

ADVANCED CALCULUS & NUMERICAL METHODS

18MAT21

MODULE-V

IMPORTANT RESULTS:

1. Divided differences with equal length of interval:

Suppose $y = f(x)$ be a function, let $y_0, y_1, y_2, y_3, \dots, y_n$ be the set of values corresponding to its arguments $x_0, x_1, x_2, x_3, \dots, x_n$ with the equal length of interval h , then

FORWARD DIVIDED DIFFERENCE TABLE:

x	$y = f(x)$	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
x_0	y_0				
		$y_1 - y_0 = \Delta y_0$			
x_1	y_1		$\Delta y_1 - \Delta y_0 = \Delta^2 y_0$		
		$y_2 - y_1 = \Delta y_1$		$\Delta^2 y_1 - \Delta^2 y_0 = \Delta^3 y_0$	
x_2	y_2		$\Delta y_2 - \Delta y_1 = \Delta^2 y_1$		$\Delta^3 y_1 - \Delta^3 y_0 = \Delta^4 y_0$
		$y_3 - y_2 = \Delta y_2$		$\Delta^2 y_2 - \Delta^2 y_1 = \Delta^3 y_1$	
x_3	y_3		$\Delta y_3 - \Delta y_2 = \Delta^2 y_2$		
		$y_4 - y_3 = \Delta y_3$			
x_4	y_4				

BACKWARD DIVIDED DIFFERENCE TABLE:

x	$y = f(x)$	∇y	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$
x_0	y_0				
		$y_1 - y_0 = \nabla y_1$			
x_1	y_1		$\nabla y_2 - \nabla y_1 = \nabla^2 y_2$		
		$y_2 - y_1 = \nabla y_2$		$\nabla^2 y_3 - \nabla^2 y_2 = \nabla^3 y_3$	
x_2	y_2		$\nabla y_3 - \nabla y_2 = \nabla^2 y_3$		$\nabla^3 y_4 - \nabla^3 y_3 = \nabla^4 y_4$
		$y_3 - y_2 = \nabla y_3$		$\nabla^2 y_4 - \nabla^2 y_3 = \nabla^3 y_4$	
x_3	y_3		$\nabla y_4 - \nabla y_3 = \nabla^2 y_4$		
		$y_4 - y_3 = \nabla y_4$			
x_4	y_4				

2. Newton's forward interpolation formula:

$$y(x) = y_0 + p\Delta y_0 + \frac{p(p-1)}{2!}\Delta^2 y_0 + \frac{p(p-1)(p-2)}{3!}\Delta^3 y_0 + \frac{p(p-1)(p-2)(p-3)}{4!}\Delta^4 y_0 + \dots,$$

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

3. Newton's backward interpolation formula:

$$y(x) = y_n + p\nabla y_n + \frac{p(p+1)}{2!}\nabla^2 y_n + \frac{p(p+1)(p+2)}{3!}\nabla^3 y_n + \frac{p(p+1)(p+2)(p+3)}{4!}\nabla^4 y_n + \dots$$

$$\text{, Where } p = \frac{x - x_n}{h}$$

4. Newton's divided difference formula for unequal intervals:

$$f(x) = f(x_0) + (x - x_0)f(x_0, x_1) + (x - x_0)(x - x_1)f(x_0, x_1, x_2) + (x - x_0)(x - x_1)(x - x_2)f(x_0, x_1, x_2, x_3) + \dots + (x - x_0)(x - x_1)(x - x_2)\dots(x - x_{n-1})f(x_0, x_1, x_2, \dots, x_n)$$

5. Lagrange's interpolation formula for unequal intervals:

$$y(x) = \frac{(x - x_1)(x - x_2)(x - x_3)\dots(x - x_n)}{(x_0 - x_1)(x_0 - x_2)(x_0 - x_3)\dots(x_0 - x_n)}y_0 + \frac{(x - x_0)(x - x_2)(x - x_3)\dots(x - x_n)}{(x_1 - x_0)(x_1 - x_2)(x_1 - x_3)\dots(x_1 - x_n)}y_1 + \frac{(x - x_0)(x - x_1)(x - x_3)\dots(x - x_n)}{(x_2 - x_0)(x_2 - x_1)(x_2 - x_3)\dots(x_2 - x_n)}y_2 + \dots$$

6. Newton Raphson method:

- i) Write the given transcendental equation as $f(x) = 0$.
- ii) Choose the nearest root x_0 , for which $f(x_0) \neq 0$.
- iii) Do the iterations by using $x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$, $n = 0, 1, 2, 3, \dots$

7. Regula-False method.

- i) Write the given transcendental equation as $f(x) = 0$.
- ii) Choose the nearest root x_0 and x_1 , for which $f(x_0) \neq 0$ and $f(x_1) \neq 0$.
- iii) $x_2 = \frac{x_1 f(x_0) - x_0 f(x_1)}{f(x_0) - f(x_1)}$

