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MATHEMATICS FOR UPSC CSE MAINS



SYLLABUS

Numerical methods:

1. Solution of algebraic and transcendental equations of one variable by bisection, Regula-Falsi and Newton-Raphson methods.
2. Solution of system of linear equations by Gaussian elimination and Gauss-Jordan (direct), Gauss-Seidel (iterative) methods.
3. Newton's (forward and backward) interpolation, Lagrange's interpolation.
4. Numerical integration: Trapezoidal rule, Simpson's rules, Gaussian quadrature formula.
5. Numerical solution of ordinary differential equations: Euler and Runge Kutta-methods.



Solution of Algebraic & Transcendental Equations -

Polynomials :-

Algebraic f^n of the form -

$$f_n(x) = a_0 x^n + a_1 x^{n-1} + a_2 x^{n-2} + \dots + a_{n-1} x + a_n \text{ are}$$

Called Polynomials.

Transcendental Eqⁿ :-

Non-algebraic eqⁿ are called

transcendental equation.

$$\text{e.g.} - \log x^3 - 0.7$$

$$\psi(x) = e^{-0.5x} - 5x$$

$$\psi(x) = \sin^2 x - x^2 - 2$$

Intermediate Value theorem :-

if $f(a) \times f(b) < 0$ then there exists at least one root of the equation $f(x) = 0$ in the interval (a, b)

Bisection Method :-

This method is based on a th^m which states that if a f^n $f(x)$ is continuous b/w a & b & $f(a)$ & $f(b)$ are of opposite signs, then there exists at least one root b/w a & b . This method is useful for determining the root of algebraic & transcendental equations.



Bisection Method :-

Que:- $f(x) = x^3 - 4x - 9 = 0$

Find roots of the eqn. using Bisection Method.

Sol.ⁿ
 $f(2) = 8 - 8 - 9 = -ve$ So root lies b/w
 $f(3) = 27 - 12 - 9 = +ve$ 2 to 3

$$x_1 = \frac{2+3}{2} = 2.5$$

$$f(x_1) = (2.5)^3 - 4(2.5) - 9 = -3.375 = (-ve)$$

So, the root lies b/w x_1 and 3. i.e. 2.5 to 3

$$x_2 = \frac{1}{2}(2.5 + 3) = 2.75$$

$$f(x_2) = (2.75)^3 - 4(2.75) - 9 = 0.969 \text{ i.e. } (+ve)$$

Hence the root lies b/w x_1 & x_2 . i.e. 2.5 & 2.75

$$\Rightarrow x_3 = \frac{1}{2}(2.5 + 2.75) = 2.625$$

$$f(x_3) = (2.625)^3 - 4(2.625) - 9 = -1.4121 \text{ i.e. } -ve$$

Hence Root lies b/w x_3 & x_2 i.e.

$$x_4 = \frac{1}{2}(x_2 + x_3) = 2.6875$$

Repeating this process, the successive approximation will be.

$$x_5 = 2.71875, x_6 = 2.70313, x_7 = 2.71094$$

$$x_8 = 2.70703, x_9 = 2.70508, x_{10} = 2.70605$$

$$x_{11} = 2.70654, x_{12} = 2.70642$$

Hence Root is 2.7064 Ans.

Que. $f(x) = x^3 - 2x + (-5) = 0$

Regula-Falsi Method; Three Decimal Point

Sol.ⁿ
 $f(2) = 8 - 4 - 5 = -ve$
 $f(3) = 27 - 6 - 5 = +ve$ } Root lies b/w 2 to 3.

$$\rightarrow x_0 = 2, x_1 = 3$$

$$f(2) = -1, f(3) = 16$$

$$x_2 = x_0 - \frac{(x_1 - x_0)f(x_0)}{f(x_1) - f(x_0)} = 2 - \frac{(3-2)(-1)}{1+1} = 2 + \frac{1}{2} = 2.5$$

$$f(x_2) = f(2.5) = -0.3908$$

\rightarrow the root lies b/w 2.5 & 3.

