{-1} \rightarrow \Delta^2 y_{-1} \rightarrow \Delta^3 y_{-2} \rightarrow \Delta^4 y_{-2} \rightarrow \Delta^5 y_{-3}$ Central line
- ② $-1 < p < 0$
- ③ $x = x_n + ph$

Error:-

$$E_{2n}(x) = \frac{h^{2n+1} (P^2 - 1^2)(P^2 - 2^2) \dots (P^2 - n^2)}{(2n+1)!}$$

where $\alpha \in I \equiv$ boundary values

- Q Find the value of $(1.06)^{19}$ using Gauss backward IP formula using given data.

$$(1.06)^{10} = 1.79085$$

$$(1.06)^{15} = 2.39656$$

$$(1.06)^{20} = 3.20714$$

$$(1.06)^{25} = 4.29187$$

$$(1.06)^{30} = 5.74349$$

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
10	1.79085				
15	2.39656	0.60571	0.20487		
20	3.20714	0.81058	0.27415	0.06928	0.02346
25	4.29187	1.08473	0.36689	0.09274	
30	5.74349	1.45162			

$$x = x_0 + ph$$

$$19 = 20 + p(5)$$

$$p = \frac{-1}{5} = -0.2$$

Stirling's I formula :-

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

$$+ \frac{P^2(P^2-1)}{4!} \Delta^4 y_{-2} + \dots$$

Observations

$$\textcircled{1} \quad y_0 - \begin{bmatrix} \Delta y_{-1} \\ \Delta y_0 \end{bmatrix} - \Delta^2 y_{-1} - \begin{bmatrix} \Delta^3 y_{-2} \\ \Delta^3 y_{-1} \end{bmatrix} - \Delta^4 y_{-2} - \begin{bmatrix} \Delta^5 y_{-3} \\ \Delta^5 y_{-2} \end{bmatrix} \text{ Central line}$$

$$\textcircled{2} \quad 0 < P < 1$$

$$\textcircled{3} \quad x = x_0 + ph$$

y at given x
 $x_0 < x$ & nearer

$y = f(x)$
 x_0 = above & nearer midpoint

* Bessel's I. Formula :-

$$y_p = y_0 + P \Delta y_0 + \frac{P(P-1)}{2!} \left[\frac{\Delta^2 y_{-1} + \Delta^2 y_0}{2} \right] + \frac{(P-\frac{1}{2})P(P-1)}{3!} \Delta^3 y_{-1}$$

$$+ \frac{(P+1)P(P-1)(P-2)}{4!} \left[\frac{\Delta^4 y_{-2} + \Delta^4 y_{-1}}{2} \right] + \dots$$

Observations

$$\rightarrow y_0 \dots \begin{bmatrix} \Delta^2 y_{-1} \\ \Delta^3 y_{-1} \\ \Delta^2 y_0 \end{bmatrix} - \Delta^3 y_{-1} \begin{bmatrix} \Delta^4 y_{-2} \\ \Delta^4 y_{-1} \end{bmatrix} - \Delta^5 y_{-2} \begin{bmatrix} \Delta^6 y_{-3} \\ \Delta^6 y_{-2} \end{bmatrix} \text{--- central line}$$

$$x = x_0 + ph \quad | \quad 0 < P < 1 \quad \frac{y \text{ at given } x}{x_0 > x \text{ & nearer}} \quad \left/ \begin{array}{l} y = f(x) \\ x_0 = \text{above & nearer} \\ \text{to mid} \end{array} \right.$$