

## 6. INTERPOLATION & CURVE FITTING.

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### # Error :

→ In mathematics, error is the difference between a true value (exact value) & approximation of that value.

There are different types of errors but we are going to study only numerical errors.

### # Numerical Errors :

Numerical errors are introduced during the process of implementation of a numerical method. There are 2 types :

- i) Rounding off errors
  - ii) Truncation errors
- i) Rounding off errors : It arises from the process of rounding off the numbers during the computation and it also occurs when a fix number of digits are used to represent exact numbers.
- ii) Truncation error : It is the error made by truncating an infinite sum and approximating it by a finite sum.

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Absolute error : It is the numerical difference between the true value of a quantity and its approximate value.

Let us suppose that true value of a given data is denoted by ' $x_t$ ' and approximate value is denoted by ' $x_a$ '. Then absolute error is denoted by ' $e_a$ ' & defined as

$$e_a = |x_t - x_a|$$

Relative error : It is denoted by ' $e_r$ ' & defined as

$$e_r = \frac{e_a}{|x_t|} = \left| \frac{x_t - x_a}{x_t} \right|$$

Percentage error :  $e_p = 100 \times e_r$ .

Q.1) If  $0.333$  is the approximate value of  $\sqrt[3]{3}$ , then find absolute, relative & percentage errors.

Sol: Let us suppose that  $x_t$  and  $x_a$  denotes the true value & approximate value.

$$\therefore \text{true } x_t = \sqrt[3]{3} \text{ & } x_a = 0.333$$

The absolute error is same as above i.e.  
 $e_a = |x_t - x_{\text{exact}}|$  with result  
 $= \underline{0.00033}$ .

Also relative error is ratio of absolute error to exact value i.e.  
 $e_r = e_a / x_{\text{exact}} = 0.00033 / 3$

$$\text{or} \quad \underline{e_r = 0.00099}$$

Percentage error  $\underline{e_p = e_r \times 100}$

$$= 0.00099 \times 100$$
$$= 0.099\%.$$

## # Finite difference :

Suppose we are given a function  $y = f(x)$ . If  $x_0, x_0 + h, x_0 + 2h, \dots, x_0 + nh$  are discrete values of  $x$ , then the corresponding values of  $y$  are  $y_0, y_1, y_2, \dots, y_n$ .

Here the values of the independent variable  $x$  is called 'argument' and the corresponding values is called 'entry'.

The arguments & entry are represented in a tabular form as:

Argument	$x_0$	$x_1 = x_0 + h$	$\dots$	$x_n = x_0 + nh$
$x$				
Entry	$y_0 = f(x_0)$	$y_1 = f(x_0 + h)$	$\dots$	$y_n = f(x_0 + nh)$
$y$				

To determine the values of  $f(x)$ ,  $f'(x)$ ,  $f''(x)$  etc. for some independent variable we will use following 3 types of differences.

① Forward difference

② Backward difference

③ Central difference

# Forward difference: ( $\Delta$ ) (des)

We are given the values  $y_0, y_1, \dots, y_n$  of a function  $y = f(x)$ .

Then the first forward difference is denoted by  $\Delta y_0$  and defined as

$$\Delta y_0 = y_1 - y_0 \rightarrow \text{where } \Delta \text{ is known as } 1^{\text{st}} \text{ forward difference operator.}$$

$$y_2 - y_1 = \Delta y_1$$

$$y_3 - y_2 = \Delta y_2$$

$$\text{Hence } \Delta y_i = y_{i+1} - y_i ; i = 0, 1, 2, \dots, n.$$

→ Second forward difference are defined as differences of first differences ie.

$$\Delta y_1 - \Delta y_0 = \Delta^2 y_0$$

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

$$\Delta y_{i+1} - \Delta y_i = \Delta^2 y_i ; i=0, 1, 2, \dots, n-1$$

here  $\Delta^2$  is known as second forward difference operator.

→ Similarly third forward difference are defined as

$$\Delta^2 y_1 - \Delta^2 y_0 = \Delta^3 y_0$$

$$(\Delta^2 y_2) - \Delta^2 y_1 = \Delta^3 y_1$$

:

$$\Delta^2 y_{i+1} - \Delta^2 y_i = \Delta^3 y_i ; i=0, 1, 2, \dots, n-1$$

here in general the nth difference are defined as

$$\Delta^{n-1} y_{i+1} - \Delta^{n-1} y_i = \Delta^n y_i$$

The forward differences can be represented in the form of a table as follows:

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

This is also known as descending differences table.

## 2 Backward difference: ( $\nabla$ ) (Asc.)

We are given the values  $y_0, y_1, y_2, \dots, y_n$  of a function  $y = f(x)$ .

Then first backward diff' are defined as

$$y_i - y_0 = \nabla y_i$$

$$y_0 - y_1 = \nabla y_2$$

$$y_3 - y_2 = \nabla y_3$$

$$y_{i+1} - y_i = \nabla y_{i+1}; i=0, 1, 2, 3, \dots, n$$

Here " $\nabla$ " is known as first backward difference.

