

① Inherent Error

Error which are already present in the statement of a problem before its solution are called inherent error.

② Round-off error

To round off ~~to~~ a number to n - significant digits, discard all digit to the right of the n th digit and if the $(n+1)$ digit is.

Case 1 $(n+1) < 5$, n th digit unchanged.

Case 2 $(n+1) > 5$, increased the n th digit by 1

Case 3 $(n+1) = 5$

Odd increased by +1 Even unchanged.

③ Truncation Error

These errors are caused by discarding approximate results or replacing infinite process by a finite part

$$e_n = e^x = 1 + x + \frac{x^2}{2} + \frac{x^3}{3} + \dots$$

④ Absolute Error (ϵ_A)

$$\epsilon_A = |X_T - X_A| \quad X_T = \text{True value}$$

⑤ Relative Error $X_A = \text{Approximate value}$

$$ER = \frac{\epsilon_A}{X_T} = \frac{|X_T - X_A|}{X_T} \quad \epsilon_A \rightarrow \text{Absolute error} \\ X_T \rightarrow \text{True value.}$$

⑥ Percentage Error

$$EP = \epsilon_P \times 100\% = \frac{|X_T - X_A|}{X_T} \times 100\% \quad \epsilon_P \rightarrow \text{Relative error}$$

$$(7) \quad 3.62 \underline{5} 782$$

$(n+1) < 5$ no. is unchanged.

$$3.625 (3D)$$

$$(8) \quad 35.00537 (7S)$$

$$(9) \quad 56.487262$$

$$56.487$$

$$\begin{array}{r} 56.487262 \\ 56.487 \\ \hline 00.000262 \end{array}$$

$$E_n = |x_t - x_A| = |56.487262 - 56.487| = 0.000262$$

$$(10) \quad f(x,y) = dy \frac{\partial y}{\partial x} \cdot \Delta x + dy \frac{\partial y}{\partial y} \cdot \Delta y.$$

11. Round off Error.

i) may arises from the process of rounding off no. during computation.

ii) check $(n+1)$ digit

i) $(n+1) < 5 \rightarrow$ unchanged

$(n+1) > 5 \rightarrow$ increased by 1

$(n+1) = 5$

even \rightarrow unchanged
odd \rightarrow increased by 1

$$Ex: 6.62525$$

Truncation Error

These error are caused by during a approximate result or replacing infinite process by a finite part.

Ex:- πx .

$$(12) \quad f(x) = 0.$$

(13) An eqn. which contains some transcedental function such as exponential or trigonometric function.

$$Ex: - 3x - \cos x = 0$$

$$3x - \cos x + e^x = 0.$$

Polyn

The eqn of the form $f(x) = 0$ where $f(x)$ is purely a polyn in x .

$$Ex: - x^6 - x^5 - x = 0 \quad 1) x - 2x^{15}$$

Transcedental eqn

The eqn which include trigonometric, exponential or arithmetic is known as transcedental eqn.

$$Ex: i) x e^x - 2 = 0 \quad ii) x \ln x + 2 = 0.$$

(Page 3)

(15) about continuous function. It explains a theorem it explain function.

Applying the Intermediate value theorem, we can say that graph must cross at some point b/w $[0, 2]$. Hence there exist a solution to the eqn

$$x^5 - 2x^3 - 2 = 0 \text{ b/w interval } [0, 2]$$

(16) Bisection method is used to find the roots of a polynomial eqn. It separates the interval and subdivides the interval in which the root of eqn lies.

$$x^3 - 2x - 5 = 0$$

$$f(0) = 0 - 2 \times 0 - 5 = -5 < 0$$

$$f(1) = 1 - 2 - 5 = -6 < 0$$

$$f(2) = 8 - 4 - 5 = -1 < 0$$

$$f(3) = 27 - 6 - 5 = 16 > 0.] \text{ lies b/w } f(2) \text{ & } f(3)$$

$$[9, 5] = [2, 3]$$

(17) O.C of Regula falsi Method = 1

Order of convergence of Newton Raphson = 2

" " " Scant method = 1.62

$$(18) |f(x) \cdot f''(x)| < |f'(x)|^2$$

(19) If we have don't have good starting point or interval then the Scant method fail to converge.

(20) (21), (22), (23)

$$(21) 0.77729 \xrightarrow{(n+1) \times 5} 0.0022218 \\ \text{Round off by } +1 \\ 0.7773 \quad ; \quad 0.0022 \quad (n+1) \times 5 \rightarrow \text{unchanged}$$

$$(22) S_3 = 1.732 \quad \text{Absolute error} = |1.7320 - 1.732| + |2.2360 - 2.236| \\ S_5 = 2.236 \\ S_7 = 2.645 \\ = 0.0007$$

$$\text{Relative error} = \frac{0.0007}{1.732 + 2.2360 + 2.645} = 0.0001058$$

(28) 865250

Unit
Page 4

$$x = 865250$$

$$x' = 865200$$

$$E_A = |x - x'| = |865250 - 865200| \\ = 50$$

$$E_R = \frac{50}{865250} = 0.0005778.$$

$$x = 37.46235$$

$$x' = 37.462$$

$$E_A = |x - x'| = |37.46235 - 37.462| \\ = 0.00235$$

$$E_R = \frac{E_A}{x_T} = \frac{0.00235}{37.46235} = 0.00004937.$$

(29)

$$x = 0.00545828$$

$$(i) 0.005$$

$$E_A = |0.00545828 - 0.005| \\ = 0.00045828$$

(ii) Round off

$$x' 0.005$$

$$E_A = |0.0054588 - 0.005| = 0.00045828$$

(30)

Regula falsi Method.

Newton Raphson Method

Secant method

Gauss jordan Method

Gauss Seidel Method

Bisection method.

Convergence of
iteration method

working procedure

① find the interval $[a, b]$

st. $f(a) \cdot f(b) < 0$

② find $c = \frac{a f(b) - b f(a)}{f(b) - f(a)}$

③ $f(a) \cdot f(c) < 0$ root lies in (a, c)

④ Repeat step ① & ②

= root of $x^3 - 2x - 5 = 0$ up to four iteration

$$f(x) = x^3 - 2x - 5$$

$$f(0) = 0 - 2 \times 0 - 5$$

$$= -5 < 0$$

$$f(1) = 1 - 2 - 5 = -6 < 0$$

$$f(2) = 8 - 4 - 5 = -1 < 0$$

$$f(3) = 27 - 2 \times 3 - 5 = 0 \quad \text{crossed}$$

$$27 - 6 - 5 = 27 - 11 = 16$$

root lies b/w 2 & 3.

2nd iteration

$$a = 2, b = 3$$

$$f(a) = -1, f(b) = 16$$

$$c = \frac{2 \times 16 - 3 \times (-1)}{16 + 1}$$

$$= \frac{32 + 3}{17} = \frac{35}{17} = 2.0588$$

$$f(c) = f(2.0588) = (2.0588)^3 - 2 \times 0.588 - 5 \\ = -0.3908 < 0$$

2nd Root lies b/w 2.0588 & 3.

$$a = 2.0588 \quad b = 3$$

$$f(a) = -0.3908 \quad f(b) = 16.$$

$$c = \frac{a \cdot f(b) - b \cdot f(a)}{b - a}$$
$$= 2.0812$$

$$f(c) = f(2.0812) = -0.1429 < 0.$$

IIIrd iteration.

