

NUMERICAL METHODS

5.1 Finite differences

Consider a function $y = f(x)$. Let $x_0, x_1 = x_0 + h, x_2 = x_1 + h, \dots, x_n = x_{n-1} + h$ be a set of points at a common interval h . Let the corresponding values of $y = f(x)$ be $y_0 = f(x_0), y_1 = f(x_1), y_2 = f(x_2), \dots, y_n = f(x_n)$.

The value of the independent variable x is called the *argument* and the corresponding functional value is known as *entry*. We define **forward** and **backward differences** concerning these values.

5.11 Forward differences

The *first forward difference* of $f(x)$ denoted by $\Delta f(x)$ is defined as follows.

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

Δ is called the *forward difference operator*.

Now, we have for the values $x_0, x_1, x_2, \dots, x_n$:

$$\Delta f(x_0) = f(x_0 + h) - f(x_0) \quad \text{or} \quad \Delta y_0 = y_1 - y_0$$

$$\Delta f(x_1) = f(x_1 + h) - f(x_1) \quad \text{or} \quad \Delta y_1 = y_2 - y_1$$

$$\Delta f(x_2) = f(x_2 + h) - f(x_2) \quad \text{or} \quad \Delta y_2 = y_3 - y_2 \text{ etc.,}$$

$$\Delta f(x_{n-1}) = f(x_{n-1} + h) - f(x_{n-1}) \quad \text{or} \quad \Delta y_{n-1} = y_n - y_{n-1}$$

The difference of the first forward differences are called *second forward differences*. They are as follows.

$$\Delta^2 y_0 = \Delta y_1 - \Delta y_0, \quad \Delta^2 y_1 = \Delta y_2 - \Delta y_1,$$

$$\Delta^2 y_2 = \Delta y_3 - \Delta y_2, \dots \Delta^2 y_{n-2} = \Delta y_{n-1} - \Delta y_{n-2}$$

Similarly the other higher order differences namely the third, fourth, etc., are obtained and tabulated. Such a tabular arrangement is called the **forward difference table**.

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$	\dots	$\Delta^n y$
x_0	y_0					
x_1	y_1	Δy_0	$\Delta^2 y_0$			
x_2	y_2	Δy_1	$\Delta^2 y_1$	$\Delta^3 y_0,$		
.		
				$\Delta^3 y_{n-3}$		
x_{n-1}	y_{n-1}		$\Delta^2 y_{n-2}$			
x_n	y_n	Δy_{n-1}				

The first entries in the table namely $\Delta y_0, \Delta^2 y_0, \Delta^3 y_0, \dots, \Delta^n y_0$ are called the *leading forward differences*.

5.12 Backward differences

The *first backward difference* of $f(x)$ denoted by $\nabla f(x)$ is defined as follows.

$$\nabla f(x) = f(x) - f(x-h)$$

∇ is called the *backward difference operator*.

$$\text{If, } x = x_n : \nabla f(x_n) = f(x_n) - f(x_n - h) \text{ or } \nabla y_n = y_n - y_{n-1}$$

$$\therefore x_n - h = x_{n-1} \text{ and } f(x_{n-1}) = y_{n-1}$$

$$\text{If, } x = x_{n-1} : \nabla f(x_{n-1}) = f(x_{n-1}) - f(x_{n-1} - h)$$

$$\text{or } \nabla y_{n-1} = y_{n-1} - y_{n-2} \text{ etc. } \nabla y_2 = y_2 - y_1, \nabla y_1 = y_1 - y_0$$

The difference of the first backward differences are known as *second backward differences*. They are as follows.

$$\nabla^2 y_n = \nabla y_n - \nabla y_{n-1}, \quad \nabla^2 y_{n-1} = \nabla y_{n-1} - \nabla y_{n-2}, \dots,$$

$$\nabla^2 y_2 = \nabla y_2 - \nabla y_1$$

Similarly the other higher order backward differences namely the third, fourth etc., are formed and tabulated. Such a tabular arrangement is called the **backward difference table** :

x	y	∇y	$\nabla^2 y$	$\nabla^3 y$...	$\nabla^n y$
x_0	y_0					
		∇y_1				
x_1	y_1		$\nabla^2 y_2$			
x_2	y_2	∇y_2		$\nabla^3 y_3$		
.	.	.	$\nabla^2 y_3$.	.	
.	$\nabla^n y_n$
x_{n-1}	y_{n-1}		$\nabla^2 y_n$	$\nabla^3 y_{n-3}$		
x_n	y_n	∇y_n				

The last entries in the table namely $\nabla y_n, \nabla^2 y_n, \nabla^3 y_n, \dots, \nabla^n y_n$ are called the *leading backward differences*.

ILLUSTRATIVE EXAMPLE

Let us construct a finite difference table for the function $f(x) = x^3 + x + 1$ where x takes the values 0, 1, 2, 3, 4, 5, 6 and identify the leading forward and backward differences.

$f(x) = x^3 + x + 1$ by data. From this we obtain,

$$f(0) = 1, f(1) = 3, f(2) = 11, f(3) = 31, f(4) = 69,$$

$$f(5) = 131, f(6) = 223.$$

The finite difference table is as follows.

x	$f(x) = y$	First Difference	Second Difference	Third Difference	Fourth Difference
0	1				
1	3	2	6	6	0
2	11	8	12	6	0
3	31	20	18	6	0
4	69	38	24	6	0
5	131	62	30		
6	223	92			

Taking $x_0 = 0, y_0 = 1$, the first value in every column are the leading forward differences. They are as follows :

$$\Delta y_0 = 2, \Delta^2 y_0 = 6, \Delta^3 y_0 = 6, \Delta^4 y_0 = 0$$

Also by taking $x_n = 6, y_n = 223$, the last value in every column are the leading backward differences. They are as follows :

$$\nabla y_n = 92, \nabla^2 y_n = 30, \nabla^3 y_n = 6, \nabla^4 y_n = 0$$

5.2 Interpolation

If $y_0, y_1, y_2, \dots, y_n$ be a set of values of an unknown function $y = f(x)$ corresponding to the values of $x : x_0, x_1, x_2, \dots, x_n$, the process of finding (estimating) the value of y for any given value of x between x_0 and x_n is called *interpolation*. Also the process of finding (estimating) the value of y outside the given range of x is called *extrapolation*. In general the concept of interpolation includes extrapolation also.

Hence we can say that interpolation is a technique of estimating the value of an unknown function for any intermediate value of the independent variable. For example, if we have the data :

x	0	4	5	8	10	15
$f(x)$	6	15	17	29	40	87

the process of estimating $f(3), f(7), f(12.5), f(14)$ etc. is interpolation and estimating $f(-0.5), f(18), f(25)$ etc. is extrapolation.

We first discuss interpolation for equal intervals which will be followed with interpolation for unequal intervals.

5.3 Interpolation formulae for equal intervals/equidistant arguments

We discuss interpolation formulae for equal intervals based on forward and backward differences.

These formulae are established by approximating the unknown function to a polynomial in x whose values coincide with the value of $f(x)$ at the specified points of $x : x_0, x_1, x_2, \dots, x_n$.

Forward difference interpolation formula and Backward difference interpolation formula.

Let $y_0, y_1, y_2, \dots, y_n$ be the values of an unknown function $y = f(x)$ corresponding to equidistant values of $x : x_0, x_1 = x_0 + h, x_2 = x_0 + 2h, \dots, x_n = x_0 + nh$.

Then we have the following two interpolation formulae.

5.31 Newton's forward interpolation formula

The value of $y = f(x)$ at $x = x_0 + rh$, that is $y_r = f(x_0 + rh)$ is approximately given by

$$y_r = y_0 + r \Delta y_0 + \frac{r(r-1)}{2!} \Delta^2 y_0 + \frac{r(r-1)(r-2)}{3!} \Delta^3 y_0 + \dots + \frac{r(r-1)(r-2) \cdots (r-n-1)}{n!} \Delta^n y_0$$

where r is any real number.

5.32 Newton's backward interpolation formula

The value of $y = f(x)$ at $x = x_n + rh$, that is $y_r = f(x_n + rh)$ is approximately given by

$$y_r = y_n + r \nabla y_n + \frac{r(r+1)}{2!} \nabla^2 y_n + \frac{r(r+1)(r+2)}{3!} \nabla^3 y_n + \dots + \frac{r(r+1)(r+2)\cdots(r+n-1)}{n!} \nabla^n y_n$$

• Appropriate interpolation formula

To estimate the value of y at a desired value of x near the beginning of the table (*first half, x is close to x_0*) forward formula is appropriate.

Similarly to estimate the value of y at a desired value of x near the end of the table (*second half, x is close to x_n*) backward formula is appropriate.

The polynomial $y = f(x)$ satisfying the data can also be found from these formulae and it is called an interpolating polynomial.

Note : The word appropriate is used in the sense that the computational work will involve relatively small magnitudes. Either of the formulae can be used for obtaining the required result.

Working procedure for problems

Step - 1 : We construct the difference table in accordance with the interpolation formula.

Step - 2 : We compute the value of r where,

$$(a) \quad r = \frac{x - x_0}{h} \text{ in the case of forward interpolation formula, } x_0 \text{ being}$$

the first value of x and h is the step length.

$$(b) \quad r = \frac{x - x_n}{h} \text{ in the case of backward interpolation formula, } x_n \text{ being}$$

the last value of x and h is the step length.

Step - 3 : The value of r along with the value of the finite differences are substituted in the interpolation formula which results in the value of y at the desired value of x .

Note : If no numerical value is substituted for x in then $r = r(x)$.

The associated $y = f(x)$ is called the interpolating polynomial.

WORKED PROBLEMS

[1] Find $y(1.4)$ given that

x	1	2	3	4	5
y	10	26	58	112	194

Here we have to find y at $x = 1.4$

Since the value $x = 1.4$ is in the first half of the table near $x = 1$, Newton's forward interpolation formula is appropriate and we shall construct the forward difference table :

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
$x_0 = 1$	$y_0 = 10$	16			
2	26	32	16	6	
3	58	54	22	6	0
4	112	82	28		
5	194				

We have Newton's forward interpolation formula :

$$y_r = y_0 + r \Delta y_0 + \frac{r(r-1)}{2!} \Delta^2 y_0 + \frac{r(r-1)(r-2)}{3!} \Delta^3 y_0 + \dots$$

where, $r = \frac{x - x_0}{h}$

x = point at which y is required = 1.4

x_0 = initial point (first value of x) = 1

$$h = \text{common interval length} = 1. \text{ Here } r = \frac{1.4 - 1}{1} = 0.4$$

From the table, $\Delta y_0 = 16$, $\Delta^2 y_0 = 16$, $\Delta^3 y_0 = 6$, $\Delta^4 y_0 = 0$

$$\therefore y(1.4) = f(1.4) = 10 + (0.4)16 + \frac{(0.4)(0.4-1)}{2}(16) + \frac{(0.4)(0.4-1)(0.4-2)}{6}(6)$$

$$= 10 + 6.4 + (0.4)(-0.6)8 + (0.4)(-0.6)(-1.6) = 14.864$$

Thus,

$y(1.4) = 14.864$

[2] Find $u_{0.5}$ from the data :

$$u_0 = 225, u_1 = 238, u_2 = 320, u_3 = 340$$

☞ The value $x = 0.5$ is near to $x = 0$ and hence Newton's forward interpolation formula is appropriate.

We shall first construct the forward difference table.

x	$u_x = y$	Δy	$\Delta^2 y$	$\Delta^3 y$
$x_0 = 0$	$y_0 = 225$			
1	238	$\Delta y_0 = 13$	$\Delta^2 y_0 = 69$	
2	320	82	-62	$\Delta^3 y_0 = -131$
3	340	20		

We have Newton's forward interpolation formula :

$$y_r = y_0 + r \Delta y_0 + \frac{r(r-1)}{2!} \Delta^2 y_0 + \frac{r(r-1)(r-2)}{3!} \Delta^3 y_0 + \dots$$

$$\text{where, } r = \frac{x - x_0}{h}; r = \frac{0.5 - 0}{1} = 0.5$$

$$\therefore f(0.5) = 225 + 0.5(13) + \frac{(0.5)(0.5-1)}{2}(69)$$

$$+ \frac{(0.5)(0.5-1)(0.5-2)}{6}(-131) = 214.6875$$

Thus,

$$u_{0.5} = 214.6875$$

[3] The area of a circle (A) corresponding to diameter (D) is given below.

D	80	85	90	95	100
A	5026	5674	6362	7088	7854

Find the area corresponding to diameter 105 using an appropriate interpolation formula.

☞ Here we have to find A when $D = 105$

As this value 105 is near to the end value 100, Newton's backward interpolation formula is appropriate. D and A correspond to x and y . The backward difference table is formed first.