8. Numerical Integration:

$$\text{i) Simpson's } \frac{1}{3} \text{rd Rule : } \int_a^b f(x)dx = \frac{h}{3}[(y_0 + y_n) + 2(y_2 + y_4 + \dots) + 4(y_1 + y_3 + \dots y_{n-1})]$$

$$\text{, } h = \frac{b-a}{n}$$

$$\text{ii) Simpson's } \frac{3}{8} \text{th rule :}$$

$$\int_a^b f(x)dx = \frac{3h}{8}[(y_0 + y_n) + 3(y_1 + y_2 + y_4 + \dots) + 2(y_3 + y_6 + \dots y_{n-3})], \quad h = \frac{b-a}{n}$$

iii) Weddle's Rule:

$$\int_a^b f(x) dx = \frac{3h}{10} [y_0 + 5y_1 + y_2 + 6y_3 + y_4 + 5y_5 + y_6], \quad h = \frac{b-a}{n} \text{ and } n \text{ should be a 6.}$$

PROBLEMS

1. The area A of a circle of diameter d is given for the following values.

d	80	85	90	95	100
A	5026	5674	6362	7088	7854

Calculate the area of circle of diameter 105.

Solution:

$d=x$	$y=A$	∇y	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$
80	5026				
		648			
85	5674		40		
		688		-2	
90	6362		38		$4 = \nabla^4 y_4$
		726		$2 = \nabla^3 y_4$	
95	7088		$40 = \nabla^2 y_4$		
		$766 = \nabla y_4$			
100	$7854 = y_4$				

By the Newton's backward interpolation formula, we have

$$y(x) = y_4 + p\nabla y_4 + \frac{p(p+1)}{2!} \nabla^2 y_4 + \frac{p(p+1)(p+2)}{3!} \nabla^3 y_4 + \frac{p(p+1)(p+2)(p+3)}{4!} \nabla^4 y_4, \quad ,$$

Where $p = \frac{x - x_4}{h}$

$$\therefore p = \frac{105 - 100}{5} = 1$$

$$\therefore y(105) = 7854 + 766(1) + \frac{(1)(2)(40)}{2} + \frac{(1)(2)(3)(2)}{6} + \frac{(1)(2)(3)(4)(4)}{24}$$

$$\Rightarrow y(105) = 7854 + 766 + 40 + 2 + 4$$

$$\Rightarrow y(105) = 8666$$

Thus the area A corresponding to diameter 105 is 8666

2. From the data given below, find the number of students who obtained i) Less than 45 marks ii) Between 40 and 45 marks.

Marks	0-40	41-50	51-60	61-70	71-80
No.os Students	31	42	51	35	31

Solution:

Let x be the marks obtained the students and let $y = f(x)$ be the number of students getting less than x marks.

x	$y = f(x)$	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
<40	31				
		42			
50	73		9		
		51		-25	
60	124		-15		37
		35		12	
70	159		-4		
		31			
80	190				

By the Newton's forward interpolation formula , we have

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

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

$$\therefore p = \frac{45 - 40}{10} = 0.5$$

$$\therefore y(45) = 31 + (0.5)(42) + \frac{(0.5)(0.5-1)(9)}{2} + \frac{(0.5)(0.5-1)(0.5-2)(-25)}{6} + \frac{(0.5)(0.5-1)(0.5-2)(0.5-3)(37)}{24}$$

$$\Rightarrow y(45) = 31 + 21 - 1.125 - 1.5625 - 1.445$$

$$\Rightarrow y(45) = 47.8675$$

$$\Rightarrow y(45) = 48$$

\therefore The number of students , who obtained less than 45 marks = 48

Since the number of students who obtained less than 40 marks is 31

\therefore The number of students, who obtained marks between 40 to 45 is : $48 - 31 = 17$

3. Use appropriate interpolating formula to compute $y(82)$ and $y(98)$ for the data.

x	80	85	90	95	100
$y = f(x)$	5026	5674	6362	7088	7854

Solution:

d=x	y=A	I DD	II DD	III DD	IV DD
80	5626				
		648			
85	5674		40		
		688		-2	
90	6362		38		$4 = \nabla^4 y_4$
		726		$2 = \nabla^3 y_4$	
95	7088		$40 = \nabla^2 y_4$		
		$766 = \nabla y_4$			
100	$7854 = y_4$				

To find $y(82)$:

By the Newton's interpolation, we have

$$y(x) = y_0 + p\Delta y_0 + \frac{p(p-1)}{2!}\Delta^2 y_0 + \frac{p(p-1)(p-2)}{3!}\Delta^3 y_0 + \frac{p(p-1)(p-2)(p-3)}{4!}\Delta^4 y_0, \quad ,$$

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

$$\therefore p = \frac{82 - 80}{5} = 0.4$$

$$\therefore y(82) = 5026 + (0.4)(648) + \frac{(0.4)(-0.6)(40)}{2} + \frac{(0.4)(-0.6)(-1.6)(-2)}{6} + \frac{(0.4)(-0.6)(-1.6)(-2.6)(4)}{24}$$

$$\Rightarrow y(82) = 5026 + (0.4)(648) + (0.4)(-0.6)(20) + (0.4)(-0.6)(-1.6)(-0.3333) + (0.4)(-0.6)(-1.6)(-2.6)(0.1666)$$

To

$$\Rightarrow y(82) = 5280.1$$

find $y(98)$:

By the Newton's backward formula, we have

$$y(x) = y_4 + p\nabla y_4 + \frac{p(p+1)}{2!}\nabla^2 y_4 + \frac{p(p+1)(p+2)}{3!}\nabla^3 y_4 + \frac{p(p+1)(p+2)(p+3)}{4!}\nabla^4 y_4, \quad ,$$

Where $p = \frac{x - x_4}{h}$

$$\therefore p = \frac{98 - 100}{5} = -0.4$$

$$\begin{aligned} \therefore y(98) &= 7854 + 766(-0.4) + \frac{(-0.4)(0.6)(40)}{2} + \frac{(-0.4)(0.6)(1.6)(2)}{6} + \\ &\quad \frac{(-0.4)(0.6)(1.6)(2.6)(4)}{24} \\ \Rightarrow y(98) &= 7854 + (0.4)(766) + (-0.4)(0.6)(20) + (-0.4)(0.6)(1.6)(0.3333) + \\ &\quad (-0.4)(0.6)(1.6)(2.6)(0.1666) \\ y(98) &= 7547.30 \end{aligned}$$

4. The table gives the distances in nutrical miles of the visible horizon for the given heights in feet above the earth's surface:

$x = \text{Height}$	100	150	200	250	300	350	400
$y = \text{Distance}$	10.63	13.03	15.04	16.81	18.42	19.90	21.27

Find the values of y at i) $x=160$ ft . ii) $x=410$ ft.

Solution:

We can find the distance at both $x=160$ and $x=410$ by using Newton's forward and Backward formulas simultaneously.

The divided difference table as follows.

x	y	I DD	II DD	III DD	IV DD	V DD	VI DD
100	10.63						
		2.4					
150	13.03		-0.39				
		2.01		0.15			
200	15.04		-0.24		-0.07		
		1.77		0.08		0.02	
250	16.81		-0.16		-0.05		0.02
		1.61		0.03		0.04	
300	18.42		-0.13		-0.01		
		1.48		0.02			
350	19.90		-0.11				
		1.37					
400	21.27						

- (i) Since $x = 160$ ft. is near to the x_0 .

To Find $y(160)$:

$$y(x) = y_0 + p\Delta y_0 + \frac{p(p-1)}{2!}\Delta^2 y_0 + \frac{p(p-1)(p-2)}{3!}\Delta^3 y_0 + \frac{p(p-1)(p-2)(p-3)}{4!}\Delta^4 y_0, \quad ,$$

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

$$\therefore p = \frac{160 - 100}{50} = 1.2$$

$$\begin{aligned}
\therefore y(160) &= 10.63 + (1.2)(2.4) + \frac{(1.2)(0.2)(-0.39)}{2} + \frac{(1.2)(0.2)(-0.8)(0.15)}{6} + \\
&\frac{(1.2)(0.2)(-0.8)(-1.8)(-0.07)}{24} + \frac{(1.2)(0.2)(-0.8)(-1.8)(-2.8)(0.02)}{120} + \\
&\frac{(1.2)(0.2)(-0.8)(-1.8)(-2.8)(-3.8)(0.02)}{720} \\
\Rightarrow y(160) &= 10.63 + 2.88 - 0.0468 - 0.0048 - 0.001008 - 0.00016128 + 0.000102144 \\
\Rightarrow y(160) &= 13.4573 \\
\text{To find } y(410): &
\end{aligned}$$

$$y(x) = y_n + p\nabla y_n + \frac{p(p+1)}{2!}\nabla^2 y_n + \frac{p(p+1)(p+2)}{3!}\nabla^3 y_n + \frac{p(p+1)(p+2)(p+3)}{4!}\nabla^4 y_n + \dots$$

, Where $p = \frac{x - x_n}{h}$

$$\begin{aligned}
\Rightarrow p &= \frac{410 - 400}{50} = 0.2 \\
\therefore y(410) &= 21.27 + 0.2(1.7) + \frac{0.2(1.2)(-0.11)}{2} + \frac{0.2(1.2)(2.2)(0.02)}{6} + \\
&\frac{0.2(1.2)(2.2)(3.2)(-0.01)}{24} + \frac{0.2(1.2)(2.2)(3.2)(4.2)(0.04)}{120} + \\
&\frac{0.2(1.2)(2.2)(3.2)(4.2)(5.2)(0.02)}{720} \\
\Rightarrow y(410) &= 21.27 + 0.274 - 0.0132 + 0.00176 - 0.000704 + 0.002365 + 0.001025 \\
\Rightarrow y(410) &= 21.5352
\end{aligned}$$

5. Use an appropriate interpolation formula to compute $f(42)$ using the following data.

x	40	50	60	70	80	90
$y = f(x)$	184	204	226	250	276	304

Solution:

We can find the solution of $f(42)$ by using Newton's forward interpolation formula ,
because the value of $x = 42$ is near to x_0 , the formula is

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

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

x	$y = f(x)$	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$	$\Delta^5 y$
40	184					
		20				
50	204		2			
		22		0		
60	226		2		0	
		24		0		0
70	250		2		0	
		26		0		
80	276		2			
		28				
90	304					

$$p = \frac{x - x_0}{h} = \frac{42 - 40}{10} = 0.2$$

$$\therefore f(42) = 184 + (0.2)(20) + \frac{(0.2)(-0.2)(2)}{2} + 0$$

$$\Rightarrow f(42) = 184 + 4 - 0.16$$

$$f(42) = 187.4$$

6. Find the equation of the polynomial, which passes through $(4, -43), (7, 83), (9, 327), (12, 1053)$ using Newton's divided difference interpolation formula.

