

26.09.22

Numerical Method

Solution of Algebraic & transcendental equations

- Bracketting method:

↳ Bisection method

↳ False position method

→ Open method

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Bisection method:

Find the root of the following function using Bisection method. $f(x) = 3x - \cos x - 1$

SOLN:

$$a = 0, f(a) = -2$$

$$b = 1, f(b) = 1.46$$

$$\therefore f(a) * f(b) < 0$$

a	b	$f(a)$	$f(b)$	$c = a + b/2$	$f(c)$
0	1	-2	1.44	0.5	-0.38
0.5	1	-0.38	1.44	0.75	0.52
0.5	0.75	-0.38	0.52	0.625	0.06
0.5	0.675	-0.38	0.06	0.56	-0.17
0.56	0.625	-0.17	0.06	0.59	-0.05
0.59	0.625	-0.05	0.06	0.61	+0.01
0.59	0.61	-0.05	0.01	0.61	0.01

$\therefore \text{Root of } f(x) = 0.61$

False position method:

$$c = \frac{af(b) - bf(a)}{f(b) - f(a)}$$

find the root of the following function using false position method.

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

$$a = 0 \quad f(a) = -2$$

$$b = 1 \quad f(b) = 1.46$$

<u>a</u>	<u>b</u>	<u>f(a)</u>	<u>f(b)</u>	<u>c</u>	<u>f(c)</u>
0	1	-2	1.46	0.58	-0.10
0.58	1	-0.10	1.46	0.61	0.02

- (1) $f(x) = 3x - \cos x - 1$. Bisection method
 (2) # $f(x) = x^3 - 4x - 9$, using Bisection & false position.

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

$$f(0) = -9$$

$$f(1) = -12$$

$$f(2) = -9$$

$$f(3) = 6$$

<u>a</u>	<u>b</u>	<u>f(a)</u>	<u>f(b)</u>	<u>c = $\frac{a+b}{2}$</u>	<u>f(c)</u>
2	3	-9	6	2.5	-3.38
2.5	3	-3.38	6	2.8	1.75
2.5	2.8	-3.38	1.75	2.65	-0.99
2.65	2.8	-0.99	1.75	2.73	0.43
2.65	2.73	-0.99	0.43	2.69	-0.29
2.69	2.73	-0.29	0.43	2.71	0.06
2.69	2.71	-0.29	0.06	2.71	0.06
2.7	2.71	-0.117	0.06	2.71	-0.117

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

Newton Raphson method:

Use Newton Raphson method to find the real root near 2 of the eqn $x^4 - 11x + 8 = 0$ accurate to five decimal values.

Soln:

$$f(x) = x^4 - 11x + 8$$

$$f'(x) = 4x^3 - 11$$

Let,

$$x_1 = 2$$

$$f(x_1) = 2^4 - 11 \times 2 + 8 \\ = 2$$

$$f'(x_1) = 4 \times 2^3 - 11 = 27$$

$$x_2 = x_1 - \frac{f(x_1)}{f'(x_1)} = 2 - \frac{2}{27}$$

$$= 1.90476 \quad \text{Five decimal} \rightarrow 1.90476$$

Similarly

$$x_3 = x_2 - \frac{f(x_2)}{f'(x_2)}$$

$$= 1.90476 - \frac{(1.90476)^4 - 11(1.90476)}{9 \times (1.90476)^3 - 11}$$

$$= 1.89209$$

$$x_4 = x_3 - \frac{f(x_3)}{f'(x_3)} = 1.89188$$

$$x_5 = x_4 - \frac{f(x_4)}{f'(x_4)} = 1.89188$$

\therefore The root of the eqn is: 1.89188

Secant method

$$\text{formula: } x_{i+1} = x_i - \frac{f(x_i)(x_i - x_{i-1})}{f(x_i) - f(x_{i-1})}$$

Use the Secant method to estimate the root of the eqn: $x^3 - 4x - 10 = 0$ with the initial estimates of $x_1 = 4$ & $x_2 = 2$ ~~initial value~~

SOLN:

$$f(x) = x^3 - 4x - 10$$

$$\& x_1 = 4 \& x_2 = 2$$

Iteration-1: $f(x_1) = -10, f(x_2) = -14$

$$x_3 = x_2 - \frac{f(x_2)(x_2 - x_1)}{f(x_2) - f(x_1)}$$

$$= 2 - \frac{-14(2-4)}{-14 - (-10)} = 9$$

Second Iteration:

$$x_1 = x_2 = 2$$

$$x_2 = x_3 = 9$$

$$x_3 = x_2 - \frac{f(x_2)(x_2 - x_1)}{f(x_2) - f(x_1)}$$

$$= 9 - \frac{f(9)(9-2)}{f(9)-f(2)}$$

$$\therefore x_3 = 4$$

Third Iteration:

$$x_1 = x_2 = 9$$

$$x_2 = x_3 = 4$$

$$\therefore x_3 = 4 - \frac{-10(4-9)}{-10 \div 35} = 5.2222$$

Fourth iteration:

$$x_1 = x_2 = 4$$

$$x_2 = x_3 = 5.2222$$

$$x_3 = 5.9563$$

Fifth iteration:

$$x_1 = x_2 = 5.2222$$

$$x_2 = x_3 = 5.9563$$

$$x_3 = 5.7225$$

Sixth iteration: $x_1 = x_2 = 5.9563$

$$x_2 = x_3 = 5.7225$$

$$x_3 = 5.6182$$

The value can be further refine by continuing the process, if necessary

$$(18-5x) (4x)^2$$

$$(18-5x) (4x)^2 - 5x = 85$$

Soln of Linear Algebra

Gauss Elimination:

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ 0 & a_{21} & a_{22} & a_{23} \\ 0 & 0 & a_{31} & a_{32} & a_{33} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ 0 & a_{22} & a_{23} \\ 0 & 0 & 0 & a_{33} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$

$\begin{aligned} 2x_1 + x_2 + 4x_3 &= 12 \\ 4x_1 + 11x_2 - x_3 &= 33 \quad \text{--- (i)} \\ 8x_1 - 3x_2 + 2x_3 &= 20 \end{aligned}$

Soln:

The system can be written as $AX = B$

where $A = \begin{bmatrix} 2 & 1 & 4 \\ 4 & 11 & -1 \\ 8 & -3 & 2 \end{bmatrix}$, $x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$, $B = \begin{bmatrix} 12 \\ 33 \\ 20 \end{bmatrix}$

The augmented matrix of (i)

$$[A:B] = \begin{bmatrix} 2 & 1 & 4 & 12 \\ 4 & 11 & -1 & 33 \\ 8 & -3 & 2 & 20 \end{bmatrix}$$

$$R_2' \rightarrow R_2 - 2R_1$$

$$R_3' \rightarrow R_3 - 4R_1$$

$$[A:B] = \begin{bmatrix} 2 & 1 & 4:12 \\ 0 & 9 & -9:9 \\ 0 & -7 & -14:28 \end{bmatrix}$$

$$R_3' \rightarrow 9R_3 + 7R_2$$

$$[A:B] = \begin{bmatrix} 2 & 1 & 4:12 \\ 0 & 9 & -9:9 \\ 0 & 0 & -189:-189 \end{bmatrix}$$

$$2x_1 + x_2 + 4x_3 = 12$$

$$9x_2 - 9x_3 = 9$$

$$-189x_3 = -189$$

$$x_3 = 1$$

$$9x_2 = 18$$

$$9 = x_1 \therefore x_2 = 2$$

$$2x_1 + 2 + 4x_1 = 12$$

$$2x_1 = 6$$

$$\therefore x_1 = 3 \text{ on}$$

(ii) to convert between standard form and general form

$$\begin{bmatrix} -8x_1 + 1 & 2 \\ 5x_1 + 1 - 5x_1 & 2 \\ 12x_1 + 2 & 2 - 2 \end{bmatrix} = [B:A]$$

$$12x_1 - 2x_1 \leftarrow R_1 - R_2$$

$$10x_1 - 2 \leftarrow R_2 - R_1$$

~~23.10.22~~

Gauss Jordan Elimination Method:

$$\left. \begin{array}{l} 2x - 3y + 10z = 3 \\ -x + 4y + 2z = 10 \\ 5x + 2y + z = -12 \end{array} \right\} \quad \text{--- (i)}$$

The system can be written as,

$$AX = B \quad \text{--- (ii)}$$

where,

$$A = \begin{bmatrix} 2 & -3 & 10 \\ -1 & 4 & 2 \\ 5 & 2 & 1 \end{bmatrix}, X = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}, B = \begin{bmatrix} 3 \\ 10 \\ -12 \end{bmatrix}$$

Now, the augmented matrix of the given system

$$[A:B] = \left[\begin{array}{ccc|c} 2 & -3 & 10 & 3 \\ -1 & 4 & 2 & 10 \\ 5 & 2 & 1 & -12 \end{array} \right] \quad \left. \begin{array}{l} r_2 \leftarrow \frac{1}{11}r_2 \\ r_3 \leftarrow \frac{1}{2}r_3 \end{array} \right\}$$

$$= R_1' = \frac{R_1}{2}$$

$$[A:B] = \left[\begin{array}{ccc|c} \frac{1}{2} & \frac{3}{2} & \frac{5}{2} & \frac{3}{2} \\ -1 & 4 & 2 & 10 \\ 5 & 2 & 1 & -12 \end{array} \right] \quad \left. \begin{array}{l} r_3 \leftarrow \frac{3}{2}r_3 \\ r_3 \leftarrow \frac{1}{2}r_3 \end{array} \right\}$$

$$R_2' = R_2 + R_1$$

$$R_3' = R_3 - 5R_1$$

$$\left[\begin{array}{ccc|c} 1 & \frac{3}{2} & \frac{5}{2} & \frac{3}{2} \\ 0 & \frac{11}{2} & 7 & \frac{23}{2} \\ 0 & -\frac{1}{2} & -24 & -\frac{39}{2} \end{array} \right]$$