$$x_0 = 2.5, x_1 = 3$$

$$f(x_0) = -0.3908, f(x_1) = 16$$

$$x_3 = x_0 - \frac{(x_1 - x_0)f(x_0)}{f(x_1) - f(x_0)} = 2.5 - \frac{(3-2.5)(-0.3908)}{16+0.3908} = 2.5 - \frac{0.1954}{16.3908} = 2.4813$$

Repeating this process, the successive approximations are

$$\boxed{x_4 = 2.0862, \quad x_5 = 2.0915, \quad x_6 = 2.0934}$$

The root is 2.094 correct to decimal places.

Q (2013); 10 marks. Newton Forward Interpolation

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

Find the number of student whose marks lies b/w 40 to 45.

Solⁿ

x	y _x	Δy_x	$\Delta^2 y_x$	$\Delta^3 y_x$	$\Delta^4 y_x$
40	31	42			
50	73	51	9		
60	124	35	-16	-25	37
70	159	31	-4	12	
80	190				

$h = 10$; $P = \frac{x - x_0}{h} = \frac{45 - 40}{10} = \frac{5}{10} = 0.5$

[Since y_{45} i.e. number of student marks less than 45, so take $x_0 = 40$]

Formula:

$$y_{45} = y_{40} + P \Delta y_{40} + \frac{P(P-1)}{2!} \Delta^2 y_{40} + \frac{P(P-1)(P-2)}{3!} \Delta^3 y_{40} + \frac{P(P-1)(P-2)(P-3)}{4!} \Delta^4 y_{40}$$



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$$y_{45} = 31 + 0.5(42) + \frac{0.5(-0.5)}{2} \times 9 + \frac{0.5(-0.5)(-1.5)}{6} \times (-25) + \frac{0.5(-0.5)(-1.5)(-2.5)}{24} \times 37$$

$$= 31 + 21 - 1.125 - 1.5625 - 1.4453$$

$$\boxed{y_{45} = 47.87} \quad \text{Ans.}$$

Newton forward Interpolation formula -

$$y_x = y_0 + P(\Delta y_0) + \frac{P(P-1)}{2!} \Delta^2 y_0 + \frac{P(P-1)(P-2)}{3!} \Delta^3 y_0$$

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

Backward formula -

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

$$\boxed{P = \frac{x - x_n}{h}}$$



Que (2015) Find the Lagrange Interpolating Polynomial that fits the following data:

let

	x_0	x_1	x_2	x_3
$x :$	-1	2	3	4
$f(x) :$	-1	11	31	69
(y)	y_0	y_1	y_2	y_3

Find = $f(1.5)$, $\Rightarrow (y = 1.5)$ & $(x = ?)$

Sol. Formula :-

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

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

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

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

$$x = \frac{(1.5-11)(1.5-31)(1.5-69)}{(-1-11)(-1-31)(-1-69)} \times (-1) + \frac{(1.5+1)(1.5-31)(1.5-69)}{(11+1)(11-31)(11-69)} \times 2$$

$$+ \frac{(1.5+1)(1.5-11)(1.5-69)}{(31+1)(31-11)(31-69)} \times 3 + \frac{(1.5+1)(1.5-11)(1.5-31)}{(69+1)(69-11)(69-31)} \times 4$$

$$= -0.703 + 0.715 - 0.198 + 0.018 = \boxed{-0.168} \text{ Ans}$$

Newton-Rapson Method:

Used for the solution of

algebraic & transcendental equation. This method is useful to improve the result obtained by one of the previous methods.

Let x_0 be an appx. root of $f(x) = 0$ & Let $x_1 = x_0 + h$ be the correct root so that $f(x_1) = 0$, Expanding $f(x_0 + h)$ by Taylor's series-

$$f(x_0 + h) = f(x_0) + h f'(x_0) + \frac{h^2}{2!} f''(x_0) + \dots = 0$$

Neglecting the 2nd & Higher-Order derivatives -

$$f(x_0) + h f'(x_0) = 0$$

Hence

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

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

Successive approximations are given by x_2, x_3, \dots, x_{n+1}

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} \quad \text{--- Newton-Rapson Iteration Formula}$$

This method requires more computing Time.