Solution:

The Newton's divided difference table for unequal intervals as follows.

x	$y = f(x)$	I DD	II DD	III DD
4	-43 = $f(x_0)$			
		42 = $f(x_0, x_1)$		
7	83		16 = $f(x_0, x_1, x_2)$	
		122		1 = $f(x_0, x_1, x_2, x_3)$
9	327		24	
		242		
12	1053			

$$f(x) = f(x_0) + (x - x_0)f(x_0, x_1) + (x - x_0)(x - x_1)f(x_0, x_1, x_2) +$$

$$(x - x_0)(x - x_1)(x - x_2)f(x_0, x_1, x_2, x_3)$$

$$\Rightarrow f(x) = -43 + (x - 4)(42) + (x - 4)(x - 7)(16) + (x - 4)(x - 7)(x - 9)(1)$$

$$f(x) = -43 + 42x - 168 + 16x^2 - 176x + 448 + x^3 - 16x^2 + 63x - 4x^3 + 64x - 252$$

$$f(x) = x^3 - 4x^2 - 7x - 15$$

7. Using Newton's divided difference interpolation formula fit a polynomial for the following data.

x	2	4	5	6	8	10
$y = f(x)$	10	96	196	350	868	1746

Solution:

Newton's divided difference table for unequal intervals as follows.

x	$y = f(x)$	I DD	II DD	III DD
2	10 = $f(x_0)$			
		43 = $f(x_0, x_1)$		
4	96		19 = $f(x_0, x_1, x_2)$	
		100		2 = $f(x_0, x_1, x_2, x_3)$
5	196		27	
		154		2
6	350		35	
		259		2
8	868		45	
		439		
10	1746			

$$f(x) = f(x_0) + (x - x_0)f(x_0, x_1) + (x - x_0)(x - x_1)f(x_0, x_1, x_2) + (x - x_0)(x - x_1)(x - x_2)f(x_0, x_1, x_2, x_3)$$

$$\Rightarrow f(x) = 10 + (x - 2)(43) + (x - 2)(x - 4)(19) + (x - 2)(x - 4)(x - 6)(2)$$

$$f(x) = 10 + 43x - 86 + 19x^2 - 114x + 152 + 2x^3 - 24x^2 + 88x - 96$$

$$f(x) = 2x^3 - 43x^2 + 9x - 20$$

8. Use Lagrange's interpolation formula to find $f(4)$ for the following data.

x	0	2	3	6
$y = f(x)$	-4	2	14	158

Solution:Given $x_0 = 0, x_1 = 2, x_2 = 3, x_3 = 6$

$$y_0 = -4, y_1 = 2, y_2 = 14, y_3 = 158$$

We know that

$$y(x) = \frac{(x - x_1)(x - x_2)(x - x_3)}{(x_0 - x_1)(x_0 - x_2)(x_0 - x_3)}y_0 + \frac{(x - x_0)(x - x_2)(x - x_3)}{(x_1 - x_0)(x_1 - x_2)(x_1 - x_3)}y_1 + \frac{(x - x_0)(x - x_1)(x - x_3)}{(x_2 - x_0)(x_2 - x_1)(x_2 - x_3)}y_2 + \frac{(x - x_0)(x - x_1)(x - x_2)}{(x_3 - x_0)(x_3 - x_1)(x_3 - x_2)}y_3$$

$$\begin{aligned}\Rightarrow y(4) &= \frac{(4-2)(4-3)(4-6)(-4)}{(0-2)(0-3)(0-6)} + \frac{(4-0)(4-3)(4-6)(2)}{(2-0)(2-3)(2-6)} + \\ &\frac{(4-0)(4-2)(4-6)(14)}{(3-0)(3-2)(3-6)} + \frac{(4-0)(4-2)(4-3)(158)}{(6-0)(6-2)(6-3)} \\ \Rightarrow y(4) &= -0.44 - 2 + 24.89 + 17.56 \\ \Rightarrow y(4) &= 40.81\end{aligned}$$