Similarly

## Second backward difference

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

:

$$\nabla y_{i+1} - \nabla y_i = \nabla^2 y_{i+1}$$

hence in general

$$\nabla^{n-1} y_{i+1} - \nabla^{n-1} y_i = \nabla^n y_{i+1}$$

So the backward difference can be represented in a tabular form as follows:

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

This is also known as ascending difference table.

(3) Central difference : The central difference operator is denoted by  $\nabla^*$ .

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NOTE: Alternative notations for the fun<sup>n</sup>  $y = f(x)$

as shown below in front of it? and

let us take  $y = f(x)$  & suppose that we take the consecutive values of  $x$  differing by  $h$ , then

①  $y_{x+h} - y_x = \Delta y_x$  i.e.  $f(x+h) - f(x) = \Delta f(x)$

②  $y_x - y_{x-h} = \nabla y_x$  i.e.  $f(x) - f(x-h) = \nabla f(x)$

③  $y_{x+h_2} - y_{x-h_2} = \delta y_x$  i.e.  $f(x+h_2) - f(x-h_2) = \delta f(x)$

21/03/19

The Shift Operator where  $E$  is defined as

$$\rightarrow [E \cdot f(x)] = f(x+h)$$

$$E^2 f(x) = E(E(f(x)))$$

$$= E(f(x+h))$$

$$= f(x+(x+h)+h) \text{ add } n \text{ terms}$$

$$= f(x+2h)$$

In general,

$$\therefore [E^n f(x)] = f(x+nh). \quad ; n \text{ is } (n \geq 0)$$

If  $h$  is the interval of differencing in the argument  $x$ , then the shift operator  $E$  is defined as, (1)

Thus, when  $E$  operates on  $f(x)$  then the result

is the next value of the function and hence it is known as shift operator or translation operator.

### → Inverse Shift Operators:

It is defined as  $E^{-1} f(x) = f(x-h)$ .  
Similarly  $E^{-2} f(x) = f(x-2h)$

In general  $E^{-n} f(x) = f(x-nh)$

### → The Averaging Operator ' $\mu$ :

The averaging operator  $\mu$  is defined as

$$\mu f(x) = \frac{1}{2} \left[ f\left(x + \frac{h}{2}\right) + f\left(x - \frac{h}{2}\right) \right]$$

### # Relation b/w all operators:

$$(1) \Delta = E - 1$$

$$\text{here } \Delta f(x) = f(x+h) - f(x)$$

$\therefore \Delta f(x) = E f(x) - f(x)$  (∴ by shift operator)

$$\therefore \Delta f(x) = f(x) [E - 1]$$

$$\underline{\Delta = E - 1}$$

$$(2) \quad \nabla = I - E^{-1}$$

$$\nabla f(x) = f(x) - f(x-h) \quad (\because \text{By inverse shift operator})$$

$$= f(x) - E^{-1} f(x)$$

$$\nabla f(x) = f(x) [I - E^{-1}]$$

$$\therefore \boxed{\nabla = I - E^{-1}}$$

$$(3) \quad S = E^{1/2} - E^{-1/2}$$

$$Sf(x) = f(x+h/2) - f(x-h/2)$$

$$= E^{1/2} f(x) + E^{-1/2} f(x) \quad \left[ \begin{array}{l} \text{By Shift \&} \\ \text{Inverse Shift Opt} \end{array} \right]$$

$$Sf(x) = f(x) [E^{1/2} + E^{-1/2}]$$

$$\therefore \boxed{S = E^{1/2} - E^{-1/2}}$$

$$(4) \quad u = \frac{1}{2} [E^{1/2} + E^{-1/2}]$$

$$\text{Sol: } u f(x) = \frac{1}{2} [f(x+h/2) + f(x-h/2)]$$

$$= \frac{1}{2} [E^{1/2} f(x) + E^{-1/2} f(x)]$$

$$uf(x) = \frac{1}{2} f(x) [E^{1/2} + E^{-1/2}] \quad \left[ \begin{array}{l} \text{By shift \&} \\ \text{inv. shift opt} \end{array} \right]$$

$$\therefore \boxed{u = \frac{1}{2} [E^{1/2} + E^{-1/2}]}$$

(5)

$$E\nabla = \nabla E = \Delta$$

Soln:

$$\rightarrow E\nabla = \Delta$$

$$\begin{aligned} E[f(x)] &= E[f(x) + f(x+h)] \\ &= Ef(x) - Ef(x-h) \\ &= [f(x+h) - f(x-h)] \\ &= f(x+h) - f(x) \\ &= \Delta f(x) \end{aligned}$$

$$\rightarrow \nabla E[f(x)] = \Delta f(x)$$

$$\begin{aligned} \nabla [Ef(x)] &= \nabla [f(x+h)] \\ &= f(x+h) - f(x+h-h) \\ &= f(x+h) - f(x) \\ &= \Delta f(x) \end{aligned}$$

(6)

$$\Delta = 8E^{1/2}$$

Soln:

$$8E^{1/2} = 8 [E^{1/2} f(x)]$$

$$\therefore 8 [E^{1/2} f(x)] = 8 [f(x + \frac{h}{2})]$$

$$= f(x + \frac{h}{2} + \frac{h}{2}) - f(x + \frac{h}{2} - \frac{h}{2})$$

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

03.19.