Root lies b/w.

2.0812 & 3.

$$a = 2.0812 \quad b = 3$$

$$f(a) = -0.1429 \quad f(b) = 16.$$

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

$$= 2.0896$$

$$f(c) = f(2.0896) = -0.0551$$

IVth iteration

Root lies b/w

2.0896 & 3.

$$a = 2.0896$$

$$b = 3$$

$$f(a) = -0.0551 \quad f(b) = 16.$$

$$c = \frac{a \cdot f(b) - b \cdot f(a)}{b - a}$$
$$= 2.0927$$

Hence the required root is

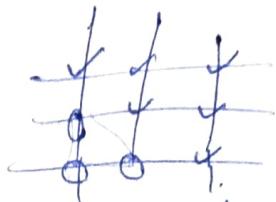
$$2.0927.$$

Q Solve the following eqn by Gauss elimination method

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

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

$$3x - 4y - 5z = -13$$



Convert into
upper
triangular
matrix

$$\begin{bmatrix} 1 & -1 & 2 \\ 1 & 2 & 3 \\ 3 & -4 & -5 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 3 \\ 5 \\ -13 \end{bmatrix}$$

$$A \times = B$$

$$[A:B] = \left[\begin{array}{ccc|c} 1 & -1 & 2 & 3 \\ 1 & 2 & 3 & 5 \\ 3 & -4 & -5 & -13 \end{array} \right]$$

$$R_2 \rightarrow R_2 - R_1$$

$$R_3 \rightarrow R_3 - 3R_1$$

$$\left[\begin{array}{ccc|c} 1 & -1 & 2 & 3 \\ 0 & 3 & 1 & 2 \\ 0 & -1 & -11 & -22 \end{array} \right]$$

~~$R_3 \rightarrow 3R_3 + R_2$~~

$$\left[\begin{array}{ccc|c} 1 & -1 & 2 & 3 \\ 0 & 3 & 1 & 2 \\ 0 & 0 & -32 & -64 \end{array} \right]$$

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

$$3y + z = 2$$

$$-32z = -64$$

$$z = 2$$

$$3y + z = 2$$

$$3y + 2 = 2$$

$$3y = 0$$

$$y = 0$$

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

$$x - 0 + 2 \cdot 2 = 3$$

$$x = 1$$

$$2x + 4y + 2z = 10$$

$$3x + 2y + 3z = 18$$

$$x + 4y + 9z = 16$$

to In: ① hau elimination method

by using

① hau elimination method

② hau, jordan method
method.

$$x + 4y + 9z = 16$$

$$2x + 4y + 2z = 10$$

$$3x + 2y + 3z = 18$$

$$\begin{bmatrix} 1 & 4 & 9 \\ 2 & 1 & 1 \\ 3 & 2 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 16 \\ 10 \\ 18 \end{bmatrix}$$

$$AX = B$$

$[A : B]$

$$\left[\begin{array}{ccc|c} 1 & 4 & 9 & 16 \\ 2 & 1 & 1 & 10 \\ 3 & 2 & 3 & 18 \end{array} \right] \quad R_2 \rightarrow R_2 - 2R_1, \\ R_3 \rightarrow R_3 - 3R_1,$$

$$\left[\begin{array}{ccc|c} 1 & 4 & 9 & 16 \\ 0 & -7 & -17 & -22 \\ 0 & -10 & -24 & -30 \end{array} \right], \quad R_3 \rightarrow 2R_3 - 10R_2$$

$$\left[\begin{array}{ccc|c} 1 & 4 & 9 & 16 \\ 0 & -7 & -17 & -22 \\ 0 & 0 & 2 & 10 \end{array} \right]$$

$$x + 4y + 9z = 16 \quad \text{--- (1)}$$

$$-7y - 17z = -22 \quad \text{--- (2)}$$

$$2z = 10 \quad \text{--- (3)} \quad \begin{cases} 2z = 10 \\ z = 5 \end{cases}$$

$$\begin{cases} -7y - 17 \times 5 = -22 \\ y = -9 \\ x = 7 \end{cases}$$

$$x + 4y + 9z = 16$$

$$2x + y + 2z = 10$$

$$3x + 2y + 3z = 18$$

(Convert into
diagonal matrix)

$$\begin{bmatrix} 1 & 4 & 9 \\ 2 & 1 & 1 \\ 3 & 2 & 3 \end{bmatrix} \begin{bmatrix} 4 \\ y \\ z \end{bmatrix} = \begin{bmatrix} 16 \\ 10 \\ 48 \end{bmatrix}$$

$$\left\{ \begin{array}{l} EA : IB \\ \hline \end{array} \right. \begin{bmatrix} 1 & 4 & 9 & | & 16 \\ 2 & 1 & 1 & | & 10 \\ 3 & 2 & 3 & | & 18 \end{bmatrix} \quad A \quad X = B$$

$$\begin{aligned} R_2 &\rightarrow R_2 - 2R_1 \\ R_3 &\rightarrow R_3 - 3R_1 \end{aligned}$$

$$\begin{bmatrix} 1 & 4 & 9 & | & 16 \\ 0 & 2 & -17 & | & -22 \\ 0 & -10 & -24 & | & 30 \end{bmatrix} \quad \begin{aligned} R_3 &\rightarrow 2R_3 - 10R_2 \\ R_4 &\rightarrow 7R_1 + 4R_2 \end{aligned}$$

$$\begin{bmatrix} 1 & 0 & -5 & | & 24 \\ 0 & 2 & -17 & | & -22 \\ 0 & 0 & 2 & | & 10 \end{bmatrix} \quad \begin{aligned} R_1 &\rightarrow 2R_1 + 5R_3 \\ R_2 &\rightarrow 2R_2 + 17R_3 \end{aligned}$$

$$\begin{bmatrix} 14 & 0 & 0 & | & 98 \\ 0 & -14 & 0 & | & 126 \\ 0 & 0 & 2 & | & 10 \end{bmatrix}$$

$$14x = 98 \rightarrow x = 7$$

$$-14y = 126 \rightarrow y = -9$$

$$2z = 10 \rightarrow z = 5$$

Newton Raphson Method

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} \quad f'(x_n) \neq 0.$$

Q- find by Newton Raphson method a root of Equation $x^3 - 3x - 5 = 0$.

