

# Computer Oriented Numerical Analysis

## Unit-1

### # Errors

Error can be defined as difference between true value and approximate value of a variable. We can define the following type of error as follows:-

#### (i) Input Error :-

Error created due to wrong input or the input data being measured with limited accuracy or real number represented in a computer with a fixed no. of object.

#### (ii) Algorithm Error :-

Error arise due to algorithm we use to solve a problem.

Truncation errors are the examples of algorithm errors.

These errors arise when an iterative method is terminated or a mathematical procedure is approximated, and the approximated solution differs from the exact solution. It arise when an infinite series replaced by a finite one.

#### Example:-

$$\text{if } e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \dots - \infty = x$$

is replaced by:

$$x' = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!}$$

then the truncation error is  $x - x'$

### (iii) Computational Error:-

Are the errors that occur in the computational data, such as in your vectors and matrices, during a computation.

### (iv) Round off Errors :-

A round off error, also called rounding error, is the difference between the result produced by a given algorithm using exact arithmetic and the result produced by the same algorithm using finite precision, rounded arithmetic.

### (v) Inherent Error:-

An inherent error is a program error that happens regardless of what the user does and is often unavoidable.

### (vi) Truncate Error:-

Truncation error is the difference between a truncated value and the actual value.

Ex:- Rounding off a number 20.776 to 20.78 while truncation gives 20.77

### (vii) Absolute Error:-

The absolute error  $E_a$  is defined as follows :-

$$E_a = \text{absolute error}$$

$$E_a = (\text{True value} - \text{Approx. value})$$

$$E_a = |x - x'|$$

### (viii) Relative Error

The relative error  $\epsilon_r$  is defined as follows:-

$\epsilon_r$  = relative error

$$\epsilon_r = \frac{\epsilon_a}{TV}$$

$$\epsilon_r = \frac{|\text{True Value} - \text{Approx value}|}{\text{True value}}$$

### (ix) Percentage Error

The Percentage error  $\epsilon_p$  is defined as follows:-

$\epsilon_p$  = percentage error

$$\epsilon_p = \epsilon_r \times 100$$

$$\epsilon_p = \frac{|\text{True value} - \text{Approx value}|}{\text{True value}} \times 100$$

Q. If  $\pi = 3.14$  approx then find absolute error, relative error or percentage.

Ans: Absolute error

$$\epsilon_a = |\text{True value} - \text{Approx value}|$$

$$\epsilon_a = |x - x'|$$

$$\text{True value} = 3.14285$$

$$\text{Approx value} = 3.14$$

$$\epsilon_a = \frac{|\text{True value} - \text{Approx value}|}{\text{True value}} = \frac{|3.14285 - 3.14|}{3.14285} \\ = 0.00285$$

Relative Error

$$er = \frac{ea}{TV} = \frac{|True\ value - Approx\ value|}{True\ Value}$$
$$= \frac{0.00285}{3.14285} = 0.0009068$$

Percentage Error

$$ep = er \times 100$$

$$= \frac{|True\ value - Approx\ value|}{True\ value} \times 100$$

$$= 0.0009068 \times 100$$

$$= 0.09068$$

Q. True value = 7.143928

Two decimal round off:-

$$\text{Absolute value} = 7.14$$

Find Absolute error, relative error and percentage error.

Aw:  $ea = |True\ value - Approx\ value|$

$$= |7.143928 - 7.14|$$

$$= 0.003928$$

$$er = \frac{ea}{True\ value} = \frac{|7.143928 - 7.14|}{7.143928} = 0.0005498$$

$$ep = er \times 100 = \frac{ea}{True\ value} \times 100 = \frac{0.0005498 \times 100}{7} = 0.05498$$

Q. 7.31214 convert it in 4 significant figure.

$$\text{True value} = 7.3124$$

$$\text{Approx value} = 7.31200$$

Aw.  $c_a = |\text{True value} - \text{Approx value}|$

$$= 7.3124 - 7.31200$$

$$= 14$$

$$e_r = \frac{c_a}{T.V} = \frac{14}{7.3124} = 1.914624$$

$$e_p = e_r \times 100$$

$$= 1.914624 \times 100$$

$$= 191.4624 \text{ Aw.}$$

Q. If 0.333 is the approximate value of  $\sqrt[11]{3}$  find:-

(i) absolute Error

(ii) Relative Error

(iii) Percentage Error

Aw. (i) Absolute Error :

