

Unit - 6

Interpolation and Extrapolation

Differences : Let $y_0, y_1, y_2, \dots, y_n$ data values at $x_0, x_1, x_2, x_3, \dots, x_n$ respectively then $y_1 - y_0, y_2 - y_1, y_3 - y_2, \dots, y_n - y_{n-1}$ are called differences of y data values.

Forward Difference

1) First Forward difference

$$\Delta y_0 = y_1 - y_0$$

$$\Delta y_1 = y_2 - y_1$$

$$\Delta y_2 = y_3 - y_2$$

$$\Delta y_{n-1} = \Delta y_n - \Delta y_{n-1}$$

where $\Delta y_0, \Delta y_1, \dots, \Delta y_{n-1}$ are called first forward difference and Δ is first forward difference operator.

2) Second forward difference

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

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

$$\Delta^2 y_2 = \Delta^2 y_3 - \Delta^2 y_2$$

$$\Delta^2 y_{n-2} = \Delta^2 y_{n-1} - \Delta^2 y_{n-2}$$

where $\Delta^2 y_0, \Delta^2 y_1, \Delta^2 y_2, \dots, \Delta^2 y_{n-2}$ are called second forward difference and Δ^2 is second forward difference operator.

Similarly, for n^{th} forward difference:

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

Forward difference table

x	$y = f(x)$	Δy	$\Delta^2 y$	$\Delta^3 y$
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		$\Delta y_2 - \Delta y_1 = \Delta^2 y_1$	
		$y_3 - y_2 = \Delta y_2$		
x_3	y_3			

Q Find forward difference table for $f(x) = x^2$, $x = 0, 1, 2, 3, 4, 5$ and calculate $\Delta f(0)$, $\Delta^2 f(1)$, $\Delta^3 f(0)$

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
0	0				
		1			
1	1		2		
			3	0	
2	4		2		0
			5	0	-
3	9		2		
			7		
4	16				

$$\Delta f(0) = \Delta y_0 = 1$$

$$\Delta^2 f(1) = \Delta^2 y_1 = 2$$

$$\Delta^3 f(0) = \Delta^3 y_0 = 0$$

2

x	1	3	5	7	9		
f(x)	8	12	21	36	62		

Find values of $\Delta f(5)$, $\Delta^2 f(3)$, $\Delta^3 f(3)$

x	f(x)	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
---	------	------------	--------------	--------------	--------------

1	8
---	---

4

3	12
---	----

5

9

1

5	21
---	----

6	21	9	41	79	137
---	----	---	----	----	-----

5

5

7	36
---	----

11

26

2

9	62
---	----

32	22
----	----

8

3

1

30

$$\Delta f(5) = \Delta y_2 = 15$$

$$\Delta^2 f(3) = \Delta^2 y_1 = 6$$

$$\Delta^3 f(3) = \Delta^3 y_1 = 5$$

8

8

23

9

21

8

11

28

11

2

2

2

Backward difference table

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

Q3 Find the difference table for the following data hence find $\Delta f(1)$, $\Delta^2 f(2)$ and $\nabla f(4)$, $\nabla^2 f(3)$, $\nabla^3 f(5)$

x	1	2	3	4	5
$f(x)$	3	18	83	256	627

x	y	Δ/∇	Δ^2/∇^2	Δ^3/∇^3	Δ^4/∇^4
1	3				
2	18	15			
3	83	50	65	58	32
4	256	108	173	90	40
5	627	198	371		

$$\begin{aligned}\Delta f(1) &\Rightarrow \Delta y_0 = 15 \\ \Delta^2 f(2) &\Rightarrow \Delta^2 y_1 = 108 \\ \nabla f(4) &\Rightarrow \nabla y_3 = 173 \\ \nabla^2 f(3) &\Rightarrow \nabla^2 y_2 = 50 \\ \nabla^3 f(5) &\Rightarrow \nabla^3 y_4 = 90\end{aligned}$$

Interpolation with equal Intervals

Newton's Forward difference interpolation.

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

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

where $x = \text{required value of given function}$

$x_0 = \text{First value of } x$

$h = \text{common difference b/w } x$

Newton's Backward difference interpolation.