## #. INTERPOLATION

Suppose we are given a fun<sup>n</sup>  $y = f(x)$  which takes the values  $y_0, y_1, \dots, y_n$  corresponding to  $x_0, x_1, \dots, x_n$ .

Then, the process of finding the value of a fun<sup>n</sup>  $y$  corresponding to any value of  $x$  between  $x_0$  &  $x_n$  is known as Interpolation.

Thus Interpolation is a technique of finding the value of a fun<sup>n</sup> for any intermediate value of the independent variable  $x$ .

There are 2 types of Interpolation:

- (1) Newton's Interpolation (common diff.)
- (2) Lagrange's Interpolation

→ Newton's Interpolation: It is used when equally spaced arguments that means given in the problem that means these i.e., common diff<sup>n</sup> b/w each values of arguments only.

There are two types of Newton's Interpolation:

- (1) Newton's forward Interpolation
- (2) "backward"

→ Newton's forward interpolation formula:

If a fun<sup>n</sup>  $y = f(x)$  takes the values  $y_0, y_1, \dots, y_n$  corresponding to  $x_0, x_1, \dots, x_n$  with common

starting value.

$$\text{diffn } 'h' \text{ then } y = f(x) = y_0 + \frac{p}{1!} \Delta y_0 + \frac{p(p-1)}{2!} h^2 y_0$$

$$+ \frac{p(p-1)(p-2)}{3!} h^3 y_0 + \dots + \frac{p(p-1)(p-2)\dots(p-n)}{n!} h^n y_0$$

where

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

→ Newton's backward interpolation formula:

If a fun<sup>n</sup>  $y = f(x)$  takes the values  $y_0, y_1, y_2, \dots, y_n$  corresponding to  $x_0, x_1, \dots, x_n$  with common diffn 'h' then

$$y = f(x) = y_n + \frac{p}{1!} \Delta y_n + \frac{p(p+1)}{2!} h \Delta^2 y_n + \frac{p(p+1)(p+2)}{3!} h^2 \Delta^3 y_n + \dots + \frac{p(p+1)\dots(p+(n-1))}{n!} h^n y_n$$

Note:

① N.F.I. is used when the values of  $y$  near to the beginning of the tabular values, which we want to evaluate.

② N.B.I. is used when the values for interpolating the values of  $y$  near to the end of the tabular values.

(Q1)

The population of the town was given as below:  
Then estimate the population for the year 1895

Year	1891	1901	1911	1921	1931
Population (in thousand)	46	66	81	93	101

Soln.: Let us consider  $x$  as year and  $y$  as population  
 $\therefore$  Here the diffn. table is

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

Here  $x = 1895$  which is near to the beginning of the tabular values so we use N.F.I formula.

$$x = 1895 \quad x_0 = 1891 \quad p = \frac{x - x_0}{h} = \frac{1895 - 1891}{10} = \frac{4}{10} = 0.4$$

$$h = 10 \quad y_0 = 46$$

Now by N.F.I formula, we have

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

$\therefore$  We have

$$y = f(x) = 46 + 0.4(20) + 0.4(0.4-1)(-5) + 0.4(-0.6)(1.6)$$

$$+ 0.4(-0.6)(-1.6)(-2.6)(-3)$$

$$= \underline{\underline{24.01248}}$$

$$= 46 + 8 + 0.6 + 0.128 + 0.1048$$

$$= \underline{\underline{54.85280}}$$

∴ In the year 1895 the population is 54.85280 thousand.

Q. Calculate above same i.e.g. for years 1925

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cloud 19.

- Q.2) The following table gives the distance in miles of the visible horizon for the given heights in feet above the earth surface. Find value of  $y$  when  $x = 390$  ft.

Height	100	150	200	250	300	350	400
Dist <sup>n</sup>	10.63	13.03	15.04	16.81	18.42	19.90	21.47

Sol<sup>n</sup>: Let us consider height as  $x$  & dist<sup>n</sup> as  $y$ .  
Here  $x$  is 390 which is near to end of tabular values.  
 $\therefore$  we use N.B.I.