The absolute error  $e_a$  is given by :-

$$E_a = |\text{True value} - \text{Approx value}|$$

$$\text{True value} = \frac{1}{3} \quad \text{Approx value} = 0.333$$

$$e_a = | \text{True value} - \text{Approx value} |$$

$$= \left| \frac{1}{3} - 0.333 \right|$$

$$= \left| \frac{1}{3} - \frac{0.333}{1000} \right|$$

$$= \left| \frac{1000 - 999}{3000} \right| = \frac{1}{3000} = 0.00033$$

(ii) Relative Error

$$e_r = \frac{e_a}{T.V} = \frac{0.00033}{\frac{1}{3}} = 0.00033 \times 3 \\ = 0.00099$$

(iii) Percentage Error

$$e_p = e_r \times 100 \\ = 0.00099 \times 100 = 0.099$$

Q: Define Absolute Error, Relative Error. Now, we have to find the absolute and relative error in  $y$  and when  $x = 0.5 \pm 0.1$   $y = \frac{(0.31x + 2.73)}{x + 0.35}$

Ans when  $x = 0.5 + 0.1$

$$= 0.6$$

$$y = \frac{(0.31 \times 0.6 + 2.73)}{0.6 + 0.35} = \frac{2.916}{0.95} = 3.069$$

when  $x = 0.5 - 1$

$$= 0.4$$

$$y = \frac{(0.31 \times 0.4 + 2.73)}{0.4 + 0.35}$$

$$\therefore = \frac{2.854}{0.75} = 3.805$$

(a) Absolute Error at  $x=0.6$   
 $T.Y = 3.069 \quad A.Y = 3.000$

$$\begin{aligned} e_a &= |T.Y - A.Y| \\ &= |3.069 - 3.000| \\ &= 0.069 \end{aligned}$$

Relative Error at  $x=0.6$

$$e_r = \frac{e_a}{T.Y} = \frac{0.069}{3.069} = 0.02248$$

(b) Absolute Error at  $x=0.4$

$$e_a = |T.Y - A.Y|$$

$$T.Y = 3.805$$

$$A.Y = 3.000$$

$$\begin{aligned} &= |3.805 - 3.000| \\ &= \underline{\underline{0.805 \text{ Ans.}}} \end{aligned}$$

$$\text{Relative Error} = \frac{e_a}{T.Y}$$

$$= \frac{0.805}{3.805} = 0.21156 \underline{\underline{\text{Ans.}}}$$

Q. Let we have 3 non-zero numbers  $a, b$  and  $c$  P.R. 10, 15, 20 and its absolute error i.e.  $\Delta a, \Delta b$  and  $\Delta c$  be 2, 3, 4 respectively.

$$\text{Ans: So, er of } a = \frac{\Delta a}{a} = \frac{2}{10} = \frac{1}{5}$$

$$\text{er of } b = \frac{\Delta b}{b} = \frac{3}{15} = \frac{1}{5}$$

$$\text{er of } c = \frac{\Delta c}{c} = \frac{4}{20} = \frac{1}{5}$$

So, sum of the relative errors:-

$$= \frac{1}{5} + \frac{1}{5} + \frac{1}{5} = \frac{3}{5} = 0.6$$

Now, we find the product of these numbers:-

$$d = a * b * c = 10 * 15 * 20 = 3000$$

and product of these errors

$$d = \Delta a * \Delta b * \Delta c = 2 * 3 * 4$$

$$\Delta d = 24$$

$$\text{So, the relative error of } d = \frac{\Delta d}{d} = \frac{24}{3000} = 0.008 \text{ Ans.}$$

## Bisection Method

Q: Describe Bisection Method.

This Method is used to solve an equation of the type  $f(x)=0$ . It is based on the repeated application of the Intermediate Value Theorem.

In this method, we start the iterative cycle by picking two trial points. Say,  $x_0$  and  $x_1$  such that  $F(x_0)F(x_1) < 0$  which ensures that the root of the equation  $F(x)=0$  lies b/w  $x_0$  and  $x_1$ . Two points  $x_0$  and  $x_1$  enclose a root if  $f(x_0)$  and  $f(x_1)$  are of opposite signs.

