

## Interpolation

→ Definition of Interpolation:

It is the process of estimating unknown values (normal or reverse) that fall bet<sup>n</sup> known values.

→ Definition of Extrapolation:

The process of estimating unknown values that fall outside the range of known values.

→ Equispaced & Equidistant points:

$$\begin{array}{ccccccccc} x = x_0 & x_1 & x_2 & \dots & x_{n-2} & x_{n-1} & x_n \\ y = f(x) = y_0 & y_1 & y_2 & \dots & y_{n-2} & y_{n-1} & y_n \end{array}$$

$$x_{i+1} - x_i = h \quad \forall i$$

( $h$  is the length of equispace interval points)  
i.e. length of two successive points should be same.

$$\begin{array}{ccccccccc} x_i & & & x_k & & & x_j & \\ \uparrow & & & \uparrow & & & \uparrow & \\ x = x_0 & x_1 & x_2 & \dots & x_{n-2} & x_{n-1} & x_n \\ y = y_0 & y_1 & y_2 & \dots & y_{n-2} & y_{n-1} & y_n \end{array}$$

For an unknown  $x_i$  the corresponding  $y_i$  to be calculated (if  $x_i$  is located near the beginning of range) by Newton's Forward Interpolation formula if they are in equispaced for all  $i$ .

For an unknown  $x_j$  the corresponding  $y_j$  to be calculated (if  $x_j$  is located near the end of range) by Newton's Backward Interpolation formula if they are in equispaced for all  $j$ .

For an unknown  $x_k$  the corresponding  $y_k$  to be calculated (if  $x_k$  is located near the middle of range) by Central Interpolation formula if they are in equispaced for all  $k$ .

## → Definition of Reverse Interpolation:

For a given range, predicting an unknown  $x_i$  from ~~given~~ corresponding to a given  $y_i$ , where  $f(x_i) = y_i$ , is called reverse interpolation.

## → ~~Some~~ Some methods:

(i) Newton's Forward Formulae (for equispaced points)

a) Forward Difference

b) Backward Difference

(ii) Lagrange's formula (for equispaced as well as non-equispaced points)

(iii) Cubic Spline Interpolation formula

④ Note: Interpolation Polynomial is unique.

## Newton

I. A) Newton's Forward Interpolation:

→ Forward difference operator  $\Delta$  (delta)

→  $\Delta f(x) = f(x+h) - f(x)$   
where  $h$  is the length betw. two successive points

→  $\Delta f_i = f_{i+1} - f_i$

→ Example:  $\Delta y_2 = y_3 - y_2$

Now,

$$\text{1st Fwd. Diff : } \Delta f(x) = f(x+h) - f(x)$$

$$\text{2nd " " : } \Delta^2 f(x) = \Delta f(x+h) - \Delta f(x)$$

$$\text{i.e. } \Delta^2 f_i = \Delta f_{i+1} - \Delta f_i$$

$$\vdots \quad : \quad \Delta^j f_i = \Delta^{j-1} f_{i+1} - \Delta^{j-1} f_i$$

Now, Forward difference formula:

$$f(x) = f_0 + s \Delta f_0 + \frac{s(s-1)}{2!} \Delta^2 f_0 + \frac{s(s-1)(s-2)}{3!} \Delta^3 f_0 + \dots + \frac{s(s-1)(s-2)\dots(s-(n-1))}{n!} \Delta^n f_0$$

where  $s = \frac{x - x_0}{h}$  [x: unknown  $x_0$ : initial]

Problem: If  $f(x)$  is given as

$x$	0	1	2	3	4
$f$	1	7	23	55	109

Find  $f(0.5)$  and  $f(1.5)$  using Newton's Forward Difference Interpolation.

Solution:

Forward difference table:

$x$	$f$	$\Delta f$	$\Delta^2 f$	$\Delta^3 f$	$\Delta^4 f$
0	1	6			
1	7	16	10	6	0
2	23	32	16	6	
3	55	54	22		
4	109				

For  $x = 0.5$ ,

[here  $x_0 = 0$  &  $h = 1$  (as  $x_i - x_{i-1} = 1$ )

$$s = \frac{0.5 - 0}{1} = 0.5$$

$$\begin{aligned} \therefore f(0.5) &= 1 + (0.5 \times 6) + \frac{0.5(0.5-1)}{2!} \times 10 \\ &\quad + \frac{0.5(0.5-1)(0.5-2)}{3!} \times 6 \end{aligned}$$

$$= 3.125$$

for,  $x = 1.5$ ,  $[x_0=0, h=1]$

$$s = \frac{1.5 - 0}{1} = 1.5$$

$$\therefore f(1.5) = 1 + (1.5 \times 6) + \frac{1.5(1.5-1)}{2!} \times 10 + \frac{1.5(1.5-1)(1.5-2)}{3!} \times 6 \\ = 13.375$$