$x$	$y$	$\Delta y$	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$	$\nabla^5 y$
100	10.63					
150	13.03	-0.39				
200	15.04	-0.24	0.15			
250	16.81	-0.16	-0.05			
300	18.42	-0.13	0.03	0.19		
350	19.90	0.09	0.22			
400	21.47	0.57				

$$x = 390 \quad x_n = 400 \quad p = \frac{x-x_n}{h} = \frac{400-390}{50} = \frac{10}{50} = \frac{1}{5}$$

$$p = \underline{-0.2}$$

Now by N.B.I formula we have

$$\begin{aligned}
 f(x) &= -0.2 y_n + \frac{p}{1!} \nabla y_n + \frac{p(p+1)}{2!} \nabla^2 y_n + \frac{p(p+1)(p+2)}{3!} \nabla^3 y_n \\
 &\quad + \frac{p(p+1)(p+2)(p+3)}{4!} \nabla^4 y_n + \frac{p(p+1)(p+2)(p+3)(p+4)}{5!} \nabla^5 y_n \\
 &\quad + \frac{p(p+1)(p+2)(p+3)(p+4)(p+5)}{6!} \nabla^6 y_n \\
 &= 21.47 + \frac{(-0.2)(1.57)}{1} + \frac{(-0.16)(0.09)}{2} - \frac{0.288(0.22)}{6} \\
 &\quad + \frac{(-0.8064)(0.19)}{24} + \frac{(-3.06432)(0.24)}{120} + \\
 &\quad \frac{(-14.70873)(0.2)}{720} \\
 &= 21.47 - 0.314 - 0.0072 - 0.01056 - 0.00638 \\
 &\quad - 0.00612 - 0.00449 \\
 &= 21.12125
 \end{aligned}$$

(Q3) From the foll. table estimate the no. of students who obtained marks between 40 & 45

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

Sol<sup>n</sup>: First we will generate the cumulative table from the given data.

Let us consider  $x$  as marks less than 45  
 $y$  as no. of students.

∴ Cumulative table is

Marks less than $x$	40	50	60	70	80
No. of students $y$	31	73	124	159	190

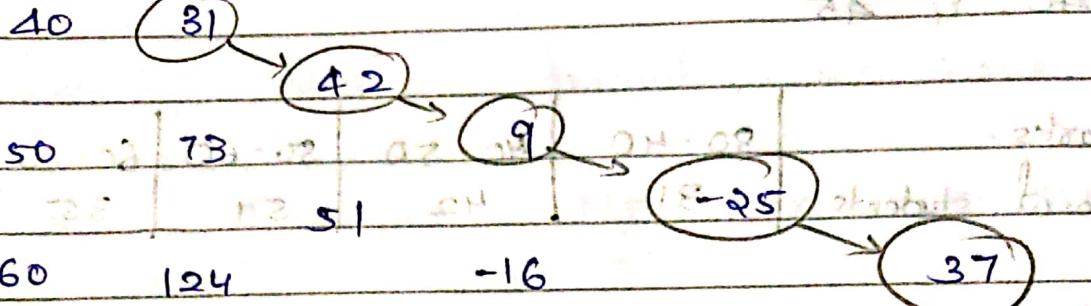
Here we want to find the no. of students having marks less than 45.

i.e., Here we take  $x = 45$ , which is near to beginning of tabular values. so we use N.F.S.

∴ diff<sup>n</sup> table is:

To find  $y$  at  $x=45$  by  $\Delta^4 y_0$

Given data values based on above observation



$$\text{f(x)} \quad x = 45 \quad y_0 = 31.$$

$$x_0 = 40$$

$$\begin{array}{cccccc} 40 & 41 & h=10 & 43 & p=3 & x-x_0 = 45-40 = 5 \\ 39 & 40 & 41 & 42 & 10 & \frac{h}{10} = \frac{10}{10} = 1 \\ 38 & 39 & 40 & 41 & 65 & 10 \\ 37 & 38 & 39 & 40 & 65 & 10 \\ 36 & 37 & 38 & 39 & 65 & 10 \\ 35 & 36 & 37 & 38 & 65 & 10 \\ 34 & 35 & 36 & 37 & 65 & 10 \\ 33 & 34 & 35 & 36 & 65 & 10 \\ 32 & 33 & 34 & 35 & 65 & 10 \\ 31 & 32 & 33 & 34 & 65 & 10 \\ 30 & 31 & 32 & 33 & 65 & 10 \\ 29 & 30 & 31 & 32 & 65 & 10 \\ 28 & 29 & 30 & 31 & 65 & 10 \\ 27 & 28 & 29 & 30 & 65 & 10 \\ 26 & 27 & 28 & 29 & 65 & 10 \\ 25 & 26 & 27 & 28 & 65 & 10 \\ 24 & 25 & 26 & 27 & 65 & 10 \\ 23 & 24 & 25 & 26 & 65 & 10 \\ 22 & 23 & 24 & 25 & 65 & 10 \\ 21 & 22 & 23 & 24 & 65 & 10 \\ 20 & 21 & 22 & 23 & 65 & 10 \\ 19 & 20 & 21 & 22 & 65 & 10 \\ 18 & 19 & 20 & 21 & 65 & 10 \\ 17 & 18 & 19 & 20 & 65 & 10 \\ 16 & 17 & 18 & 19 & 65 & 10 \\ 15 & 16 & 17 & 18 & 65 & 10 \\ 14 & 15 & 16 & 17 & 65 & 10 \\ 13 & 14 & 15 & 16 & 65 & 10 \\ 12 & 13 & 14 & 15 & 65 & 10 \\ 11 & 12 & 13 & 14 & 65 & 10 \\ 10 & 11 & 12 & 13 & 65 & 10 \\ 9 & 10 & 11 & 12 & 65 & 10 \\ 8 & 9 & 10 & 11 & 65 & 10 \\ 7 & 8 & 9 & 10 & 65 & 10 \\ 6 & 7 & 8 & 9 & 65 & 10 \\ 5 & 6 & 7 & 8 & 65 & 10 \\ 4 & 5 & 6 & 7 & 65 & 10 \\ 3 & 4 & 5 & 6 & 65 & 10 \\ 2 & 3 & 4 & 5 & 65 & 10 \\ 1 & 2 & 3 & 4 & 65 & 10 \\ 0 & 1 & 2 & 3 & 65 & 10 \end{array}$$

