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Differentiation (missing)**
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Differentiation (missing)**

Pre-Mid

Date: _____

$$e = x - x^n$$

(Error)

$$\bar{e} = |x - x^n|$$

(Absolute)

$$\tilde{e} = \frac{\bar{e}}{|x|} = \frac{|x - x^n|}{|x|}$$

(Relative)

Newton-Raphson Method

• Bisection Method

• Regular Falsi Method

• Fixed Point Iterative Method

• Newton's Forward Interpolation.

• Newton's Backward Interpolation.

o) Divided Difference.

• Interpolation.

o) Lagrange's Method.

o) Lagrange's Inverse Interpolation.

o) Newton's Forward Differentiation.

o) Newton's Backward Differentiation.

Bisection Method

Example: $x^3 - x - 11 = 0$

Sol. $f(x) = x^3 - x - 11$
 $f(0) = -11$ -ve

$$f(1) = 1 - 1 - 11$$

$$f(1) = -11$$
 -ve

$$f(2) = 8 - 2 - 11$$

$$f(2) = -5$$
 -ve

$$f(3) = 27 - 3 - 11$$

$$f(3) = 13$$
 +ve

∴ The roots lies b/w $[2, 3]$

First Approximation

$$c = \frac{2+3}{2} \Rightarrow c = 2.5$$

$$f(2.5) = (2.5)^3 - 2.5 - 11$$

$$f(2.5) = 2.125$$
 +ve
 First Approx.

The roots lie b/w $[2, 2.5]$

Second Approx.

$$c = \frac{2 + 2.5}{2}$$

$$c = 2.25$$

$$f(2.25) = (2.25)^3 - 2.25 - 11$$

$$f(2.25) = -1.8993$$
 -ve
 roots lie b/w $[2.25, 2.5]$ +ve

3rd Approx.

$$c = \frac{2.25 + 2.5}{2}$$

$$c = 2.375$$

$$f(2.375) = (2.375)^3 - 2.375 - 11$$

$$= 0.02148$$
 +ve

roots lie

$$[2.25, 2.375]$$

4th Approx.

$$c = \frac{2.25 + 2.375}{2}$$

$$c = 2.3125$$

$$f(2.3125) = (2.3125)^3 - 2.3125 - 11$$

$$= -0.946$$
 -ve

roots lie $[2.3125, 2.375]$

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5th Approx

$$C = \frac{2.313 + 2.375}{2}$$

$$C = \frac{2.344}{2}$$

$$f(2.344) = (2.344)^3 - 2.344 - 11$$
$$= -0.469$$

roots lie b/w $[2.344, 2.375]$

Regular Falsi Method

$$x_2 = f(x)$$

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

$$f(x) = x \log_{10} x - 1.2 \Rightarrow 0$$

$$f(1) = (1) \log_{10}(1) - 1.2 \Rightarrow 0$$

$$f(1) = -1.2 \quad (-ve)$$

$$f(2) = (2) \log_{10}(2) - 1.2$$

$$f(2) = \boxed{-0.5979} \quad (-ve)$$

$$f(3) = 3 \log_{10}(3) - 1.2$$

$$= \boxed{0.2313} \quad x_0 \text{ (+ve)}$$

$$\begin{matrix} x_0 & x_1 & x_2 \\ 1 & 2 & 3 \end{matrix}$$

roots lie b/w $[-0.5979, 0.2313]$

First App -

$$x_2 = 2 - (-0.5979) \cdot \frac{3 - 2}{0.2313 + 0.5979}$$

$$x_2 = 2 + 0.72105$$

$$x_2 = \cancel{+1.2789} \cdot \boxed{+2.72105}$$

Second Approx.

$$f(2.72105) = 2.72105 \log_{10}(2.72105) - 1.2$$

$$= \boxed{-0.017} \quad -ve$$

Updated Interval : $\left[\overset{x_0}{2.72105}, \overset{x_1}{3} \right]$

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

$$x_2 = 2.72105 + 0.017 \cdot \frac{3 - 2.72105}{0.2313 + 0.017}$$

$$x_2 = 2.7401$$

Third Approx.

$$f(2.7401) = 2.7401 \log_{10} 2.7401 - 1.2$$

$$= \boxed{-0.0004} \quad -ve$$

Updated Interval : $\left[2.7401, 3 \right]$

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$$\left[\overset{x_0}{2.7401}, \overset{x_1}{3} \right]$$