Q. \* Estimate  $\sin \theta$  at  $\theta = 25^\circ$  using Newton-Gregory (Forward Difference) Interpolation formula with the help of following table:

$\theta$	10	20	30	40	50
$\sin \theta$	0.1736	0.3420	0.5000	0.6428	0.7660

A.m: Forward Diff. Table:

$\theta$	$f$	$\Delta f$	$\Delta^2 f$	$\Delta^3 f$	$\Delta^4 f$
10	0.1736	0.1684			
20	0.3420	0.1580	-0.0104	-0.0048	
30	0.5000	0.1428	-0.0152	-0.0044	0.0004
40	0.6428	0.1232	-0.0196		
50	0.7660				

$$s = \frac{25-10}{10} [x_0=10, h=10]$$

$$\therefore f(25) = \sin 25 = 0.1736 + \frac{(1.5 \times 0.1684)}{2!} - \frac{1.5(1.5-1)}{3!} 0.0104 \\ - \frac{1.5(1.5-1)(1.5-2)}{3!} 0.0048 + \cancel{\frac{1.5(1.5-1)(1.5-2)(1.5-3)}{4!} 0.0004} \\ + \frac{1.5(1.5-1)(1.5-2)(1.5-3)}{4!} 0.0004$$

$$= 0.422609375$$

I. B) Newton's Backward Interpolation:

→ ~~Backward~~ Backward difference operators  $\nabla$  (del)

$$\rightarrow \nabla f(x) = f(x) - f(x-h)$$

$$\text{i.e. } \nabla f_i = f_i - f_{i-1}$$

$$\therefore \nabla^2 f_i = \nabla f_i - \nabla f_{i-1}$$

$$\nabla^j f_i = \nabla^{j-1} f_i - \nabla^{j-1} f_{i-1}$$

Now, Backward difference formula:

$$f(x) = f_n + s \nabla f_n + \frac{s(s+1)}{2!} \nabla^2 f_n$$

$$+ \frac{s(s+1)(s+2)}{3!} \nabla^3 f_n$$

$$+ \frac{s(s+1)(s+2)\dots(s+(n-1))}{n!} \nabla^n f_n$$

where  $s = \frac{x - x_n}{h}$  [ $x_n$  is the last element from given data]

Q. Find  $\sin 25^\circ$ , using Newton's Backward Interpolat.

0	10	20	30	40	50
$\sin \theta$	0.1736	0.3420	0.5000	0.6428	0.7660

Ans:

$$s = \frac{25-50}{10} = -2.5 \quad [x_n = 50, h = 10]$$

0	$f$	$\nabla f$	$\nabla^2 f$	$\nabla^3 f$	$\nabla^4 f$
10	0.1736	0.1684			
20	0.3420	0.1580	-0.0104		-0.0048
30	0.5000	0.1428	-0.0152		0.0004
40	0.6428	0.1232	-0.0196	-0.0044	
50	0.7660				

$$\sin 25 = 0.766 - (2.5 \times 0.1232) + \frac{2.5(-2.5+1)}{2!} 0.0196$$

$$+ \frac{2.5(-2.5+1)(-2.5+2)}{3!} 0.0044$$

$$- \frac{2.5(-2.5+1)(-2.5+2)(-2.5+3)}{4!} 0.0004$$

$$= 0.422578125$$

## II > Lagrange Interpolation:

→ Let,  $x_0, x_1, \dots, x_n$  denote  $n$  distinct real  $\neq$  distinct real numbers and let  $f_0, f_1, \dots, f_n$  be arbitrary real numbers. The points  $(x_0, f_0), (x_1, f_1) \dots (x_n, f_n)$  can be imagined to be data values connected by a curve. Any function  $p(x)$  satisfying the conditions

$$p(x_k) = f_k \quad \text{for } k=0, 1, \dots, n$$

is called an interpolation.