$$= 0.5$$

Now by N.F. formula, function is written as

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

$$y=f(x) = 31 + \frac{P\Delta y_0}{1!} + \frac{P(P-1)\Delta^2 y_0}{2!} + \frac{P(P-1)(P-2)\Delta^3 y_0}{3!} + \frac{P(P-1)(P-2)(P-3)\Delta^4 y_0}{4!}$$

$$= 31 + \frac{(0.5)(42)}{1} + \frac{(-2.25)}{2} - \frac{84 \cdot 37.5}{6} + \frac{333}{24}$$

$$= 31 + 21 - 10.25 - 14.0625 + 13.875 - 1.44531$$

$$= \underline{\underline{50.6875}}$$

hence there are total 18 students having marks less than 45.

$$x \leq 45 = 48$$

$$x \leq 40 = 31.$$

hence no. of students with marks less than 40 are 31.

Hence the no. of students having marks b/w 40 & 45  $\approx$  ~~no. 0~~

$$\begin{aligned} &= \text{no. of students having marks } \leq 45 - \text{no. of students having marks } \leq 40 \\ &= 48 - 31 \\ &= 17. \end{aligned}$$

Ans.

(Q1) Estimate the values  $f(42)$  and  $f(22)$  from the foll. data.

x	00	25	30	35	40	45
y	354	332	291	260	231	204

Ans: Here we want to find  $f(42)$  &  $f(22)$  which are near to end & starting of the tabular values respectively. So we use W.B.E & N.F.I.

$$y = \nabla y_0 + \nabla^2 y_0 + \nabla^3 y_0 + \nabla^4 y_0 + \nabla^5 y_0$$

$$20 \quad 354$$

$$-22$$

$$25 \quad 332$$

$$-19$$

$$-41$$

$$29$$

$$30 \quad 291$$

$$-31$$

$$-810$$

$$35 \quad 260$$

$$-2921$$

$$0$$

$$40 \quad 231$$

$$2$$

$$45 \quad 204$$

$$-27$$

$$-28$$

$$x = 42$$

$$x_n = 45$$

$$h = 5$$

$$y_n = 204$$

$$P = \frac{x - x_n}{h} = \frac{42 - 45}{5}$$

$$= -\frac{3}{5} = -0.6$$

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

$$+ \frac{P(P+1)(P+2)(P+3)}{4!} \nabla^4 y_n + \frac{P(P+1)(P+2)(P+3)(P+4)}{5!} \nabla^5 y_n$$

$$= 204 + \frac{(-0.6)(-27)}{1!} + \frac{(-0.6)(0.6)/2}{2!} + \frac{(-0.6)(0.6)(1.6)/6}{3!}$$

$$+ \frac{(-0.6)(0.6)(1.6)(2.6)(8)}{4!} + \frac{(-0.6)(0.6)(1.6)(2.6)(3.6)(120)}{5!}$$

$$= 204 + 16.2 - 0.24 + 0 - 0.2688 - 1.02816$$

$$= \underline{218.66304}$$

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

$$+ \frac{p(p-1)(p-2)(p-3)}{4!} \Delta^4 y_0 + \frac{p(p-1)(p-2)(p-3)(p-4)}{5!} \Delta^5 y_0$$

$$= 354 + \cancel{(-0.6)(-22)} + \cancel{(-0.6)(-1.6)(-19)}$$

$$+ \cancel{(-0.6)(-1.6)(-2.6)(29)} + \cancel{(-0.6)(-1.6)(-2.6)(-3.6)}$$

$$+ \cancel{(-0.6)(-1.6)(-2.6)(-3.6)(-4.6)(45)}$$

$$\underline{352.22304}$$

$$= 354 + 13.2 - 9.12 - 12.064 - \underline{13.8528} - \underline{15.50016}$$

$$= \underline{\underline{316.66304}}$$

$$p = \frac{x - x_0}{h} = \frac{22 - 20}{5} = \frac{2}{5} = 0.4.$$

$$= 354 + \frac{(0.4)(-22)}{1} + \frac{(0.4)(-0.6)(-19)}{2} + \frac{(0.4)(-0.6)(-1.6)(29)}{6}$$

$$+ \frac{(0.4)(-0.6)(-1.6)(-2.6)(-3.6)(45)}{24} + \frac{(0.4)(-0.6)(-1.6)(-2.6)(-3.6)(-4.6)}{120}$$

$$= 354 - 8.8 + 0.28 + 1.856 + 1.5392 + 1.34784 = \underline{\underline{352.22304}}$$

Objectives

When the arguments are not equally spaced in the given problem then we use Lagrange's Interpolation.