Now, the augmented matrix of the given system,

$$[A:B] = \begin{bmatrix} 2 & -3 & 10 & 3 \\ -1 & 1 & 2 & 20 \\ 5 & 2 & 1 & -12 \end{bmatrix}$$

$$r_1' = \frac{r_1}{2}$$

$$[A:B] = \begin{bmatrix} 1 & -3/2 & 5 & 3/2 \\ -1 & 1 & 2 & 20 \\ 5 & 2 & 1 & -12 \end{bmatrix}$$

$$r_2' = r_2 + r_1$$

$$r_3' = r_3 - 5r_1$$

$$[A:B] = \begin{bmatrix} 1 & -3/2 & 5 & 3/2 \\ 0 & 5/2 & 7 & 43/2 \\ 0 & 19/2 & -24 & -39/2 \end{bmatrix}$$

$$r_2' = \frac{2r_2}{5}$$

$$[A:B] = \begin{bmatrix} 1 & -3/2 & 5 & 3/2 \\ 0 & 1 & 14/5 & 43/5 \\ 0 & 19/2 & -24 & -39/2 \end{bmatrix}$$

$$r_1' = r_1 + 3/2 r_2$$

$$r_3' = r_3 - \frac{10}{2} r_2$$

$$[A:B] = \begin{bmatrix} 1 & 0 & \frac{46}{5} & \frac{79}{5} \\ 0 & 1 & \frac{24}{5} & \frac{43}{5} \\ 0 & 0 & \frac{-253}{5} & \frac{-506}{5} \end{bmatrix}$$

$$\frac{3}{2} + \frac{3}{2} \times \frac{43}{5} = \frac{\frac{3}{2} + \frac{129}{10}}{\frac{78}{5}}$$

[Q:A]

$$B'_3 = -\frac{5}{253} B_3$$

$$[A:B] = \begin{bmatrix} 1 & 0 & 46/5 : 72/5 \\ 0 & 1 & 19/5 : 43/5 \\ 0 & 0 & 1 : 2 \end{bmatrix} = [A:B]$$

$$\therefore [A:B] = \begin{bmatrix} 1 & 0 & 0 : -4 \\ 0 & 1 & 0 : 3 \\ 0 & 0 & 1 : 2 \end{bmatrix} = [A:B]$$

The reduced system is:

$$x + 0 + 0 = -4$$

$$0 + y + 0 = 3$$

$$0 + 0 + z = 2$$

we get, $x = -4, y = 3, z = 2$ Ans

30.10.12

cholesky's trapezoidal factorisation

method or crout's triangulisation method

or method of factorisation or cholesky's factorisation method:

Solve the system of linear equations using cholesky's factorization method.

$$2x - 6y + 8z = 24$$

$$5x + 9y - 3z = 2$$

$$3x + y + 2z = 16$$

Soln:

The set of above system can be written

$$\text{as, } AX = B$$

where, $A = \begin{bmatrix} 2 & -6 & 8 \\ 5 & 4 & -3 \\ 3 & 1 & 2 \end{bmatrix}$, $X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$; $B = \begin{bmatrix} 24 \\ 12 \\ 16 \end{bmatrix}$

Let, $A = LU$ decomposition follows

where, $L = \begin{bmatrix} 1 & 0 & 0 \\ l_{21} & 1 & 0 \\ l_{31} & l_{32} & 1 \end{bmatrix}$ and $U = \begin{bmatrix} u_{11} & u_{12} & u_{13} \\ 0 & u_{22} & u_{23} \\ 0 & 0 & u_{33} \end{bmatrix}$

$$\Rightarrow \begin{bmatrix} 1 & 0 & 0 \\ l_{21} & 1 & 0 \\ l_{31} & l_{32} & 1 \end{bmatrix} \times \begin{bmatrix} u_{11} & u_{12} & u_{13} \\ 0 & u_{22} & u_{23} \\ 0 & 0 & u_{33} \end{bmatrix} = \begin{bmatrix} 2 & -6 & 8 \\ 5 & 4 & -3 \\ 3 & 1 & 2 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} u_{11} & u_{12} & u_{13} \\ l_{21}u_{11} & l_{21}u_{12}+u_{22} & l_{21}u_{13}+u_{23} \\ l_{31}u_{11} & l_{31}u_{12}+l_{32}u_{22} & l_{31}u_{13}+l_{32}u_{23}+u_{33} \end{bmatrix} = \begin{bmatrix} 2 & -6 & 8 \\ 5 & 4 & -3 \\ 3 & 1 & 2 \end{bmatrix}$$

$$\Rightarrow \begin{array}{c|c|c} u_{11} = 2 & l_{21} = 5/2 & u_{23} = -23 \\ u_{12} = -6 & u_{22} = 19 & l_{32} = 19/19 \\ u_{13} = 8 & l_{31} = 3/2 & u_{33} = 40/19 \end{array}$$

P.T.O.