$$f(0) = -5$$

$$f(2) = 8 - 6 - 5 = -3 \rightarrow \text{nearest to } 0$$

$$f(3) = 27 - 9 - 5 = 16.$$

$$x_0 = 2$$

~~$$f(x_0) = x^3 - 3x - 5$$~~

$$f'(x_0) = 3x^2 - 3$$

$$x_{n+1} = x_n - \frac{x_n^3 - 3x_n - 5}{3x_n^2 - 3}$$

put n=0

$$= x_1 = x_0 - \frac{x_0^3 - 3x_0 - 5}{3x_0^2 - 3}$$

$$= 2 - \frac{8 - 3 \cdot 2 - 5}{3 \cdot 4 - 3} = 2.3333$$

put n=1

$$= x_2 = x_1 - \frac{x_1^3 - 3x_1 - 5}{3x_1^2 - 3}$$

$$= 2.3333 - \frac{(2.3333)^3 - 3 \times (2.3333)}{3 \times (2.3333)^2 - 3}$$

$$= 2.2805$$

put $n=2$

page 5

$$x_3 = x_2 - \frac{x_2^3 - 3x_2 - 5}{3x_2^2 - 3}$$

$$= \frac{(2.2805) - (2.2805)^3 - 3(2.2805) - 5}{3 \times (2.2805)^2 - 3}$$

= 2.2790

put $n=3$

$$x_4 = x_3 - \frac{x_3^3 - 3x_3 - 5}{3x_3^2 - 3}$$

$$= 2.2790 - \frac{(2.2790)^3 - 3 \times 2.2790 - 5}{3 \times (2.2790)^2 - 3}$$

= 2.2790

(Q2) $\ln x - xe^x = 0$ correct up to four decimal places.

$$f(x) = \ln x - xe^x$$

$$f'(0) = 1$$

$$f'(1) = \ln 1 - 1 \cdot e^1 = -2.1779$$

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

$$= -\sin x - e^x(x+1)$$

$$x_0 = 0.5$$

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

put $n=0$ 0.5182
put $n=1$ 0.5182

Unit-1

Secant Method

(Chord method)

$$\underline{x_0 f(x_1) - x_1 f(x_0)}$$

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

Q

A real root of the equation $x^3 - 5x + 1 = 0$ lies in the interval $(0, 1)$. Perform four iterations of the Secant Method.

$$f(x) = x^3 - 5x + 1$$

$$f(0) = 0 - 5 \times 0 + 1 = 1$$

$$f(1) = 1 - 5 \times 1 + 1 = -3$$

$$x_0 = 0, x_1 = 1$$

$$f(x_0) = 1, f(x_1) = -3$$

put $n = 1$

$$x_2 = \frac{x_0 f(x_1) - x_1 f(x_0)}{f(x_1) - f(x_0)}$$
$$= \frac{0 \times (-3) - 1 \times 1}{-3 - 1} = \frac{1}{4}$$
$$x_2 = 0.25$$

put $n = 2$

$$x_3 = 0.1864$$

$$f(x_3) = 0.07428$$

put $n = 3 \rightarrow x_4 = 0.20174$

$$f(x_4) = 0.00048$$

$$\left. \begin{aligned} f(x_2) &= \\ f(0.25) &= (0.25)^3 - 5 \times 0.25 + 1 \\ &= -0.234375 \end{aligned} \right\}$$

put $n = 4$

$$x_5$$

$$x_5 = 0.20081$$

Bisection Method . (Bolzano method) Unit - ①

This method is based on the repeated application of intermediate value property.

Find the real root of the equation

(nearest
put 0
value)

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

$$f(-1) = -1 + 1 - 1 = -1$$

~~f(1) < 0~~

$$f(0) = -1$$

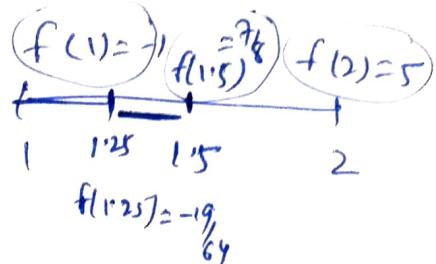
$$\begin{cases} f(1) = -1 \\ f(2) = 8 \end{cases}$$

$$f(1.5) = \frac{8-(-1)}{2} = \frac{9}{2} = 4.5$$

mid point

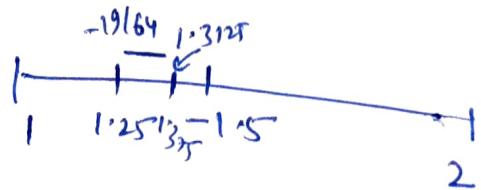
$$x_1 = \frac{1+2}{2} = \frac{3}{2} = 1.5$$

Root lies b/w 1 & 2



Root lies b/w 1.5 & 2.

$$x_2 = \frac{1+1.5}{2} = 1.25$$



$$f(1.25) = (1.25)^3 - 1.25 - 1 = -\frac{19}{64}$$

$$x_3 = \frac{1.25+1.5}{2} = 1.375$$

$$f(1.375) = (1.375)^3 - 1.375 - 1 = \text{+ve}$$

Root lies b/w 1.375 and 1.5

$$x_4 = \frac{1.375+1.5}{2} = \underline{\underline{1.4375}}$$

Convergence of iterative Method

find a real root of equation

$$f(x) = x^3 + x^2 - 1 \geq 0$$

$$x_2 \Delta(x)$$

$$x_{n+1}$$

$$f(0) \approx -1$$

$$f(1) = 1 \quad x_0 = 0.5$$

Method

~~Case I~~

$$x^3 = 1 - x^2$$

$$x = \underbrace{(1-x^2)^{1/3}}_{\Phi(x)}$$

$$\Phi'(x)$$

$$\Phi'(x) = \left(\frac{1}{3} \frac{2x}{(1-x^2)^{2/3}} \right)$$

$$< 1$$

Method

~~Case II~~

$$x^2 = 1 - x^3$$

$$x = \underbrace{(1-x^3)^{1/2}}_{\Phi(x)}$$

$$\Phi'(x) = \frac{1}{2} \frac{3x^2}{(1-x^3)^{1/2}}$$

$$\text{at } x=0.5 \approx 1$$

$$x^2(1+x) \approx 1$$

$$x^2 = \frac{1}{1+x}$$

$$x = \frac{1}{\sqrt{1+x}}$$

$$\Phi(x)$$

$$\Phi'(x) \text{ at } x=0.5 < 1$$

$$(\Phi'(x))_{\text{at } x=x_0} < 1$$

$$\Phi(x) = \frac{1}{\sqrt{1+x}}$$

$$x_n = \frac{1}{\sqrt{1+x_{n-1}}}$$

$$\text{Put } n=1$$

$$x_1 = \frac{1}{\sqrt{1+x_0}} \cdot \frac{1}{\sqrt{1.5}} = 0.81649.$$

$$x_2 = \underline{\hspace{2cm}}$$

$$x_3 = \underline{\hspace{2cm}}$$

$$x_4 = \underline{\hspace{2cm}}$$

$$x_5 = \underline{\hspace{2cm}}$$

Estimate the population in 1895 & 1926
from following

Unit - 2

Newton forward
Interpolation

Year	1891	1901	1911	1921	1931
population	46	66	81	93	101

x	$f(x)$	$\Delta f(x)$	$\Delta^2 f(x)$	$\Delta^3 f(x)$	$\Delta^4 f(x)$
1891	46				
1901	66	$20 = \Delta y_0 = \Delta f(x)$			
1911	81	$15 = \Delta y_1$	$-5 = \Delta^2 y_0 = \Delta^2 f(x)$		
1921	93	$12 = \Delta y_2$	$-3 = \Delta^2 y_1$		
1931	101	$8 = \Delta y_3$	$-4 = \Delta^2 y_2$	$-1 = \Delta^3 y_1$	$-3 = \Delta^4 y_0 = \Delta^4 f(x)$