$x = D$	$y = A$	∇y	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$
80	5026	648			
85	5674	688	40	-2	
90	6362	726	38	2	4
95	7088	766	40		
$x_n = 100$	$y_n = 7854$				

We have Newton's backward interpolation formula :

$$y_r = y_n + r \nabla y_n + \frac{r(r+1)}{2!} \nabla^2 y_n + \frac{r(r+1)(r+2)}{3!} \nabla^3 y_n \\ + \frac{r(r+1)(r+2)(r+3)}{4!} \nabla^4 y_n + \dots$$

$$\text{where, } r = \frac{x - x_n}{h}; r = \frac{105 - 100}{5} = 1$$

From the table, $\nabla y_n = 766, \nabla^2 y_n = 40, \nabla^3 y_n = 2, \nabla^4 y_n = 4$

$$\therefore f(105) = 7854 + 1(766) + \frac{(1)(2)}{2}(40) + \frac{(1)(2)(3)}{6}(2) \\ + \frac{(1)(2)(3)(4)}{24}(4) \\ = 7854 + 766 + 40 + 2 + 4 = 8666$$

Thus the area (A) corresponding to diameter (D) = 105 is 8666

[4] The following table give the values of $\tan x$ for $0.10 \leq x \leq 0.30$. Find $\tan(0.26)$

x	0.10	0.15	0.20	0.25	0.30
$\tan x$	0.1003	0.1511	0.2027	0.2553	0.3093

Here the value $x = 0.26$ is near the end value 0.30

Hence Newton's backward interpolation formula is appropriate. The backward difference table is as follows.

x	$f(x) = y$	∇y	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$
0.10	0.1003	0.0508			
0.15	0.1511	0.0516	0.0008	0.0002	
0.20	0.2027	0.0526	0.0010	0.0004	0.0002
0.25	0.2553	0.0540	0.0014		
$x_n = 0.30$	$y_n = 0.3093$				

We have Newton's backward interpolation formula :

$$y_r = y_n + r \nabla y_n + \frac{r(r+1)}{2!} \nabla^2 y_n + \frac{r(r+1)(r+2)}{3!} \nabla^3 y_n \\ + \frac{r(r+1)(r+2)(r+3)}{4!} \nabla^4 y_n + \dots$$

where, $r = \frac{x - x_n}{h}$; $r = \frac{0.26 - 0.30}{0.05} = -0.8$

From the table

$$\nabla y_n = 0.0540, \nabla^2 y_n = 0.0014, \nabla^3 y_n = 0.0004, \nabla^4 y_n = 0.0002$$

$$\therefore f(0.26) = 0.3093 + (-0.8)(0.054) + \frac{(-0.8)(-0.8+1)}{2}(0.0014) \\ + \frac{(-0.8)(-0.8+1)(-0.8+2)}{6}(0.0004) \\ + \frac{(-0.8)(-0.8+1)(-0.8+2)(-0.8+3)}{24}(0.0002)$$

$$f(0.26) = 0.26602$$

Thus,

$$\boxed{\tan(0.26) = 0.2660}$$

[5] Extrapolate for 25.4 given the data,

x	19	20	21	22	23
y	91	100.25	110	120.25	131

We shall first construct the backward difference table

x	y	∇y	$\nabla^2 y$	$\nabla^3 y$
19	91	9.25		
20	100.25	9.75	0.5	0
21	110	10.25	0.5	$\nabla^3 y_n = 0$
22	120.25	$\nabla^2 y_n = 10.75$	$\nabla y_n = 0.5$	
$x_n = 23$	$y_n = 131$			

We have Newton's backward interpolation formula :

$$y_r = y_n + r \nabla y_n + \frac{r(r+1)}{2!} \nabla^2 y_n + \frac{r(r+1)(r+2)}{3!} \nabla^3 y_n + \dots$$

$$\text{where, } r = \frac{x - x_n}{h}; r = \frac{25.4 - 23}{1} = 2.4$$

$$\therefore f(25.4) = 131 + (2.4)10.75 + \frac{(2.4)(2.4+1)}{2}(0.5) = 158.84$$

Thus,

$$f(25.4) = 158.84$$

[6] Given $f(40) = 184, f(50) = 204, f(60) = 226, f(70) = 250, f(80) = 276, f(90) = 304$, find $f(38)$ and $f(85)$ using suitable interpolation formulae.

[June 2018]

Here we shall find $f(38)$ using Newton's forward interpolation formula and find $f(85)$ using Newton's backward interpolation formula. The finite difference table applicable to both the interpolation formulae is as follows.

x	$f(x) = y$	I Difference	II Difference	III Difference
40	184	20		
50	204	22	2	0
60	226	24	2	0
70	250	26	2	0
80	276	28		
90	304			

To find $f(38)$: We have from the table,

$$x_0 = 40, y_0 = 184, \Delta y_0 = 20, \Delta^2 y_0 = 2, \Delta^3 y_0 = 0$$

We have Newton's forward interpolation formula :

$$y_r = y_0 + r \Delta y_0 + \frac{r(r-1)}{2!} \Delta^2 y_0 + \dots$$

$$\text{where, } r = \frac{x - x_0}{h}; \quad r = \frac{38 - 40}{10} = -0.2$$

$$f(38) = 184 + (-0.2)(20) + \frac{(-0.2)(-0.2-1)}{2}(2) = 180.24$$

$$\boxed{f(38) = 180.24}$$

To find $f(85)$: We have from the table,

$$x_n = 90, y_n = 304, \nabla y_n = 28, \nabla^2 y_n = 2, \nabla^3 y_n = 0$$

We have Newton's backward interpolation formula :

$$y_r = y_n + r \nabla y_n + \frac{r(r+1)}{2!} \nabla^2 y_n + \dots$$

$$\text{where, } r = \frac{x - x_n}{h}; \quad r = \frac{85 - 90}{10} = -0.5.$$

$$f(85) = 304 + (-0.5)(28) + \frac{(-0.5)(-0.5+1)}{2}(2) = 289.75$$

Thus,

$$f(85) = 289.75$$

[Given $\sin 45^\circ = 0.7071$, $\sin 50^\circ = 0.7660$, $\sin 55^\circ = 0.8192$, $\sin 60^\circ = 0.8660$, find $\sin 57^\circ$ using an appropriate interpolation formula.] [June 2018]

We have to find the value of $f(x) = \sin x$ at $x = 57^\circ$ which is near the end value $x = 60^\circ$ and hence Newton's backward interpolation formula is appropriate. The difference table is as follows.

x	$f(x) = y$	∇y	$\nabla^2 y$	$\nabla^3 y$
45	0.7071			
50	0.7660	0.0589	-0.0057	
55	0.8192	0.0532	-0.0064	
$x_n = 60$	$y_n = 0.8660$	0.0468		-0.0007

We have Newton's backward interpolation formula :

$$y_r = y_n + r \nabla y_n + \frac{r(r+1)}{2!} \nabla^2 y_n + \frac{r(r+1)(r+2)}{3!} \nabla^3 y_n + \dots$$

$$\text{where, } r = \frac{x - x_n}{h}; \quad r = \frac{57 - 60}{5} = -0.6$$

From the table, $\nabla y_n = 0.0468$, $\nabla^2 y_n = -0.0064$, $\nabla^3 y_n = -0.0007$

$$\begin{aligned} \therefore f(57) &= 0.8660 + (-0.6)(0.0468) + \frac{(-0.6)(-0.6+1)}{2}(-0.0064) \\ &\quad + \frac{(-0.6)(-0.6+1)(-0.6+2)}{6}(-0.0007) = 0.8387 \end{aligned}$$

Thus,

$$\sin 57^\circ = 0.8387$$

Q8] Find the interpolating polynomial $f(x)$ satisfying $f(0) = 0, f(2) = 4, f(4) = 56, f(6) = 204, f(8) = 496, f(10) = 980$ and hence find $f(3), f(5)$ and $f(7)$

The interpolating polynomial can be found from either of the two interpolation formulae. We shall use Newton's forward interpolation formula. The difference table is as follows.

x	$f(x) = y$	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
$x_0 = 0$	$y_0 = 0$	$\Delta y_0 = 4$			
2	4		$\Delta^2 y_0 = 48$		
4	56	52		$\Delta^3 y_0 = 48$	
6	204	148	96		$\Delta^4 y_0 = 0$
8	496	292	144	48	
10	980	484	192		

We have Newton's forward interpolation formula :

$$y_r = y_0 + r \Delta y_0 + \frac{r(r-1)}{2!} \Delta^2 y_0 + \frac{r(r-1)(r-2)}{3!} \Delta^3 y_0 + \dots,$$

$$\text{where, } r = \frac{x - x_0}{h} \quad \text{Here, } r = \frac{x - 0}{2} \quad \text{or} \quad r = \frac{x}{2}$$

$$\begin{aligned}
 \therefore y = f(x) &= 0 + \frac{x}{2}(4) + \frac{\frac{x}{2}\left(\frac{x}{2}-1\right)}{2}(48) + \frac{\frac{x}{2}\left(\frac{x}{2}-1\right)\left(\frac{x}{2}-2\right)}{6}(48) \\
 &= 2x + \frac{x}{2}\left(\frac{x-2}{2}\right)(24) + \frac{x}{2}\left(\frac{x-2}{2}\right)\left(\frac{x-4}{2}\right)(8) \\
 &= 2x + x(x-2)(6) + x(x-2)(x-4) \\
 &= x[2 + 6(x-2) + (x^2 - 2x - 4x + 8)]
 \end{aligned}$$

$$y = f(x) = x[2 + 6x - 12 + x^2 - 6x + 8] = x^3 - 2x$$

Thus the interpolating polynomial is $y = f(x) = x^3 - 2x$

Now, by putting $x = 3, 5, 7$, we obtain

$$f(3) = 21, f(5) = 115, f(7) = 329$$

Note : It may be observed that if we substitute the given values of x namely 0, 2, 4, 6, 8, 10 in the polynomial, the values of $f(x)$ coincide with the values given in the data.

Q1 From the following table find the number of students who have obtained
 (a) less than 45 marks (b) between 40 and 45 marks. [June 2017]

Marks	30-40	40-50	50-60	60-70	70-80
No. of students	31	42	51	35	31

We shall reconstitute the given table with $f(x)$ representing the number of students less than x marks. That is,

less than 40 marks 31 students,

less than 50 marks $31 + 42 = 73$ students,

less than 60 marks $73 + 51 = 124$ students,

less than 70 marks $124 + 35 = 159$ students,

less than 80 marks $159 + 31 = 190$ students,

We have the new table along with the forward differences.

(a) We need to find $f(45)$ being the number of students scoring less than 45 marks.

x	$f(x) = y$	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
$x_0 = 40$	$y_0 = 31$	$\Delta y_0 = 42$			
50	73	51	$\Delta^2 y_0 = 9$	$\Delta^3 y_0 = -25$	
60	124	35	-16	12	$\Delta^4 y_0 = 37$
70	159	31	-4		
80	190				

We shall find $f(45)$ by applying Newton's forward interpolation formula.

$$y_r = y_0 + r \Delta y_0 + \frac{r(r-1)}{2!} \Delta^2 y_0 + \frac{r(r-1)(r-2)}{3!} \Delta^3 y_0 + \dots,$$

where, $r = \frac{x - x_0}{h}$; $r = \frac{45 - 40}{10} = 0.5$

$$\therefore f(45) = 31 + (0.5)42 + \frac{(0.5)(0.5-1)}{2}(9)$$

$$+ \frac{(0.5)(0.5-1)(0.5-2)}{6}(-25) + \frac{(0.5)(0.5-1)(0.5-2)(0.5-3)}{24}(37)$$

$$f(45) = 47.86 \approx 48$$

Thus the number of students obtaining less than 45 marks is 48.

(b) We need to find $f(45) - f(40)$. But $f(40) = 31$ by data.

$$\text{Hence } f(45) - f(40) = 48 - 31 = 17$$

Thus the number of students scoring marks between 40 & 45 is 17.

[10] A survey conducted in a slum locality reveals the following information as classified below.

Income per day (Rs.)	Under 10	10-20	20-30	30-40	40-50
No. of persons	20	45	115	210	115

Estimate the probable number of persons in the income group of 20 to 25.