Que (2014); 10 Marks; Newton-Rapson Method

$$f(x) = \cos x - x e^x \quad ; \quad \text{find root upto 4 decimal point}$$

Sol.ⁿ

$$f'(x) = -\sin x - x e^x - e^x$$

$$f(0) = 1 - 0 = (+ve) \quad ; \quad f(1) = 0.54 - e = (-ve)$$

$$\text{let } x_0 = 0.5$$

Newton Rapson's formula:-

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} \quad ; \quad (n = 0, 1, 2, 3)$$

$$\text{Put } n=0; \quad x_1 = x_0 - \frac{f(x_0)}{f'(x_0)} = 0.5 - \frac{f(0.5)}{f'(0.5)}$$

$$= 0.5 - \frac{0.8776 - 0.8244}{-0.4794 - 0.8244 - 1.6487}$$

$$= 0.5 + \frac{0.0532}{2.9525} = 0.5 + 0.0180 = 0.5180$$

Put $n=1$

$$x_2 = x_1 - \frac{f(x_1)}{f'(x_1)} = 0.5180 - \frac{f(0.5180)}{f'(0.5180)}$$

$$= 0.5180 - \frac{0.8688 - 0.8695}{-0.4951 - 0.8695 - 1.6787}$$

$$= 0.5180 - \frac{-0.0007}{-3.0433} = 0.5180 - 0.0002 = 0.5178 \quad \text{Ans.}$$



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Simultaneous Linear Equations -

Elimination method :-

In this method, unknowns are eliminated successively & the system is reduced to an upper triangular system from which the unknowns are found by back substitution.

Consider the equations -

$$a_1x + b_1y + c_1z = d_1$$

$$a_2x + b_2y + c_2z = d_2$$

$$a_3x + b_3y + c_3z = d_3$$

Step I : To eliminate x from 2nd & 3rd equations.

Assuming $a_1 \neq 0$, we eliminate x from 2nd equation by subtracting (a_2/a_1) times the 1st equation from 2nd equation. If x is eliminated from 3rd equation by eliminating (a_3/a_1) times the 1st equation from 3rd equation.

New system -

$$a_1x + b_1y + c_1z = d_1$$
$$b_2'y + c_2'z = d_2'$$
$$b_3'y + c_3'z = d_3'$$

1st equation is called pivot equation & a_1 is called 1st Pivot.

Step II : To eliminate y from 3rd equation.

Assuming $b_2' \neq 0$, y is eliminated from 3rd eqⁿ by subtracting (b_3'/b_2') times the 2nd eqⁿ from 3rd equation.

New system -

$$a_1x + b_1y + c_1z = d_1$$

$$b_2'y + c_2'z = d_2'$$

$$c_3''z = d_3''$$

2nd equation is called pivotal equation & b_2' is the new pivot.

Step III : To eliminate the unknowns.

The values of x, y, z are from the new system by back substitution.

The method will fail if any one of the pivots a_1, b_2' or c_3'' becomes zero.

Q. Apply Gauss-elimination method, to solve the equations

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

$$x + y - 6z = -12$$

$$3x - y - z = 4$$

Sol.