$$U = \begin{bmatrix} 2 & -6 & 8 \\ 0 & 19 & -23 \\ 0 & 0 & \frac{40}{19} \end{bmatrix} \text{ and } L = \begin{bmatrix} 1 & 0 & 0 \\ \frac{5}{2} & 1 & 0 \\ \frac{3}{2} & \frac{10}{19} & 1 \end{bmatrix}$$

$$\therefore AX = B$$

$$\Rightarrow LUx = B$$

Let, $UX = Y$, where, $Y = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix}$

$$\therefore LY = B$$

$$\Rightarrow \begin{bmatrix} 1 & 0 & 0 \\ \frac{5}{2} & 1 & 0 \\ \frac{3}{2} & \frac{10}{19} & 1 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} 24 \\ 2 \\ 16 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} y_1 \\ \frac{5}{2}y_1 + y_2 \\ \frac{3}{2}y_1 + \frac{10}{19}y_2 + y_3 \end{bmatrix} = \begin{bmatrix} 24 \\ 2 \\ 16 \end{bmatrix}$$

$$y_1 = 24$$

$$y_2 = -58$$

$$y_3 = \frac{200}{19}$$

$$\therefore Y = \begin{bmatrix} 24 \\ -58 \\ \frac{200}{19} \end{bmatrix}$$

$$UX = Y$$

$$\Rightarrow \begin{bmatrix} 2 & -6 & 8 \\ 0 & 19 & -23 \\ 0 & 0 & \frac{40}{19} \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 24 \\ -58 \\ \frac{200}{19} \end{bmatrix}$$

$$\Rightarrow 2x - 6y + 8z = 24$$

$$\Rightarrow 19y - 23z = -58$$

$$\frac{40}{19}z = \frac{200}{19}$$

Solving these $z = 5, y = 3, x = 1$

A.W) Solve the following eqn's by Cholesky's factorisation method.

$$2x + y + 4z = 12$$

$$8x - 3y + 2z = 20$$

$$9x + 11y - z = 33$$

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Cramer's rule

$$2x + 4y - z = -5$$

$$-4x + 3y + 5z = 14$$

$$6x - 3y - 2z = 5$$

$$D = \begin{vmatrix} 2 & 4 & -1 \\ -4 & 3 & 5 \\ 6 & -3 & -2 \end{vmatrix}$$

$$= 2(-6+15) - 4(8-30) - 1(12-18)$$

$$= 112$$

$$Dx = \begin{vmatrix} -5 & 4 & -1 \\ 14 & 3 & 5 \\ 5 & -3 & -2 \end{vmatrix}$$

$$= -5(-6+15) - 4(-28-25) - 1(-42-15)$$

$$= 224$$

$$① Dy = \begin{vmatrix} 2 & -5 & -1 \\ -4 & 14 & 5 \\ 6 & 5 & -2 \end{vmatrix} ; Dz = \begin{vmatrix} 2 & 4 & -5 \\ -4 & 3 & 14 \\ 6 & -3 & 5 \end{vmatrix}$$

$$= 2(-28-25) + 5(8-30) - 1(-20-84)$$

$$= -106 - 110 + 104 = -32 \cancel{112}$$

$$\therefore x = \frac{Dx}{D} = \frac{224}{112} = 2$$

$$y = \frac{Dy}{D} = \frac{-320}{112} = \frac{-112}{112} = -1$$

$$z = \frac{Dz}{D} = \frac{560}{112} = 5$$

Numerical Integration

Trapezoidal rule : (Any value of n)

$$\int_{a=x_0}^{b=x_n} f(x) dx = \frac{h}{2} [(y_0 + y_n) + 2(y_1 + y_2 + \dots + y_{n-1})]$$

$$h = \frac{b-a}{n}$$

Simpson 1/3 rule : (n should be multiple of 2)

$$\int_{a=x_0}^{b=x_n} f(x) dx = \frac{h}{3} [(y_0 + y_n) + 4(y_1 + y_3 + \dots + y_{n-1}) + 2(y_2 + y_4 + \dots + y_{n-2})]$$

$$h = \frac{b-a}{n}$$

Simpson 3/8 rule: (n should be multiple of 3)

$$\int_a^b f(x) dx = \frac{3}{8} h \left[(y_0 + y_n) + 3(y_1 + y_2 + y_4 + y_5 + \dots + y_{n-4} + y_{n-2} + y_{n-1}) + 2(y_3 + y_6 + \dots + y_{n-3}) \right]$$

Wedge's rule: (n should be multiple of 6)

$$\int_a^b f(x) dx = \frac{3h}{10} \left[(y_0 + 5y_1) + (y_2 + 6y_3) + (y_4 + 5y_5) + y_6 + (y_7 + 5y_8) + (y_9 + 6y_{10}) + (y_{11} + 5y_{12}) + y_{13} + (y_{14} + 5y_{15}) + (y_{16} + 5y_{17}) + y_{18} + \dots \right]$$