The given data is reconstituted with $f(x)$ representing the number of persons less than income of Rs. x . That is,

$$\text{less than Rs. } 10 = 20,$$

$$\text{less than Rs. } 20 = 20 + 45 = 65,$$

$$\text{less than Rs. } 30 = 65 + 115 = 180,$$

$$\text{less than Rs. } 40 = 180 + 210 = 390,$$

$$\text{less than Rs. } 50 = 390 + 115 = 505,$$

We have to find $f(25)$ and $f(20)$ which estimates number of persons having income less than Rs. 25 and less than Rs. 20 so that their difference, that is $f(25) - f(20)$ will give us the number of persons having income between Rs. 20 and 25. The new table along with the forward differences is as follows.

x	$f(x) = y$	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
$x_0 = 10$	$y_0 = 20$	45			
20	65	115	70	25	
30	180	210	95	-190	-215
40	390	115			
50	505				

We have Newton's forward interpolation formula :

$$y_r = y_0 + r \Delta y_0 + \frac{r(r-1)}{2!} \Delta^2 y_0 + \frac{r(r-1)(r-2)}{3!} \Delta^3 y_0 \\ + \frac{r(r-1)(r-2)(r-3)}{4!} \Delta^4 y_0 + \dots,$$

where, $r = \frac{x - x_0}{h}$; $r = \frac{x - 10}{10}$

We need to find $f(25) - f(20)$.

First we shall find $f(25)$. We have, $r = \frac{25 - 10}{10} = 1.5$

From the table, $\Delta y_0 = 45$, $\Delta^2 y_0 = 70$, $\Delta^3 y_0 = 25$, $\Delta^4 y_0 = -215$

$$\text{Now, } f(25) = 20 + 1.5(45) + \frac{(1.5)(1.5-1)}{2}(70) \\ + \frac{(1.5)(1.5-1)(1.5-2)}{6}(25) + \frac{(1.5)(1.5-1)(1.5-2)(1.5-3)}{24}(-215)$$

$$\therefore f(25) \approx 107$$

Also we have from the table,

$$f(20) = 65$$

$$\text{Hence, } f(25) - f(20) = 107 - 65 = 42$$

Thus the number of persons in the income group of Rs. 20 to 25 is 42.

[11] Compute $u_{14.2}$ from the following table by applying Newton's backward interpolation formula.

x	10	12	14	16	18
u_x	0.240	0.281	0.318	0.352	0.384

We shall apply Newton's backward interpolation formula and the difference table is as follows.

x	$u_x = y$	∇y	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$
10	0.240				
12	0.281	0.041	-0.004	0.001	
14	0.318	0.037	-0.003	$\nabla^3 y_n = 0.001$	$\nabla^4 y_n = 0$
16	0.352	0.034	$\nabla^2 y_n = -0.002$		
$x_n = 18$	$y_n = 0.384$	$\nabla y_n = 0.032$			

We have Newton's backward interpolation formula :

$$y_r = y_n + r \nabla y_n + \frac{r(r+1)}{2!} \nabla^2 y_n + \frac{r(r+1)(r+2)}{3!} \nabla^3 y_n + \dots$$

$$\text{where, } r = \frac{x - x_n}{h} ; r = \frac{14.2 - 18}{2} = -1.9$$

$$\therefore u_{14.2} = 0.384 + (-1.9)(0.032) + \frac{(-1.9)(-0.9)}{2} (-0.002)$$

$$+ \frac{(-1.9)(-0.9)(0.1)}{6} (0.001)$$

Thus,

$$u_{14.2} = 0.3215$$

[12] Use Newton's forward interpolation formula to find y_{35} given, $y_{20} = 512, y_{30} = 439, y_{40} = 346, y_{50} = 243$.

The difference table is as follows.

x	$y_x = y$	Δy	$\Delta^2 y$	$\Delta^3 y$
$x_0 = 20$	$y_0 = 512$			
30	439	$\Delta y_0 = -73$	$\Delta^2 y_0 = -20$	
40	346	-93	-10	$\Delta^3 y_0 = 10$
50	243	-103		

We have Newton's forward interpolation formula :

$$y_r = y_0 + r \Delta y_0 + \frac{r(r-1)}{2!} \Delta^2 y_0 + \frac{r(r-1)(r-2)}{3!} \Delta^3 y_0 + \dots$$

$$\text{where, } r = \frac{x - x_0}{h} ; r = \frac{35 - 20}{10} = 1.5$$

$$y_{35} = y(35) = 512 + (1.5)(-73) + \frac{(1.5)(0.5)}{2}(-20) \\ + \frac{(1.5)(0.5)(-0.5)}{6}(10)$$

Thus,

$$y_{35} = 394.375$$

[13] Find $f(2.5)$ by using Newton's backward interpolation formula given that $f(0) = 7.4720, f(1) = 7.5854, f(2) = 7.6922, f(3) = 7.8119, f(4) = 7.9252$

The backward difference table is as follows.

x	y	∇y	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$
0	7.4720	0.1134			
1	7.5854	0.1068	-0.0066	0.0195	
2	7.6922	0.1197	0.0129	$\nabla^3 y_n = -0.0193$	$\nabla^4 y_n = -0.0388$
3	7.8119		$\nabla^2 y_n = -0.0064$		
$x_n = 4$	$y_n = 7.9252$	$\nabla y_n = 0.1133$			

We have Newton's backward interpolation formula :

$$y_r = y_n + r \nabla y_n + \frac{r(r+1)}{2!} \nabla^2 y_n + \frac{r(r+1)(r+2)}{3!} \nabla^3 y_n \\ + \frac{r(r+1)(r+2)(r+3)}{4!} \nabla^4 y_n + \dots$$

where, $r = \frac{x - x_n}{h}$; $r = \frac{2.5 - 4}{1} = -1.5$

$$\therefore f(2.5) = 7.9252 + (-1.5)(0.1133) + \frac{(-1.5)(-0.5)}{2} (-0.0064) \\ + \frac{(-1.5)(-0.5)(0.5)}{6} (-0.0193) + \frac{(-1.5)(-0.5)(0.5)(1.5)}{24} (-0.0388)$$

Thus,

$$f(2.5) = 7.7507$$

[14] In a table given below, the values of y are consecutive terms of a series of which 23.6 is the 6th term. Find the first and tenth terms of the series.

x	3	4	5	6	7	8	9
y	4.8	8.4	14.5	23.6	36.2	52.8	73.9

☞ We need to compute $y(1)$ and $y(10)$. Newton's forward and backward interpolation formula respectively will be appropriate.
We shall first construct the finite difference table.

x	y	First Difference	Second Difference	Third Difference	Fourth Difference
3	4.8	3.6			
4	8.4	6.1	2.5	0.5	0
5	14.5	9.1	3.0	0.5	0
6	23.6	12.6	3.5	0.5	0
7	36.2	16.6	4.0	0.5	0
8	52.8	21.1	4.5		
9	73.9				

Case - (i) : To find $y(1)$

We have from the table,

$$x_0 = 3, y_0 = 4.8, \Delta y_0 = 3.6, \Delta^2 y_0 = 2.5, \Delta^3 y_0 = 0.5$$

We have Newton's forward interpolation formula :

$$y_r = y_0 + r \Delta y_0 + \frac{r(r-1)}{2!} \Delta^2 y_0 + \frac{r(r-1)(r-2)}{3!} \Delta^3 y_0 + \dots$$

$$\text{where, } r = \frac{x - x_0}{h}; \quad r = \frac{1-3}{1} = -2$$

$$\text{Now, } y(1) = 4.8 + (-2)(3.6) + \frac{(-2)(-3)}{2}(2.5) + \frac{(-2)(-3)(-4)}{6}(0.5)$$

Thus,

$$y(1) = 3.1$$

Case - (ii) : To find $y(10)$

We have from the table,

$$x_n = 9, y_n = 73.9, \nabla y_n = 21.1, \nabla^2 y_n = 4.5, \nabla^3 y_n = 0.5$$

We have Newton's backward interpolation formula :

$$y_r = y_n + r \nabla y_n + \frac{r(r+1)}{2!} \nabla^2 y_n + \frac{r(r+1)(r+2)}{3!} \nabla^3 y_n + \dots$$

$$\text{where, } r = \frac{x - x_n}{h}; \quad r = \frac{10-9}{1} = 1$$

$$\text{Now, } y(10) = 73.9 + 1(21.1) + \frac{(1)(2)}{2!}(4.5) + \frac{(1)(2)(3)}{3!}(0.5)$$

Thus,

$$y(10) = 100$$

[15] The population for a town is given by the following table.

Year	1951	1961	1971	1981	1991
Population in thousands	19.96	39.65	58.81	77.21	94.61

Using Newton's forward and backward interpolation formula, calculate the increase in the population from the year 1955 to 1985. [June 2017]

We shall first form the finite difference table.

x	y	First Difference	Second Difference	Third Difference	Fourth Difference
1951	19.96	19.69			
1961	39.65	19.16	-0.53	-0.23	
1971	58.81	18.4	-0.76	-0.24	-0.01
1981	77.21	17.4	-1		
1991	94.61				

Case - (i) : To find $y(1955)$

We have from the table,

$$x_0 = 1951, y_0 = 19.96, \Delta y_0 = 19.69, \Delta^2 y_0 = -0.53, \Delta^3 y_0 = -0.23, \Delta^4 y_0 = -0.01$$

We have Newton's forward interpolation formula :

$$\begin{aligned} y_r = y_0 + r \Delta y_0 + \frac{r(r-1)}{2!} \Delta^2 y_0 + \frac{r(r-1)(r-2)}{3!} \Delta^3 y_0 \\ + \frac{r(r-1)(r-2)(r-3)}{4!} \Delta^4 y_0 + \dots \end{aligned}$$

$$\text{where, } r = \frac{x - x_0}{h} ; r = \frac{1955 - 1951}{10} = 0.4$$

$$\begin{aligned} y(1955) = 19.96 + (0.4)(19.69) + \frac{(0.4)(-0.6)}{2} (-0.53) \\ + \frac{(0.4)(-0.6)(-1.6)}{6} (-0.23) + \frac{(0.4)(-0.6)(-1.6)(-2.6)}{24} (-0.01) \end{aligned}$$

$$\therefore y(1955) = 27.89$$

Case - (ii) : To find $y(1985)$

We have from the table,

$$x_n = 1991, y_n = 94.61, \nabla y_n = 17.4, \nabla^2 y_n = -1, \nabla^3 y_n = -0.24, \nabla^4 y_n = -0.01$$

We have Newton's backward interpolation formula :

$$y_r = y_n + r \nabla y_n + \frac{r(r+1)}{2!} \nabla^2 y_n + \frac{r(r+1)(r+2)}{3!} \nabla^3 y_n + \frac{r(r+1)(r+2)(r+3)}{4!} \nabla^4 y_n + \dots$$

where, $r = \frac{x - x_n}{h}$; $r = \frac{1985 - 1991}{10} = -0.6$

$$\text{Now, } y(1985) = 94.61 + (-0.6)(17.4) + \frac{(-0.6)(0.4)}{2}(-1)$$

$$+ \frac{(-0.6)(0.4)(1.4)}{6}(-0.24) + \frac{(-0.6)(0.4)(1.4)(2.4)}{24}(-0.01)$$

$$\therefore y(1985) = 84.3$$

Thus the increase in population from the year 1955 to 1985 is given by
 $84.3 - 27.89 = 56.41$ thousands.

ASSIGNMENT

Use an appropriate interpolation formula to estimate $y = f(x)$ for the given value of x [Problems 1 to 4]

1.

x	1.7	1.8	1.9	2.0	2.1	2.2
$f(x)$	5.474	6.050	6.686	7.389	8.166	9.025

$$f(1.85) = ?$$

2.

x	100	150	200	250	300	350	400
y	10.63	13.03	15.04	16.81	18.42	19.9	21.27

$$y(218) = ?$$

3.

x	1000	1010	1020	1030	1040	1050
y	3	3.0043	3.0086	3.0128	3.0170	3.0212

$$y(1044) = ?$$

4.

x	1	2	3	4	5
$f(x)$	0	0.3010	0.4771	0.6021	0.6990

$$y(5.2) = ?$$

5. Given, $\sin 20^\circ = 0.3420$, $\sin 25^\circ = 0.4226$, $\sin 30^\circ = 0.5000$, $\sin 35^\circ = 0.5736$, $\sin 40^\circ = 0.6428$. Find $\sin 24^\circ$ and $\sin 42^\circ$ using appropriate interpolation formula.

6. Fit an interpolation polynomial u_x satisfying

$u_{-4} = -3$, $u_{-2} = 5$, $u_0 = 13$, $u_2 = 69$, $u_4 = 221$. Hence find u_3 and u_6 .

7. From the following data, estimate the number of students who have scored less than 70 marks.

Marks	0-20	20-40	40-60	60-80	80-100
No. of Students	41	62	65	50	17

8. From the following data estimate the number of students scoring marks more than 40 but less than 55.

Marks	30-40	40-50	50-60	60-70	70-80
No. of Students	31	42	51	35	31

9. Given that $\sqrt{12} = 3.464$, $\sqrt{14} = 3.742$, $\sqrt{16} = 4$, $\sqrt{18} = 4.243$, $\sqrt{20} = 4.472$, compute $\sqrt{16.5}$ by using Newton's forward interpolation formula.