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

$$= 2.7401 - (-0.0004) \cdot \frac{3 - 2.7401}{0.2313 + 0.0004}$$

$$\Rightarrow \cancel{1.1217} + \cancel{2.7401} \cdot \cancel{(-0.0004)}$$

$$\boxed{x_2 \Rightarrow 2.7405}$$

$$f(2.7405) = 2.7405 \log_{10} 2.7405 - 1.2$$

$$= -0.0001$$

Updated Intervals

$$= [2.7405, 3]$$

Roots lie b/w ↗

Newton's Raphson Method

$$x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}$$

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

Q.

$$f(x) = x^4 - x - 10 = 0$$

$$f'(x) = 4x^3 - 1 = 0$$

Let's Assume $x_i = 0$ initially,

$$\begin{aligned} f(0) &= (0)^4 - (0) - 10 \\ &= -10 \end{aligned}$$

$$\begin{aligned} f(1) &= (1)^4 - 1 - 10 \\ &= -10 \rightarrow -ve \end{aligned}$$

$$\begin{aligned} f(2) &= (2)^4 - 2 - 10 \\ &= 16 - 2 - 10 \\ &= 4 \rightarrow +ve \end{aligned}$$

$$\begin{aligned} f(3) &= (3)^4 - 3 - 10 \\ &= 27 - 3 - 10 \\ &= 14 \rightarrow +ve \end{aligned}$$

roots = $\begin{matrix} -ve & +ve \\ [1, 2] \end{matrix}$

$$x_0 = 2$$

~~First Approx.~~

$$x_1 = 2 - \frac{4}{256 - 1}$$

$$x_1 = 2 - \frac{4}{255}$$

$$\frac{510 - 4}{255}$$

$$x_1 = \frac{506}{255}$$

$$x_1 = 1.98431$$

← closer to zero will be taken as x_0

~~First Approx.~~

$$x_1 = 2 - \frac{4}{32 - 1}$$

$$x_1 = \frac{62 - 4}{31}$$

$$x_1 = 1.8717$$

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$$f(1.871) = (1.871)^4 - (1.871) - 10$$

$$= 0.3834$$

$$f'(x_1) = 4(1.871)^3 - 1$$

$$= 25.198$$

$$f(1.8557) = (1.8557)^4 - (1.8557) - 10$$

$$\approx 0.0102$$

$$f'(x_2) = 4(1.856)^3 - 1$$

$$= 24.5737$$

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STAEDTLERSecond Approx.

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

$$x_2 = 1.871 - \frac{0.3834}{25.198}$$

$$x_2 = 1.871 - \frac{0.0152}{25.198}$$

$$x_2 = 1.871 - 0.0006$$

$$x_2 = 1.8557$$

Third Approximation

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

$$x_3 = 1.856 - \frac{(+0.010)}{24.573}$$

$$x_3 = 1.8555$$

$$1.8555$$

Fixed Point Iterative Method

If 4 decimal places,
the round off until 5
decimal places.

$$\sin x = 5x - 2$$

Example 2

$$x_0 = 0.5$$

Let,

$$x = g(x) \longrightarrow (1)$$

$$x_{n+1} = g(x_n) \longrightarrow (2)$$

Given,

$$x_0 = 0.5$$

$$Q. \rightarrow \sin x = 5x - 2$$

$$5x = \sin x + 2$$

$$x = \frac{\sin x + 2}{5} \longrightarrow (A)$$

1st Approx.

$$x_{n+1} = \frac{\sin x_n + 2}{5} \quad (\text{From } (2))$$

$$x_{0+1} = \frac{\sin x_0 + 2}{5}$$

In Radian
only \rightarrow

$$x_1 = \frac{\sin(0.5) + 2}{5} = \boxed{0.49588}$$

2nd Approx.

$$x_2 = \frac{\sin(0.49588) + 2}{5}$$

$$x_2 = \boxed{0.49516}$$

3rd Approx.

$$x_3 = \frac{\sin(0.49516) + 2}{5}$$

$$x_3 = \boxed{0.49503}$$

4th Approx.

$$x_4 = \frac{\sin(0.49503) + 2}{5}$$

$$x_4 = \boxed{0.49501}$$

So,

$x_4 = 0.4950$ is the root of equation
 $\sin x = 5x - 2$

INTERPOLATION - Newton's forward & Backwards Interpolation formula.