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

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

where

$x_n = \text{last value of } x$

Q

The following table gives value of $f(x)$ for equally spaced value of x

x_i :	0	1	2	3	4
f_i :	1	7	23	55	109

Construct the table of finite difference and use it to estimate $f(0.5)$

x	f_i	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
x_0	0	1			
		6			
x_1	1	7	10		
		16	6		
x_2	2	23	16	0	
		32	6		
x_3	3	55	22		
		54			
x_4	4	109			

Using NFDJ

$$f(x) = p(-1) \frac{y_0 - y_0}{h} + \frac{y_0 - 0}{1}$$

$$[= 0.5]$$

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

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

$$f(0.5) = 1 + \frac{(0.5)(6)}{2} + \frac{(0.5)(-0.5)(10)}{2}$$

$$+ \frac{(0.5)(-0.5)(-1.5)(6)}{2}$$

$$= 1 + 3 - 2.5 + 2.25$$

$$= 1 + 3 - 1.25 + 0.375$$

$$\boxed{= 3.125}$$

Q (NBDI)

$$f(x) = y_n +$$

Using NBDI

$$p = \frac{x - x_n}{h} = \frac{0.5 - 4}{1} = -3.5$$

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

$$f(0.5) = 4 + (-3.5)(54) + \frac{(-3.5)(-2.5)(22)}{2!} + \frac{(-3.5)(-2.5)(-1.5)}{3!}$$

$$= 4 + 87.8 + 96.25 - 13.125$$

$$\boxed{T = -0.375} \quad \boxed{= 104.625}$$

$$\boxed{T = 3.125}$$

H.W Find out interpolating polynomial for the data points of Q1

(Q1)

Find interpolating polynomial which takes the following values $y(0) = 1$, $y(1) = 0$, $y(2) = 1$ and $y(3) = 10$ and also find $y(4)$

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$
-----	-----	------------	--------------	--------------

x_0	0	1
-------	---	---

-1

x_1	1	0	2
-------	---	---	---

1

6

x_2	2	1	8
-------	---	---	---

9

x_3	3	10
-------	---	----

Using NFDI

$$P = \frac{x - x_0}{h} = \frac{x - 0}{1} = x$$

$$l = x$$

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$$f(x) = y_0 + p \cdot \Delta y_0 + p(p-1) \Delta^2 y_0 + p(p-1)(p-2) \Delta^3 y_0$$

$$= 1 + x \cdot (-1) + x \cdot (x-1) \cdot (2) + x(x-1)(x-2) \cdot (6)$$

~~$$= 1 - x + 2x^2 - 2x + x^3 - 6x^2 + 12x$$~~

~~$$= 1 - x + 2x^2 - 2x + 6x^3 - 12x^2 + 12x$$~~

$$1 - x - 2x^2 + 12x^3 + 2x^4 - 12x^5 - 6x^6 + 6x^7$$

$$1 + 9x - 16x^2 + 6x^3$$

$$= 6x^3 - 16x^2 + 9x + 1$$

$$= 1 + \frac{x(-1)}{2} + \frac{x(x-1)(x-2)}{2!} + \frac{x(x+1)(x-2)}{6}$$

$$= 1 - x + \frac{x^2}{2} - \frac{x^3}{3} + x^4 - x^5 - 2x^6 + x^7$$

$$= 1 - x + x^2 - x^3 + x^4 - 2x^5 - x^6 + 2x^7$$

$$y(x) = x^3 - 2x^2 + 1$$

$$\begin{aligned} y(4) &= (4)^3 - 2(4)^2 + 1 \\ &= 64 - 32 + 1 \end{aligned}$$

$$= 33$$

* Central Difference Interpolation.

Based on central difference interpolation
we have five methods

(1) Gauss Forward

(2) Gauss Backward

(3) Stirling Interpolation

(4) Bessel's Interpolation

(5) Laplace Everett's Interpolation

* Central Difference Table

x_0	$y = f(x)$	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
x_{-2}	y_{-2}	Δy_{-2}			
x_{-1}	y_{-1}		$\Delta^2 y_{-2}$	$\Delta^3 y_{-2}$	
x_0	y_0	Δy_0	$\Delta^2 y_{-1}$		$\Delta^4 y_{-2}$
x_1	y_1		$\Delta^2 y_0$	$\Delta^3 y_{-1}$	
x_2	y_2	Δy_1			

(1) Gauss Forward Difference Interpolation.