9. Applying Lagrange's interpolation formula to find $u(4)$ for the data

$$u_0 = 707, u_2 = 819, u_3 = 866, u_6 = 966.$$

Solution:

$$\text{Let } x_0 = 0, x_1 = 2, x_2 = 3, x_3 = 6$$

$$y_0 = 707, y_1 = 819, y_2 = 866, y_3 = 966$$

We know that

$$\begin{aligned}y(x) &= \frac{(x-x_1)(x-x_2)(x-x_3)}{(x_0-x_1)(x_0-x_2)(x_0-x_3)} y_0 + \frac{(x-x_0)(x-x_2)(x-x_3)}{(x_1-x_0)(x_1-x_2)(x_1-x_3)} y_1 + \\ &\frac{(x-x_0)(x-x_1)(x-x_3)}{(x_2-x_0)(x_2-x_1)(x_2-x_3)} y_2 + \frac{(x-x_0)(x-x_1)(x-x_2)}{(x_3-x_0)(x_3-x_1)(x_3-x_2)} y_3 \\ \Rightarrow y(4) &= \frac{(4-2)(4-3)(4-6)(707)}{(0-2)(0-3)(0-6)} + \frac{(4-0)(4-3)(4-6)(819)}{(2-0)(2-3)(2-6)} + \\ &\frac{(4-0)(4-2)(4-6)(866)}{(3-0)(3-2)(3-6)} + \frac{(4-0)(4-2)(4-3)(966)}{(6-0)(6-2)(6-3)} \\ \Rightarrow y(4) &= 78.56 - 819 + 1539.56 + 107. \\ \Rightarrow y(4) &= 906.45\end{aligned}$$

10. Write an interpolating polynomial of the form $x = f(y)$ and hence find $x(5)$ and $y(5)$ for the following data.

x	2	10	17
$y = f(x)$	1	3	4

Solution:

$$\text{Let } x_0 = 2, x_1 = 10, x_2 = 17$$

$$y_0 = 1, y_1 = 3, y_2 = 4,$$

By the inverse Lagrange's interpolation formula, we have

$$x(y) = \frac{(y-y_1)(y-y_2)}{(y_0-y_1)(y_0-y_2)} x_0 + \frac{(y-y_0)(y-y_2)}{(y_1-y_0)(y_1-y_2)} x_1 + \frac{(y-y_0)(y-y_1)}{(y_2-y_0)(y_2-y_1)} x_2$$

$$x(y) = \frac{(y-3)(y-4)}{(1-3)(1-4)} 2 + \frac{(y-1)(y-4)}{(3-1)(3-4)} 10 + \frac{(y-1)(y-3)}{(4-1)(4-3)} 17$$

$$x(y) = \frac{1}{3}(y^2 - 7y + 12) - 5(y^2 - 5y + 4) + \frac{17}{3}(y^2 - 4y + 3)$$

$$x(y) = y^2 + 1$$

$$x = y^2 + 1 \text{-----} (1)$$

$$\therefore x(5) = 5^2 + 1 = 26$$

When $x = 5$

$$(1) \Rightarrow 5 = y^2 + 1$$

$$\Rightarrow 5 = y^2 + 1$$

$$y^2 = 4$$

$$y = \pm 2$$

11. Find the root of the equation $\cos x = xe^x$ using Regula-falsi method.

Solution:

Given

$$\cos x = xe^x$$

$$\Rightarrow \cos x - xe^x = 0$$

$$\therefore f(x) = \cos x - xe^x$$

$$\text{Let } x_0 = 0, x_1 = 1$$

$$\Rightarrow f(x_0) = f(0) = 1 > 0$$

$$f(x_1) = f(1) = -2.1779 < 0$$

The root lies between 0 and 1

By the Regula-falsi method, we have

$$x_2 = \frac{x_0 f(x_1) - x_1 f(x_0)}{f(x_1) - f(x_0)}$$

$$\Rightarrow x_2 = \frac{(0)(-2.1779) - (1)(1)}{-2.1779 - 1} = 0.31467$$

$$\therefore f(x_2) = f(0.31467) = 0.51987 > 0$$

$$\therefore x_3 = \frac{x_2 f(x_1) - x_1 f(x_2)}{f(x_1) - f(x_2)}$$

$$\Rightarrow x_3 = \frac{(0.31467)(-2.1779) - (1)(0.51987)}{-2.1779 - 0.51987} = 0.44672$$

$$\therefore f(x_3) = f(0.44672) = 0.20356 > 0$$

$$\therefore x_4 = \frac{x_3 f(x_1) - x_1 f(x_3)}{f(x_1) - f(x_3)}$$

$$x_4 = \frac{(0.44672)(-2.17790) - (1)(0.20356)}{-2.1779 - 0.2356}$$

$$\therefore x_4 = 0.49402$$

Similarly, we can get

$$\therefore x_5 = 0.50995$$

$\Rightarrow x = 0.5100$ be approximate real root.

12. Solve $xe^x - 2 = 0$ by Regula-falsi method.

Solution:

$$xe^x - 2 = 0$$

$$\text{Given } \Rightarrow f(x) = 0$$

$$\therefore f(x) = xe^x - 2$$

$$\text{Let } x_0 = 0.8, x_1 = 0.9$$

$$\Rightarrow f(x_0) = f(0.8) = -0.2195 < 0$$

$$f(x_1) = f(0.9) = 0.2136 > 0$$

$$x_2 = \frac{x_0 f(x_1) - x_1 f(x_0)}{f(x_1) - f(x_0)}$$

$$\Rightarrow x_2 = \frac{(0.8)(0.2136) - (0.9)(-0.2195)}{0.2136 + 0.2195} = 0.8506$$