That means the values of independent variables  $x$  have no any common difference.

### # Lagrange's Interpolation formula :

Statement: If a function  $y = f(x)$  takes the values  $y_0, y_1, \dots, y_n$  corresponding to  $x_0, x_1, \dots, x_n$ , which are not equally spaced, then

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

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

$$\frac{(x-x_0)(x-x_1) \dots (x-x_{n-1})}{(x_n-x_0)(x_n-x_1) \dots (x_n-x_{n-1})} y_n.$$

Note: Lagrange's Interpolation formula is used for both equally and unequally spaced argument.

Q1) Use Lagrange's interpolation formula to find the value of  $y$  when  $x=10$  from the following values of  $x$  and  $y$  given below.

$x$	5	6	9	10	11	12
$y$	12	13	14	16	2	10

Sol: Here unequally spaced argument given so we use Lagrange's Interpolation formula.

$$\text{Here } x_0 = 5, y_0 = 12$$

$$x_1 = 6, y_1 = 13$$

$$x_2 = 9, y_2 = 14$$

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

$$y = \frac{(10-6)(10-9)(10-11)}{(5-6)(5-9)(5-11)} \cdot 12 + \frac{(10-5)(10-9)(10-11)}{(6-5)(6-9)(6-11)} \cdot 13 + \dots + \frac{(10-5)(10-6)(10-11)}{(9-5)(9-6)(9-11)} \cdot 14 + \dots + \frac{(10-5)(10-6)(10-9)}{(11-5)(11-6)(11-9)} \cdot 16$$

$$= \frac{(4)(1)(-1)(12)}{(-1)(-4)(-6)} + \frac{(5)(1)(-1)(13)}{(-1)(-3)(-5)}$$

$$+ \frac{(5)(-1)(4)(14)}{(4)(3)(-2)} + \frac{(5)(4)(-1)(16)}{(6)(5)(2)}$$

$$= \frac{-48}{-24} + \frac{(-65)}{15} + \frac{280}{-24} + \frac{320}{60}$$

$$= 2 - 4.33333 + \frac{-2.91666}{14} + \frac{5.33333}{11.66666} \\ = 5.91666 + 18.66667,$$

(Q.2)

Using Lagrange's interpolation formula find a polynomial of degree 3 from the following data.

$x$	-1	0	1	2	3	4
$y = f(x)$	2	10	0	-1	3	4

Sol:

f(x) =

$$y_0 = 2 \quad y_1 = 10 \quad y_2 = 0 \quad y_3 = -1$$

$$x_0 = -1 \quad x_1 = 0 \quad x_2 = 1 \quad x_3 = 2$$

$$y_0 = 2 \quad y_1 = 10 \quad y_2 = 0 \quad y_3 = -1$$

$$x_0 = -1 \quad x_1 = 0 \quad x_2 = 1 \quad x_3 = 2$$

$$y = f(x) = \frac{(x-0)(x-1)(x-2)}{(-1-0)(-1-1)(-1-2)} + \frac{(x+1)(x-1)(x-3)}{(0+1)(0-1)(0-3)}$$

$$= \frac{(x+1)(x-0)(x-3)}{(-1)(-2)(-4)} + \frac{(x+1)(x-0)(x-1)}{(0)(1)(-1)} (-1)$$

$$\Rightarrow \frac{(x)(x-1)(x-3)}{(-1)(-2)(-4)} + \frac{(x+1)(x-1)(x-3)}{(0)(1)(-1)}$$

$$= \frac{(x+1)(x-0)(x-3)}{(0)(1)(-1)} + \frac{(x+1)(x-1)(x-3)}{(0)(1)(-1)} (-1)$$

$$\Rightarrow x-1 \left[ \frac{2x(x-3)}{-8} + \frac{(x+1)(x-3)}{3} - \frac{x(x+1)}{24} \right]$$

$$\Rightarrow x-1 \left[ \frac{2x^2 - 6x}{-8} + \frac{x^2 - 2x}{3} - \frac{x^2 - x}{24} \right]$$

$$= \frac{(x-0)(x-1)(x-3)(0)}{(-1-0)(-1-1)(-1-3)} + \frac{(x+1)(x-1)(x-3)(1)}{(0+1)(0-1)(0-3)}$$

$$= \frac{(x+1)(x-0)(x-3)(0)}{(-1+1)(1-0)(1-3)} + \frac{(x+1)(x-0)(x-1)(-1)}{(3+1)(3-0)(3-1)}$$