10. Use Newton's backward interpolation formula to compute u_{25} given $u_{20} = 0.3420$, $u_{24} = 0.4067$, $u_{28} = 0.4695$, $u_{32} = 0.5299$.

ANSWERS

- | | | | |
|-------------------|---------------------------------------|------------|----------|
| 1. 6.354 | 2. 15.99 | 3. 3.0186 | 4. 0.716 |
| 5. 0.4068, 0.6693 | 6. $x^3 + 6x^2 + 12x + 13$; 130, 517 | 7. 196 | |
| 8. 69 | 9. 4.062 | 10. 0.4226 | |

5.4 Interpolation formulae for unequal intervals

5.41 Divided differences

Let $f(x_0), f(x_1), f(x_2), \dots, f(x_n)$ be the values of an unknown function $y = f(x)$ corresponding to the values of $x : x_0, x_1, x_2, \dots, x_n$ at unequal intervals. The *first order divided differences* are defined as follows.

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

$$f(x_2, x_3) = \frac{f(x_3) - f(x_2)}{x_3 - x_2} \cdots f(x_{n-1}, x_n) = \frac{f(x_n) - f(x_{n-1})}{x_n - x_{n-1}}$$

The *second order divided differences* are defined as follows.

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

$$f(x_1, x_2, x_3) = \frac{f(x_2, x_3) - f(x_1, x_2)}{x_3 - x_1} \text{ etc.,}$$

$$f(x_{n-2}, x_{n-1}, x_n) = \frac{f(x_{n-1}, x_n) - f(x_{n-2}, x_{n-1})}{x_n - x_{n-2}}.$$

Similarly the other higher order divided differences are defined. The tabular arrangement of these values is called the **divided difference table** and is as follows.

x	$f(x)$	1^{st} D.D	2^{nd} D.D	.	n^{th} D.D.
x_0	$f(x_0)$				
x_1	$f(x_1)$	$f(x_0, x_1)$	$f(x_0, x_1, x_2)$		
x_2	$f(x_2)$	$f(x_1, x_2)$	$f(x_1, x_2, x_3)$		
...	
x_{n-2}	$f(x_{n-2})$	$f(x_{n-2}, x_{n-1})$	$f(x_{n-3}, x_{n-2}, x_{n-1})$		$f(x_0, x_1, x_2, \dots, x_n)$
x_{n-1}	$f(x_{n-1})$	$f(x_{n-1}, x_n)$	$f(x_{n-2}, x_{n-1}, x_n)$		
x_n	$f(x_n)$				

Note : The notation for divided differences should not be confused with the notation for functions of two or more variables. $f(x_1, x_2)$ does not stand for a function of two variables x_1 and x_2 . Similarly $f(x_1, x_2, x_3)$ is not a function of x_1, x_2, x_3 and so on. Here x_1, x_2, \dots are called 'arguments'.

5.42 Newton's divided difference formula

or

Newton's general interpolation formula

Statement : If $f(x_0), f(x_1), f(x_2), \dots, f(x_n)$ be a set of values of an unknown function $f(x)$ corresponding to the values of $x : x_0, x_1, x_2, \dots, x_n$ at unequal intervals, then

$$\begin{aligned} y = f(x) &= f(x_0) + (x - x_0) f(x_0, x_1) + (x - x_0)(x - x_1) f(x_0, x_1, x_2) + \dots \\ &\quad + (x - x_0)(x - x_1) \dots (x - x_{n-1}) f(x_0, x_1, x_2, \dots, x_n) \end{aligned}$$

WORKED PROBLEMS

[16] Use Newton's divided difference formula to find $f(4)$ given the data :

x	0	2	3	6
$f(x)$	-4	2	14	158

☞ We shall first form the table of divided differences.

x	$f(x)$	1^{st} D.D	2^{nd} D.D	3^{rd} D.D.
$x_0 = 0$	$f(x_0) = -4$	$f(x_0, x_1)$ $\frac{2 - (-4)}{2 - 0} = 3$		
$x_1 = 2$	$f(x_1) = 2$		$f(x_0, x_1, x_2)$ $\frac{12 - 3}{3 - 0} = 3$	
$x_2 = 3$	$f(x_2) = 14$	$f(x_1, x_2)$ $\frac{14 - 2}{3 - 2} = 12$		$f(x_0, x_1, x_2, x_3)$ $\frac{9 - 3}{6 - 0} = 1$
$x_3 = 6$	$f(x_3) = 158$		$f(x_2, x_3, x_4)$ $\frac{48 - 12}{6 - 2} = 9$	

We have Newton's divided difference formula,

$$\begin{aligned}
 f(x) &= f(x_0) + (x - x_0)f(x_0, x_1) + (x - x_0)(x - x_1)f(x_0, x_1, x_2) \\
 &\quad + (x - x_0)(x - x_1)(x - x_2)f(x_0, x_1, x_2, x_3) + \dots
 \end{aligned}$$

$$\therefore f(4) = -4 + (4 - 0)3 + (4 - 0)(4 - 2)3 + (4 - 0)(4 - 2)(4 - 3)1$$

$$= -4 + 12 + 24 + 8 = 40$$

Thus,

$$f(4) = 40$$

[17] Construct the interpolation polynomial for the data given below using Newton's general interpolation formula for divided differences.

x	2	4	5	6	8	10
y	10	96	196	350	868	1746

[June 2017, 18]

The divided difference table is as follows.

x	$f(x)$	1 st D.D	2 nd D.D	3 rd D.D.
$x_0 = 2$	$f(x_0) = 10$	$f(x_0, x_1)$		
		$\frac{96 - 10}{4 - 2} = 43$		
$x_1 = 4$	$f(x_1) = 96$	$f(x_1, x_2)$	$f(x_0, x_1, x_2)$	$f(x_0, x_1, x_2, x_3)$
		$\frac{196 - 96}{5 - 4} = 100$	$\frac{100 - 43}{5 - 2} = 19$	$\frac{27 - 19}{6 - 2} = 2$
$x_2 = 5$	$f(x_2) = 196$	$f(x_2, x_3)$	$f(x_1, x_2, x_3)$	$f(x_1, x_2, x_3, x_4)$
		$\frac{350 - 196}{6 - 5} = 154$	$\frac{154 - 100}{6 - 4} = 27$	$\frac{35 - 27}{8 - 4} = 2$
$x_3 = 6$	$f(x_3) = 350$	$f(x_3, x_4)$	$f(x_2, x_3, x_4)$	$f(x_2, x_3, x_4, x_5)$
		$\frac{868 - 350}{8 - 6} = 259$	$\frac{259 - 154}{8 - 5} = 35$	$\frac{45 - 35}{10 - 5} = 2$
$x_4 = 8$	$f(x_4) = 868$	$f(x_4, x_5)$	$f(x_3, x_4, x_5)$	
		$\frac{1746 - 868}{10 - 8} = 439$	$\frac{439 - 259}{10 - 6} = 45$	
$x_5 = 10$	$f(x_5) = 1746$			

The fourth order differences are zero as third order differences are same.
We have Newton's general interpolation formula,

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

$$\text{Now, } f(x) = 10 + (x - 2)(43) + (x - 2)(x - 4)(19) + (x - 2)(x - 4)(x - 5)(2) \\ = 10 + (x - 2)\{43 + (19x - 76) + (x^2 - 9x + 20)2\} \\ = 10 + (x - 2)(2x^2 + x + 7) = 2x^3 - 3x^2 + 5x - 4.$$

Thus the required interpolating polynomial is given by

$$f(x) = 2x^3 - 3x^2 + 5x - 4$$

[18] Fit an interpolating polynomial for the data.

$$u_{10} = 355, u_0 = -5, u_8 = -21, u_1 = -14, u_4 = -125$$

by using Newton's general interpolation formula and hence find u_2 .

We shall arrange the data taking the values of x in the ascending order along with the corresponding values of u_x just for convenience.
(However this arrangement is not necessary)

The divided difference table is formed first.

x	$u_x = f(x)$	1 st D.D	2 nd D.D	3 rd D.D.
$x_0 = 0$	$f(x_0) = -5$	$f(x_0, x_1)$ $\frac{-14 - (-5)}{1 - 0} = -9$	$f(x_0, x_1, x_2)$	
$x_1 = 1$	$f(x_1) = -14$	$f(x_1, x_2)$ $\frac{-125 - (-14)}{4 - 1} = -37$	$\frac{-37 - (-9)}{4 - 0} = -7$	$f(x_0, x_1, x_2, x_3)$ $\frac{9 - (-7)}{8 - 0} = 2$
$x_2 = 4$	$f(x_2) = -125$	$f(x_2, x_3)$ $\frac{-21 + 125}{8 - 4} = 26$	$f(x_1, x_2, x_3)$ $\frac{26 - (-37)}{8 - 1} = 9$	$f(x_1, x_2, x_3, x_4)$ $\frac{27 - 9}{10 - 1} = 2$
$x_3 = 8$	$f(x_3) = -21$	$f(x_3, x_4)$ $\frac{355 - (-21)}{10 - 8} = 188$	$f(x_2, x_3, x_4)$ $\frac{188 - 26}{10 - 4} = 27$	
$x_4 = 10$	$f(x_4) = 355$			

The fourth order differences are zero since the third order differences are same.
We have Newton's general interpolation formula,

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

$$\text{Now, } f(x) = -5 + (x)(-9) + (x)(x-1)(-7) + (x)(x-1)(x-4)(2) \\ = -5 + x[-9 + (-7x+7) + (x^2 - 5x + 4)2] \\ = -5 + x[2x^2 - 17x + 6]$$

Thus, $f(x) = u_x = 2x^3 - 17x^2 + 6x - 5$

Further, $f(2) = u_2 = 2(2)^3 - 17(2)^2 + 6(2) - 5 = -45$

[19] Given $u_{20} = 24.37$, $u_{22} = 49.28$, $u_{29} = 162.86$ and $u_{32} = 240.5$ find u_{28} by Newton's divided difference formula.

The divided difference table is as follows.

x	$u_x = f(x)$	1^{st} D.D	2^{nd} D.D	3^{rd} D.D.
$x_0 = 20$	$f(x_0) = 24.37$	$f(x_0, x_1)$ $\frac{49.28 - 24.37}{22 - 20}$ $= 12.455$		
$x_1 = 22$	$f(x_1) = 49.28$	$f(x_1, x_2)$ $\frac{162.86 - 49.28}{29 - 22}$ $= 16.226$	$f(x_0, x_1, x_2)$ $\frac{16.226 - 12.455}{29 - 20}$ $= 0.419$	$f(x_0, x_1, x_2, x_3)$ $\frac{0.965 - 0.419}{32 - 20}$ $= 0.0455$
$x_2 = 29$	$f(x_2) = 162.86$	$f(x_2, x_3)$ $\frac{240.5 - 162.86}{32 - 29}$ $= 25.88$	$f(x_1, x_2, x_3)$ $\frac{25.88 - 16.226}{32 - 22}$ $= 0.965$	
$x_3 = 32$	$f(x_3) = 240.5$			

We have Newton's divided difference formula,

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

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

$$\therefore f(28) = 24.37 + (28 - 20)(12.455) + (28 - 20)(28 - 22)(0.419)$$

$$+ (28 - 20)(28 - 22)(28 - 29)(0.0455)$$

Thus,

$$f(28) = u_{28} = 141.938 \approx 141.94$$

[20] Find the cubic polynomial which passes through the points (2, 4) (4, 56) (9, 711) (10, 980) and hence estimate the dependent variable corresponding to the values of the independent variable 3, 5, 7, 11.