Problems

$$\int_0^{12} \frac{dx}{1+x^2}; \text{ trapezoidal value } n=6.$$

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

$$a = 0, b = 12, n = 6$$

$$h = \frac{b-a}{n} = \frac{12-0}{6} = 2$$

#P

x	0	2	4	6	8	10	12
$\tan^{-1}x$	1	$\frac{1}{5}$	$\frac{1}{17}$	$\frac{1}{37}$	$\frac{1}{65}$	$\frac{1}{101}$	$\frac{1}{145}$
y	1.000 y_0	0.2000 y_1	0.0588 y_2	0.0270 y_3	0.0154 y_4	0.0099 y_5	0.0069 y_6

PQ $\frac{h}{2} \left[(y_0 + y_6) + 2(y_1 + y_2 + y_3 + y_4 + y_5) \right]$

$$\int_0^{12} \frac{dx}{1+x^2}$$

$$[\tan^{-1}x]_0^{12}$$

$$= \tan^{-1}(12) - \tan^{-1}(1)$$

$$= \frac{h}{2} \left[(1.0000 + 0.0069) + 2(0.20 + 0.0588 + 0.0270 + 0.0154 + 0.0099) \right] = 1.48766$$

$$= (1.0069 + 0.6222) = 1.6291$$

The exact value is,

$$\int_0^{12} \frac{1}{1+x^2} dx = [\tan^{-1}x]_0^{12} = 1.48766$$

Prob 2: Ans! 1.43495

$\int_0^{12} \frac{dx}{1+x}$ Simpson's 3/8 rule, n=6

The Simpson's $\frac{3}{8}$ rule is

$$I = \frac{382}{8} \left[(y_0 + y_6) + 3(y_1 + y_2 + y_4 + y_5) + 2(y_3) \right]$$

$$a=0, b=12$$

x	0	2	4	6	8	10	12
$y_1(x)$	1	$\frac{1}{15}$	$\frac{1}{17}$	$\frac{1}{37}$	$\frac{1}{65}$	$\frac{1}{101}$	$\frac{1}{145}$
y	1.000	0.2000	0.0588	0.02370	0.0154	0.0099	0.0069

$$\begin{cases} a=0 \\ b=12 \\ n=6 \\ h=\frac{12-0}{6} \\ = 2 \end{cases}$$

$$= \frac{38 \times 2}{8} \left[(1 + 0.0069) + 3(0.2 + 0.0588 + 0.0154) + 0.0099 \right] + 2(0.02370)$$

$$= \frac{6}{8} [1.9066]$$

$$= 1.42995$$

$$\# \int_2^6 \log_{10} x dx \quad \text{trapezoidal rule } n=8$$

$$a=2, b=6, n=8$$

$$h = \frac{b-a}{n} = \frac{6-2}{8} = 0.5$$

~~0.5~~ 2.0 2.5 3.0 3.5 4.0 4.5 5.0 5.5 6.0

$$n+1 = 8+1 \\ = 9$$

9 points

H.W. 12

(i) $\int_0^6 e^x dx ; n=12$

(ii) $\int_2^6 \log_{10} x dx ; n=6$

} all method.

x	2	2.5	3.0	3.5	4.0	4.5	5.0	5.5	6.0
f(x)	0.30103	0.39794	0.47712	0.54407	0.60206	0.65321	0.69897	0.74036	0.77815

The trapezoidal rule is.

$$I = \frac{h}{2} [(y_0 + y_8) + 2(y_1 + y_2 + y_3 + y_4 + y_5 + y_6 + y_7)]$$

$$= \frac{0.5}{2} [(0.30103 + 0.77815) + 2(0.39794 + 0.47712 + 0.54407 + 0.60206 + 0.65321 + 0.69897 + 0.74036)]$$

$$= 2.32666$$

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$$\begin{aligned} y(0) &= 0 & y_2 &= y(x_2) \\ y(x_0) &= y_0 & xy_0 &= y(x_0) \end{aligned}$$

Runge-Kutta method:

* using forth order Runge Kutta method to estimate $y(0.4)$ when $y'(x) = x^2 + y^2$ & $y(0) = 0$
[consider $h = 0.2$]

Soln:

$$\text{Given, } y'(x) = x^2 + y^2 \text{ & } y(0) = 0$$

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

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

$$\text{& } h = 0.2$$

$$\therefore f(x, y) = x^2 + y^2, x_0 = 0, y_0 = 0$$

By 4th order Runge Kutta method for the first approximation, we have

$$\begin{aligned} K_1 &= hf(x_0, y_0) \\ &= h(x_0^2 + y_0^2) \\ &= 0.2(0+0) \\ &= 0 \end{aligned}$$

$$\begin{aligned} K_2 &= hf\left(x_0 + \frac{h}{2}, y_0 + \frac{K_1}{2}\right) \\ &= h \left\{ (x_0 + \frac{h}{2})^2 + (y_0 + \frac{K_1}{2})^2 \right\} \\ &= 0.602 \end{aligned}$$

$$K_3 = h f\left(x_0 + \frac{h}{2}, y_0 + \frac{K_2}{2}\right)$$

$$= h \left\{ \left(x_0 + \frac{h}{2} \right) + \left(y_0 + \frac{K_2}{2} \right) \right\}$$