$$x_2 = \frac{x_0 + 1}{2}$$

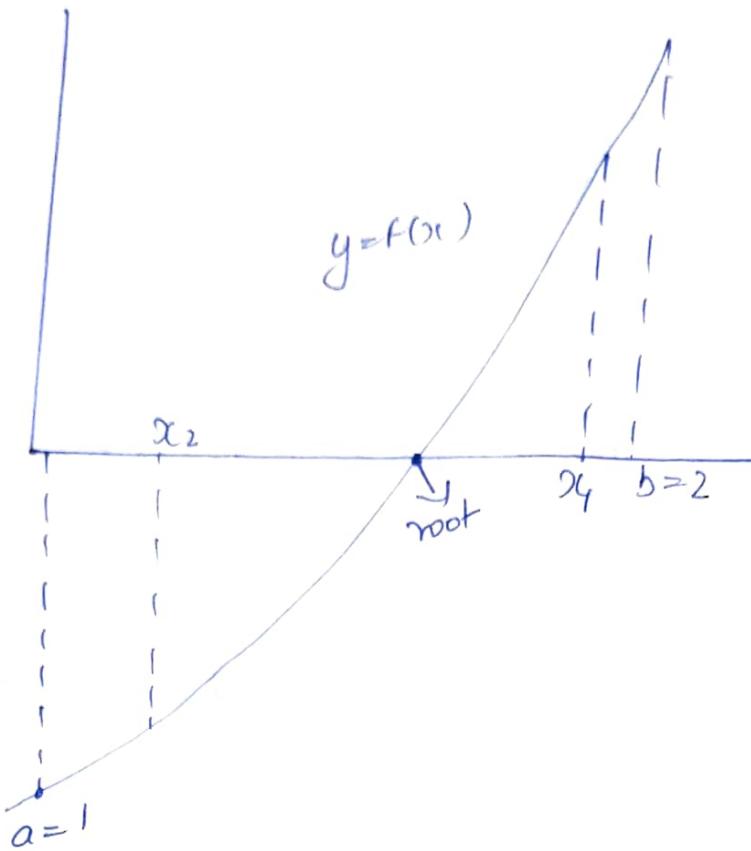
If  $F(x_2)=0$  then  $x_2$  is the actual root. otherwise  $x_2$  is present either between the root ~~or~~ b or b/w the root of a.

Suppose in the example  $F(x_2) > 0$  is +ve. hence, it lies b/w root and b. hence, new points for further approximation are  $(a \text{ and } x_2)$

$$x_2 = \frac{a + x_2}{2}$$

Let  $F(x_2)$  is -ve in the example hence the new points for approximation are  $x_1$  and  $x_2$ .

Similarly, do the same step till we get the roots.



Q: Perform five iterations of Bisection Method to obtain the smallest positive root of equation:-

$$f(x) = x^3 - 5x + 1 = 0$$

The root lies b/w .2016 and .2017

Aw:  $f(x) = x^3 - 5x + 1 = 0$

$$\begin{aligned} f(.2016) &= (.2016)^3 - 5 \times .2016 + 1 \\ &= 1,0001935 \text{ (+ve)} \end{aligned}$$

$$\begin{aligned} f(.2017) &= (.2017)^3 - 5 \times .2017 + 1 \\ &= -.0002943 \text{ i.e. (-ve)} \end{aligned}$$

first Approximation:-

$$x_1 = \frac{.2016 + .2017}{2} = \frac{0.4033}{2} = 0.20165$$

$$f(x_1) = (.20165)^3 - 5 \times .20165 + 1 = 0$$

$$= -ve \approx -0.00005036$$

The root lies b/w .20165 and .2016

Second Approximation

$$x_2 = \frac{.2016 \cancel{and} + .20165}{2} = .201625$$

$$\frac{x_1 + x_2}{2}$$

$$f(x_2) = (.201625)^3 - 5 \times .201625 + 1$$

$$= \cancel{+ve} \approx -0.00007159$$

The root lies b/w = .201625 & .20165

Third Approximation:-

$$x_3 = \frac{.201625 + .20165}{2} = .2016375$$

$$f(x_3) = (.2016375)^3 - 5 \times (.2016375) + 1 = 0$$

$$= -0.00001061 \text{ i.e. } (-ve)$$

The root lies b/w .2016375 and .20165.

Fourth Approximation

$$x_4 = \frac{.2016375 + .20165}{2}$$

$$\frac{x_2 + x_3}{2}$$

$$= .20164375$$

$$f(x_4) = -0.00001987 \text{ } (-ve)$$

The root lies b/w .20164375 and .20165

Fifth Approximation:

$$x_5 = \frac{.2016375 + .20164375}{2} - \frac{x_3 + x_4}{2}$$

$$= .201640625 \text{ (tve)}$$

Hence Smallest tve root of the given equation  
is .20164 correct to 5 decimal point.

of the equation:

## Iteration Method

This Method is also known as Direct Substitution method or method of fixed iterations.

To find the root of Equation  $f(x)=0$  we write it in  $x=\phi(x)$

The roots of  $f(x)=0$  are same as the point of intersection of straight line  $y=0$ , hence, the curve of  $y=\phi(x)$ .