We have to find $f(x)$ where we have by data $f(2) = 4$, $f(4) = 56$, $f(9) = 711$, $f(10) = 980$. The divided difference table is as follows.

x	$f(x)$	1^{st} D.D	2^{nd} D.D	3^{rd} D.D.
$x_0 = 2$	$f(x_0) = 4$	$f(x_0, x_1)$		
		$\frac{56 - 4}{4 - 2} = 26$		
$x_1 = 4$	$f(x_1) = 56$		$f(x_0, x_1, x_2)$	
			$\frac{131 - 26}{9 - 2} = 15$	
		$f(x_1, x_2)$		$f(x_0, x_1, x_2, x_3)$
		$\frac{711 - 56}{9 - 4} = 131$		$\frac{23 - 15}{10 - 2} = 1$
$x_2 = 9$	$f(x_2) = 711$		$f(x_1, x_2, x_3)$	
			$\frac{269 - 131}{10 - 4} = 23$	
		$f(x_2, x_3)$		
		$\frac{980 - 711}{10 - 9} = 269$		
$x_3 = 10$	$f(x_3) = 980$			

We have Newton's divided difference formula,

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

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

$$\text{Now, } f(x) = 4 + (x - 2)(26) + (x - 2)(x - 4)(15) + (x - 2)(x - 4)(x - 9)(1)$$

$$\begin{aligned}f(x) &= 4 + (x-2)[26 + (15x-60) + (x^2 - 13x + 36)] \\&= 4 + (x-2)[x^2 + 2x + 2]\end{aligned}$$

Thus, $f(x) = x^3 - 2x$ is the required polynomial

Further, $f(3) = 3^3 - 2(3) = 21$; $f(5) = 5^3 - 2(5) = 115$

$$f(7) = 7^3 - 2(7) = 329; f(11) = 11^3 - 2(11) = 1309$$

[21] Using Newton's divided difference formula find $f(8)$, $f(15)$ from the following data.

x	4	5	7	10	11	13
y	48	100	294	900	1210	2028

We have Newton's divided difference formula,

$$\begin{aligned}f(x) &= f(x_0) + (x-x_0)f(x_0, x_1) + (x-x_0)(x-x_1)f(x_0, x_1, x_2) \\&\quad + (x-x_0)(x-x_1)(x-x_2)f(x_0, x_1, x_2, x_3) + \dots\end{aligned}$$

x	$f(x)$	1^{st} D.D	2^{nd} D.D	3^{rd} D.D.	4^{th} D.D.
$x_0 = 4$	$f(x_0) = 48$	$f(x_0, x_1)$ $\frac{100 - 48}{5 - 4} = 52$			
$x_1 = 5$	$f(x_1) = 100$	$f(x_1, x_2)$ $\frac{294 - 100}{7 - 5} = 97$	$f(x_0, x_1, x_2)$ $\frac{97 - 52}{7 - 4} = 15$	$f(x_0, x_1, x_2, x_3)$ $\frac{21 - 15}{10 - 4} = 1$	
$x_2 = 7$	$f(x_2) = 294$	$f(x_2, x_3)$ $\frac{900 - 294}{10 - 7} = 202$	$f(x_1, x_2, x_3)$ $\frac{202 - 97}{10 - 5} = 21$ $f(x_2, x_3, x_4)$ $\frac{310 - 202}{11 - 7} = 27$	$f(x_1, x_2, x_3, x_4)$ $\frac{27 - 21}{11 - 5} = 1$	0
$x_3 = 10$	$f(x_3) = 900$	$f(x_3, x_4)$ $\frac{1210 - 900}{11 - 10} = 310$	$f(x_3, x_4, x_5)$ $\frac{409 - 310}{13 - 10} = 33$	$f(x_2, x_3, x_4, x_5)$ $\frac{33 - 27}{13 - 7} = 1$	0
$x_4 = 11$	$f(x_4) = 1210$	$f(x_4, x_5)$ $\frac{2028 - 1210}{13 - 11} = 409$			
$x_5 = 13$	$f(x_5) = 2028$				

Since two values are to be found, we prefer to find the interpolating polynomial $f(x)$.

(Formula can be used twice by taking $x = 8$ and $x = 15$ separately)

$$f(x) = (48) + (x-4)(52) + (x-4)(x-5)(15) + (x-4)(x-5)(x-7) 1$$

$$\boxed{f(x) = x^3 - x^2}, \text{ on simplification.}$$

$$\therefore f(8) = 8^3 - 8^2 = \boxed{448}; f(15) = 15^3 - 15^2 = \boxed{3150}$$

[22] Determine $f(x)$ as a polynomial in x for the following data using Newton's divided difference formula.

x	-4	-1	0	2	5
y	1245	33	5	9	1335

[Dec 2018]

The divided difference table is formed first.

x	$y = f(x)$	1^{st} D.D	2^{nd} D.D	3^{rd} D.D.	4^{th} D.D.
$x_0 = -4$	$f(x_0) = 1245$	$f(x_0, x_1)$	$f(x_0, x_1, x_2)$		
		$\frac{33 - 1245}{-1 + 4} = -404$	$\frac{-28 + 404}{0 + 4} = 94$		
$x_1 = -1$	$f(x_1) = 33$	$f(x_1, x_2)$	$f(x_1, x_2, x_3)$	$f(x_0, x_1, x_2, x_3)$	$f(x_0, x_1, x_2, x_3, x_4)$
		$\frac{5 - 33}{0 + 1} = -28$	$\frac{2 + 28}{2 + 1} = 10$	$\frac{10 - 94}{2 + 4} = -14$	$\frac{13 + 14}{5 + 4} = 3$
$x_2 = 0$	$f(x_2) = 5$	$f(x_2, x_3)$	$f(x_2, x_3, x_4)$	$f(x_1, x_2, x_3, x_4)$	
		$\frac{9 - 5}{2 - 0} = 2$	$\frac{442 - 2}{5 - 0} = 88$	$\frac{88 - 10}{5 + 1} = 13$	
$x_3 = 2$	$f(x_3) = 9$	$f(x_3, x_4)$			
		$\frac{1335 - 9}{5 - 2} = 442$			
$x_4 = 5$	$f(x_4) = 1335$				

On substituting in the Newton's divided difference formula, we have,

$$y = f(x) = 1245 + (x+4)(-404) + (x+4)(x+1)(94) \\ + (x+4)(x+1)(x)(-14) + (x+4)(x+1)(x)(x-2)(3)$$

$$f(x) = 1245 + (x+4)[-404 + 94x + 94 - 14x^2 - 14x + 3x^3 - 3x^2 - 6x] \\ = 1245 + (x+4)[3x^3 - 17x^2 + 74x - 310]$$

$$= 1245 + 3x^4 - 17x^3 + 74x^2 - 310x + 12x^3 - 68x^2 + 296x - 1240$$

Thus,

$$f(x) = 3x^4 - 5x^3 + 6x^2 - 14x + 5$$

ASSIGNMENT

Use Newton's divided difference formula to compute as indicated.

1.	<table border="1" style="display: inline-table; vertical-align: middle;"> <tr><td>x</td><td>40</td><td>42</td><td>44</td><td>45</td></tr> <tr><td>f(x)</td><td>43833</td><td>46568</td><td>49431</td><td>50912</td></tr> </table>	x	40	42	44	45	f(x)	43833	46568	49431	50912	$f(43) = ?$
x	40	42	44	45								
f(x)	43833	46568	49431	50912								

2.	<table border="1" style="display: inline-table; vertical-align: middle;"> <tr><td>x</td><td>0</td><td>2</td><td>3</td><td>4</td><td>7</td><td>9</td></tr> <tr><td>f(x)</td><td>4</td><td>26</td><td>58</td><td>112</td><td>466</td><td>922</td></tr> </table>	x	0	2	3	4	7	9	f(x)	4	26	58	112	466	922	$f(5) = ?$
x	0	2	3	4	7	9										
f(x)	4	26	58	112	466	922										

3.	<table border="1" style="display: inline-table; vertical-align: middle;"> <tr><td>x</td><td>300</td><td>304</td><td>305</td><td>307</td></tr> <tr><td>f(x)</td><td>2.4771</td><td>2.4829</td><td>2.4843</td><td>2.4871</td></tr> </table>	x	300	304	305	307	f(x)	2.4771	2.4829	2.4843	2.4871	$f(301) = ?$
x	300	304	305	307								
f(x)	2.4771	2.4829	2.4843	2.4871								

4.	<table border="1" style="display: inline-table; vertical-align: middle;"> <tr><td>x</td><td>0</td><td>2</td><td>3</td><td>5</td><td>6</td></tr> <tr><td>f(x)</td><td>0</td><td>6</td><td>21</td><td>105</td><td>186</td></tr> </table>	x	0	2	3	5	6	f(x)	0	6	21	105	186	$f(0.5) = ?$
x	0	2	3	5	6									
f(x)	0	6	21	105	186									

5.	<table border="1" style="display: inline-table; vertical-align: middle;"> <tr><td>x</td><td>1</td><td>2</td><td>4</td><td>7</td><td>12</td></tr> <tr><td>u_x</td><td>576</td><td>168</td><td>-30</td><td>48</td><td>378</td></tr> </table>	x	1	2	4	7	12	u_x	576	168	-30	48	378	$u_8 = ?$
x	1	2	4	7	12									
u_x	576	168	-30	48	378									

Use Newton's general interpolation formula to fit an interpolating polynomial for the following. [6 to 8]

$$6. \quad u_4 = 27, u_5 = 64, u_6 = 125, u_8 = 343, u_{10} = 729, u_{11} = 1000$$

7.	<table border="1" style="display: inline-table; vertical-align: middle;"> <tr><td>x</td><td>-1</td><td>0</td><td>3</td><td>6</td><td>7</td></tr> <tr><td>y</td><td>3</td><td>-6</td><td>39</td><td>822</td><td>1611</td></tr> </table>	x	-1	0	3	6	7	y	3	-6	39	822	1611
x	-1	0	3	6	7								
y	3	-6	39	822	1611								

8.	x	0	1	2	5
	$f(x)$	2	3	12	147

ANSWERS

1. 47983.2 2. 194

3. 2.4786

4. 0.375

5. 30

6. $(x-1)^3$

7. $x^4 - 3x^3 + 5x^2 - 6$

8. $x^3 + x^2 - x + 2$

5.43 Lagrange's formula for interpolation and inverse interpolation

Statement : If $y_0 = f(x_0), y_1 = f(x_1), y_2 = f(x_2), \dots, y_n = f(x_n)$ be a set of values of an unknown function $y = f(x)$ corresponding to the values of $x: x_0, x_1, x_2, \dots, x_n$ not necessarily at equal intervals then,

$$y = f(x) = \frac{(x-x_1)(x-x_2)\cdots(x-x_n)y_0}{(x_0-x_1)(x_0-x_2)\cdots(x_0-x_n)} + \frac{(x-x_0)(x-x_2)(x-x_3)\cdots(x-x_n)y_1}{(x_1-x_0)(x_1-x_2)(x_1-x_3)\cdots(x_1-x_n)} \\ + \frac{(x-x_0)(x-x_1)(x-x_3)\cdots(x-x_n)y_2}{(x_2-x_0)(x_2-x_1)(x_2-x_3)\cdots(x_2-x_n)} + \dots + \frac{(x-x_0)(x-x_1)\cdots(x-x_{n-1})y_n}{(x_n-x_0)(x_n-x_1)\cdots(x_n-x_{n-1})}$$

Remarks :

1. The special feature of this formula is that, the terms of the formula involve only the values in the variables x and y .
2. The values of x also need not be equally spaced, nor need they be in any order.
3. We can interchange the role of x and y in the formula and the same is called Lagrange's inverse interpolation formula which helps to find x for a given y . The formula is as follows.

$$x = \frac{(y-y_1)(y-y_2)\cdots(y-y_n)x_0}{(y_0-y_1)(y_0-y_2)\cdots(y_0-y_n)} + \frac{(y-y_0)(y-y_2)\cdots(y-y_n)x_1}{(y_1-y_0)(y_1-y_2)\cdots(y_1-y_n)} \\ + \frac{(y-y_0)(y-y_1)(y-y_3)\cdots(y-y_n)x_2}{(y_2-y_0)(y_2-y_1)(y_2-y_3)\cdots(y_2-y_n)} + \dots + \frac{(y-y_0)(y-y_1)\cdots(y-y_{n-1})x_n}{(y_n-y_0)(y_n-y_1)\cdots(y_n-y_{n-1})}$$

WORKED PROBLEMS

[23] Use Lagrange's interpolation formula to find $f(4)$ given,

x	0	2	3	6
$f(x)$	-4	2	14	158

Let, $\left. \begin{array}{l} x_0 = 0 \quad x_1 = 2 \quad x_2 = 3 \quad x_3 = 6 \\ y_0 = -4 \quad y_1 = 2 \quad y_2 = 14 \quad y_3 = 158 \end{array} \right\} \begin{array}{l} x = 4 \\ y = ? \end{array}$

We have Lagrange's interpolation formula for four given values,

$$y = f(x) = \frac{(x - x_1)(x - x_2)(x - x_3)y_0}{(x_0 - x_1)(x_0 - x_2)(x_0 - x_3)} + \frac{(x - x_0)(x - x_2)(x - x_3)y_1}{(x_1 - x_0)(x_1 - x_2)(x_1 - x_3)} \\ + \frac{(x - x_0)(x - x_1)(x - x_3)y_2}{(x_2 - x_0)(x_2 - x_1)(x_2 - x_3)} + \frac{(x - x_0)(x - x_1)(x - x_2)y_3}{(x_3 - x_0)(x_3 - x_1)(x_3 - x_2)}$$