$$\therefore f(x_2) = f(0.8536) = -0.0087 < 0$$

$$\therefore x_3 = \frac{x_2 f(x_1) - x_1 f(x_2)}{f(x_1) - f(x_2)}$$

$$\Rightarrow x_3 = \frac{(0.8506)(0.2136) - (0.9)(-0.0087)}{0.2136 + 0.0087} = 0.8525$$

$$\therefore f(x_3) = f(0.8525) = -0.0004 < 0$$

$$\therefore x_4 = \frac{x_3 f(x_1) - x_1 f(x_3)}{f(x_1) - f(x_3)}$$

$$\Rightarrow x_4 = \frac{(0.8525)(0.2136) - (0.9)(-0.0004)}{0.2136 + 0.0004} = 0.8526$$

$$\therefore f(x_4) = f(0.8526) = -0.00002 < 0$$

The real root of the equation is $x = 0.8526$

13. Find the real root of the equation $x \log_{10} x - 1.2 = 0$ by using Regula-falsi method.

Solution:

Given $x \log_{10} x - 1.2 = 0$

$$\Rightarrow f(x) = 0$$

$$\therefore f(x) = x \log_{10} x - 1.2$$

Let $x_0 = 2.7$, $x_1 = 2.8$

$$\Rightarrow f(x_0) = f(2.7) = -0.0353 < 0$$

$$f(x_1) = f(2.8) = 0.0520 > 0$$

$$x_2 = \frac{x_0 f(x_1) - x_1 f(x_0)}{f(x_1) - f(x_0)}$$

$$\Rightarrow x_2 = \frac{(2.8)(0.0520) - (2.7)(-0.0353)}{0.0520 + 0.0353} = 2.7404$$

$$\therefore f(x_2) = f(2.7404) = -0.0002 < 0$$

$$\therefore x_3 = \frac{x_2 f(x_1) - x_1 f(x_2)}{f(x_1) - f(x_2)}$$

$$\Rightarrow x_3 = \frac{(2.7404)(0.0520) - (2.8)(-0.0002)}{0.0520 + 0.0002} = 2.7406$$

$$\therefore f(x_3) = f(2.7406) = -0.00002 < 0$$

\therefore

The real root of the equation is $x = 2.7406$

14. Find the real root of the equation $x^3 - 2x - 5 = 0$ by using Regula-falsi method.

Solution:

Given

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

$$\Rightarrow f(x) = 0$$

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

Let $x_0 = 2$, $x_1 = 2.1$

$$\Rightarrow f(x_0) = f(2) = -1 < 0$$

$$f(x_1) = f(2.1) = 0.061 > 0$$

$$x_2 = \frac{x_0 f(x_1) - x_1 f(x_0)}{f(x_1) - f(x_0)}$$

$$\Rightarrow x_2 = \frac{(2)(0.061) - (2.1)(-1)}{0.061 + 1} = 2.0942$$

$$\therefore f(x_2) = f(2.0942) = -0.003922 < 0$$

$$\begin{aligned}\therefore x_3 &= \frac{x_2 f(x_1) - x_1 f(x_2)}{f(x_1) - f(x_2)} \\ \Rightarrow x_3 &= \frac{(2.0942)(0.061) - (2.1)(-0.003922)}{0.061 + 0.003922} = 2.0945 \\ \therefore f(x_3) &= f(2.0945) = -0.0005 < 0\end{aligned}$$

The real root of the equation is $x = 2.0945$

15. Solve $xe^x - 3 = 0$ by Regula-falsi method. (HW)
16. Use Newton-Raphson method to find a real root of $x\sin x + \cos x = 0$
(Or $x \tan x + 1 = 0$) near $x = \pi$ correct to three decimal places. (Convert calculator to radian mode)

Solution:

Given

$$x\sin x + \cos x = 0, \quad x_0 = \pi$$

$$\Rightarrow f(x) = 0$$

$$\therefore f(x) = x\sin x + \cos x$$

$$f'(x) = x\cos x$$

By the Newton-Raphson method, we know that

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

$$\Rightarrow x_1 = \pi - \frac{(-1)}{\pi} = \pi - \frac{1}{\pi} = 2.8246$$

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

$$\Rightarrow x_1 = 2.8246 - \frac{(-0.06971)}{(-2.6839)} = 2.8246 - 0.0259 = 2.7987$$

$$x_3 = x_2 - \frac{f(x_2)}{f'(x_2)}$$

$$\Rightarrow x_3 = 2.7987 - \frac{(-0.00082742)}{(-2.6358)} = 2.7987 - 0.0003139 = 2.7983$$

\therefore The real root of the equation is $x = 2.7983$

17. Using Newton-Raphson method find the real root of the equation $3x = \cos x + 1$.

Solution:

Given

$$3x = \cos x + 1, \quad \text{Let } x_0 = 0.5$$

$$\Rightarrow f(x) = 0$$

$$\therefore f(x) = 3x - \cos x - 1$$

$$f'(x) = 3 + \sin x$$

By the Newton-Raphson method, we know that

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

$$\Rightarrow x_1 = 0.5 - \frac{(-0.3775)}{(3.4794)} = 0.5 + 0.1085 = 0.6085$$

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

$$\Rightarrow x_2 = 0.6085 - \frac{(0.004993)}{(3.5716)} = 0.6085 - 0.001397 = 0.6071$$

$$x_3 = x_2 - \frac{f(x_2)}{f'(x_2)}$$

$$\Rightarrow x_3 = 0.6071 - \frac{(0.000005884)}{(3.5704)} = 0.6071 + 0.000001647 = 0.6071$$