$$= 0.002$$

$$K_4 = h f\left(x_0 + h, y_0 + \frac{K_3}{2}\right)$$

$$K_4 = h f\left(x_0 + h, y_0 + K_3\right)$$

$$= h \left\{ \left(x_0 + h \right) + \left(y_0 + K_3 \right) \right\}$$

$$= 0.008$$

$$\Delta y_1 = \frac{1}{6} (K_1 + 2K_2 + 2K_3 + K_4)$$

$$= 0.002667$$

$$y_1 = y_0 + \Delta y_1$$

$$= 0 + 0.002667$$

$$= 0.002667$$

$$\underline{y_1 - y(x_1)}$$

$$x_1 = x_0 + h$$

$$= 0 + 0.2$$

$$= 0.2$$

For the second approximation,

also we have $x_1 = 0.2$ & $y_1 = 0.002667$

$$K_1 = h f(x_1, y_1) = h(x_1 + y_1) = 0.008$$

$$\begin{aligned}
 k_2 &= hf\left(x_1 + \frac{h}{2}, y_1 + \frac{k_1}{2}\right) \\
 &= 0.2 \left\{ (x_1 + h/2)^2 + (y_1 + \frac{k_1}{2})^2 \right\} \\
 &= 0.018
 \end{aligned}$$

$$\begin{aligned}
 k_3 &= hf\left(x_1 + h/2, y_1 + \frac{k_2}{2}\right) \\
 &= 0.2 \left\{ (x_1 + h/2)^2 + (y_1 + \frac{k_2}{2})^2 \right\} \\
 &= 0.018
 \end{aligned}$$

$$\begin{aligned}
 k_4 &= hf(x_1 + h, y_1 + k_3) \\
 &= 0.2 \left\{ (x_1 + h)^2 + (y_1 + k_3)^2 \right\} \\
 &= 0.032
 \end{aligned}$$

$$\begin{aligned}
 \Delta y_2 &= \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4) \\
 &= 0.018667
 \end{aligned}$$

$$\begin{aligned}
 y_2 &= y_1 + \Delta y_2 \\
 &= 0.002667 + 0.018667 \\
 &= 0.0213 \text{ (correct to four decimals)}
 \end{aligned}$$

$$y(0.4) = 0.0213 \text{ (correct to four decimals)}$$

Ans!

$y_2 = y(x_2)$ $x_2 = x_1 + h$ $= 0.2 + 0.2$ $= 0.4$

21.11.22

Curve fitting

Straight line

$$y = a + bx$$

$$\begin{cases} \sum y = ma + b\sum x \\ \sum xy = a\sum x + b\sum x^2 \end{cases}$$

Parabola or quadratic curve

$$\sum y = a + bx + cx^2$$

$$\sum y = ma + bx + cx^2$$

$$\sum xy = a\sum x + b\sum x^2 + c\sum x^3$$

$$\sum x^2 y = a\sum x^2 + b\sum x^3 + c\sum x^4$$

Exponential curve

$$y = ab^x$$

$$\log y = \log ab^x$$

$$= \log a + \log b^x$$

$$\frac{\log y}{x} = \frac{\log a}{A} + \frac{x \log b}{B}$$

$$\sum Y = nA + B\sum x$$

$$\sum xY = A\sum x + B\sum x^2$$

fit a straight line to the following data regarding n as the independent variable;

$$x: 0 \quad 1 \quad 2 \quad 3 \quad 4$$

$$y: 1 \quad 1.8 \quad 3.3 \quad 4.5 \quad 6.3$$

Soln: Let, the straight line to be fitted to the given data be $y = a + bx$. Then the normal eqns are: $\sum y = ma + b\sum x$

$$\text{and } \sum xy = a\sum x + b\sum x^2$$

P.T.O.

x	y	xy	x^2
0	1	0	0
1	1.8	1.8	1
2	3.3	6.6	4
3	4.5	13.5	9
4	6.3	25.2	16
$\Sigma x = 10$		$\Sigma y = 16.9$	$\Sigma xy = 47.1$
$\Sigma x^2 = 30$			

Here
m or n
is number
of item

Here, $m = 5$

Substituting these values in the normal eqns,

$$\text{we have, } 16.9 = 5a + 10b$$

$$47.1 = 10a + 30b.$$

Solving the above eqns, we have

$$a = 0.72 \quad \& \quad b = 1.33.$$

Hence, the fitted line is: $y = 0.72 + 1.33x$

problem-02:

fit a second degree parabolac to the following data:

x	0	1	2	3	4
y	1	5	10	22	38

P.T.O.

Soln:

Let the parabola to be fitted to the given data be $y = a + bx + cx^2$, then the normal eqns are:

$$\sum y = ma + b\sum x + c\sum x^2$$

$$\sum xy = a\sum x + b\sum x^2 + c\sum x^3$$

$$\sum x^2y = a\sum x^2 + b\sum x^3 + c\sum x^4$$

x	y	x^2	x^3	x^4	xy	x^2y
0	1	0	0	0	0	0
1	5	1	1	1	5	5
2	10	4	8	16	20	40
3	22	9	27	81	66	198
4	38	16	64	256	152	608
$\sum x = 10$		$\sum y = 76$	$\sum x^2 = 30$	$\sum x^3 = 100$	$\sum x^4 = 354$	$\sum xy = 243$
						$\sum x^2y = 851$

Here, $m = 5$.