Substituting the values we have,

$$f(4) = \frac{(4-2)(4-3)(4-6)(-4)}{(0-2)(0-3)(0-6)} + \frac{(4-0)(4-3)(4-6)2}{(2-0)(2-3)(2-6)} \\ + \frac{(4-0)(4-2)(4-6)14}{(3-0)(3-2)(3-6)} + \frac{(4-0)(4-2)(4-3)158}{(6-0)(6-2)(6-3)} \\ = \frac{(2)(1)(-2)(-4)}{(-2)(-3)(-6)} + \frac{(4)(1)(-2)2}{(2)(-1)(-4)} + \frac{(4)(2)(-2)14}{(3)(1)(-3)} + \frac{(4)(2)(1)158}{(6)(4)(3)} \\ = \frac{-4}{9} - 2 + \frac{224}{9} + \frac{158}{9} = \frac{382}{9} - \frac{22}{9} = \frac{360}{9} = 40$$

Thus,

$$f(4) = 40$$

[24] Use Lagrange's interpolation formula to find y at $x = 10$ given,

x	5	6	9	11
y	12	13	14	16

[June 2017]

Let, $\left. \begin{array}{l} x_0 = 5 \quad x_1 = 6 \quad x_2 = 9 \quad x_3 = 11 \\ y_0 = 12 \quad y_1 = 13 \quad y_2 = 14 \quad y_3 = 16 \end{array} \right\} \begin{array}{l} x = 10 \\ y = ? \end{array}$

We have Lagrange's interpolation formula,

$$y = f(x) = \frac{(x - x_0)(x - x_1)(x - x_2)y_0}{(x_0 - x_1)(x_0 - x_2)(x_0 - x_3)} + \frac{(x - x_0)(x - x_1)(x - x_3)y_1}{(x_1 - x_0)(x_1 - x_2)(x_1 - x_3)} \\ + \frac{(x - x_0)(x - x_2)(x - x_3)y_2}{(x_2 - x_0)(x_2 - x_1)(x_2 - x_3)} + \frac{(x - x_0)(x - x_1)(x - x_2)y_3}{(x_3 - x_0)(x_3 - x_1)(x_3 - x_2)}$$

$$\therefore f(10) = \frac{(4)(1)(-1)12}{(-1)(-4)(-6)} + \frac{(5)(1)(-1)13}{(1)(-3)(-5)} \\ + \frac{(5)(4)(-1)14}{(4)(3)(-2)} + \frac{(5)(4)(1)16}{(6)(5)(2)}$$

$$f(10) = 2 - \frac{13}{3} + \frac{35}{3} + \frac{16}{3} = \frac{44}{3} = 14.666 \dots \approx 14.67$$

Thus,

y at x = 10 is 14.67

[25] Use Lagrange's interpolation formula to fit a polynomial for the data.

x	0	1	3	4
y	-12	0	6	12

[June 2018]

Hence estimate y at x = 2.

Let, $x_0 = 0 \quad x_1 = 1 \quad x_2 = 3 \quad x_3 = 4$ } $y = f(x) = ?$
 $y_0 = -12 \quad y_1 = 0 \quad y_2 = 6 \quad y_3 = 12$ }

We have Lagrange's interpolation formula,

$$y = f(x) = \frac{(x - x_1)(x - x_2)(x - x_3)y_0}{(x_0 - x_1)(x_0 - x_2)(x_0 - x_3)} + \frac{(x - x_0)(x - x_2)(x - x_3)y_1}{(x_1 - x_0)(x_1 - x_2)(x_1 - x_3)} \\ + \frac{(x - x_0)(x - x_1)(x - x_3)y_2}{(x_2 - x_0)(x_2 - x_1)(x_2 - x_3)} + \frac{(x - x_0)(x - x_1)(x - x_2)y_3}{(x_3 - x_0)(x_3 - x_1)(x_3 - x_2)}$$

$$\text{Now, } y = f(x) = \frac{(x - 1)(x - 3)(x - 4)(-12)}{(-1)(-3)(-4)} + 0$$

$$+ \frac{x(x - 1)(x - 4)6}{(3)(2)(-1)} + \frac{x(x - 1)(x - 3)12}{(4)(3)(1)}$$

$$\begin{aligned}
 f(x) &= (x-1)(x-3)(x-4) - x(x-1)(x-4) + x(x-1)(x-3) \\
 &= (x-1)[(x^2 - 7x + 12) - (x^2 - 4x) + (x^2 - 3x)] \\
 &= (x-1)[x^2 - 6x + 12] = x^3 - 7x^2 + 18x - 12.
 \end{aligned}$$

Thus the required polynomial is, $f(x) = x^3 - 7x^2 + 18x - 12$

$$\text{Now, } f(2) = 2^3 - 7(2)^2 + 18(2) - 12 = 4$$

Thus,

$$f(2) = 4$$

[26] The following table gives the normal weights of babies during first eight months of life.

Age (in Months)	0	2	5	8
Weight (in pounds)	6	10	12	16

Estimate the weight of the baby at the age of seven months using Lagrange's interpolation formula.

Let, $x_0 = 0 \quad x_1 = 2 \quad x_2 = 5 \quad x_3 = 8 \quad \left. \begin{array}{l} x = 7 \\ y = ? \end{array} \right\}$
 $y_0 = 6 \quad y_1 = 10 \quad y_2 = 12 \quad y_3 = 16 \quad \left. \begin{array}{l} \\ \end{array} \right\}$

We have Lagrange's interpolation formula,

$$y = f(x) = \frac{(x-x_1)(x-x_2)(x-x_3)y_0}{(x_0-x_1)(x_0-x_2)(x_0-x_3)} + \frac{(x-x_0)(x-x_2)(x-x_3)y_1}{(x_1-x_0)(x_1-x_2)(x_1-x_3)}$$

$$+ \frac{(x-x_0)(x-x_1)(x-x_3)y_2}{(x_2-x_0)(x_2-x_1)(x_2-x_3)} + \frac{(x-x_0)(x-x_1)(x-x_2)y_3}{(x_3-x_0)(x_3-x_1)(x_3-x_2)}$$

$$f(7) = \frac{(5)(2)(-1)6}{(-2)(-5)(-8)} + \frac{(7)(2)(-1)10}{(2)(-3)(-6)} + \frac{(7)(5)(-1)12}{(5)(3)(-3)} + \frac{(7)(5)(2)16}{(8)(6)(3)}$$

$$\text{That is, } f(7) = \frac{3}{4} - \frac{35}{9} + \frac{28}{3} + \frac{70}{9} = 13.97 \approx 14.$$

Thus the approx. wt. of the baby at the age of 7 months is 14 pounds.

[27] Given $u_0 = 707$, $u_1 = 819$, $u_2 = 866$ and $u_3 = 966$ compute u_4 using Lagrange's interpolation formula.

$$\text{Let, } \left. \begin{array}{l} x_0 = 0 \quad x_1 = 2 \quad x_2 = 3 \quad x_3 = 6 \\ y_0 = 707 \quad y_1 = 819 \quad y_2 = 866 \quad y_3 = 966 \end{array} \right\} \begin{array}{l} x = 4 \\ y = ? \end{array}$$

We have Lagrange's interpolation formula,

$$y = f(x) = \frac{(x - x_1)(x - x_2)(x - x_3)y_0}{(x_0 - x_1)(x_0 - x_2)(x_0 - x_3)} + \frac{(x - x_0)(x - x_2)(x - x_3)y_1}{(x_1 - x_0)(x_1 - x_2)(x_1 - x_3)}$$

$$+ \frac{(x - x_0)(x - x_1)(x - x_3)y_2}{(x_2 - x_0)(x_2 - x_1)(x_2 - x_3)} + \frac{(x - x_0)(x - x_1)(x - x_2)y_3}{(x_3 - x_0)(x_3 - x_1)(x_3 - x_2)}$$

$$\therefore f(4) = \frac{(2)(1)(-2)707}{(-2)(-3)(-6)} + \frac{(4)(1)(-2)819}{(2)(-1)(-4)}$$

$$+ \frac{(4)(2)(-2)866}{(3)(1)(-3)} + \frac{(4)(2)(1)966}{(6)(4)(3)} = 906.43$$

Thus,

$$u_4 = 906.43$$

[28] Applying Lagrange's formula inversely find x when $y = 6$ given the data,

x	20	30	40
y	2	4.4	7.9

$$\text{Let, } \left. \begin{array}{l} x_0 = 20 \quad x_1 = 30 \quad x_2 = 40 \\ y_0 = 2 \quad y_1 = 4.4 \quad y_2 = 7.9 \end{array} \right\} \begin{array}{l} x = ? \\ y = 6 \end{array}$$

We have Lagrange's inverse interpolation formula,

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

$$x(6) = \frac{(1.6)(-1.9)20}{(-2.4)(-5.9)} + \frac{(4)(-1.9)30}{(2.4)(-3.5)} + \frac{(4)(1.6)40}{(5.9)(3.5)}$$

$$x(6) = 35.2462$$

Thus the value of x when $y = 6$ is 35.2462

[29] The observed values of a function are respectively 168, 120, 72 and 63 at the four positions 3, 7, 9, 10 of the independent variable. What is the best estimate you can give for the value of the function at the position 6 of the independent variable?

☞ For the function $y = f(x)$, x is the independent variable and y is the dependent variable.

$$\text{Let, } \begin{cases} x_0 = 3 & x_1 = 7 & x_2 = 9 & x_3 = 10 \\ y_0 = 168 & y_1 = 120 & y_2 = 72 & y_3 = 63 \end{cases} \left. \begin{array}{l} x = 6 \\ y = ? \end{array} \right.$$

We have Lagrange's interpolation formula,

$$\begin{aligned} y = f(x) &= \frac{(x - x_1)(x - x_2)(x - x_3)y_0}{(x_0 - x_1)(x_0 - x_2)(x_0 - x_3)} + \frac{(x - x_0)(x - x_2)(x - x_3)y_1}{(x_1 - x_0)(x_1 - x_2)(x_1 - x_3)} \\ &\quad + \frac{(x - x_0)(x - x_1)(x - x_3)y_2}{(x_2 - x_0)(x_2 - x_1)(x_2 - x_3)} + \frac{(x - x_0)(x - x_1)(x - x_2)y_3}{(x_3 - x_0)(x_3 - x_1)(x_3 - x_2)} \\ \therefore f(6) &= \frac{(-1)(-3)(-4)168}{(-4)(-6)(-7)} + \frac{(3)(-3)(-4)120}{(4)(-2)(-3)} \\ &\quad + \frac{(3)(-1)(-4)72}{(6)(2)(-1)} + \frac{(3)(-1)(-3)63}{(7)(3)(1)} \\ &= 12 + 180 - 72 + 27 = 147 \end{aligned}$$

Thus the estimate at position 6 of the independent variable is 147

[30] Apply Lagrange's formula inversely to find a root of the equation $f(x) = 0$ given that $f(30) = -30, f(34) = -13, f(38) = 3, f(42) = 18$ [June 2017]

☞ Here we have to find x such that $f(x) = y = 0$.

$$\text{Let, } \begin{cases} x_0 = 30 & x_1 = 34 & x_2 = 38 & x_3 = 42 \\ y_0 = -30 & y_1 = -13 & y_2 = 3 & y_3 = 18 \end{cases} \left. \begin{array}{l} x = ? \\ y = 0 \end{array} \right.$$

We have Lagrange's inverse interpolation formula,

$$\begin{aligned} x &= \frac{(y - y_1)(y - y_2)(y - y_3)x_0}{(y_0 - y_1)(y_0 - y_2)(y_0 - y_3)} + \frac{(y - y_0)(y - y_2)(y - y_3)x_1}{(y_1 - y_0)(y_1 - y_2)(y_1 - y_3)} \\ &\quad + \frac{(y - y_0)(y - y_1)(y - y_3)x_2}{(y_2 - y_0)(y_2 - y_1)(y_2 - y_3)} + \frac{(y - y_0)(y - y_1)(y - y_2)x_3}{(y_3 - y_0)(y_3 - y_1)(y_3 - y_2)} \end{aligned}$$

$$\begin{aligned}
 x(0) &= \frac{(13)(-3)(-18)30}{(-17)(-33)(-48)} + \frac{(30)(-3)(-18)34}{(17)(-16)(-31)} \\
 &\quad + \frac{(30)(13)(-18)38}{(33)(16)(-15)} + \frac{(30)(13)(-3)42}{(48)(31)(15)} \\
 &= -0.7821 + 6.5322 + 33.6818 - 2.2016
 \end{aligned}$$

$$\therefore x(0) = 37.2303$$

Thus an approximate root of $f(x) = 0$ is 37.2303

[31] Use lagrange's formula, find the interpolating polynomial that approximates to the function described by the following table.