Example 1

	0	1	2	3	4
x	1891	1901	1911	1921	1931
y	46	66	81	93	101

x = 1895

Newton's forward difference table

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
1891	46				
1901	66	$66 - 46 = 20$			
1911	81	$81 - 66 = 15$	-5		
1921	93	$93 - 81 = 12$	-3	2	
1931	101	$101 - 93 = 8$	-4	-1	$-1 - 2 = -3$

$$h = x_1 - x_0 = 1901 - 1891 = 10 \checkmark$$

→ See from slide ahead

Example 2

$$x = 4 \text{ ?}$$

Forward

x	$f(x)$
0	3
1	5
2	7
3	9

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$
3	180			
		-30		
5	150		0	
		-30		0
7	120		0	
		-30		
9	90			

$$h = x_1 - x_0 = 5 - 3 = 2$$

$$p = \frac{x - x_0}{h} = \frac{4 - 3}{2} = 0.5$$

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

$$y(x) = 180 + 0.5(-30) +$$

y =

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Newton's Backward Difference formula

$$h = \frac{x_1 - x_0}{n}$$

$$p = \frac{x - x_n}{h}$$

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

$$y(x) = y_n + p \nabla y_n$$

Newton's Divided Difference.

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	x_0	x_1	x_2	x_3
x	300	304	305	307
$y = f(x)$	2.4771	2.4829	2.4843	2.4871
	y_0	y_1	y_2	y_3

$$x = 301$$

x	y	1 st order	2 nd order
300	2.4771		
304	2.4829	$\frac{2.4829 - 2.4771}{304 - 300} = 0.0014$	$\frac{0.0014 - 0.0014}{305 - 300} = \frac{0}{5} = 0$
305	2.4843	$\frac{2.4843 - 2.4829}{305 - 304} = 0.0014$	$\frac{0.0014 - 0.0014}{307 - 304} = \frac{0}{3} = 0$
307	2.4871	$\frac{2.4871 - 2.4843}{307 - 305} = 0.0014$	

Newton's Divided Difference Formula:

$$f(x) = y_0 + (x - x_0) f[x_0, x_1] + (x - x_0)(x - x_1) f[x_0, x_1, x_2]$$

$$f(301) = 2.4771 + (301 - 300) \times 0.0014 +$$

$$(301 - 300)(300 - 304) \times 0$$

$$f(301) = 2.4771 + 1(0.0014) = 2.4785$$

$$y = 2.4785$$

Lagrange's Interpolation

Newton's Divided Difference Table

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

*

3rd order
Lamarke

Lagrange's ~~Inverse~~ Interpolation

Prp)

$$f(x) = \frac{(x-x_1)(x-x_2)\dots(x-x_n)}{(x_0-x_1)(x_0-x_2)\dots(x_0-x_n)} y_0 +$$

$$\frac{(x-x_0)(x-x_2)\dots(x-x_n)}{(x_1-x_0)(x_1-x_2)\dots(x_1-x_n)} y_1 +$$

$$\frac{(x-x_0)(x-x_1)\dots(x-x_n)}{(x_2-x_0)(x_2-x_1)\dots(x_2-x_n)} y_2$$

Time (t) \Rightarrow Independent (x)
 velocity (u) \Rightarrow Dependent (y)

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t	0.0	1.0	1.5	2.0
u	2.5	3.8	4.6	5.3

Velocity = u = 2.75 (dependent)
 y = (Independent)

By Lagrange's
Inverse

x	y
t	u
0.0	2.5
1.0	3.8
1.5	4.6
2.0	5.3

Lagrange's Inverse
 Interpolation
 (Same as Lagrange's
 Interpolation)



Formula:

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

$$+ \frac{(y-y_0)(y-y_1)(y-y_3)}{(y_2-y_0)(y_2-y_1)(y_2-y_3)} \times x_2 + \frac{(y-y_0)(y-y_1)(y-y_2)}{(y_3-y_0)(y_3-y_1)(y_3-y_2)} \times x_3$$

$$f(2.75) = \frac{(2.75-3.8)(2.75-4.6)(2.75-5.3)}{(2.5-3.8)(2.5-4.6)(2.5-5.3)} \times 0 + \frac{(2.75-2.5)(2.75-4.6)(2.75-5.3)}{(3.8-2.5)(3.8-4.6)(3.8-5.3)} \times 1$$

$$+ \frac{(2.75-2.5)(2.75-3.8)(2.75-5.3)}{(4.6-2.5)(4.6-3.8)(4.6-5.3)} \times 1.5 + \frac{(2.75-2.5)(2.75-3.8)(2.75-4.6)}{(5.3-2.5)(5.3-3.8)(5.3-4.6)} \times 2$$

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$$f(2.75) = 8 + 0.756 + 0.855 +$$

Incomplete Sol.

$$f(y) = \frac{(y - y_1)(y - y_2)(y - y_3)}{(y_0 - y_1)(y_0 - y_2)(y_0 - y_3)} \times K_0$$