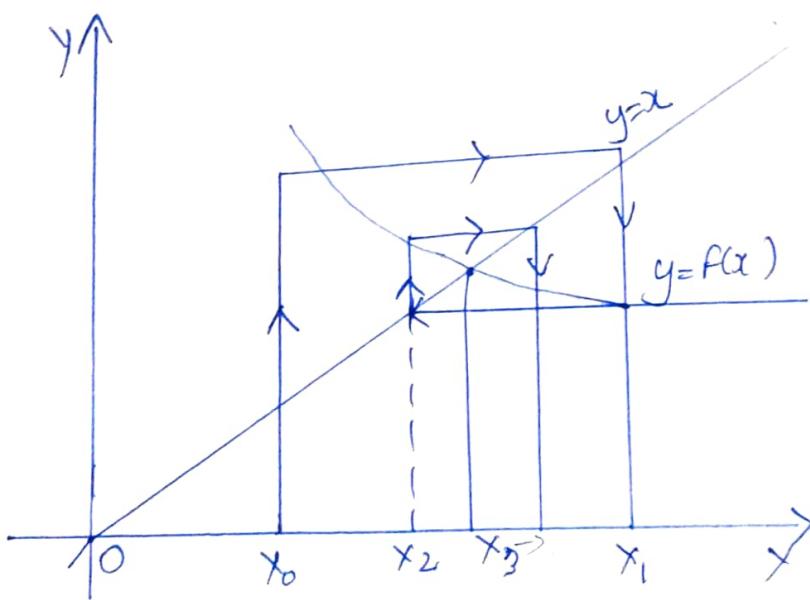
Let  $x=x_0$  is the initial approximation. Then first approximation

$$x_1 = \phi(x_0)$$

And other approximation  $x_2 = \phi(x_1)$

$$x_3 = \phi(x_2)$$

$$\vdots \\ x_{n+1} = \phi(x_n)$$



Solve by iteration method:

Q. (i)  $x^3 + x - 1 = 0$

$$f(x) = x^3 + x - 1 = 0 \quad \text{--- (1)}$$

$$f(0) = -1$$

$$f(1) = 1$$

If  $f(0)$  is positive and  $f(-1)$  is negative

Therefore, Root lies between 0 and -1.

i.e. The negative root exist for given equation

$$= x^3 - x + 1 = 0 \quad \text{--- (2)}$$

$$f(0) = -1$$

$$f(1) = 1$$

Root lies between 0 and 1

We can write the equation in the form:

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

$$x_1 = \frac{1}{1+1^2} = \frac{1}{2} = 0.5$$

taking  $x_0 = 1$

$$x_2 = \frac{1}{1+(0.5)^2} = 0.8000$$

$$x_3 = \frac{1}{1+(0.8000)^2} = 0.610$$

$$x_4 = \frac{1}{1+(0.610)^2} = 0.729$$

$x_5, x_6, x_7, x_8, x_9, x_{10}, x_{11}, x_{12}, x_{13}, x_{14}, x_{15},$   
 $x_{16}, x_{17}, x_{18}, x_{19}, x_{20}$

Root of equation  $x^3 + x - 1 = 0$  is given by  $a = 0.6823$  A.U.

## Newton Raphson Method

Prove that the rate of convergence of NPM is two,  
 let  $x_0$  be the approximate root of  $f(x) = 0$   
 let  $x_1 = x_0 + h$  be the correct root.

$$x_1 = x_0 + h$$

$$F(x_1) = 0$$

$$F(x_0 + h) = 0$$

Expand  $F(x_0 + h)$  by Taylor's Series

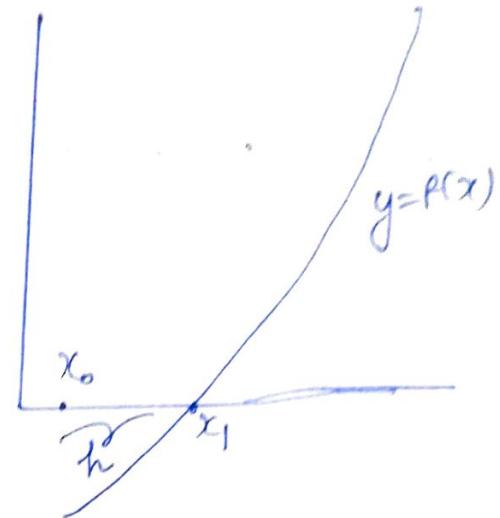
$$F(x_0) + hF'(x_0) + \frac{h^2}{2!} F''(x_0) + \dots = 0$$