Clearly $x_2 = x_3 = 0.6071$

\therefore The real root of the equation is $x = 0.6071$

18. Using Newton-Raphson method find the real root of the equation $x \log_{10} x = 1.2$.

Solution:

Given

$$x \log_{10} x = 1.2$$

$$\Rightarrow x \log_{10} x - 1.2 = 0$$

$$\Rightarrow f(x) = 0$$

$$\therefore f(x) = x \log_{10} x - 1.2 = x \frac{\log_e x}{\log_e 10} - 1.2 = (0.4343)x \log x - 1.2$$

$$f'(x) = (0.4343)(1 + \log_e x)$$

Let $x_0 = 2$

By the Newton-Raphson method, we know that

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

$$\Rightarrow x_1 = 2 - \frac{(-0.5979)}{0.7352} = 2 + 0.8132 = 2.8132$$

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

$$x_2 = 2.8132 - \frac{0.0636}{0.8834} = 2.8132 - 0.7200 = 2.7412$$

$$x_3 = x_2 - \frac{f(x_2)}{f'(x_2)}$$

$$x_3 = 2.7412 - \frac{0.0004831}{0.8691} = 2.7412 - 0.00055 = 2.74064$$

$$x_4 = x_3 - \frac{f(x_3)}{f'(x_3)}$$

Clearly $x_3 = x_4 = 2.7406$

\therefore The real root of the equation is $x = 2.7406$

19. Using Newton-Raphson method find the cube root of 37.

Solution:

$$x = \sqrt[3]{37}$$

$$\Rightarrow x^3 = 37$$

Let $x^3 - 37 = 0$

$$f(x) = 0$$

$$\therefore f(x) = x^3 - 37$$

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

Let $x_0 = 3$, then by the Newton-Raphson method, we have

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

$$\Rightarrow x_1 = 3 - \frac{(-10)}{27} = \frac{91}{27} = 3.3703$$

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

$$\Rightarrow x_2 = 3.3703 - \frac{(1.2830)}{(34.0767)} = 3.3703 - 0.03765 = 3.3327$$

$$x_3 = x_2 - \frac{f(x_2)}{f'(x_2)}$$

$$\Rightarrow x_3 = 3.3327 - \frac{(0.01592)}{(33.3206)} = 3.3327 - 0.0004778 = 3.3322$$

Clearly $x_2 = x_3 = 3.3322$

$$\sqrt[3]{37} = 3.3322$$

20. Use Weddle's rule to evaluate $\int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos x dx$ by dividing into 6 equal parts.

Solution:

$$\text{Let } I = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos x dx, \quad n = 6$$

$$\therefore h = \frac{b-a}{n} = \frac{\frac{\pi}{2} - \left(-\frac{\pi}{2}\right)}{6} = \frac{\pi}{6} = 30^\circ = 0.5238$$

$$\therefore \text{Partition } P = \{a = x_0 = -90^\circ, -60^\circ, -30^\circ, 0, 30^\circ, 60^\circ, 90^\circ = x_6 = b\}$$

x	$y = \cos x$	
-90	$\cos(-90)$	$y_0 = 0$
-60	$\cos(-60)$	$y_1 = 0.5$
-30	$\cos(-30)$	$y_2 = 0.8660$
0	$\cos(0)$	$y_3 = 1$
30	$\cos(30)$	$y_4 = 0.8660$
60	$\cos(60)$	$y_5 = 0.5$
90	$\cos(90)$	$y_6 = 0$

\therefore By the Weddle's rule, we have

$$\int_a^b f(x) dx = \frac{3h}{10} [y_0 + 5y_1 + y_2 + 6y_3 + y_4 + 5y_5 + y_6]$$

$$\Rightarrow I = \frac{3 \times 0.5238}{10} [0 + 2.5 + 0.8660 + 6 + 0.8660 + 2.5 + 0]$$

$$\Rightarrow I = (0.15714)(12.732)$$

$$\Rightarrow I = 2.0007$$

$$\Rightarrow I = 2$$

21. Compute the value of $\int_{0.2}^{1.4} (\sin x - \log x + e^x) dx$ by using Simpson's 3/8th rule.

Solution:

$$\text{Let } I = \int_{0.2}^{1.4} (\sin x - \log x + e^x) dx, \quad n = 6$$

$$\therefore h = \frac{b-a}{n} = \frac{1.4-0.2}{6} = 0.2$$

\therefore Partition $P = \{a = x_0 = 0.2, 0.4, 0.6, 0.8, 1, 1.2, 1.4 = x_6 = b\}$

x	$y = \sin x - \log x + e^x$
0.2	$y_0 = 3.0295$
0.4	$y_1 = 2.7975$
0.6	$y_2 = 2.8976$
0.8	$y_3 = 3.1660$
1	$y_4 = 3.5597$
1.2	$y_5 = 4.0698$
1.4	$y_6 = 4.4042$