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

$$x + y - 6z = -12$$

$$3x - y - z = 4$$

check sum

$$-1 \quad \text{--- i)}$$

$$-16 \quad \text{--- ii)}$$

$$5 \quad \text{--- iii)}$$



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Step I: To eliminate x ,

$$\begin{array}{rcl} \text{ii} - \text{i}, & \text{iii} - 3\text{i} & \\ \text{check sum} & & \\ -3y - 5z = -7 & -15 & - \text{iv} \\ -13y + 2z = 19 & 8 & - \text{v} \end{array}$$

Step II: To eliminate y ,

$$\frac{71}{3}z = \frac{148}{3}$$

$$\frac{71}{3}z = \frac{148}{3}$$

$$z = \frac{148}{71}$$

Step III: By back substitution -

$$z = 148/71$$

$$y = \frac{7}{3} - \frac{5}{3} \left(\frac{148}{71} \right) = -\frac{81}{71}$$

$$x = -5 - 4 \left(-\frac{81}{71} \right) + \frac{148}{71} = \frac{117}{71} \quad \text{Ans.}$$

Gauss - Jordan method :-

This is a modification of Gauss elimination method. In this method, elimination of unknowns is performed not in the equations below but in the equations above also, ultimately reducing the system to a diagonal matrix form i.e. each eqn involving only one unknown.

Q Apply Gauss - Jordan method to solve the equations
 $x + y + z = 9$; $2x - 3y + 4z = 13$; $3x + 4y + 5z = 40$

Sol. Step I: To eliminate x from ii) & iii)
 \Rightarrow ii) - 2i) & iii) - 3i)

$$x + y + z = 9 \quad - \text{iv)}$$

$$-5y + 2z = -5 \quad - \text{v)}$$

$$y + 2z = 13 \quad - \text{vi)}$$

Step II: To eliminate y from iv) & vi).

$$\Rightarrow \text{iv)} + \frac{1}{5}(\text{v}) \quad \& \quad \text{vi)} + \frac{1}{5}(\text{v})$$

$$x + \frac{7}{5}z = 8 \quad - \text{vii)}$$

$$-5y + 2z = -5 \quad - \text{viii)}$$

$$12/5 z = 12 \quad - \text{ix)}$$

Step III: To eliminate z from vii) & viii)

$$\Rightarrow \text{vii)} - \frac{7}{12}(\text{ix}) \quad \& \quad \text{viii)} - 5/6(\text{ix})$$

$$x = 1$$

$$-5y = -15$$

$$12/5 z = 12$$

Hence solution is - $x=1$, $y=3$, $z=5$ Ans.



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Gauss-Seidal method :-

This is a modification of

Jacobis method.

$$a_1x + b_1y + c_1z = d_1$$

$$a_2x + b_2y + c_2z = d_2$$

$$a_3x + b_3y + c_3z = d_3$$

Written as -

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

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

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

Substituting $y = y_0$ & $z = z_0$ -

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

Putting, $x = x_1$ & $z = z_0$ -

$$y_1 = \frac{1}{b_2} (d_2 - a_2x_1 - c_2z_0)$$

Putting, $x = x_1$, $y = y_1$ -

$$z_1 = \frac{1}{c_3} (d_3 - a_3x_1 - b_3y_1)$$

⇒ Jacobi & Gauss-Seidal methods for any choice of the initial approximation if in each eqⁿ of system, the absolute value of the largest coefficient is almost equal to or in atleast one equation greater than the sum of the absolute values of all the remaining coefficients.

Jai Shree Ram

Numerical Method

Dated:

18/08/2016

Que:- (2015) : 15 marks

"Gauss-Seidel Method"

$$10w - 2x - y - z = 3$$

$$-2w + 10x - y - z = 15$$

$$-w - x + 10y - 2z = 27$$

$$-w - x - 2y + 10z = -9$$

} Find the solution of the system

Sol:

$$w = \frac{1}{10} (2x + y + z + 3)$$

$$x = \frac{1}{10} (15 + 2w + y + z)$$

$$y = \frac{1}{10} (27 + w + x + 2z)$$

$$z = \frac{1}{10} (-9 + w + x + 2y)$$

1st Iteration:

Putting: $w = w_0$, $x = x_0$, $y = y_0$, $z = z_0$ & All are initially zero

$$w_1 = \frac{1}{10} (3) = 0.3$$

Putting $w = w_1$, $y = y_0$, $z = z_0$

$$x_1 = \frac{1}{10} (15 + 2(0.3) + 0 + 0) = 1.56$$

Putting $w_0 = 0.3$, $x = 1.56$, & $z = z_0$

$$y_1 = \frac{1}{10} (27 + 0.3 + 1.56 + 0) = 2.886$$

Putting $w = 0.3$, $x = 1.56$, $y = 2.886$,

$$z_1 = \frac{1}{10} (-9 + 0.3 + 1.56 + 2(2.886)) = -0.1368$$

2nd Iteration: Putting $x = x_1$, $y = y_1$, $z = z_1$

$$w_2 = \frac{1}{10} (2(1.56) + 2.886 - 0.1368 + 3) = 0.88692$$



Putting: $w = w_2$, $y = y_1$, $z = z_1$

$$x_2 = \frac{1}{10} (15 + 2(0.88692) + 2.866 - 0.1368) = 1.9503$$

Putting: $w = w_2$, $x = x_2$, $z = z_1$

$$y_2 = \frac{1}{10} (27 + 0.88692 + 1.9503 + 2(-0.1368))$$
$$\Rightarrow y_2 = 2.956362$$

Putting $w = w_2$, $x = x_2$, $y = y_2$

$$z_2 = \frac{1}{10} (-9 + 0.88692 + 1.9503 + 2(2.956362))$$
$$\Rightarrow z_2 = -0.024998$$

3rd Iteration:-

Putting $x = x_2$, $y = y_2$, $z = z_2$

$$w_3 = \frac{1}{10} (3 + 2(1.9503) + 2.956362 - 0.024998)$$
$$\Rightarrow w_3 = 0.9831$$

Putting $w = w_3$, $y = y_2$, $z = z_2$

$$x_3 = \frac{1}{10} (15 + 2(0.9831) + 2.956362 - 0.024998)$$
$$\Rightarrow x_3 = 1.9898$$

Putting $w = w_3$, $x = x_3$, $z = z_2$

$$y_3 = \frac{1}{10} (27 + 0.9831 + 1.9898 - 2(0.024998))$$
$$= 2.9871$$

Putting $w = w_3$, $x = x_3$, $y = y_3$

$$z_3 = \frac{1}{10} (-9 + 0.9831 + 1.9898 + 2(2.9871))$$
$$= -0.00529$$

4th Iteration

Putting: $x = x_3$, $y = y_3$, $z = z_3$

$$w_4 = \frac{1}{10} (3 + 2(1.9898) + 2.9871 - 0.00529)$$
$$\Rightarrow w_4 = 0.9961$$

Putting: $w = w_4$, $y = y_3$, $z = z_3$

$$x_4 = \frac{1}{10} (15 + 2(0.9961) + 2.9871 + (-0.00529))$$
$$\Rightarrow x_4 = 1.9974$$

Putting: $w = w_4$, $x = x_4$, $z = z_3$

$$y_4 = \frac{1}{10} (27 + 0.9961 + 1.9974 + 2(-0.00529))$$
$$y_4 = 2.99829$$

Putting: $w = w_4$, $x = x_4$, $y = y_4$

$$z_4 = \frac{1}{10} (-9 + 0.9961 + 1.9974 + 2(2.9983))$$
$$z_4 = -0.00099$$

Hence $w_4 = 1$ $x_4 = 2$ $y_4 = 3$ $z_4 = 0$

$$\Rightarrow x_1 = 1, x_2 = 2, x_3 = 3, x_4 = 0 \text{ ANA.}$$



Que:- (2014) 10 Marks Trapezoidal Rule.

$$\int_0^1 \frac{1}{1+x^2} dx \quad \text{using 5-Sub interval}$$

$$0-1 \Rightarrow \frac{1-0}{5} = 0.2$$

Sol.