Truncate the higher power term

$$F(x_0) + hF'(x_0) = 0$$

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

$$x_1 = x_0 + h$$



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

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

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

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

We have  $x_{i+1} = a + e_i + l$

where  $e_i$  is the error  
 $x_{i+1}$  be the approximate root of  $F(x) = 0$  at  $(i+1)$ th stage of iteration.

$$e_{i+1} = \frac{e_i^2 F''(a)}{2F'(a)} + O(e_i^2)$$

$$x_{i+1} = \frac{f''(a)}{2f'(a)} - \frac{x_i^2 - a}{2x_i}$$

$$\frac{c = f''(a)}{2f'(a)}$$

E Evaluate  $\sqrt{12}$  upto 4 decimal by Newton Raphson Method.

Ans  $x = \sqrt{12}$

$$x^2 = 12$$

OR

$$F(x) = x^2 - 12 = 0$$

$$F(3) = (3)^2 - 12 = 9 - 12 = -3 \quad (-\text{ve})$$

$$F(3.5) = (3.5)^2 - 12 = .25 \quad (+\text{ve})$$

The root lies between  $x=3$  and  $x=3.5$  and it is nearer to  $x=3.5$

$$\text{Now, } F(x) = x^2 - 12$$

$$F'(x) = 2x$$

$$F'(x) = 2 \times 3.5 = 7.0$$

$$x_0 = 3.5$$

$$F(x_0) = 3.5$$

$$F'(x_0) = 7.0$$

From Newton Raphson method we have

$$x_{i+1}^0 = x_i^0 - \frac{F(x_i^0)}{F'(x_i^0)}$$

$$x_i^0 = x_i^0 - \frac{x_i^0 - 12}{2x_i^0}$$

$$x_{i+1}^* = \frac{x_i^* + 12}{2x_i^*}$$

For  $i=0$ , first Approximation  $x_0^*$  is given by:

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

$$x_0^* = \frac{x_0^2 + 12}{2x_0}$$

$$= \frac{(3.5)^2 + 12}{2 \times 3.5} = 3.4643$$

Now for  $i=1$ ; second approximation is given by

$$x_2 = \frac{x_1^2 + 12}{2x_1}$$

$$= \frac{(3.4643)^2 + 12}{2(3.4643)} = 3.4641$$

Similarly, repeat this process to have the third approximation  $x_3$  as given by:

$$x_3 = \frac{x_2^2 + 12}{2x_2}$$

$$= \frac{(3.4641)^2 + 12}{2(3.4641)} = 3.4641$$

$\sqrt{12} = 3.4641$  Approximately

Rate of convergence of Iterative method ? Explain :-

Order (or Rate) of convergence of Iterative methods :-

The convergence of an iterative method is judged by the order (or rate) at which the error between successive approximations to the root (or between the true and calculated root) decreases. The order of convergence of an iterative method is defined in terms of the errors  $e_i$  and  $e_{i+1}$  in successive approximations.

An iterative method is said to be  $K^{\text{th}}$  order convergent if  $K$  is the largest positive real number such that:

$$\lim_{i \rightarrow \infty} \left( \frac{e_{i+1}}{e_i^K} \right) \leq A,$$

where  $A$  is a finite number, not zero, called the asymptotic error constant and usually depends on derivative of the function  $f(x)$  at  $x = \text{approximate root}$ .

In other words, the error in any step is proportional to the  $K^{\text{th}}$  order power of the error in the previous step. Physically, the  $K^{\text{th}}$  order convergence means that each iteration, the no. of significant digits in each approximation increases  $K$  times.

For example, if the value of the root is good to  $n$  significant digits in the  $i^{\text{th}}$  iteration

$$(|e_i| \leq 10^{-n}), \text{ then}$$

$$|e_{i+1}| \leq A |e_i^K| \leq A \times 10^{-nK}$$

Learn Algebraic equation, Polynomial equation and Transcendental equation.