→ In general, for  $(n+1)$  points we have  $n^{\text{th}}$  degree polynomial as,

$$p_n(x) = \sum_{i=0}^n f_i l_i(x)$$

$$\text{where } l_i(x) = \prod_{\substack{j=0 \\ j \neq i}}^n \frac{x - x_j}{x_i - x_j}$$

Q. Find  $f(2.5)$  using Lagrange Interpolation.

$$\begin{array}{c|cccc} x & 2 & 3 & 4 \\ \hline f(x) & 1.4142 & 1.7321 & 2 \end{array}$$

Ans: For  $x=2.5$ ,

$$l_0(2.5) = \frac{(2.5-3.0)(2.5-4.0)}{(2.0-3.0)(2.0-4.0)} = 0.3750$$

$$l_1(2.5) = \frac{(2.5-2.0)(2.5-4.0)}{(3.0-2.0)(3.0-4.0)} = 0.7500$$

$$l_2(2.5) = \frac{(2.5-2.0)(2.5-3.0)}{(4.0-2.0)(4.0-3.0)} = -0.125$$

$$P_2(2.5) = (1.41242)(0.3750) + (1.7321)(0.7500) + (2.0)(-0.125)$$

$$= 0.5303 + 1.2991 - 0.250 = 1.5794$$

\* Q. Find the Lagrange interpolation polynomial to fit the data.

<u><math>x</math></u>	0	1	2	3
$x$	0	0.7183	6.3891	19.0855

Ans: Lagrange basis polynomials are,

$$l_0(x) = \frac{(x-1)(x-2)(x-3)}{(0-1)(0-2)(0-3)}$$

$$= \frac{x^3 - 6x^2 + 11x - 6}{-6}$$

$$l_1(x) = \frac{(x-0)(x-2)(x-3)}{(1-0)(1-2)(1-3)}$$

$$= \frac{x^3 - 5x^2 + 6x}{-2}$$

$$l_2(x) = \frac{(x-0)(x-1)(x-3)}{(2-0)(2-1)(2-3)}$$

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

$$l_3(x) = \frac{(x-0)(x-1)(x-2)}{(3-0)(3-1)(3-2)}$$

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

∴ Interpolation polynomial,

$$f(x) = f_0 l_0(x) + f_1 l_1(x) + f_2 l_2(x) + f_3 l_3(x)$$

$$= 0 + \left( 1.7183 \times \frac{x^3 - 5x^2 + 6x}{-2} \right) + \left( 6.3891 \times \frac{x^3 - 4x^2 + 3x}{-2} \right)$$

$$+ \left( 19.0855 \times \frac{x^3 - 3x^2 + 2x}{6} \right)$$

$$= 0.8455x^3 - 1.0609x^2 + 1.9331x$$

Q. And the polynomial.

x	1.0	1.1	1.2
$\cos(x)$	.5403	.4536	.3624

Hence, find  $\cos(1.15)$

$$\begin{aligned}
 \text{Ans: } p(x) &= .5403 \frac{(x-1.0)(x-1.2)}{(1.0-1.1)(1.0-1.2)} + .4536 \frac{(x-1.1)(x-1.2)}{(1.1-1.0)(1.1-1.2)} \\
 &\quad + .3624 \frac{(x-1.0)(x-1.1)}{(1.2-1.0)(1.2-1.1)} \\
 &= .5403 \frac{x^2 - 2.3x + 1.32}{-0.1x + 0.2} + .4536 \frac{x^2 - 2.2x + 1.2}{0.1x - 0.1} \\
 &\quad + .3624 \frac{x^2 - 2.1x + 1.1}{0.2x - 0.1} \\
 &= 27.015(x^2 - 2.3x + 1.32) - 45.36(x^2 - 2.2x + 1.2) \\
 &\quad + 18.12(x^2 - 2.1x + 1.1) \\
 &= -0.225x^2 - 0.3945x + 1.1598
 \end{aligned}$$

Now, putting  $x = 1.15$ ,

$$\begin{aligned}
 \cos(1.15) &= -0.225(1.15)^2 - (0.3945 \times 1.15) + 1.1598 \\
 &= 0.4085625
 \end{aligned}$$

Q. Find the cubic polynomial.

x	0	1	2	3
$f(x)$	1	-1	-1	0

$$\begin{aligned}
 \text{Ans: } p(x) &= \frac{(x-1)(x-2)(x-3)}{(0-1)(0-2)(0-3)} - \frac{(x-0)(x-2)(x-3)}{(1-0)(1-2)(1-3)} \\
 &\quad - \frac{(x-0)(x-1)(x-3)}{(2-0)(2-1)(2-3)}
 \end{aligned}$$

$$\begin{aligned}
 &= \frac{x^3 - 6x^2 + 11x - 6}{-6} + \frac{x^3 - 5x^2 + 6x}{2} \\
 &\quad + \frac{x^3 - 4x^2 + 3x}{2}
 \end{aligned}$$

$$\begin{aligned}
 &= \cancel{-x^3 - 6x^2 + 11x - 6} + 3\cancel{x^3 - 15x^2 + 18x} \\
 &\quad - 3\cancel{x^3 + 12x^2 - 9x}
 \end{aligned}$$

$$\begin{aligned}
 &= \cancel{-x^3 - 6x^2 + 11x - 6} + 3\cancel{x^3 - 9x^2 + 6x - 6}
 \end{aligned}$$