Substituting these values in the normal eqns, we get,

$$76 = 5a + 10b + 30c$$

$$243 = 10a + 30b + 100c$$

$$851 = 30a + 100b + 354c$$

Solving these eqns, we get, $a=1.43$,
 $b=0.24$, $c=2.21$.

Hence, the fitted parabola is:

$$y = 1.43 + 0.24x + 2.21x^2$$

H.W)

1. Show that the line of fit to the following data is given by $y = -0.5x + 8$

$$\begin{array}{llllllllll} x: & 6 & 7 & 7 & 8 & 8 & 8 & 9 & 9 & 10 \\ y: & 5 & 5 & 5 & 4 & 4 & 3 & 4 & 3 & 3 \end{array}$$

Soln: Let the straight line to be fitted to the given data be, $y = a + bx$. Then the normal eqn are:

$$\sum y = ma + b\sum x$$

$$\& \sum xy = a \sum x + b \sum x^2$$

x	y	xy	x^2
6	5	30	36
7	5	35	49
7	4	28	49
8	5	40	64
8	4	32	64
8	3	24	64
8	4	36	64
9	3	27	81
9	3	30	81
10			100
$\sum x = 72$	$\sum y = 36$	$\sum xy = 282$	$\sum x^2 = 588$

Here, $m = g$

Substituting these values in the normal eqn, we have,

$$36 = 9a + 72b \quad \text{---(i)}$$

$$282 = 72a + 588b \quad \text{---(ii)}$$

Solving these eqn, we have (ix8)-(ii)

$$288 = 72a + 576b$$

$$\frac{282}{(-)} = \frac{72a}{(-)} + \frac{588b}{(-)}$$

$$6 = -12b$$

$$b = -\frac{1}{2} = \text{---} - 0.5$$

$$(i) \Rightarrow 36 = 9a + 72(-0.5)$$

$$\Rightarrow 36 + 36 = 72$$

$$\therefore a = 8$$

Hence, the fitted

line is, $y = 8 - 0.5x$

~~De a+b~~ 2016
y independent 24

Fit a second degree parabola taking x as independent variable.

x: 1 2 3 4 5 6 7 8 9.

y: 2 6 7 8 10 11 11 10 9

Soln:
Let the parabola to be fitted to the given data be, $y = a + bx + cx^2$, then the normal eqn are;

$$\Sigma y = ma + b\Sigma x + c\Sigma x^2$$

$$\Sigma xy = a\Sigma x + b\Sigma x^2 + c\Sigma x^3$$

$$\Sigma x^2 y = a\Sigma x^2 + b\Sigma x^3 + c\Sigma x^4$$

x	y	x^2	x^3	x^4	xy	$x^2 y$
1	2	1	1	1	2	-2
2	6	4	8	16	12	24
3	7	9	27	81	21	63
4	8	16	64	256	32	128
5	10	25	125	625	50	250
6	11	36	216	1296	66	396
7	11	49	343	2401	77	539
8	10	64	512	4096	80	640
9	9	81	729	6561	81	729
$\Sigma x = 45$		$\Sigma y = 74$	$\Sigma x^2 = 285$	$\Sigma x^3 = 2025$	$\Sigma x^4 = 15933$	$\Sigma xy = 421$
						$\Sigma x^2 y = 2771$

Here, m = 9

Substituting these values in the eqn. we get,

$$74 = 9a + 45b + 285c$$

$$421 = 45a + 285b + 2025c$$

$$2771 = 285a + 2025b + 15333c$$

Solving these eqn., we get,

$$\text{I) } \times 95 - \text{II) } \times 10 - \text{III) } \times 3$$

$$7030 = 855a + 4275 + 27075c$$

$$7099 = 855a +$$

$$\text{IV) } \times 5 - \text{I) } \times 5$$

$$421 = 45a + 285b + 2025c$$

$$370 = 45a + 225b + 1425c$$

$$\underline{51 = 60b + 600c}$$

$$a = -0.93, b = 3.52, c = -0.27$$

Hence, the fitted parabola is:

$$y = -0.93 + 3.52x - 0.27x^2$$

Answ
CamScanner

28.11.22

fit an exponential curve of the form
 $y = ab^x$ to the following data.