### (a) Algebraic equations:-

An equation of type  $y=f(x)$  is said to be algebraic if it can be expressed in the form

$$f_n y_n + f_{n-1} y_{n-1} + f_{n-2} y_{n-2} + \dots + f_1 y_1 + f_0 = 0$$

where  $f_i$  is an  $i^{\text{th}}$  order polynomial in  $x$ . we can write the above equation in general form

$$f(x, y) = 0$$

This implies that equation is dependent on  $x$  and  $y$  variable. Some examples are:

1.  $2x + 7y + 20 = 0$  (linear)

2.  $5xy + 7y + 3 = 0$  (non-linear)

3.  $x^2 + y^3 - xy = 0$  (non-linear)

### (b) Polynomial Equations:-

Polynomial equations are a simple class of algebraic equations that are represented as follows:-

$$a_n x^n + a_{n-1} x^{n-1} + a_{n-2} x^{n-2} + \dots + a_1 x_1 + a_0 = 0$$

This is called  $n^{\text{th}}$  degree polynomial which has  $n$  roots. The roots may be:

1. real and different
2. real and repeated
3. complex number

Since complex roots appear in pairs. If  $n$  is odd, then the polynomial has at least one real root. For example, a cubic equation of the type

$$a_3x^3 + a_2x^2 + a_1x + a_0 = 0$$

will have at least one real root and the remaining two may be real or complex root.

Some specific examples are as follows:-

$$1. 3x^5 - x^3 + 5x = 0$$

$$2. x^3 - 2x^2 + x + 6 = 0$$

$$3. x^2 - 4x + 4 = 0$$

### (C) Transcendental Equations

A non-algebraic equation is called a transcendental equation. In these equations some functions included like trigonometric, exponential and logarithmic functions. Some examples of transcendental equations are:-

$$1. \cos x - xe^x$$

$$2. e^x \sin x - \frac{1}{2}x = 0$$

$$3. \log x + x \sin x = 0$$

Explain with example the Method of false position.

### False Position Method :-

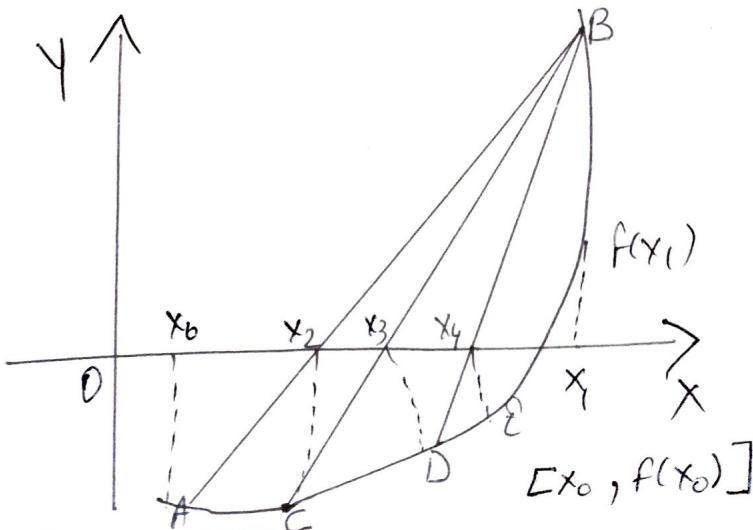
In this Method, we choose two points  $x_0$  and  $x_1$ , such that  $f(x_0)$  and  $f(x_1)$  are of opposite signs. Since the graph  $y = f(x)$  crosses the  $x$ -axis between these two points, a root must lie in between these points.

Consequently,  $f(x_0), f(x_1) < 0$

Equation of the chord joining points  $[x_0, f(x_0)]$  and  $[x_1, f(x_1)]$  is

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

The method consists in replacing the curve  $AB$  by means of the chord  $AB$  and taking the point of intersection of the chord with  $x$ -axis as an approximation to the root.



So, The abscissa of the point where chord cuts  $y=0$

is given by.

$$x_2 = x_0 - \left[ \frac{x_1 - x_0}{f(x_1) - f(x_0)} \right], f(x_0) \dots \dots (1)$$

which is an approximation of the roots.

~~$x_2$~~   $\rightarrow$  If now  $f(x_0)$  and  $f(x_2)$  are of opposite sign, then the root lie between  $x_0$  and  $x_2$ .

So, replacing  $x_1$  by  $x_2$  in (1), we obtain the next approximation  $x_3$ . However the root could as well lie between  $x_1$  and  $x_2$  then we find  $x_3$  accordingly.

This process is repeated till the root is found to the desired accuracy.