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

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

(2) Gauss Backward Difference Interpolation.

$$f(x) = y_0 + p \Delta y_1 + \frac{p(p+1)}{2!} \Delta^2 y_{-1} + \frac{p(p+1)(p-1)}{3!} \Delta^3 y_{-2} + \frac{p(p+1)(p-1)(p+2)}{4!} \Delta^4 y_{-2}$$

Find the values of y when $x = 3.2$ from the following table using Gauss Forward difference

x	2.0	2.5	3.0	3.5	4.0
y	246.2	409.3	537.2	636.6	715.9

$$x \quad y \quad \Delta y \quad \Delta^2 y \quad \Delta^3 y \quad \Delta^4 y$$

$$x_0 = 2.0 \quad y_0 = 246.2$$

$$x_{-1} = 2.5 \quad y_{-1} = 409.3 \quad -35.2$$

$$x_0 = 3.0 \quad \boxed{537.2} \quad \boxed{-28.5} \quad \boxed{99.4} \quad \boxed{+ 8.4} \quad 63.4 \quad \boxed{11.7}$$

$$x_1 = 3.5 \quad 636.6 \quad + 20.7 \quad 79.3$$

$$x_2 = 4.0 \quad 715.9$$

Using GFID

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

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

$$p = \frac{x - x_0}{h} = \frac{3.2 - 3.0}{0.5} = 0.4$$

$$\begin{aligned}
 &= 537.2 + (0.4 \times 99.4) + \left[\frac{0.4 \times (-0.6) \times (-28)}{2} \right] \\
 &\quad + \left[\frac{0.4 \times (-0.6) \times 1.4 \times 8.4}{6} \right] \\
 &\quad + \left[\frac{0.4 \times (0.6) \times 1.4 \times (-1.6)}{24} \right] \\
 &= 537.2 + (39.76) + 3.42 - 0.47 + 0.03 \\
 &= 579.94
 \end{aligned}$$