Newton forward formula

$$f(a + hy) = f(a) + \frac{h}{1!} \Delta f(a) + \frac{h(h-1)}{2!} \Delta^2 f(a) + \frac{h(h-1)(h-2)}{3!} \Delta^3 f(a) + \dots + \frac{h(h-1)(h-2)(h-3)}{4!} \Delta^4 f(a)$$

$f(1895) :$

$$a = 1891$$

$$a + hy = 1891 + 0.4 \times 100 = 1931$$

$$1891 + 10(4) = 1895$$

$$h = 0.4$$

$$f(1895) = 46 + \frac{0.4(20)}{1!} + \frac{0.4(0.4-1)(-5)}{2!} + \dots$$

Calculator:

$$46 + 0.4 \times 20 + 0.4(0.4-1) \times -5 \div 2 + 0.4(0.4-1)(0.4-2) \times -5 \div 6 + \dots$$

$$+ \frac{0.4(0.4-1)(0.4-2)}{6}(2) +$$

$$+ \frac{0.4(0.4-1)(0.4-2)(0.4-3)}{24}(-3)$$

$$= 54.8528$$

Find number of men getting ways between.

Rs 10 & Rs 15 from following Data.

way	0 - 10	10 - 20	20 - 30	30 - 40
freqn.	9	30	35	42

way	$f(x)$ freqn	$\Delta f(x)$	$\Delta^2 f(x)$	$\Delta^3 f(x)$
below 10	9			
below 20	$30 + 9 = 39$	30		5
below 30	$39 + 35 = 74$	35		2
below 40	$74 + 42 = 116$	42	7	

Ques 2

$$f(a+hu) = f(a) + \frac{u}{1!} \Delta f(a) + \frac{u(u-1)}{2!} \Delta^2 f(a) + \frac{u(u-1)(u-2)}{3!} \Delta^3 f(a).$$

$$a + hu = 15$$

$$10 + 10u = 15$$

$$10u = 5$$

$$u = 0.5$$

$$f(15) = 9 + (0.5) \cancel{(30)} + \frac{(0.5)(0.5-1)}{2!} (5)$$

Hence no. of men getting.

ways b/w 10 & 15 Rs is.

$$24 - 9 = 15$$

$$+ \frac{(0.5)(0.5-1)(0.5-2)}{6 \times (2)}$$

$$= 23.5 \approx 24.$$

a.c. 8 1925

Newton forward

Unit - 2

find the lower L
that find the degree polynomial $y(x)$
degree of the data, find $y(5)$

x	0	2	4	6	8
y	5	9	61	209	501

$$h = 2$$

$$a = 5$$

x	$\Delta f(x)$	$\Delta^2 f(x)$	$\Delta^3 f(x)$	$\Delta^4 f(x)$
0	5			
2	9	4		
4	61	52	48	
6	209	148	96	48
8	501	292	144	0

Newton forward formula

$$f(a+hy) = f(a) + \frac{1}{1} \Delta f(a) + \frac{1(1-1)}{2!} \Delta^2 f(a) + \frac{1(1-1)(1-2)}{3!} \Delta^3 f(a)$$

$$\frac{1(1-1)(1-2)(1-3)}{4!} \Delta^4 f(a)$$

$$a + hy = x$$

$$0 + 2(4) = 8x$$

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

$$4 = x/2 \quad f(5) = 5^3 - 2 \cdot 5 + 5 = 125 - 10 + 5 = 120$$

Newton forward interpolation

Newton forward

Unit - 2

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

$$\frac{dy}{dx} = \frac{1}{h} \left[\Delta y_0 - \frac{1}{2} \Delta^2 y_0 + \frac{1}{3} \Delta^3 y_0 - \frac{1}{4} \Delta^4 y_0 + \frac{1}{5} \Delta^5 y_0 + \dots \right].$$

$\Delta =$

0	0	1	2	3	4	5	6
$f(x)$	4	8	15	7	6	2	4

x	$f(x)$	$\Delta f(x)$	$\Delta^2 f(x)$	$\Delta^3 f(x)$	$\Delta^4 f(x)$	$\Delta^5 f(x)$
0	4	4	2	3	4	5
1	8	4 = Δy_0	3 = $\Delta^2 y_0$	-15 = $\Delta^3 y_1$	-18 = $\Delta^4 y_0$	40 = $\Delta^4 y_0$
2	15	7 = Δy_1	-15 = $\Delta^2 y_1$	22 = $\Delta^3 y_1$	-33 = $\Delta^4 y_1$	
3	7	-8 = Δy_2	7 = $\Delta^2 y_2$	22 = $\Delta^3 y_2$	-10 = $\Delta^4 y_2$	
4	6	-1 = Δy_3	-3 = $\Delta^2 y_3$			
5	2	-4 = Δy_4				

$$a + nh = 18.95$$

$$18.91 + 10(4) = 4 \\ 4 = 0.4.$$

$$\left(\frac{dy}{dx} \right)_{x_0} = \frac{1}{h} \left[\Delta y_0 - \frac{1}{2} \Delta^2 y_0 + \frac{1}{3} \Delta^3 y_0 - \frac{1}{4} \Delta^4 y_0 + \frac{1}{5} \Delta^5 y_0 \right] !$$

$$= \frac{1}{4} \left[4 - \frac{1}{2}(3) + \frac{1}{3}(-18) - \frac{1}{4}(40) + \frac{1}{5}(-77) \right]$$

$$= -\frac{1}{2} \approx -0.5$$

$$f(a+hy) = f(a) + \frac{h}{1!} \Delta f(a) + \frac{h(h-1)}{2!} \Delta^2 f(a) + \frac{h(h-1)(h-2)}{3!} \Delta^3 f(a) + \dots$$

Newton Backward interpolation

Unit - 2

$$f'(x) = y' = \frac{1}{h} [\nabla y_n + \frac{1}{2} \nabla^2 y_n + \frac{1}{3} \nabla^3 y_n + \frac{1}{4} \nabla^4 y_n + \dots]$$

Interpolation

it is a method of deriving a simple function from the given discrete data set. such that the function passes through the provided data points.

polynomial interpolation is the interpolation of a given data set by the polyⁿ of lowest possible degree that passes through the points of data set.

Inverse interpolation

The process of finding the value of the argument corresponding to a given value of the ~~argument~~ function lying b/w two tabulated function value.

Extrapolation

Extrapolation refers to estimating an unknown value based on extending a known sequence of values or fact.