\* Relation betw. the operators  $\Delta$ ,  $\nabla$ , shift ( $E$ ):

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

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

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

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

Proof:

$$\begin{aligned}\Delta f(x) &= f(x+h) - f(x) \\ &= Ef(x) - f(x) \\ &= (E-1)f(x)\end{aligned}$$

$$\therefore \Delta \equiv E - 1$$

$$(2) \nabla \equiv 1 - E^{-1}$$

Proof:

$$\begin{aligned}\nabla f(x) &= f(x) - f(x-h) \\ &= f(x) - E^{-1}(f(x)) \\ &= (1 - E^{-1})f(x)\end{aligned}$$

$$\therefore \nabla \equiv 1 - E^{-1}$$

$$(3) E(\Delta f(x)) = \Delta(E f(x))$$

Proof:

$$\begin{aligned}E(\Delta f(x)) &= E[f(x+h) - f(x)] \\ &= Ef(x+h) - Ef(x) \\ &= f(x+2h) - f(x+h) \\ &= \Delta f(x+h) \\ &= \Delta(E f(x))\end{aligned}$$

### III) Central Difference Interpolation

$$\delta f(x) = f(x + h/2) + f(x - h/2)$$

$h$ : const. denoting the diff. bet<sup>n</sup>. successive pts.  
of interpolation

$$\textcircled{1} \quad \delta \equiv \sqrt{E} + \frac{1}{\sqrt{E}}$$

Proof:  $\delta f(x) = f(x + h/2) + f(x - h/2)$

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

$$\therefore \delta \equiv \sqrt{E} + \frac{1}{\sqrt{E}}$$

### IV) Cubic Spline Interpolation

We consider here the construction of cubic spline which would interpolate the points  $(x_0, f_0), (x_1, f_1), \dots, (x_n, f_n)$ . The cubic spline  $s(x)$  consists of  $(n-1)$  cubics corresponding to  $(n-1)$  subintervals. If we denote such cubics by  $s_i(x)$ , then,

$$s(x) = s_i(x) \quad ; \quad i = 1, 2, \dots, n$$

These cubics must satisfy the following conditions :

a)  $s(x)$  must interpolate  $f$  at all the points  $x_0, x_1, \dots, x_n$   
i.e. for each  $i$

$$s(x_i) = f_i \quad \rightarrow \textcircled{1}$$

b) The function values must be equal at all the interior knots

$$s_i(x_i) = s_{i+1}(x_i) \quad \rightarrow \textcircled{2}$$

c) The first derivatives at the interior knots must be equal.

$$s_i'(x_i) = s_{i+1}'(x_i) \quad \rightarrow \textcircled{3}$$

d) The second derivatives at the interior knots must be equal

$$s_i''(x_i) = s_{i+1}''(x_i) \quad \rightarrow \textcircled{4}$$

e) The second derivatives at the end points are zero:

$$s''(x_0) = s''(x_n) = 0$$

Step 1:

Let us first consider second derivatives.

$s_i(x)$  is a cubic function, then  $s_i''(x)$  is a straight line. This straight line can be represented by a first-order Lagrange interpolating polynomial. Since, the line passes through the points  $(x_i, s_i''(x_i))$  and  $(x_{i-1}, s_i''(x_{i-1}))$ , we have,

$$s_i''(x) = s_i''(x_{i-1}) \frac{x - x_i}{x_{i-1} - x_i} + s_i''(x_i) \frac{x - x_{i-1}}{x_i - x_{i-1}} \rightarrow ③$$

The unknowns  $s_i''(x_{i-1})$  and  $s_i''(x_i)$  are to be determined. For the sake of simplicity, let us denote

$$s_i''(x_{i-1}) = a_{i-1} \quad \text{and} \quad s_i''(x_i) = a_i$$

$$x - x_i = u_i$$

$$x - x_{i-1} = h_i = u_{i-1} - u_i$$

Then, ③ becomes,

$$s_i''(x) = a_{i-1} \frac{u_i}{-h_i} + a_i \frac{u_{i-1}}{h_i}$$

$$= \frac{a_i u_{i-1} - a_{i-1} u_i}{h_i} \rightarrow ④$$

Step 2:

Now we can obtain  $s_i(x)$  by integer integrating  $\rightarrow ⑤$

Thus,

$$s_i(x) = \frac{a_i u_{i-1}^2 - a_{i-1} u_i^3}{6h_i} + C_1 x + C_2 \rightarrow ⑥$$

where  $C_1$  &  $C_2$  are integral constants. [Observe,  $du_i/dx = 1$  and therefore, differentiation and integration with respect to  $x$  & with respect to  $u_i$  will be equivalent.] The linear part  $C_1 x + C_2$  can be expressed,

$$b_1 (x - x_{i-1}) + b_2 (x - x_i)$$

with suitable choice of  $b_1$  &  $b_2$ .

$$\therefore C_1 x + C_2 = b_1 (x - x_{i-1}) + b_2 (x - x_i)$$
$$= b_1 u_{i-1} + b_2 u_i$$

Then, ④ becomes,

$$S_i(x) = \frac{a_i u_{i+1}^3 - a_{i-1} u_i^3}{6h_i} + b_1 u_{i+1} + b_2 u_i$$

Step 3:

Now we must determine the coefficients  $b_1$  and  $b_2$ .  
We know that, by condition 1,

$$S(x_i) = f_i \quad \text{and} \quad S(x_{i-1}) = f_{i-1}$$

At  $x = x_i$ ,

$$u_i = 0, \quad u_{i-1} = h_i$$

$$f_i = \frac{a_i h_i^2}{6} + b_1 h_i$$

Similarly, at  $x = x_{i-1}$

$$\text{as } u_{i-1} = 0, \quad u_i = -h_i$$

and therefore,

$$f_{i-1} = \frac{a_{i-1} h_i^2}{6} - b_2 h_i$$

Thus we get

$$b_1 = \frac{f_i}{h_i} - \frac{a_i h_i}{6} \rightarrow ③a$$

$$b_2 = \frac{f_{i-1}}{h_i} + \frac{a_{i-1} h_i}{6} \rightarrow ③b$$

Substituting for  $b_1$  and  $b_2$  in ③ and after rearrangement of terms, we get

$$S_i(x) = \frac{a_{i-1}}{6h_i} (h_i^2 u_i - u_i^3) + \frac{a_i}{6h_i} (u_{i-1}^2 - h_i^2 u_{i-1}) \\ + \frac{1}{h_i} (f_i u_{i-1} - f_{i-1} u_i) \rightarrow ③$$

Note, ③ has only 2 unknowns  $a_{i-1}$  &  $a_i$

Step 4:

The final step is to evaluate these constants. This can be done by invoking the condition

$$S'_i(x_i) = S'_{i+1}(x_i)$$

Differentiating ③,

$$S'_i(x) = \frac{a_{i-1}}{6h_i} (h_i^2 - 3u_i^2) + \frac{a_i}{6h_i} (3u_{i-1}^2 - h_i^2) \\ + \frac{1}{h_i} (f_i - f_{i-1})$$

Setting  $x = x_i$ ,

$$s'_i(x) = \frac{a_{i-1}h_i}{6} + \frac{a_i h_i}{3} + \frac{f_i - f_{i-1}}{h_i}$$

Similarly,

$$s'_{i+1}(x_1) = -\frac{a_1 h_{i+1}}{6} - \frac{a_{i+1} h_{i+1}}{3} + \frac{f_{i+1} - f_i}{h_{i+1}}$$

Since,  $s'_i(x_1) = s'_{i+1}(x_1)$

We have,

$$h_i a_{i-1} + 2(h_i + h_{i+1})a_i + h_{i+1}a_{i+1} = \left[ \frac{f_{i+1} - f_i}{h_{i+1}} - \frac{f_i - f_{i-1}}{h_i} \right] \rightarrow ⑩$$

⑩, when written for all interior knots ( $i=1, \dots, n-1$ ) we get  
 $n-1$  simultaneous eqn. containing  $n+1$  unknowns ( $a_0, a_1, \dots, a_n$ ).  
Now applying the condition that the second derivatives at the end points are zero, we get,

$$a_0 = a_n = 0$$

- The concept of spline originated from a mechanical drafting tool (spline) used by designers for drawing smooth curves.
- This curve resembles cubic curves, and hence it names 'cubic spline', has been given to the piecewise cubic interpolating polynomial'
- Cubic Spline are popular because of this ability to interpolate data with smooth curve