Prove That :-

$$(i) \nabla = \Delta E^{-1}$$

We know that,

$$\Delta y_x = y_{x+h} - y_x = E y_x - y_x = (E-1)y_x$$

$$\Rightarrow \Delta = E-1$$

$$\text{or, } \varepsilon = 1 + \Delta$$

$$\text{and } \nabla y_x = y_x - y_{x-h} = y_x - \varepsilon^{-1} y_x$$

$$\therefore \nabla = 1 - \varepsilon^{-1}$$

$$= (E-1) \varepsilon^{-1}$$

$$= \Delta \varepsilon^{-1}$$

Proved

$$(ii) (E^{1/2} + \varepsilon^{-1/2}) (1 + \Delta)^{1/2} = 2 + \Delta$$

$$(E^{1/2} + \varepsilon^{-1/2}) (1 + \Delta)^{1/2} = (E^{1/2} + \varepsilon^{-1/2}) E^{1/2} \quad [\because 1 + \Delta = \varepsilon]$$

$$= E + 1$$

$$= 1 + \Delta + 1$$

$$= 2 + \Delta$$

Proved

$$(i\circ\circ) \nabla - \Delta = -\Delta\nabla$$

$$L.H.S \quad \nabla - \Delta = (1-\varepsilon^{-1}) - (\varepsilon^{-1})$$

$$= \frac{(\varepsilon-1)}{\varepsilon} - (\varepsilon-1)$$

$$= (\varepsilon-1)(\varepsilon^{-1}-1)$$

$$= -(\varepsilon-1)(\varepsilon^{-1}-1)$$

$$= -(\varepsilon-1)(1-\varepsilon^{-1})$$

$$= -\nabla\Delta = R.H.S$$

Proved

$$(iv) \quad \Delta + \nabla = \frac{\Delta}{\nabla} - \frac{\nabla}{\Delta}$$

$$R.H.S = \frac{\Delta}{\nabla} - \frac{\nabla}{\Delta} = \frac{\varepsilon-1}{1-\varepsilon^{-1}} - \frac{1-\varepsilon^{-1}}{\varepsilon-1}$$

$$= \frac{\varepsilon-1}{\left(\frac{\varepsilon-1}{\varepsilon}\right)} - \frac{\varepsilon}{\varepsilon-1}$$

$$= \varepsilon - \frac{1}{\varepsilon}$$

$$= \varepsilon - \varepsilon^{-1}$$

$$= (\varepsilon-1) + (1-\varepsilon^{-1})$$

$$= \Delta + \nabla = L.H.S$$

Proved

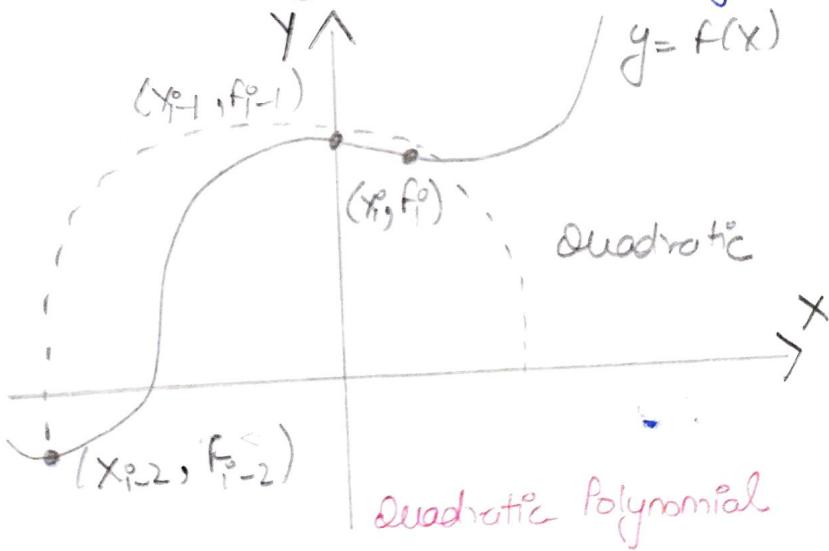
## Muller's Method :- State and Prove Muller's Method.

In Muller's Method, The equation  $f(x)=0$  is approximated by a second degree polynomial, that is by a quadratic equation that fits through three points in the vicinity of a root. The root of this quadratic equation can then be assumed to be approximated to the roots of the equation  $f(x)=0$ . This method is iterative in nature and does not require the evaluation of derivatives as in the Newton-Raphson Method. This method can also be used to determine both real and complex roots of  $f(x)=0$ .

Suppose  $x_{i-2}, x_{i-1}, x_i$  be any three distinct approximations to a root of  $f(x)=0$ .

Let  $f(x_{i-2}) = f_{i-2}$ ,  $f(x_{i-1}) = f_{i-1}$  and  $f(x_i) = f_i$ .

Noting that any three distinct points in the XY-Plane uniquely determine a polynomial of second degree.