Newton backward formula

$$f(a+4h) = f(a) + \frac{4}{1!} \Delta f(a) + \frac{4(4+1)}{2!} \Delta^2 f(a) + \frac{4(4+1)(4+2)}{3!} \Delta^3 f(a) + \dots$$

$$\Delta f(x) = f(x) - f(x-h)$$

Previous question

$$= \text{find } \underline{1925}$$

$$a = 1931$$

$$h = 10$$

$$a+4h = 1925$$

$$1931 + 10(4) = 1925$$

$$u = -0.6$$

$$\begin{aligned}
 &= 101 + (-0.6)(8) + (-0.6) \underbrace{\left[\frac{(-0.6)+1}{2} \right]}_{6} (-4) + \\
 &\quad \underbrace{(-0.6)(-0.6+1)(-0.6+2)}_{24} (-1) \\
 &\quad + \underbrace{(-0.6)(-0.6+1)(-0.6+2)(-0.6+3)}_{X(-3)}
 \end{aligned}$$

$$= \underline{96.83}$$

Lagrange's Interpolation

Unit - 2

it is applicable for unequal interval

Q find the value of y when $x=10$ by Lagrange interpolation formula

x	5	6	9	11
$f(x)=y$	12	13	14	16

→ unequal.

$$f(x) = \frac{(x-6)(x-9)(x-11)}{(5-6)(5-9)(5-11)} x_{12} + \frac{(x-5)(x-9)(x-11)}{(6-5)(6-9)(6-11)} x_{13}$$

$$+ \frac{(x-5)(x-6)(x-11)}{(10-5)(10-6)(10-11)} x_{14} + \frac{(x-5)(x-6)(x-9)}{(11-5)(11-6)(11-9)} x_{16}$$

put $x=10$.

$$f(10) = \frac{(10-6)(10-9)(10-11)}{(10-5)(10-6)(10-11)} x_{12} + \frac{(10-5)(10-6)(10-9)}{(11-5)(11-6)(11-9)} x_{16}$$

$$= 14 \cdot 66$$

Newton Dividend difference (unequal interval).

Find the value of y when $x=10$ by Newton dividend formula.

$f(x)$	y	5	6	9	11
		12	13	14	16

$$\Delta^3 f(x)$$

x	$f(x)$	$\Delta f(x)$	$\Delta^2 f(x)$	$\Delta^3 f(x)$
$x_0 5$	$f(x_0)$ 12	$\Delta f(x_0)$ $\frac{13-12}{6-5} = 1$	$\Delta^2 f(x_0)$ $\frac{13-1}{9-5} = \frac{1}{6}$	$\Delta^3 f(x_0)$ $\frac{1-\frac{1}{3}}{11-6} = \frac{2}{15}$
$x_1 6$	13	$\frac{14-13}{9-6} = \frac{1}{3}$		
$x_2 9$	14	$\frac{16-14}{11-9} = \frac{2}{2} = 1$		
$x_3 11$	16			

$$f(x_0) = 12$$

$$\begin{aligned}
 f(x) &= f(x_0) + (x-x_0) \Delta f(x_0) + (x-x_0)(x-x_1) \Delta^2 f(x_0) \\
 &\quad + (x-x_0)(x-x_1)(x-x_2) \Delta^3 f(x_0), \\
 &= (2 + (x-5))(1) + (x-5)(x-6)\left(-\frac{1}{6}\right) + \\
 &\quad (x-5)(x-6)(x-9)\left(\frac{1}{20}\right)
 \end{aligned}$$

$$\begin{aligned}
 f(10) &= 12 + (10-5)(1) + (10-5)(10-6)\left(-\frac{1}{6}\right) + \\
 &\quad (10-5)(10-6)(10-9)\left(\frac{1}{20}\right) \\
 &= 12 + 5 - \frac{20}{6} + 1 \\
 &= 18 - \frac{20}{6} = 14.66
 \end{aligned}$$

use Lagrange's formula to fit polynomial
to the following data hence

fixed by $y(-2)$, $y(1)$, $y(4)$

Unit-2
=

x	-1	0	2	3
y	-8	3	1	2

$$f(x) = \frac{(-x-0)(-x-2)(-x-3)}{(-1-0)(-1-2)(-1-3)} x^{-8} + \frac{(x+1)(x-2)}{(x-3)} x_3,$$

$$+ \frac{(x+1)(x-0)(x-3)}{(2+1)(2-0)(2-3)} x_1 + \frac{(x+1)(x-0)(x-2)}{(3+1)(3-0)(3-2)} x_2,$$

$$= (x-2)(x-3) \left[\frac{-8x}{(-1)(-3)(-4)} + \frac{3(x+1)}{\cancel{(2+1)}(1)(-2)(-3)} \right] +$$

$$(x+1)(x) \left[\frac{x-3}{3 \times 2 \times -1} + \frac{4(x-2)}{4(3)(1)} \right]$$

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

$$= x^2 - 5x + 6 \quad ($$

$$f(x) = \underline{7x^3 - 31x^2 + 28x + 18}$$

$$y(-2) = f(-2) = -36.3$$

$$y(1) f(1) = 3.666$$

$$y(4) f(4) = 13.666$$

Inverse Lagrange formula.

Find value of x .

Q Apply Lagrange formula inversely to find the value of x when $y=19$ when following.

$$\begin{array}{c|c|c|c} x & 0 & 1 & 2 \\ \hline y & 0 & 1 & 20 \end{array} \quad \text{(if } y \text{ is given then find } x \text{ we inverse Lagrange formula)}$$

$$x = \frac{(y-1)(y-20)}{(0-1)(0-20)} x_0 + \frac{(y-0)(y-20)}{(1-0)(1-20)} x_1 + \frac{(y-0)(y-1)}{(20-0)(20-1)} x_2$$

put $y=19$.

$$\begin{aligned} x \text{ at } y=19 &= 0 + \frac{(19)(-1)}{-19} + \frac{(19)(18)}{20(19)} x_2 \\ &= 1 + 15/10 = 121.8 \\ &= 2.8 \end{aligned}$$

① Trapezoidal Rule

$$\int_a^b f(x) dx = h \left(\frac{y_0 + y_n}{2} + y_1 + y_2 + y_3 + \dots + y_{n-1} \right)$$

it is applicable on any interval.

② Simson $\frac{1}{3}$ Rule

$$\int_a^b f(x) dx = \frac{h}{3} \left((y_0 + y_n) + 4(y_1 + y_3 + \dots) + 2(y_2 + y_4 + \dots) \right)$$

it is applicable on 2 multiple.

③ Simson $\frac{3}{8}$ Rule

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

it is applicable on 3 multiple.