x	0	0.2	0.4	0.6	0.8	1
y	1	0.962	0.862	0.735	0.610	0.5
	y_0	y_1	y_2	y_3	y_4	y_5

Trapezoidal Rule:-

$$y = \frac{h}{2} (y_0 + 2(y_1 + y_2 + y_3 + y_4) + y_5)$$

$$\Rightarrow = \frac{0.2}{2} [1 + 0.5 + 2(0.962 + 0.862 + 0.735 + 0.610)]$$

$$= 0.1 [1.5 + 6.338] = 0.7838 \text{ Ans.}$$

Normal. $\tan^{-1} x \Big|_0^1 = \tan^{-1} 1 - \tan^{-1} 0 = \frac{\pi}{4} - 0$

$$= \frac{3.14}{4} = 0.7857$$

$$\text{Error} = 0.0019$$

Simpson $\frac{1}{3}$ rd Rule:

$$y = \frac{h}{3} [(y_0 + y_n) + 4(y_1 + y_3 + y_5 + y_7 + y_9) + 2(y_2 + y_4 + y_6 + \dots + y_{n-2})]$$

Simpson $\frac{3}{8}$ th Rule:-

$$y = \frac{3h}{8} [(y_0 + y_n) + 3(y_1 + y_2 + y_4 + y_5 + \dots + y_{n-1}) + 2(y_3 + y_6 + y_9 + \dots + y_{n-3})]$$

Ans.

The velocity of a train which starts from rest is given in the following table. The time is in minutes and velocity is in km/hour.

t	2	4	6	8	10	12	14	16	18	20
v	16	28.8	40	46.4	51.2	32.0	17.6	8	3.2	0

Estimate approximately the total distance run in 30 minutes by using composite Simpson's $\frac{1}{3}$ rule.

15



Que:- Gaussian Quadrature.

Formula:
$$I = \int_{-1}^1 f(u) du = \frac{8}{9} f(0) + \frac{5}{9} \left[f\left(-\sqrt{\frac{3}{5}}\right) + f\left(\sqrt{\frac{3}{5}}\right) \right]$$

$$\int_{0.2}^{1.5} e^{-x^2} dx \text{ using 3-point Gaussian Quadrature.}$$

Sol.

(1) Change the limits i.e. -1 to 1.

(2) $x = \frac{1}{2}(b-a)u + \frac{1}{2}(b+a) = \frac{1}{2}(1.5-0.2)u + \frac{(1.5+0.2)}{2}$

$$\Rightarrow x = 0.65u + 0.85$$

(3)
$$I = \int_{0.2}^{1.5} e^{-x^2} dx = 0.65 \int_{-1}^1 \underbrace{e^{-(0.65u+0.85)^2}}_{f(u)} du$$

$$f(u) = e^{-(0.65u+0.85)^2}$$

$$f(0) = e^{-(0+0.85)^2} = 0.4855$$

$$f\left(-\sqrt{\frac{3}{5}}\right) = 0.8869$$

$$f\left(+\sqrt{\frac{3}{5}}\right) = 0.1601$$

$$I = \left[\frac{8}{9}(0.4855) + \frac{5}{9}(0.8869 + 0.1601) \right] \times 0.65$$

$$= 0.65885 \text{ Ans.}$$

MAINS 2013 Que.



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Use Euler's method with step size $h = 0.15$ to compute the approximate value of $y(0.6)$, correct up to five decimal places from the initial value problem

$y' = x(y + x) - 2$	x	y	$y' = x(x+y) - 2$	$y_{old} + h(y') = y_{new}$
$y(0) = 2$	0.00	2	-2	$2 + 0.5(-2) = 1$
	0.15	1	-1.8275	$1 - 0.5(0.8275) = 0.08625$
	0.30	0.08625	-1.884125	$0.08625 - 0.5(1.884125) = -0.8558125$
	0.45	-0.8558125	-2.1826156	$-0.8558125 - 0.5(2.1826156) = -1.9471203$
	0.60	-1.9471203	-2.8082722	$-1.9471203 - 0.5(2.8082722) = -3.3512564$

$y(0.6) = -3.35126$

Ans =



THANKS