

Newton's forward Interpolation formula

| x | $x_0$ | $x_1$ | $x_2$ | $x_3$ | ... | $x_n$ |
|---|-------|-------|-------|-------|-----|-------|
| y | $y_0$ | $y_1$ | $y_2$ | $y_3$ | ... | $y_n$ |

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

$$x = x_0 + uh$$

$$\begin{aligned} h &= x_1 - x_0 \\ &= x_3 - x_2 \\ &= x_2 - x_1 \\ &\vdots \end{aligned}$$

Requirement  
 $x$  values for  $u$   
 $x_0$   
 $x$  & corresponding  $y$

| x     | y     | $\Delta y$   | $\Delta^2 y$   | $\Delta^3 y$   | $\Delta^4 y$   |
|-------|-------|--------------|----------------|----------------|----------------|
| $x_0$ | $y_0$ | $\Delta y_0$ | $\Delta^2 y_0$ | $\Delta^3 y_0$ | $\Delta^4 y_0$ |
| $x_1$ | $y_1$ | $\Delta y_1$ | $\Delta^2 y_1$ | $\Delta^3 y_1$ |                |
| $x_2$ | $y_2$ | $\Delta y_2$ | $\Delta^2 y_2$ |                |                |
| $x_3$ | $y_3$ | $\Delta y_3$ | $\Delta^2 y_3$ |                |                |
| $x_4$ | $y_4$ | $\Delta y_4$ |                |                |                |

Here we can see for 5 values of  $x$  there are 4 different order forward difference

| $x_0$ | $x_1$        | $x_2$          | $x_3$          | $x_4$          |
|-------|--------------|----------------|----------------|----------------|
| $y_0$ | $y_1$        | $y_2$          | $y_3$          | $y_4$          |
|       | $\Delta y_0$ | $\Delta^2 y_0$ | $\Delta^3 y_0$ | $\Delta^4 y_0$ |

table

Step 1:- create structure table.

```
type def struct {
    float x;
    float y;
    float forward_diff;
} table;
```

Step 2:- Array of table of 'n' values of  $x$

table data [5],

Step 3:- Take input for  $x$  & corresponding  $y$

```
for(i=0; i<5; i++)
{
    cout << "x[" << i << "] = ";
    cin >> x;
    cout << "y[" << i << "] = ";
    cin >> y;
}
```

| $x_0$ | $x_1$ | $x_2$ | $x_3$ | $x_4$ |
|-------|-------|-------|-------|-------|
| $y_0$ | $y_1$ | $y_2$ | $y_3$ | $y_4$ |
| 0     | 1     | 2     | 3     | 4     |

Step 4:- Find the  $u$  &  $h$ ,

$$u = (x - x_0) / h \quad h = x_1 - x_0$$

$$x_0 \approx \text{table}[0].x \quad \text{table}[1].x$$

Step 5:- calculate forward diff.

table[0].forward\_diff = 1;

for(i=0; i<(n-1); i++)

| $x_0$ | $x_1$        | $x_2$        | $x_3$        | $x_4$        |
|-------|--------------|--------------|--------------|--------------|
| $y_0$ | $y_1$        | $y_2$        | $y_3$        | $y_4$        |
|       | $\Delta y_0$ | $\Delta y_1$ | $\Delta y_2$ | $\Delta y_3$ |

$table[0].forward = 1$ ,  $forward^0$   $\Delta y_0, \Delta y_1, \Delta y_2, \Delta y_3$   
 $for(i=0; i < (n-1); i++)$   
 $\{$   
 $table[i+1].forward = table[i+1].y - table[i].y,$   
 $\}$   
 $for(i=1; i \leq n-2; i++)$   
 $\{$   
 $for(j=n-1; j > i; j--)$   
 $\{$   
 $table[j].forward = table[j].forward - table[j-1].forward$   
 $\}$   
 $\}$

$(i=1) \rightarrow (j=4)$

$$f(4) = f(4) - f(3)$$

| 0 | 1            | 2            | 3            | 4            |
|---|--------------|--------------|--------------|--------------|
| 1 | $\Delta y_0$ | $\Delta y_1$ | $\Delta y_2$ | $\Delta y_3$ |

$$j=3$$

$$f(3) = f(3) - f(2)$$

| 0 | 1            | 2            | 3            | 4            |
|---|--------------|--------------|--------------|--------------|
|   | $\Delta y_0$ | $\Delta y_1$ | $\Delta y_2$ | $\Delta y_3$ |

$$j=2$$

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

| 0 | 1            | 2            | 3            | 4            |
|---|--------------|--------------|--------------|--------------|
|   | $\Delta y_0$ | $\Delta y_1$ | $\Delta y_2$ | $\Delta y_3$ |

$(i=2) \rightarrow (j=4, 3)$

| 0 | 1            | 2              | 3              | 4              |
|---|--------------|----------------|----------------|----------------|
|   | $\Delta y_0$ | $\Delta^2 y_0$ | $\Delta^3 y_0$ | $\Delta^4 y_0$ |

$(i=3) \rightarrow (j=4)$

| 0 | 1            | 2              | 3              | 4              |
|---|--------------|----------------|----------------|----------------|
|   | $\Delta y_0$ | $\Delta^2 y_0$ | $\Delta^3 y_0$ | $\Delta^4 y_0$ |

| $x_0$ | $x_1$        | $x_2$          | $x_3$          | $x_4$          |
|-------|--------------|----------------|----------------|----------------|
| $y_0$ | $y_1$        | $y_2$          | $y_3$          | $y_4$          |
|       | $\Delta y_0$ | $\Delta^2 y_0$ | $\Delta^3 y_0$ | $\Delta^4 y_0$ |

$inter(n-1)$   $(n=5)$

$y(n=0)$   
 $return table[n].y;$

$static$   $u = \frac{x - x_0}{h}$

$static$   $f = 1$

$val = inter(n-1);$   
 $y(n > 1)$

$u = u * (u - (n-1));$   
 $f = f * (n-1);$

$return val + \frac{1}{f} * table[n].forward$

$$y_0 + u \Delta y_0 + \frac{u(u-1)}{2!} \Delta^2 y_0 + \frac{u(u-1)(u-2)}{3!} \Delta^3 y_0 + \frac{u(u-1)(u-2)(u-3)}{4!} \Delta^4 y_0$$

$$\frac{u(u-1)(u-2)(u-3)}{4!} \Delta^4 y_0$$

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

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

$$\frac{1}{f}$$

$$\frac{u}{u}$$

2p

+

inter(4)

$$val = \cancel{inter(3)} + \frac{u \cdot \Delta^4}{4!} y_0$$

$$val = \cancel{inter(2)} + \frac{u \cdot \Delta^3}{6} y_0$$

$$val = \cancel{inter(1)} + \frac{u \cdot \Delta^2}{2} y_0$$

$$val = \cancel{inter(0)} + \frac{u \cdot \Delta}{1} y_0$$

$$u = \frac{x - x_0}{h} \quad u(u-1)(u-2)(u-3)$$

$$f = \frac{x - x_0}{h} \cdot \frac{(x - x_0 - h)(x - x_0 - 2h)(x - x_0 - 3h)}{4!}$$