④ Boole's Rule

$$\int_{x_0}^{x_0+nh} f(x) dx = \frac{2h}{45} \left[7y_0 + 32y_1 + 12y_2 + 32y_3 + 7y_4 + 32y_5 - 12y_6 - 32y_7 + \dots \right]$$

This rule is applicable on 4 multiple : $n=4, 8, 12, 16, \dots$

Unit - 3

$$\int_0^1 \frac{dx}{1+x^2} \text{ also find } \alpha \text{ value of } x$$

$$h = \frac{b-a}{n} = \frac{1-0}{6} = \frac{1}{6}$$

$$x_0 = 0$$

$$x_1 = x_0 + h = \frac{1}{6}$$

$$x_2 = x_1 + h = \cancel{\frac{1}{6}} + \frac{2}{6} = \frac{1}{3}$$

$$x_3 = x_2 + h = \frac{3}{6} \cancel{x_2}$$

$$x_4 = x_3 + h = \frac{3}{6} + \frac{1}{6} = \frac{4}{6}$$

$$x_5 = x_4 + h = \frac{4}{6} + \frac{1}{6} = \frac{5}{6}$$

$$x_6 = x_5 + h = \frac{5}{6} + \frac{1}{6} = 1$$

$$y_0 = \frac{1}{1+x_0^2} = \frac{1}{1+0} = 1$$

$$y_1 = \frac{1}{1+x_1^2} = \frac{1}{1+\frac{1}{36}} = \frac{36}{37}$$

$$y_2 = \frac{1}{1+x_2^2} = \frac{1}{1+\frac{1}{9}} = \frac{9}{10} = 0.9$$

$$y_3 = 0.8$$

$$y_4 = \frac{9}{13}$$

$$y_5 = \frac{36}{61}$$

$$y_6 = 0.5$$

By Trapezoidal Rule

$$\int_0^1 \frac{dx}{1+x^2} dx = \frac{1}{6} \left(\frac{1+0.5}{2} + \frac{36}{37} = 0.9 + 0.8 + \frac{9}{13} + \frac{36}{61} \right) \\ = 0.7842.$$

By Simson $\frac{1}{3}$ Rule (It is applicable on 2 multiple).

$$\int_0^1 \frac{dx}{1+x^2} dx = \frac{1}{18} \left[(1+0.5) + 4 \left(\frac{36}{37} + 0.8 + \frac{36}{61} \right) + 2 (0.9 + \frac{9}{13}) \right] \\ = 0.785396.$$

By Simson $\frac{3}{8}$ Rule

$$\int_0^1 \frac{dx}{1+x^2} dx = \frac{3}{16} \left(\frac{1}{5} \right) = \left[(1+0.5) + 3 \left(\frac{36}{37} + 0.8 + \frac{9}{13} \right) + 2 (0.9 + \frac{9}{13}) \right] \\ = 0.785394.$$

Direct integration

$$\int_0^1 \frac{1}{1+x^2} dx = (\tan^{-1} x) \Big|_0^1 \\ = \tan^{-1} 1 - \tan^{-1} 0 \\ = \pi/4 - 0 \\ = \pi/4.$$

By eq ① & ④

$$\pi/4 = 0.785423.$$

$$\pi = 0.785423 \times 4 \\ = 3.14159.$$

Boole's Rule

$$\int_0^4 \frac{dx}{1+x} \quad \text{y: interval}$$

$$h = \frac{4-0}{4} = 1 \quad = \text{fixed}$$

$$x_0 = 0$$

$$x_1 = 1$$

$$x_2 = 2$$

$$x_3 = 3$$

$$x_4 = 4$$

$$\left| \begin{array}{l} y_0 = \frac{1}{1+x_0} = \frac{1}{1+0} = 1 \\ y_1 = \frac{1}{1+x_1} = \frac{1}{1+1} = \frac{1}{2} = 0.5 \\ y_2 = \frac{1}{1+x_2} = \frac{1}{1+2} = \frac{1}{3} \\ y_3 = \frac{1}{1+x_3} = \frac{1}{1+3} = \frac{1}{4} \\ y_4 = \frac{1}{1+x_4} = \frac{1}{1+4} = \frac{1}{5} \end{array} \right.$$

x	0	1	2	3	4
y	1	$\frac{1}{2}$	$\frac{1}{3}$	$\frac{1}{4}$	$\frac{1}{5}$

$$\int_0^4 \frac{1}{1+x} dx = \frac{2}{45} \left[8(1+x_1) + 32\left(\frac{1}{2}\right) + 12\left(\frac{1}{3}\right) + 32\left(\frac{1}{4}\right) + 7\left(\frac{1}{5}\right) \right] \\ = 1.61778.$$

Calculator

2

exact value:

$$\int \left(\frac{1}{1+x} \right), 0, 4 = 1.60994$$

Taylor Series Method

$$y = y(x_0) + y'(x_0)(x - x_0) + \frac{y''(x_0)(x - x_0)^2}{2!} + \frac{y'''(x_0)(x - x_0)^3}{3!} + \dots$$

$$\frac{dy}{dx} = x - y^2, \quad y(0) = 1$$

$$x_0 = 0, \quad y_0 = 1$$

$$\frac{dy}{dx} = x - y^2 = y'$$

$$y'(x_0) = x_0 - y_0^2 = 0 - (1)^2 = -1$$

$$\begin{aligned} y''(x_0) &= 1 - 2y \cdot y' \\ &= 1 - 2x_0 \cdot (-1) \\ &= 1 + 2 = 3. \end{aligned}$$

$$\begin{aligned} y'''(x_0) &= -2(y \cdot y'' + y' \cdot y') \\ &= -2(1 \cdot 3 + (-1)(-1)) \\ &= -8 \end{aligned}$$

$$\begin{aligned} y^{IV} &= -2[y \cdot y''' + y'' \cdot y' + y \cdot y'' + y' \cdot y''] \\ &= -2[1(-8) + 3x(-1) + (-1) \cdot (3) + (-1)(3)] \\ &= -34 \end{aligned}$$

$$\begin{aligned} y &= y(x_0) + y'(x_0)(x - x_0) + \frac{y''(x_0)(x - x_0)^2}{2!} + \frac{y'''(x_0)(x - x_0)^3}{3!} \\ &= 1 + (-1)(x) + \frac{3(x - x_0)^2}{2!} + \frac{(-8)(x - x_0)^3}{3!} \end{aligned}$$

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

Euler (it is Runge Kutta Method of 1st order).

Euler Modified Method (it is R.K. Method of 2nd order).

→ Euler Method (R.K method of 1st order)

$$y_{n+1} = y_n + h f(x_n, y_n) \quad n=0, 1, 2. \quad \left(h = \frac{b-a}{n} \right)$$

→ Euler Modified Method (R.K method of 2nd order)

$$y^*_{n+1} = y_n + h f(x_n, y_n)$$

$$y_{n+1} = y_n + \frac{h}{2} [f(x_n, y_n) + f(x_{n+1}, y^*_{n+1})]$$

→ Runge Kutta Method. (it is applicable on 4th order).