x	0	1	2	5
$f(x)$	2	3	12	147

Let, $\left. \begin{array}{l} x_0 = 0 \quad x_1 = 1 \quad x_2 = 2 \quad x_3 = 5 \\ y_0 = 2 \quad y_1 = 3 \quad y_2 = 12 \quad y_3 = 147 \end{array} \right\} y = f(x) = ?$

We have Lagrange's interpolation formula,

$$\begin{aligned}
 y = f(x) &= \frac{(x-x_1)(x-x_2)(x-x_3)y_0}{(x_0-x_1)(x_0-x_2)(x_0-x_3)} + \frac{(x-x_0)(x-x_2)(x-x_3)y_1}{(x_1-x_0)(x_1-x_2)(x_1-x_3)} \\
 &\quad + \frac{(x-x_0)(x-x_1)(x-x_3)y_2}{(x_2-x_0)(x_2-x_1)(x_2-x_3)} + \frac{(x-x_0)(x-x_1)(x-x_2)y_3}{(x_3-x_0)(x_3-x_1)(x_3-x_2)} \\
 y = f(x) &= \frac{(x-1)(x-2)(x-5)2}{(-1)(-2)(-5)} + \frac{x(x-2)(x-5)3}{(1)(-1)(-4)} \\
 &\quad + \frac{x(x-1)(x-5)12}{(2)(1)(-3)} + \frac{x(x-1)(x-2)147}{(5)(4)(3)}
 \end{aligned}$$

$$f(x) = -\frac{1}{5}(x-1)(x-2)(x-5) + \frac{3}{4}x(x-2)(x-5)$$

$$-2x(x-1)(x-5) + \frac{49}{20}x(x-1)(x-2)$$

$$\begin{aligned}
 f(x) &= \frac{1}{20} \left\{ -4(x^3 - 8x^2 + 17x - 10) + 15(x^3 - 7x^2 + 10x) \right. \\
 &\quad \left. - 40(x^3 - 6x^2 + 5x) + 49(x^3 - 3x^2 + 2x) \right\} \\
 &= \frac{1}{20} (20x^3 + 20x^2 - 20x + 40)
 \end{aligned}$$

Thus,

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

[32] Using Lagrange's interpolation method, find the value of $f(x)$ at $x = 5$ given the values.

x	1	3	4	6
$f(x)$	3	9	30	132

Let, $\left. \begin{array}{l} x_0 = 1 \quad x_1 = 3 \quad x_2 = 4 \quad x_3 = 6 \\ y_0 = 3 \quad y_1 = 9 \quad y_2 = 30 \quad y_3 = 132 \end{array} \right\} \begin{array}{l} x = 5 \\ f(5) = ? \end{array}$

On substituting in the Lagrange's interpolation formula, we have,

$$f(5) = \frac{(2)(1)(-1)3}{(-2)(-3)(-5)} + \frac{(4)(1)(-1)9}{(2)(-1)(-3)} + \frac{(4)(2)(-1)30}{(3)(1)(-2)} + \frac{(4)(2)(1)132}{(5)(3)(2)}$$

$$f(5) = \frac{1}{5} - 6 + 40 + \frac{176}{5} = \frac{347}{5} = 69.4$$

Thus,

$$f(5) = 69.4$$

Note : When more number of values are given at unequal intervals for interpolation without the specific mention of the formula, we must prefer Newton's general interpolation formula.

ASSIGNMENT

Apply Lagrange's formula to find y at the given value of x .

1.	x	2	5	8	14	$y(11) = ?$
	y	94.8	87.9	81.3	68.7	

2.	x	1.2	2.0	2.5	3.0	$y(1.6) = ?$
	y	1.36	0.58	0.34	0.20	

3.

x	10	12	19	22
y	24	48	162	200

 $y(18) = ?$ (to the nearest integer)

Use Lagrange's interpolation formula to fit a polynomial for the following data. (4 & 5)

4.

x	1	2	3	4
$f(x)$	5	19	49	101

5.

x	1	2	4	5
y	14	41	197	350

6. Use Lagrange's inverse interpolation formula to find the value of x for $y = 100$ given $y(3) = 6, y(5) = 24, y(7) = 58, y(9) = 108, y(11) = 174$.

ANSWERS

1. 74.925

2. 0.8932

3. 145

4. $x^3 + 2x^2 + 2x + 1$

5. $2x^3 + 3x^2 + 4x + 5$

6. 8.66

Thus the required real root correct to three decimal places is 0.855

5.6 Numerical Integration

This is the process of obtaining approximately the value of the definite integral

$I = \int_a^b y dx$ without actually integrating the function but only using the values

of y at some points of x equally spaced over $[a, b]$. We need techniques to accomplish this because, not all functions can be integrated by the various standard methods of integration. Further there are many situations where we have only some values of y corresponding to equidistant values of x .

We present three rules / formulae to obtain the value of the definite integral

$$I = \int_a^b y dx \text{ numerically.}$$

The following is a common step for applying any of the rules.

The interval $[a, b]$ is divided into n equal parts of width h where,
$$h = (b - a)/n.$$

Let $a = x_0, x_1 = x_0 + h, x_2 = x_0 + 2h, \dots, x_n = x_0 + nh = b$ be the points of division. Also, let $y_0 = f(x_0), y_1 = f(x_1), \dots, y_n = f(x_n)$ be the corresponding values of $y = f(x)$.

Now we have a set of values of $y = f(x)$ at equidistant points of x and the values (x, y) are tabulated.

x	$x_0 = a$	x_1	x_2	x_3	\dots	$x_n = b$
y	y_0	y_1	y_2	y_3	\dots	y_n

The rules are as follows :

5.61 Simpson's one third rule

$$I = \frac{h}{3} \left[(y_0 + y_n) + 4(y_1 + y_3 + \dots + y_{n-1}) + 2(y_2 + y_4 + \dots + y_{n-2}) \right]$$

5.62 Simpson's three eighth rule

$$I = \frac{3h}{8} \left[(y_0 + y_n) + 3(y_1 + y_2 + y_4 + y_5 + \dots + y_{n-1}) + 2(y_3 + y_6 + \dots + y_{n-3}) \right]$$

5.63 Weddle's rule

$$I = \frac{3h}{10} \sum_{i=0}^n k y_i \text{ where, } k = 1, 5, 1, 6, 1, 5, 2, 5, 1, 6, 1, 5, 2, \dots$$

However it should be noted that when $n = 6$, we have Weddle's rule,

$$I = \int_{x_0}^{x_0+6h} y dx = \frac{3h}{10} [y_0 + 5y_1 + y_2 + 6y_3 + y_4 + 5y_5 + y_6]$$

Notes : (i) When we divide the interval $[a, b]$ into n equal parts there will be $(n + 1)$ values $x : a = x_0, x_1, x_2, \dots, x_n = b$. The corresponding values of y , also $(n + 1)$ in number are referred to as the 'ordinates'. So we can conclude that if there are $(n + 1)$ ordinates there must be n equal divisions.

(ii) It is very important to know that

- (a) to apply Simpson's $1/3^{rd}$ rule n must be a multiple of 2.
- (b) to apply Simpson's $3/8^{th}$ rule n must be a multiple of 3.
- (c) to apply Weddle's rule n must be a multiple of 6.

When $n = 6$ or multiple of 6 all the rules can be applied to find the approximate value of the given integral.

Working procedure for problems

Step - 1 : Given the definite integral $I = \int_a^b y dx$ for evaluation, first divide

the interval $[a, b]$ into appropriate number of equal parts (*strips*) so as to

apply the desired rule. $a = x_0, x_1, x_2, \dots, x_n = b$ be the points of division inclusive of the ends.

Step - 2 : Prepare a table consisting the values of x and the corresponding computed values of y denoted respectively by $y_0, y_1, y_2, \dots, y_n$

Step - 3 : Substitute values from this table into the appropriate rule to obtain the approximate value of the given definite integral.

Note : Sometimes it is possible to deduce the value of a certain quantity by equating the theoretical value of the definite integral (when exists) with that of the numerical value obtained without integration using the rule.

WORKED PROBLEMS

[33] Evaluate $\int_0^6 3x^2 dx$ dividing the interval $[0, 6]$ into six equal parts by applying (a) Simpson's $1/3^{rd}$ rule (b) Simpson's $3/8^{th}$ rule (c) Weddle's rule

Note: We have taken a very simple problem with the intention to get a comparison with the theoretical answer as the given function is easily integrable.

$$\int_0^6 3x^2 dx = [x^3]_0^6 = 216$$

Now let us work the problem by numerical method applying various rules without the involvement of integration.

Dividing $[0, 6]$ into 6 equal parts ($n = 6$) the length of each part is $\frac{6-0}{6} = 1 = h$.

The points of division are got by starting with the left end point of the interval which being 0 and keep on adding $h = 1$ to it so as to reach the right end point of the interval 6.

The points of division are $x = 0, 1, 2, 3, 4, 5, 6$ and we can easily find the corresponding values of the given function $y = 3x^2$.

The set of values of x and y are represented in the following table.

x	0	1	2	3	4	5	6
$y = 3x^2$	0	3	12	27	48	75	108
	y_0	y_1	y_2	y_3	y_4	y_5	y_6

(a) By Simpson's 1/3 rd rule

$$\int_a^b y \, dx = \frac{h}{3} \left[(y_0 + y_n) + 4(y_1 + y_3 + y_5 + \dots + y_{n-1}) + 2(y_2 + y_4 + y_6 + \dots + y_{n-2}) \right]$$

Here, $n = 6$, $h = 1$, $a = 0$, $b = 6$, and $y = 3x^2$

$$\therefore \int_0^6 3x^2 \, dx = \frac{1}{3} \left[(y_0 + y_6) + 4(y_1 + y_3 + y_5) + 2(y_2 + y_4) \right]$$

$$ie., \quad \int_0^6 3x^2 \, dx = \frac{1}{3} \left[(0 + 108) + 4(3 + 27 + 75) + 2(12 + 48) \right] = [216]$$

(b) By Simpson's 3/8 th rule

$$\int_a^b y \, dx = \frac{3h}{8} \left[(y_0 + y_n) + 3(y_1 + y_2 + y_4 + y_5 + \dots + y_{n-1}) + 2(y_3 + y_6 + \dots + y_{n-3}) \right]$$

Here, $n = 6$, $h = 1$.

$$\therefore \int_0^6 y \, dx = \frac{3}{8} \left[(y_0 + y_6) + 3(y_1 + y_2 + y_3 + y_4 + y_5) + 2y_3 \right]$$

$$ie., \quad \int_0^6 3x^2 \, dx = \frac{3}{8} \left[(0 + 108) + 3(3 + 12 + 48 + 75) + 2(27) \right] = [216]$$

(c) By Weddle's rule

$$I = \int_{x_0}^{x_0 + 6h} y \, dx = \frac{3h}{10} \left[y_0 + 5y_1 + y_2 + 6y_3 + y_4 + 5y_5 + y_6 \right]$$

$$\therefore \int_0^6 3x^2 \, dx = \frac{3}{10} (0 + 15 + 12 + 162 + 48 + 375 + 108) = [216]$$

Thus, $\int_0^6 3x^2 \, dx = [216]$ from all the three rules.

[34] Evaluate $\int_0^1 \frac{dx}{1+x^2}$ by using Simpson's 1/3rd rule taking four equal strips and hence deduce an approximate value of π .

Let us divide [0, 1] into 4 equal strips ($n = 4$)

$$\therefore \text{length of each strip : } h = \frac{1-0}{4} = \frac{1}{4}$$

The points of division are $x = 0, \frac{1}{4}, \frac{2}{4}, \frac{3}{4}, \frac{4}{4}$

That is, $x = 0, \frac{1}{4}, \frac{1}{2}, \frac{3}{4}, 1$

$$\text{By data, } y = \frac{1}{1+x^2}$$

$$\therefore \text{At } x = 0, y = \frac{1}{1+0^2} = 1$$

$$x = \frac{1}{4}, y = \frac{1}{1+(1/4)^2} = \frac{16}{17}$$

$$x = \frac{1}{2}, y = \frac{1}{1+(1/2)^2} = \frac{4}{5}$$

$$x = \frac{3}{4}, y = \frac{1}{1+(3/4)^2} = \frac{16}{25}$$

$$x = 1, y = \frac{1}{1+(1)^2} = \frac{1}{2}$$

Now, we have the following table.

x	0	$1/4$	$1/2$	$3/4$	1
$y = 1/(1+x^2)$	1	$16/17$	$4/5$	$16/25$	$1/2$
	y_0	y_1	y_2	y_3	y_4

Simpson's 1/3rd rule for $n = 4$ is given by,

$$\int_a^b y \, dx = \frac{h}{3} [(y_0 + y_4) + 4(y_1 + y_3) + 2y_2]$$

$$\therefore \int_0^1 \frac{1}{1+x^2} \, dx = \frac{1/4}{3} \left[\left(1 + \frac{1}{2} \right) + 4 \left(\frac{16}{17} + \frac{16}{25} \right) + 2 \left(\frac{4}{5} \right) \right] = 0.7854$$

Thus,

$$\int_0^1 \frac{dx}{1+x^2} = 0.7854$$

To deduce the value of π : We perform theoretical integration and equate the resulting value to the numerical value obtained.

$$\int_0^1 \frac{dx}{1+x^2} = [\tan^{-1} x]_0^1 = \tan^{-1}(1) - \tan^{-1}(0) = \frac{\pi}{4} - 0 = \frac{\pi}{4}$$

We must have, $\frac{\pi}{4} = 0.7854$ or $\pi = 4(0.7854) = 3.1416$

Thus, $\boxed{\pi = 3.1416}$ (Actual value of $\pi = 3.1415927 \dots$)

~~J35]~~ Evaluate $\int_0^1 \frac{dx}{1+x}$ taking seven ordinates by applying Simpson's 3/8 th rule.