A general polynomial of second degree  $P_2$  given by :-

$$f(x) = ax^2 + bx + c \quad -(1)$$

Suppose it passes through the points  $(x_{i-2}, f_{i-2})$ ,  $(x_{i-1}, f_{i-1})$  and  $(x_i, f_i)$  as shown in figure, then the following equations will be satisfied:-

$$ax_{i-2}^2 + bx_{i-2} + c = f_{i-2} \quad -(2)$$

$$ax_{i-1}^2 + bx_{i-1} + c = f_{i-1} \quad -(3)$$

$$ax_i^2 + bx_i + c = f_i \quad -(4)$$

Eliminating  $a, b, c$  from equations (1) to (4)

$x^2$	$x$	1	$f$	
$x_{i-2}^2$	$x_{i-2}$	1	$f_{i-2}$	
$x_{i-1}^2$	$x_{i-1}$	1	$f_{i-1}$	
$x_i^2$	$x_i$	1	$f_i$	

which can be conveniently written as:-

$$f = \frac{(x - x_{i-1})(x - x_i)}{(x_{i-2} - x_{i-1})(x_{i-2} - x_i)} f_{i-2} + \frac{(x - x_{i-2})(x - x_i)}{(x_{i-1} - x_{i-2})(x_{i-1} - x_i)} f_{i-1} \\ + \frac{(x - x_{i-2})(x - x_{i-1})}{(x_i - x_{i-2})(x_i - x_{i-1})} f_i \quad -(5)$$

This equation, obviously is a second degree Polynomial.  
Now, introducing The notation:

$$h = x - x_i^o, \quad h_i = x_i^o - x_{i-1}^o, \quad h_{i-1} = x_{i-1}^o - x_{i-2}^o \quad -(6)$$

The above equation (5) can be written as:-

$$f = \frac{(h+h_i^o)h}{h_{i-1}^o(-h_{i-1}^o-h_i^o)} f_{i-2} + \frac{(h+h_i^o-h_{i-1}^o)h}{(h_{i-1}^o)(-h_i^o)} f_{i-1} \\ + \frac{(h+h_i^o+h_{i-1}^o)(h+h_i^o)}{(h_{i-1}^o+h_{i-1}^o)h_i^o} f_i \quad -(7)$$

We further define

$$\lambda = \frac{h}{h_i^o} = \frac{x-x_i^o}{x_i^o-x_{i-1}^o}, \quad \lambda_i^o = \frac{h_i^o}{h_{i-1}^o}, \quad S_i^o = 1 + \lambda_i^o \quad -(8)$$

The equation (7) can be further Simplified to:-

$$f = \frac{1}{S_i^o} [\lambda(\lambda+1)\lambda_i^o f_{i-2} - \lambda(\lambda+1+\lambda_{i-1}^o) \lambda_i^o S_i^o f_{i-1} + \\ (\lambda+1)(\lambda+1+\lambda_i^o) \lambda_i^o f_i]$$

$$\text{or } f = \lambda^2 (f_i^o - 2\lambda_i^o f_{i-1}^o - \lambda_i^o S_i^o + f_i^o \lambda_i^o) S_i^{o-1} + \lambda \\ [f_{i-2}^o \lambda_i^o - f_{i-1}^o S_i^o + f_i^o (\lambda_i^o + S_i^o) S_i^{o-1} + f_i^o] \quad -(9)$$

Now, to compute  $\lambda$ , set  $f = 0$  in equation (9) and obtain the quadratic equation as:-

$$\lambda_i^2 (f_{i-2} \lambda_i - f_{i-1} s_i + f_i) \lambda^2 + g_i \lambda + s_i f_i = 0 \quad -(10)$$

where  $g_i = f_i - 2\lambda_i^2 - f_{i-1} s_i^2 + f_i (\lambda_i + s_i)$

A direct solution of equation (10) leads to loss of accuracy and therefore, to obtain maximum accuracy, we rewrite equation (10) as follows:-

$$\frac{f_i s_i}{\lambda^2} + \frac{g_i}{\lambda} + \lambda_i (f_{i-2} \lambda_i - f_{i-1} s_i + f_i) = 0 \quad -(12)$$

So that

$$\lambda = \frac{-g_i \pm \sqrt{g_i^2 + 4f_i s_i \lambda_i (f_{i-2} \lambda_i - f_{i-1} s_i + f_i)}}{2f_i s_i}$$

or

$$\lambda = \frac{-2f_i s_i}{g_i \pm \sqrt{g_i^2 - 4f_i s_i \lambda_i (f_{i-2} \lambda_i - f_{i-1} s_i + f_i)}} \quad -(13)$$

Here, the positive sign must be so chosen that the denominator becomes largest in magnitude.

Using  $x_{i+1} = x_i + h_i \lambda$

We can get a better approximation to the root.