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

$$\text{where } y(x_0) = y_0.$$

$$k_1 = h f(x_n, y_n)$$

$$k_2 = h f(x_n + h/2, y_n + k_1/2)$$

$$k_3 = h f(x_n + h/2, y_n + k_2/2)$$

$$k_4 = h f(x_n + h, y_n + k_3)$$

$$k = \frac{1}{6} [k_1 + 2k_2 + 2k_3 + k_4]$$

$$y_{n+1} = y_n + k.$$

→ Taylor Series Method

$$y = y(x_0) + y'(x_0)(x-x_0)$$

$$+ y''(x_0) \frac{(x-x_0)^2}{2!} +$$

$$+ y'''(x_0) \frac{(x-x_0)^3}{3!} +$$

$$+ y^{(IV)}(x_0) \frac{(x-x_0)^4}{4!} + \dots$$

$$= x + y \quad \text{boundary condn} \quad y_0 = 1 \quad \begin{matrix} x=0 \\ y=1 \end{matrix}$$

$$h = \frac{0.1 - 0}{5} = 0.02$$

$$x_0 = 0$$

$$x_1 = x_0 + h$$

$$= 0 + 0.02$$

$$x_2 = x_1 + h = 0.04$$

$$x_3 = 0.06$$

$$x_4 = x_3 + h = 0.06 + 0.02 = 0.08$$

$$x_5 = 1.0$$

$$x_0 = 0, y_0 = 1$$

$$\begin{aligned} y_0 &= 1 \\ y_1 &= y_0 + h(x_0 + y_0) \\ &= 1 + 0.02(0 + 1) \end{aligned}$$

Euler
Method

Ans.

$$f(x, y) = x + y$$

$$\text{for } n=0 \quad y_0 = 1 \quad y_{n+1} = y_n + h f(x_n, y_n)$$

$$y_{n+1} = y_n + h f(x_n, y_n)$$

put n=0

$$\begin{aligned} y_1 &= y_0 + h(x_0 + y_0) \\ &= 1 + 0.02(0 + 1) \end{aligned}$$

$$y_1 = 1.02$$

put n=1

$$\begin{aligned} y_2 &= y_1 + h(x_1 + y_1) \\ &= 1.0408 \end{aligned}$$

put n=2

$$y_3 = y_2 + h(x_2 + y_2)$$

$$\text{put } n=3 \quad = 1.0624$$

$$y_4 = y_3 + h(x_3 + y_3)$$

$$\text{put } n=4 \quad = 1.0848$$

$$y_5 = y_4 + h(x_4 + y_4)$$

$$= 1.1081$$

Euler
Method

Euler Modified Method

11. + - 4

(it is Runge Kutta Method 2nd Order)

$$y_{n+1}^* = y_n + h f(x_n, y_n)$$

$$y_{n+1} = y_n + \frac{h}{2} [f(x_n, y_n) + f(x_{n+1}, y_{n+1}^*)]$$

$\frac{dy}{dx} = x^2 + y$ with $y(0) = 1$

$$y_0 = 1$$

$$y(0.02) \text{ & } y(0.04)$$

Q

$$x_0 = 0$$

$$x_1 = 0.02$$

$$x_2 = 0.04$$

$$h = 0.02$$

$$y_0 = 1$$

~~for~~ put $n=0$

$$y_1^* = y_0 + h (x_0^2 + y_0)$$

$$= 1 + 0.02 (0^2 + 1)$$

$$= 1.02$$

~~or~~ put $n=0$ in Euler Modified method.

$$\textcircled{y}_1 = y_0 + h +$$

put $n=0$

$$y_1 = y_0 + \frac{h}{2} [f(x_0^2 + y_0) + f(x_1^2 + y_1^*)]$$

$$= 1 + \frac{0.02}{2} [(0^2 + 1) + ((0.02)^2 + 1.02)]$$

$$= 1.0202$$

Again,

put $n=1$

$$y_2^* = y_1 + h f(x_1^2 + y_1)$$

$$= 1.0202 + 0.02 ((0.02)^2 + 1.0202)$$

$$= 1.0406$$

Ans

$$y_1 = 1.0202$$

$$y_2 = 1.0406$$

Again put $n=1$ in ~~Euler Method~~

$$y_2 = y_1 + \frac{h}{2} [f(x_1^2 + y_1) + f(x_2^2 + y_2^*)]$$

$$= 1.0202 + \frac{0.02}{2} [(0.02)^2 + 1.0202] + [(0.04)^2 + 1.0406]$$

$$= 1.0408$$

R.K Method of 4th Order

$$\frac{dy}{dx}$$

$$= x + y^2$$

$$\text{where } h = 0.1$$

$$y(0) = 1$$

$$y(0.2) = ?$$

$$x_0 = 0$$

$$y_0 = 1$$

$$x_1 = 0 + 1$$

$$h = 0.1$$

$$x_2 = 0.2$$

$$\text{put } n = 0$$

$$k_1 = h f(x_0 + y_0^2)$$

$$= 0.1 (0 + 1)$$

$$= 0.1$$

$$k_2 = h f \left[(x_0 + k_{1/2}) + (y_0^2 + k_{1/2})^2 \right]$$

$$= 0.1 \left[(0 + 0.1/2) + (1 + 0.1/2)^2 \right]$$

$$= 0.11525$$

$$k_3 = h f \left[(x_0 + k_{1/2}) + (y_0^2 + k_{2/2})^2 \right]$$

$$= 0.1 \left[(0 + 0.1/2) + (1 + 0.11525/2)^2 \right]$$

$$= \cancel{0.1169} 0.1169.$$

$$k_4 = h f \left[(x_0 + h) + (y_0 + k_3)^2 \right]$$

$$= 0.1 \left[(0 + 0.1) + (1 + 0.1169)^2 \right]$$

$$= 0.1347.$$

$$k = \frac{1}{6} [k_1 + 2(k_2 + 2k_3 + k_4)] = \frac{1}{6} [0.1 + 2(0.11525) + 2(0.1169) + 0.1347]$$

$$\text{put } n = 0$$

$$y_{n+1} = y_n + k$$

$$y_1 = y_0 + k = 1 + 0.1165 = 1.1165$$

put $n=1$

$$\begin{aligned}K_1 &= hf(x_1 + y_{1/2}) \\&= 0.1 (0.1 + (1.1165)^2) \\&= 0.1347\end{aligned}$$

$$\begin{aligned}K_2 &= hf \left[(x_1 + h_{1/2}) + (y_1 + K_{1/2})^2 \right] \\&= 0.1 \left[(0.1 + 0.1_{1/2}) + (1.1165 + \frac{\cancel{0.1347}}{2})^2 \right] \\&= 0.1552.\end{aligned}$$

$$\begin{aligned}K_3 &= hf \left[(x_1 + h_{1/2}) + (y_1 + K_{2/2})^2 \right] \\&= 0.1 \left[(0.1 + 0.1_{1/2}) + (1.1165 + 0.1552_{1/2})^2 \right] \\&= 0.1576\end{aligned}$$

$$\begin{aligned}K_4 &= hf \left[(x_1 + h) + (y_1 + K_3)^2 \right] \\&= 0.1 \left[(0.1 + 0.1) + (1.1165 + 0.1576)^2 \right] \\&= 0.1823\end{aligned}$$

$$\begin{aligned}K &= \frac{1}{6} [K_1 + 2K_2 + 2K_3 + K_4] \\&= \frac{1}{6} [0.1347 + 2(0.1552) + 2(0.1576) + 0.1823]\end{aligned}$$

$$\text{put } n=1 \quad = 0.1572$$

$$y_n + \frac{1}{6} y_{n+1} + \frac{1}{3} K$$

$$y_2 = y_1 + K$$

$$\begin{aligned}y_2 &= 1.1165 + 0.1572 \\&= 1.2732.\end{aligned}$$

Bender-Schmidt Method

Unit - 5

Page 1

Solve $\frac{\partial^2 u}{\partial x^2} - \frac{\partial u}{\partial t} = 0$

- ① $u(0, t) = 0$
- ② $u(5, t) = 0$
- ③ $u(x, 0) = x^2(25-x^2)$

$h=1$

up to 3 record.