x:	1	2	3	4	5	6	7	8
y:	1.0	1.2	1.8	2.5	3.6	4.7	6.6	9.1

$$y = ab^x$$

$$\Rightarrow \log y = \log ab^x$$

$$\Rightarrow \frac{\log y}{y} = \frac{\log a}{A} + \frac{x \log b}{B}$$

$y = ab^x$ takes the form, $Y = A + BX$

where, $Y = \log y$, $A = \log a$, $B = \log b$

The normal eqn are: $\Sigma Y = nA + BX$
 $\Sigma xy = Ax + BX^2$

x	y	$Y = \log y$	ΣY	Σx^2
1	1.0	0.0000	0.0000	1
2	1.2	0.0792	0.1584	4
3	1.8	0.2553	0.7659	9
4	2.5	0.3979	2.15916	16
5	3.6	0.5563	2.7815	25
6	4.7	0.6722	4.0326	36
7	6.6	0.8195	5.9365	49
8	9.1	0.9590	7.6720	64
$\Sigma x = 36$		$\Sigma y = 30.5$	$\Sigma Y = 37.393$	$\Sigma x^2 = 204$
			$\Sigma xy = 22.73$	$\Sigma x^2 = 85$

$$3.7393 = 8A + 36B$$

$$22.7385 = 36A + 204B$$

Solving these -

$$A = 1.8336, B = 0.1406$$

$$A = \log a$$

$$B = \log b$$

$$a = \log^{-1}(A)$$

$$b = \log^{-1}(B)$$

$$\therefore a = 0.68234$$

$$b = 1.3828$$

The required exponential curve to be fitted,

$$y = (0.68234)(1.3828)^x$$

x:	1	2	3	4	5	6
y:	2.98	4.26	5.21	6.10	6.80	7.50

7.12.22

Picard's method

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

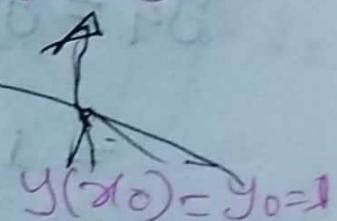
formula: $y_n = y_0 + \int_{x_0}^x f(x, y_{n-1}) dx, \quad n=1, 2, 3$

with the initial condition $y(x_0) = y_0$

Use Picard's method to approximate y

when $x=0.2$, give that $y=1$, when $x=0$

$$\therefore \frac{dy}{dx} = x - y$$



Soln: 1st approximate

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

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

$$= 1 + \frac{x^2}{2} - x \quad \text{At } x=0.2, y_1=0.82$$

2nd approximate:

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

$$= 1 + \int_0^x (x-1) - \frac{x^2}{2} + x dx$$

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

At, $x = 0.2$, $y_2 = 0.838667$.

3rd approximation:

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

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

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

At, $x = 0.2$, $y_3 = 0.8379$.

4th approximation:

$$y_4 = y_0 + \int_{x_0}^x f(x, y_3) dx$$

$$= 1 + \int_0^x (2x-1 - x^2 + \frac{x^3}{3} + \frac{x^4}{24}) dx$$

$$= 1 + x^2 - x - \frac{x^3}{3} + \frac{x^4}{24} - \frac{x^5}{120}$$

At, $x = 0.2$, $y_4 = 0.83746$

Ans

$$nx^{n-1}$$

3x

Use picards method to approximate y
when $x=0.1$ given that $y=1$ when $x=0$ & $\frac{dy}{dx} = 3x + y^2$

$$\frac{dy}{dx} = 3x + y^2$$

$$y(x) = 0.1$$

$$y_0(0) = 1$$

Soln:

$$\begin{aligned} y_1 &= y_0 + \int_{x_0}^x f(x, y_0) dx \\ &= 1 + \int_0^x (3x + y^2) dx \\ &= 1 + \left[3 \cdot \frac{x^2}{2} + 1^2 + y^2 \right] dx \\ &= 1 + \int_{x_0}^x (3x + 1) dx \\ &= 1 + 3 \cdot \frac{x^2}{2} + x \end{aligned}$$

$$\text{At } x = 0.1, y_1 = 1.115$$

2nd approximate:

$$\begin{aligned} y_2 &= y_0 + \int_{x_0}^x f(x, y_1) dx \\ &= 1 + \int_0^x \left\{ 3x + \left(1 + x + \frac{3x^2}{2} \right) \right\} dx \\ &= 1 + \int_0^x \left(3x + 1 + x^2 + \frac{9x^3}{4} + 2x^2 + 3x^3 + 3x^4 \right) dx \\ &= 1 + \int_0^x \left(1 + 5x + 4x^2 + 3x^3 + \frac{9x^4}{4} \right) dx \end{aligned}$$

Differ. eqn.

$$y_2 = 1 + x + \frac{5x^2}{2} + \frac{4x^3}{3} + \frac{4 \cdot \frac{3x^4}{4}}{4} + \frac{9x^5}{20}$$

$$\text{At, } x=0.1, \quad y_2 = 1.126$$

Since next integration is difficult so, considering y_2 as final approximate soln. of given ordinary differential equation.

$$x b \left(C + e^{\int x dx} \right) + C =$$

$$x b \left(C + x e^{\int x dx} \right) + C =$$

$$x + \frac{x^2}{2} + C + C =$$

$$C \text{ will be } = 10 \times 1.0 = x + A$$

$$x b \left(10x + 1 \right) + 10x + b = x b$$

$$\left(C e^{x^2} + C + x^2 + x + 1 + b \right) + C =$$

$$C + \left(C e^{x^2} + x^2 + x + 1 + b \right) + C =$$

$$\left(C e^{x^2} + x^2 + x + 1 + b \right) + C =$$