Hence deduce the value of $\log_e 2$.

☞ 7 ordinates means that the given interval $[0, 1]$ must be divided into 6 equal parts. That is $n = 6$.

The length of each part is $\frac{1-0}{6} = \frac{1}{6} = h$

The values of x and $y = 1/(1+x)$ are tabulated.

x	0	1/6	2/6	3/6	4/6	5/6	6/6
$y = 1/(1+x)$	1	6/7	3/4	2/3	3/5	6/11	1/2
	y_0	y_1	y_2	y_3	y_4	y_5	y_6

Simpson's 3/8th rule for $n = 6$ is given by,

$$\int_a^b y \, dx = \frac{3h}{8} [(y_0 + y_6) + 3(y_1 + y_2 + y_4 + y_5) + 2y_3]$$

$$\therefore \int_0^1 \frac{1}{1+x} \, dx = \frac{1}{16} \left[\left(1 + \frac{1}{2} \right) + 3 \left(\frac{6}{7} + \frac{3}{4} + \frac{3}{5} + \frac{6}{11} \right) + 2 \left(\frac{2}{3} \right) \right] = 0.6932$$

Thus,

$$\int_0^1 \frac{dx}{1+x} = 0.6932$$

To deduce the value of $\log_e 2$:

Integrating the given functional theoretically,

$$\int_0^1 \frac{1}{1+x} dx = [\log_e(1+x)]_0^1$$

$$= \log_e 2 - \log_e 1 = \log_e 2, \text{ since } \log_e 1 = 0$$

Equating this with the obtained numerical value we have,

$$\log_e 2 = 0.6932$$

Note : The actual value of $\log_e 2 = 0.6931471$

[36] Use Simpson's 3/8th rule to evaluate $\int_1^4 e^{1/x} dx$.

To apply Simpson's 3/8th rule, n must be a multiple of 3 and we shall take $n = 3$ itself.

∴ the length of each part/strip (h) = $\frac{4-1}{3} = 1$.

Simpson's 3/8th rule for $n = 3$ is given by

$$\int_a^b y dx = \frac{3h}{8} [(y_0 + y_3) + 3(y_1 + y_2)]$$

The table showing the values of x and the corresponding values of $y = e^{1/x}$ correct to four decimal places is as follows.

x	1	2	3	4
$y = e^{1/x}$	2.7183	1.6487	1.3956	1.2840
	y_0	y_1	y_2	y_3

Substituting these values in the rule,

$$\int_1^4 e^{1/x} dx = \frac{3}{8} [(2.7183 + 1.284) + 3(1.6487 + 1.3956)] = 4.9257$$

Thus,

$$\int_1^4 e^{1/x} dx = 4.9257$$

Note : $e^{1/x}$ cannot be integrated theoretically.

[37] Find the approximate value of $\int_0^{\pi/2} \sqrt{\cos \theta} d\theta$ by Simpson's 1/3rd rule, by dividing $[0, \pi/2]$ into 6 equal parts.

Length of each part (h) = $\frac{\pi/2 - 0}{6} = \frac{\pi}{12}$ or 15°

The values of θ and the corresponding values of $y = f(\theta) = \sqrt{\cos \theta}$, correct to four decimal places are tabulated.

θ°	0°	15°	30°	45°	60°	75°	90°
$\sqrt{\cos \theta}$	1	0.9828	0.9306	0.8409	0.7071	0.5087	0
	y_0	y_1	y_2	y_3	y_4	y_5	y_6

Simpson's 1/3 rd rule for $n = 6$ is given by,

$$\int_a^b y d\theta = \frac{h}{3} [(y_0 + y_6) + 4(y_1 + y_3 + y_5) + 2(y_2 + y_4)]$$

Here, $h = \pi/12$ where $\pi = 22/7$

$$\therefore \int_0^{\pi/2} \sqrt{\cos \theta} d\theta = \frac{\pi/12}{3} [(1 + 0) + 4(0.9828 + 0.8409 + 0.5087) + 2(0.9306 + 0.7071)] = 1.1873$$

Thus,

$$\boxed{\int_0^{\pi/2} \sqrt{\cos \theta} d\theta = 1.1873}$$

[38] Use Simpson's 1/3 rd rule with seven ordinates to evaluate $\int_2^8 \frac{dx}{\log_{10} x}$

[June 2018]

Seven ordinates means that the given interval $[2, 8]$ must be divided into 6 equal parts. ($n = 6$)

$$\text{Length of each part } (h) = \frac{8-2}{6} = 1$$

The values of x and $y = 1/\log_{10} x$ are tabulated.

x	2	3	4	5	6	7	8
$y = 1/\log_{10} x$	3.3219	2.0959	1.661	1.4307	1.2851	1.1833	1.1073
	y_0	y_1	y_2	y_3	y_4	y_5	y_6

Simpson's 1/3rd rule for $n = 6$ is given by,

$$\int_a^b y \, dx = \frac{h}{3} [(y_0 + y_6) + 4(y_1 + y_3 + y_5) + 2(y_2 + y_4)]$$

$$\therefore \int_2^8 \frac{dx}{\log_{10} x} = \frac{1}{3} [(3.3219 + 1.1073) + 4(2.0959 + 1.4307 + 1.1833)]$$

$$+ 2(1.661 + 1.2851)] = 9.7203$$

Thus,

$$\boxed{\int_2^8 \frac{dx}{\log_{10} x} = 9.7203}$$

Note : The function $1/\log_{10} x$ is not integrable by analytical methods.

[39] Use Simpson's 3/8th rule to obtain the approximate value of $\int_0^{0.3} (1 - 8x^3)^{1/2} \, dx$

by considering 3 equal intervals.

☞ The length of each interval $(h) = \frac{0.3 - 0}{3} = 0.1$; $n = 3$.

The values of x and $y = (1 - 8x^3)^{1/2}$ are tabulated.

x	0	0.1	0.2	0.3
$y = (1 - 8x^3)^{1/2}$	1	0.996	0.9675	0.8854
	y_0	y_1	y_2	y_3

Simpson's 3/8th rule for $n = 3$ is given by,

$$\int_a^b y \, dx = \frac{3h}{8} \left[(y_0 + y_3) + 3(y_1 + y_2) \right]$$

$$\therefore \int_0^{0.3} (1 - 8x^3)^{1/2} \, dx = \frac{3(0.1)}{8} \left[(1 + 0.8854) + 3(0.996 + 0.9675) \right]$$

Thus,

$$\int_0^{0.3} (1 - 8x^3)^{1/2} \, dx = 0.2916$$

[40] Use Simpson's 1/3rd rule to find $\int_0^{0.6} e^{-x^2} \, dx$ by taking 6 sub-intervals.

[June, Dec 2017]

Length of each subinterval (h) = $\frac{0.6 - 0}{6} = 0.1$; $n = 6$

The values of x and $y = e^{-x^2}$ correct to four decimal places are tabulated.

x	0	0.1	0.2	0.3	0.4	0.5	0.6
$y = e^{-x^2}$	1	0.99	0.9608	0.9139	0.8521	0.7788	0.6977
	y_0	y_1	y_2	y_3	y_4	y_5	y_6

Simpson's 1/3rd rule for $n = 6$ is given by,

$$\int_a^b y \, dx = \frac{h}{3} \left[(y_0 + y_6) + 4(y_1 + y_3 + y_5) + 2(y_2 + y_4) \right]$$

$$\therefore \int_0^{0.6} e^{-x^2} \, dx = \frac{0.1}{3} \left[(1 + 0.6977) + 4(0.99 + 0.9139 + 0.7788) + 2(0.9608 + 0.8521) \right] = 0.5351$$

Thus,

$$\int_0^{0.6} e^{-x^2} \, dx = 0.5351$$

Note : e^{-x^2} is not integrable by analytical methods.

$$\int_0^1 \frac{x}{1+x^2} dx = \frac{3}{10} \cdot \frac{1}{6} \left[0 + 5\left(\frac{6}{37}\right) + \frac{3}{10} + 6\left(\frac{2}{5}\right) + \frac{6}{13} + 5\left(\frac{30}{61}\right) + \frac{1}{2} \right] \approx 0.3466$$

Thus,

$$\boxed{\int_0^1 \frac{x}{1+x^2} dx = 0.3466}$$

Now we shall deduce the value of $\log_e 2$.

Integrating theoretically the given function we have,

$$\begin{aligned} \int_0^1 \frac{x}{1+x^2} dx &= \frac{1}{2} \int_0^1 \frac{2x}{1+x^2} dx \\ &= \frac{1}{2} \left[\log_e (1+x^2) \right]_0^1 = \frac{1}{2} \log_e 2 - \frac{1}{2} \log_e 1 \end{aligned}$$

$$\therefore \int_0^1 \frac{x}{1+x^2} dx = \frac{1}{2} \log_e 2, \text{ since } \log_e 1 = 0.$$

Equating this with the numerical value obtained we have,

$$\frac{1}{2} \log_e 2 = 0.3466$$

Thus,

$$\boxed{\log_e 2 = 0.6932}$$

[42] Evaluate $\int_0^{\pi/2} \cos x dx$ by applying Simpson's 1/3rd rule taking eleven ordinates.

Compare the value with the theoretical value.

Eleven ordinates means that $[0, \pi/2]$ must be divided into ten equal parts.

$$\text{The length of each part } (h) = \frac{\pi/2 - 0}{10} = \frac{\pi}{20} = 9^\circ ; n = 10$$

The values of x and $\cos x$ correct to four decimal places tabulated.

x°	0°	9°	18°	27°	36°	45°	54°	63°	72°	81°	90°
$y = \cos x$	1	0.9877	0.9511	0.8910	0.8090	0.7071	0.5878	0.454	0.3090	0.1564	0
	y_0	y_1	y_2	y_3	y_4	y_5	y_6	y_7	y_8	y_9	y_{10}

Simpson's 1/3rd rule for $n = 10$ is given by,

$$\int_a^b y \, dx = \frac{h}{3} [(y_0 + y_{10}) + 4(y_1 + y_3 + y_5 + y_7 + y_9) + 2(y_2 + y_4 + y_6 + y_8)]$$

$$\begin{aligned} \int_0^{\pi/2} \cos x \, dx &= \frac{1}{3} \cdot \frac{\pi}{20} [(1+0) + 4(0.9877 + 0.8910 + 0.7071 + 0.454 + 0.1564) \\ &\quad + 2(0.9511 + 0.8090 + 0.5878 + 0.3090)] \end{aligned}$$

i.e., $\int_0^{\pi/2} \cos x \, dx = 1.000000358$, by taking $\pi = 22/7$

Thus,

$$\int_0^{\pi/2} \cos x \, dx = 1$$

Theoretical value :

$$\int_0^{\pi/2} \cos x \, dx = [\sin x]_0^{\pi/2} = \sin(\pi/2) - \sin 0 = 1 - 0 = 1$$

Remark : Observe accuracy in the numerical value, since the number of strips / parts are more.

[43] Evaluate $\int_4^{5.2} \log_e x \, dx$ taking 6 equal strips by applying Weddle's rule. [Dec.2016]

The length of each strip (h) = $\frac{5.2 - 4}{6} = 0.2$; $n = 6$

The values of x and $y = \log_e x$ are tabulated.

x	4	4.2	4.4	4.6	4.8	5.0	5.2
y	1.3863	1.4351	1.4816	1.5261	1.5686	1.6094	1.6487
	y_0	y_1	y_2	y_3	y_4	y_5	y_6

Weddle's rule for $n = 6$ is given by,

$$\int_a^b y \, dx = \frac{3h}{10} [y_0 + 5y_1 + y_2 + 6y_3 + y_4 + 5y_5 + y_6]$$