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

$$+ \frac{(x+1)(x-0)(x-3)(0)}{(2)(1)(-2)} + \frac{(x+1)(x)(x-1)(-1)}{(4)(3)(2)}$$

$$\Rightarrow x-1 \left[ \frac{x(x-3)}{-4} + \frac{(x+1)(x-3)}{3} + \frac{x(x+1)}{24} \right]$$

$$\Rightarrow \frac{x-1}{24} \left[ -6x(x-3) + 8[x^2 - 2x - 3] - x^2 - x \right]$$

$$= \frac{x-1}{24} \left[ \underline{-6x^2 + 18x} + \underline{8x^2 - 16x} - 24 - \underline{x^2 - x} \right]$$

$$\Rightarrow \frac{x-1}{24} [x^2 + x - 24]$$

$$\Rightarrow \frac{x^3 + x^2 - 24x - x^2 - x + 24}{24}$$

$$\Rightarrow \frac{x^3 - 25x + 24}{24}$$

## #. CURVE FITTING.

- ↳ Suppose we want to find a possible relation b/w the values of  $x$  &  $y$  for the provided data then we need the concept of curve fitting.
- ↳ With the help of concept of curve fitting we will find a specific relation  $y = f(x)$  for the given data which satisfy it as accurate as possible and such eq<sup>n</sup> or relation is known as 'best fitting curve' or 'curve of best fit'
- ↳ For that we will use the method of least square approximation  
We will use foll. two methods of least square approximation for curve fitting
  - 1) Linear curve fitting  $\rightarrow y = ax + b$
  - 2) Non-linear curve fitting:  $\rightarrow y = ax^2 + bx + c$ .

05/04/19

### Linear Curve Fitting :-

In this curve fitting, we will fit a straight line of the form  $y = ax + b$  such that

$y$  fits to a given values  $(x, y)$  of the provided data as near as possible

→ For this fitting we will use the foll. normal equations.

$$\sum ax + b = \sum y \rightarrow ①$$

$$\begin{aligned} \text{In each eqn } & \sum a \xi x + b \xi = \sum y \rightarrow ② \\ & \sum a \xi x^2 + b \xi x = \sum xy \rightarrow ③ \end{aligned}$$

$$\left[ \because \sum \xi = \sum_{k=1}^n 1 = 1+1+\dots+1 \text{ (n times)} = n \right]$$

The value of  $a$  &  $b$  can be obtained by solving normal eqn ① & ②. Hence  $y = ax + b$  becomes the best fitting straight line to the given data.

for evaluation of  $a$  &  $b$ , we will use foll. two methods:

i) Direct method: In this method for given values  $(x, y)$  of data, we will directly use the normal eqn. & evaluate the values of  $a$  &  $b$ .

ii) Step-deviation method: This method can be preferred when the value of either  $x$  or  $y$  or both  $x$  &  $y$  are large.

In this method, we will change the values of  $x$  &  $y$  to fit a straight line.

→ Here we consider  $n = \text{no. of observations of } x$  in the given problem.

→ If  $n$  is odd number, then we define new  $x$  &  $y$  as  $X = x - A + y - A'$ , where  $A$  is middle term of  $x$ .  $A'$  is the middle term of  $y$ .

→ If  $n$  is even number, then  $x$  &  $y$  as defined as

$$X = x - \left( \frac{A+B}{2} \right) \quad Y = y - \left( \frac{A'+B'}{2} \right)$$

where  $A$  &  $B$  are two middle values of  $x$  &  $A'$  &  $B'$  are two middle values of  $y$ .

→ Write the normal eqn for  $x$  &  $y$ .

(Q1) Find a straight line  $y = ax + b$  that fits to the following data.

1	1	2	3	4	5	
Y	14	27	40	55	68	

Sol: Let  $y = ax + b$  be a straight line.  
Then the normal eqn's are:

$$a \sum x + b \sum 1 = \sum y \rightarrow \text{Eqn 1}$$

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

$\therefore x \quad y \quad xy \quad x^2$

1 14 14 1

2 27 54 81

3 40 120 9

4 55 220 16

5 68 340 25

$\frac{15}{204} \quad 748 \quad 55$

Here  $n = 5$   $\therefore$  mode =  $\frac{\text{sum of frequencies}}{\text{sum of frequencies}}$

Mode

$\therefore$  From eqn 1 & 2 Eqn

$$a(15) + b(5) = 204$$

$$a_1 = 15 \text{ then } =$$

$$a(55) + b(15) = 748$$

$$b_1 = 5 \text{ then } =$$

$$c_1 = 204 \text{ then } =$$

$$\therefore a = 13.6$$

$$a_2 = 55$$

$$b = 0.$$

$$b_2 = 15$$

On solving above eqn we will

$$c_2 = 748$$

$$\text{get } a = 13.6 \quad b = 0.$$

$$a = 13.6 =$$

$$b = 0.$$

hence the required straight line is

$$y = 13.6x + 0$$

$$\boxed{y = 13.6x}$$

$$\text{if } x = 2 \quad y = 27.2$$

## # Step deviation method

here  $n=5$  which is odd no. so let us define  $X = x - A$  &  $Y = y - A'$

$A$  &  $A'$  are middle values of  $x$  &  $y$ .