$x=0, t=0$

$x=5, t=0$

$\rightarrow u=x, t=x^2(25-x^2)$

$$\frac{\partial^2 u}{\partial x^2} - \frac{\partial u}{\partial t} = 0$$

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial u}{\partial t}$$

By BSM

$$\frac{\partial^2 u}{\partial x^2} = a \frac{\partial u}{\partial t}$$

$$k = \frac{9}{2} h^2$$

(a=1)

$$k = \frac{1}{2} (1)^2$$

$$= 0.5$$

$$x=x, t=x^2(25-x^2)$$

$$x=1, t=1(25-1)$$

$$x=2 = 24$$

$$= 84$$

$$= 144$$

$$= 144$$

$t \setminus x$	0	1	2	3	4	5
0	0	24	84	144	144	0
0.5	0	42	78	78	57	0
1	0	42	60	625	34	0
1.5	0	34	53.25	495	33.75	0
2	0	30	33	-	-	0
2.5	0	26.67	34.25	-	-	0
3	0	19.05	-	-	0	0

$$a = c + b$$

$$= \frac{1}{2} = 0.5$$

Unit - 5

Gronic-Nicholson Method

(28) (29) (30)

(page 2)

$$\frac{\partial^2 u}{\partial x^2} - \frac{\partial u}{\partial t} = 0, \quad 0 \leq x \leq 1$$

i) $u(0, t) = 0$

ii) $u(1, t) = 0$

iii) $u(x, 0) = 100x(1-x)$

$h = 0.25$

for one step

$$\begin{cases} x=0, & t=0 \\ x=1, & t=0 \\ x=x, & t=100x(1-x) \end{cases}$$

$$\frac{\partial^2 u}{\partial x^2} - \frac{\partial u}{\partial t} = 0$$

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial u}{\partial t}$$

By CNM $\left[\frac{\partial^2 u}{\partial x^2} = a \frac{\partial u}{\partial t} \right] \quad [K = ah^2]$

x	0	0.25	0.5	0.75	1
t	0	15.25	25	18.25	0
u	0	a	b	c	0
0.00	0	9.82	14.28	9.82	0

a) $K = 1 \times (0.25)^2$

$= 70.0625$

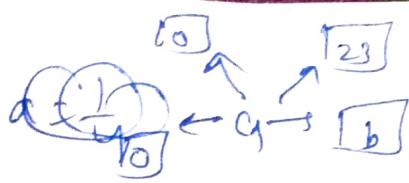
b) $x = x, t = 100x(1-x)$

$x = 0.25 \Rightarrow t = 100(0.25)(1-0.25)$
 ≈ 18.25

$x = 0.5 \Rightarrow \frac{23}{18.25}$

$x = 0.75 \Rightarrow \frac{18.25}{23}$

$\boxed{25 \pm 3}$



$$a = \frac{1}{4} [23 + b] \quad \text{--- (1)}$$

$$b = \frac{1}{4} [a + 18 - 25 + 18 - 25 + c] \quad \text{--- (2)}$$

$$c = \frac{1}{4} [b + 25] = 0$$

eq (1)

$$4a = 25 + b,$$

$$4a - b = 25 \quad \text{--- (1)}$$

(eq 2)

$$4b = a + 37.5 + c$$

$$4b - a - c = 37.5$$

$$-a + 4b - c = 37.5 \quad \text{--- (2)}$$

eq (3)

$$4c = b + 25$$

$$4c - b = 25$$

$$0 - b + 4c = 25 \quad \text{--- (3)}$$

$$a = 9.82$$

$$b = 14.28$$

$$c = 9.82$$

alph

mode

5

2

Unit 3

Finite difference approximations of partial derivatives.

Sol'n of Laplace's eqn (elliptic) by Liebniz/iterative method.

Solution of one dimensional heat eqn (parabolic) by

Bender-Schmidt method and Crank-Nicolson method.

(a) sol'n of 1 dimensional wave eqn (Hyperbolic)

(b) CFL stability condition.

heat eqn.

→ Bender-Schmidt → ✓
heat eqn.

→ Nicolson c

→ Laplace

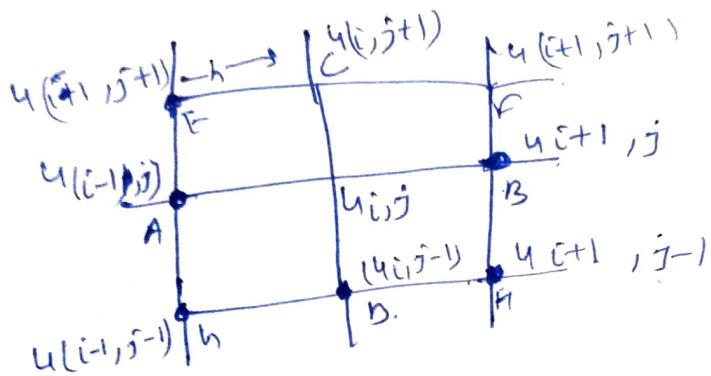
→ wave eqn.



Laplace Eqn by Liebmann's iteration

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

$$\text{or } u_{xx} + u_{yy} = 0 \quad \text{or} \quad \nabla^2 u = 0$$



Standard five point formula

$$u_{i,j} = \frac{1}{4} [u_{i-1,j} + u_{i+1,j} + u_{i,j-1} + u_{i,j+1}] \\ = \frac{1}{h} [A + B + D + C]$$

Diagonal five point formula

$$u_{i,j} = \frac{1}{4} [u_{i-1,j+1} + u_{i+1,j+1} + u_{i-1,j-1} + u_{i+1,j-1}] \\ = \frac{1}{h} [E + F + G + H]$$

- i) Making weather Prediction (data is in the form of numerical form).
- ii) Car Safety Enhancement (air bags in car are numerical analysis) (Car company can improve the crash safety of their vehicle).
- iii) Machine Learning (update we do numerical analysis) (Siri, Alexa).
- iv) Artificial Intelligence (AI) (we "building"
- v) Spacecraft dynamic. (move the spacecraft we trajectory or to we numerical analysis)
- vi) Price estimation by Airline companies (Ticket price estimation in we numerical analysis).

$$6x^6 + 4x^5 - \sin x + e^x - \cos x + x$$

→ solve complex problem in engineering.

- Numerical Analysis is the study of algorithm that we numerical approximation for the problems of mathematical analysis.
- the goal of the field of numerical analysis is the design and analysis of techniques to give approximate but accurate solution to hard problems.
- Numerical analysis provide fast and reliable soln.
- Create a model ~~use~~ to we ~~a~~ numerical analysis and analysis the data.

- Companies me numerical program for
numerical analysis.



computer and numerical analysis are interrelated to each other to solve the complex problem in a second or minute to get a soln.

Completed