By the Simpson's $3/8^{\text{th}}$ rule, we have

$$\int_a^b f(x) dx = \frac{3h}{8} [(y_0 + y_6) + 3(y_1 + y_2 + y_4 + y_5) + 2(y_3)]$$

$$\Rightarrow I = \frac{3 \times 0.2}{8} [(3.0295 + 4.4042) + 3(13.3247) + 2(3.1660)]$$

$$\Rightarrow I = 4.053$$

22. Evaluate $\int_0^3 \frac{dx}{(1+x)^2}$ by using Simpson's $3/8^{\text{th}}$ rule.

Solution:

$$\text{Let } I = \int_0^3 \frac{dx}{(1+x)^2}, n=6$$

$$\therefore h = \frac{b-a}{n} = \frac{3-0}{6} = 0.5$$

\therefore Partition $P = \{a = x_0 = 0, 0.5, 1, 1.5, 2, 2.5, 3 = x_6 = b\}$

x	$y = \frac{1}{(1+x)^2}$
0	$y_0 = 1$
0.5	$y_1 = 0.4444$
1	$y_2 = 0.25$
1.5	$y_3 = 0.16$
2	$y_4 = 0.3333$
2.5	$y_5 = 0.0816$
3	$y_6 = 0.0625$

By the Simpson's $3/8^{\text{th}}$ rule, we have

$$\int_a^b f(x) dx = \frac{3h}{8} [(y_0 + y_6) + 3(y_1 + y_2 + y_4 + y_5) + 2(y_3)]$$

$$\Rightarrow I = \frac{3 \times 0.5}{8} [(1 + 0.0625) + 2(0.16) + 3(1.1093)]$$

$$\Rightarrow I = (0.1875)(1.0625 + 0.32 + 3.3279)$$

$$\Rightarrow I = (0.1875)(4.7104)$$

$$\Rightarrow I = 0.8832$$

23. Evaluate $\int_4^{5.2} \log_e x dx$ taking 6 equal parts by applying Weddle's rule.

Solution:

$$\text{Let } I = \int_4^{5.2} \log_e x dx, n=6$$

$$\therefore h = \frac{b-a}{n} = \frac{5.2-4}{6} = 0.2$$

$$\therefore \text{Partition } P = \{a = x_0 = 4, 4.2, 4.4, 4.6, 4.8, 5, 5.2 = x_6 = b\}$$

x	$y = \log_e x$
4	$y_0 = 1.3863$
4.2	$y_1 = 1.4351$
4.4	$y_2 = 1.4816$
4.6	$y_3 = 1.5261$
4.8	$y_4 = 1.5686$
5	$y_5 = 1.6094$
5.2	$y_6 = 1.6487$

\therefore By the Weddle's rule, we have

$$\int_a^b f(x) dx = \frac{3h}{10} [y_0 + 5y_1 + y_2 + 6y_3 + y_4 + 5y_5 + y_6]$$

$$\Rightarrow I = \frac{3 \times 0.2}{10} [1.3863 + 7.1755 + 1.4816 + 9.1566 + 1.5686 + 8.0470 + 1.6487]$$

$$\Rightarrow I = 1.8279$$

24. Use Simpson's $\frac{1}{3}$ rd rule to evaluate $\int_0^{\frac{\pi}{2}} \sqrt{\sin x} dx$ by dividing into 10 equal parts.

Solution:

$$\text{Let } I = \int_0^{\frac{\pi}{2}} \sqrt{\sin x} dx, \quad n = 10$$

$$\therefore h = \frac{b-a}{n} = \frac{\frac{\pi}{2} - 0}{10} = \frac{\pi}{20} = 9^\circ = 0.1571$$

$$\therefore \text{Partition } P = \{a = x_0 = 0^\circ, 9^\circ, 18^\circ, 27^\circ, 36^\circ, 45^\circ, 54^\circ, 63^\circ, 72^\circ, 81^\circ, 90^\circ = x_{10} = b\}$$

x	$y = \sqrt{\sin x}$
0	$y_0 = 0$
9	$y_1 = 0.3955$
18	$y_2 = 0.5559$
27	$y_3 = 0.6738$
36	$y_4 = 0.7667$
45	$y_5 = 0.8409$
54	$y_6 = 0.8995$
63	$y_7 = 0.9439$
72	$y_8 = 0.9752$
81	$y_9 = 0.9938$
90	$y_{10} = 1$

\therefore By the Simpson's $\frac{1}{3}$ rd rule, we have

$$\int_a^b f(x) dx = \frac{h}{3} [(y_0 + y_{10}) + 2(y_2 + y_4 + y_6 + y_8) + 4(y_1 + y_3 + y_5 + y_7 + y_9)]$$

$$\Rightarrow I = \frac{0.1571}{3} [1 + 2(3.1973) + 4(3.8479)]$$

$$\Rightarrow I = (0.0524)(1 + 15.3916 + 6.3946)$$

$$\Rightarrow I = (0.0524)(22.7862)$$

$$\Rightarrow I = 1.1932$$