Q. Given the points below, fit quadratic spline, to the data given below:

$x$	1	2	3
$f(x)$	1	1	2

predict  $f(2.5)$

Ans:  $h_1 = x_1 - x_0 = 2 - 1 = 1$        $h_2 = x_2 - x_1 = 3 - 2 = 1$

$$f_0 = 1 \quad f_1 = 1 \quad f_2 = 2$$

Now, we have for  $i=1$ ,

$$h_1 a_0 + 2(h_1 + h_2) a_1 + h_2 a_2 = 6 \left[ \frac{f_2 - f_1}{h_2} - \frac{f_1 - f_0}{h_1} \right]$$

We know that,  $a_0 = a_2 = 0$

$$\therefore 2(h_1 + h_2) a_1 = 6 \left[ \frac{f_2 - f_1}{h_2} - \frac{f_1 - f_0}{h_1} \right]$$

$$\Rightarrow 2(1+1) a_1 = 6 \left[ \frac{1}{1} - \frac{0}{1} \right]$$

$$\Rightarrow a_1 = 1.5$$

Since,  $n=3$ , there are two splines, namely,

$$s_1(x) \quad x_0 \leq x \leq x_1$$

$$s_2(x) \quad x_1 \leq x \leq x_2$$

The target point  $x=2.5$  is in the domain of  $s_2(x)$  & therefore we need to use only  $s_2(x)$  for estimation.

$$\therefore s_2(x) = \frac{a_1}{6h_2} (h_2^2 u_2 - u_2^3) + \frac{1}{h_2} (f_2 u_1 - f_1 u_2)$$

$$\& u_2 = x - x_2 \quad u_1 = x - x_1$$

$$\begin{aligned} \therefore s_2(2.5) &= \frac{1.5}{6 \times 1} (1^2 (-0.5) - (-0.5)^3) \\ &\quad + \frac{1}{1} (2 \times 0.5) + 1 \times (0.5) \\ &= 1.40625 \end{aligned}$$

Q. Given the data points,

x	1.0	3.0	4.0
f(x)	1.5	4.5	9.0

Estimate  $f(1.5)$  using cubic's spline.

$$\text{Ans: } h_1 = 2.0 \quad h_2 = 1.0$$

$$f_0 = 1.5 \quad f_1 = 4.5 \quad f_2 = 9.0$$

Now we have for  $i=1$ ,

$$h_1 a_0 + 2(h_1 + h_2) a_1 + h_2 a_2 = 6 \left[ \frac{f_2 - f_1}{h_2} - \frac{f_1 - f_0}{h_1} \right]$$

We know that,  $a_0 = a_2 = 0$

$$\therefore 2(h_1 + h_2) a_1 = 6 \left[ \frac{f_2 - f_1}{h_2} - \frac{f_1 - f_0}{h_1} \right]$$

$$\Rightarrow 2(2.0 + 1.0)a_1 = 6 \left[ \frac{4.5}{1} - \frac{3}{2.0} \right]$$

$$\Rightarrow a_1 = 3$$

$\therefore n=3$ , we have two cubic splines.

$$s_1(x) \quad x_0 \leq x \leq x_1$$

$$s_2(x) \quad x_1 \leq x \leq x_2$$

$\therefore$  The target point  $x = 1.5$  is in the domain of  $s_1(x)$  & therefore we need to use only  $s_1(x)$  for estimation.

$$s_1(x) = \frac{a_1(u_0^3 - h^2 u_0)}{6h} + \frac{1}{h}(f_{1,u_0} - f_{0,u_1})$$

$$u_1 = x - x_1, \quad u_0 = x - x_0$$

$$\therefore s_1(1.5) = \frac{3}{6 \times 2} ((0.5)^3 - (2^2 \times (0.5))) + \frac{1}{2} (4.5 \times 0.5) + (1.5 \times 1.5)$$

$$= 1.78125$$

### Algorithm:

- 1) Provide input data
- 2) Compute step lengths and form function differences.
- 3) Obtain the co-efficients of the tridiagonal matrix.
- 4) Compute the right-hand side (array) of the system.
- 5) Compute the elements  $a_i$  using Gauss elimination method.
- 6) Evaluate the co-efficients of natural cubic's spline.
- 7) Evaluate the spline function at the point of interest.
- 8) Print result
- 9) Stop