∴ here

$$X = x - 3 \quad Y = y - 40.$$

let

$Y = ax + b$  be a straight line.

then the normal eqns are

$$a\sum x + nb = \sum Y$$

$$a\sum x^2 + b\sum x = \sum XY$$

∴ we have

$$x \quad y \quad X = x - 3 \quad Y = y - 40 \quad XY \quad X^2$$

1	14	-2	-126	52	4
2	27	-1	-13	13	1
3	40	0	0	0	0
4	55	+1	+15	15	1
5	68	+2	+28	86	4
		$\sum X = 0$	$\sum Y = 4$	$\sum XY = 136$	$\sum X^2 = 10$

From eqn ① & ②

$$a(0) + b(5) = 4$$

$$b = 4/5$$

$$a(0) + b(0) = 136$$

$$a = \frac{136}{10}$$

Q. Required straight line is

$$Y = 13.6 X + 0.8$$

$$\equiv 13.6$$

$$(y - 40) = 13.6(x - 3) + 0.8.$$

$$y = 40 + 13.6x - 40.8 + 0.8$$

$$y = 13.6x$$

(Q.2) Fit a straight line  $y = ax + b$  using least square method for foll. data.

$x$	1	3	4	6	8	9	11	14
$y$	1	2	4	4	5	7	8	9

$x$	1	3	4	6	8	9	11	14
$y$	1	2	4	4	5	7	8	9

$$a \sum x + nb = \sum y$$

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

$x$	$y$	$xy$	$x^2$
1	1	1	1
3	2	6	9
4	4	16	16
6	4	24	36
8	5	40	64
9	7	63	81
11	8	88	121
14	9	126	196

56

126

864

524

Sol

$$56a + 8b = 40$$

$$524a + 56b = 364$$

$$a = 0.6$$

$$b = 0.54545$$

$$y = \cancel{0.6x} + 0.54545$$

$$0.63636x$$

- Q.3) Find a straight line  $y = ax + b$  which fits to the foll. data.

x	y
100	0.45
120	0.55
140	0.60
160	0.70
180	0.80
200	0.85

Sol<sup>n</sup>:

x	y	$x^2$	$x^3$	$x^4$
100	0.45	45	10000	
120	0.55	66	14400	
140	0.60	84	25600	
160	0.70	112	45600	
180	0.80	144	82400	
200	0.85	170	160000	
900	3.95	621	142000	

here the values of  $x$  are large so we preferred step deviation method

$n = 6$ , which is even no. so we define

$X = x - A$  &  $Y = y - B$  ;  $A = \frac{A+B}{2}$  &  $B = \frac{A'+B'}{2}$   
;  $A$  &  $B$  are two middle values of  $x$ .  
 $A' & B'$

$$X = x - \left( \frac{140+160}{2} \right) \quad Y = y - \left( \frac{0.60+0.70}{2} \right)$$

$$= x - 150 \quad Y = y - 0.65$$

let  $y = ax + b$  be a straight line

then the normal eqn are:  $a \leq x + nb = \Sigma Y$

$$a \leq x^2 + b \leq x = \Sigma XY$$

$X$	$Y$	$X^2$	$XY$	$X^2Y$	
100	0.45	-50	-0.20	10	2500
120	0.55	-30	-0.10	3	900
140	0.60	-10	-0.05	0.5	100
160	0.70	10	0.05	0.5	100
180	0.80	30	0.15	4.5	900
200	0.85	50	0.20	10	2500
		0	0.05	285	7000

Now in the linear method put  $\Sigma a(x_0)^2 + b\sum b = 0.05$

$$\therefore a(0)^2 + b = 0.00833$$

$$7000(a) + b(0) = 285 \quad a = 0.00407$$

Hence required straight line is

$$y = (0.00407)x + (0.00833)$$

$$(Y - 0.65) = (0.00407)(X - 150) + 0.00833$$

$$y = 0.65 + 0.00407x - 0.01050 + 0.00833$$

$$= 0.04783 - 0.00407x + 0.04783$$

## # Non-linear Curve fitting:

In this curve fitting we will fit a parabola of the form  $y = ax^2 + bx + c$  such that  $y$  fits to the given values  $(x, y)$  of given problem as accurate as possible.

For that, the normal eqn's are:

$$ax^2 + bx + c = y \rightarrow x^2, x^2$$

$$a \sum x^2 + b \sum x + nc = \sum y$$

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

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

On solving above normal eqn's we will get the values of  $a, b$  &  $c$  so that

$y = ax^2 + bx + c$  becomes the best fitting parabola of second degree to the given data.

Here we use earlier methods for the soln.