Q

The following data are taken from the steam table

Temp C	140	150	160	170
pressure	3.685	4.854	6.302	8.076
χ_1	0.169	0.2789	0.326	0.375
χ_2	0.049	0.047	0.049	0.049
χ_3	0.002	0.002	0.002	0.002
χ_4	0.002	0.002	0.002	0.002
χ_5	0.002	0.002	0.002	0.002
χ_6	0.002	0.002	0.002	0.002
χ_7	0.002	0.002	0.002	0.002
χ_8	0.002	0.002	0.002	0.002
χ_9	0.002	0.002	0.002	0.002
χ_{10}	0.002	0.002	0.002	0.002
χ_{11}	0.002	0.002	0.002	0.002
χ_{12}	0.002	0.002	0.002	0.002
χ_{13}	0.002	0.002	0.002	0.002
χ_{14}	0.002	0.002	0.002	0.002
χ_{15}	0.002	0.002	0.002	0.002
χ_{16}	0.002	0.002	0.002	0.002
χ_{17}	0.002	0.002	0.002	0.002
χ_{18}	0.002	0.002	0.002	0.002
χ_{19}	0.002	0.002	0.002	0.002
χ_{20}	0.002	0.002	0.002	0.002
χ_{21}	0.002	0.002	0.002	0.002
χ_{22}	0.002	0.002	0.002	0.002
χ_{23}	0.002	0.002	0.002	0.002
χ_{24}	0.002	0.002	0.002	0.002
χ_{25}	0.002	0.002	0.002	0.002
χ_{26}	0.002	0.002	0.002	0.002
χ_{27}	0.002	0.002	0.002	0.002
χ_{28}	0.002	0.002	0.002	0.002
χ_{29}	0.002	0.002	0.002	0.002
χ_{30}	0.002	0.002	0.002	0.002
χ_{31}	0.002	0.002	0.002	0.002
χ_{32}	0.002	0.002	0.002	0.002
χ_{33}	0.002	0.002	0.002	0.002
χ_{34}	0.002	0.002	0.002	0.002
χ_{35}	0.002	0.002	0.002	0.002
χ_{36}	0.002	0.002	0.002	0.002
χ_{37}	0.002	0.002	0.002	0.002
χ_{38}	0.002	0.002	0.002	0.002
χ_{39}	0.002	0.002	0.002	0.002
χ_{40}	0.002	0.002	0.002	0.002
χ_{41}	0.002	0.002	0.002	0.002
χ_{42}	0.002	0.002	0.002	0.002
χ_{43}	0.002	0.002	0.002	0.002
χ_{44}	0.002	0.002	0.002	0.002
χ_{45}	0.002	0.002	0.002	0.002
χ_{46}	0.002	0.002	0.002	0.002
χ_{47}	0.002	0.002	0.002	0.002
χ_{48}	0.002	0.002	0.002	0.002
χ_{49}	0.002	0.002	0.002	0.002
χ_{50}	0.002	0.002	0.002	0.002
χ_{51}	0.002	0.002	0.002	0.002
χ_{52}	0.002	0.002	0.002	0.002
χ_{53}	0.002	0.002	0.002	0.002
χ_{54}	0.002	0.002	0.002	0.002
χ_{55}	0.002	0.002	0.002	0.002
χ_{56}	0.002	0.002	0.002	0.002
χ_{57}	0.002	0.002	0.002	0.002
χ_{58}	0.002	0.002	0.002	0.002
χ_{59}	0.002	0.002	0.002	0.002
χ_{60}	0.002	0.002	0.002	0.002
χ_{61}	0.002	0.002	0.002	0.002
χ_{62}	0.002	0.002	0.002	0.002
χ_{63}	0.002	0.002	0.002	0.002
χ_{64}	0.002	0.002	0.002	0.002
χ_{65}	0.002	0.002	0.002	0.002
χ_{66}	0.002	0.002	0.002	0.002
χ_{67}	0.002	0.002	0.002	0.002
χ_{68}	0.002	0.002	0.002	0.002
χ_{69}	0.002	0.002	0.002	0.002
χ_{70}	0.002	0.002	0.002	0.002
χ_{71}	0.002	0.002	0.002	0.002
χ_{72}	0.002	0.002	0.002	0.002
χ_{73}	0.002	0.002	0.002	0.002
χ_{74}	0.002	0.002	0.002	0.002
χ_{75}	0.002	0.002	0.002	0.002
χ_{76}	0.002	0.002	0.002	0.002
χ_{77}	0.002	0.002	0.002	0.002
χ_{78}	0.002	0.002	0.002	0.002
χ_{79}	0.002	0.002	0.002	0.002
χ_{80}	0.002	0.002	0.002	0.002
χ_{81}	0.002	0.002	0.002	0.002
χ_{82}	0.002	0.002	0.002	0.002
χ_{83}	0.002	0.002	0.002	0.002
χ_{84}	0.002	0.002	0.002	0.002
χ_{85}	0.002	0.002	0.002	0.002
χ_{86}	0.002	0.002	0.002	0.002
χ_{87}	0.002	0.002	0.002	0.002
χ_{88}	0.002	0.002	0.002	0.002
χ_{89}	0.002	0.002	0.002	0.002
χ_{90}	0.002	0.002	0.002	0.002
χ_{91}	0.002	0.002	0.002	0.002
χ_{92}	0.002	0.002	0.002	0.002
χ_{93}	0.002	0.002	0.002	0.002
χ_{94}	0.002	0.002	0.002	0.002
χ_{95}	0.002	0.002	0.002	0.002
χ_{96}	0.002	0.002	0.002	0.002
χ_{97}	0.002	0.002	0.002	0.002
χ_{98}	0.002	0.002	0.002	0.002
χ_{99}	0.002	0.002	0.002	0.002
χ_{100}	0.002	0.002	0.002	0.002

Using GFDI.

$$P = \frac{D - D_0}{n} = \frac{142 - 160}{10} = \underline{-1.8}$$

1.774

$$F_{(r)} = g_0 + p \underline{A_4} + p(p-1) (0.326)$$

$$+ p(p-1)(p+1) (0.049) + p(p+1)(p+1)(p-2) (0.002)$$

$$= 6.302 + (-1.8) (1.774) + (-1.8) (-2.8) (0.326)$$

$$+ (-1.8) (-2.8) (-0.8) (0.049) + (-1.8) (-2.8) (-0.8) (-3.8) (0.002)$$

$$= 6.302 + 2.48 + \cancel{1.64} 0.82 = 2.03 + 0.0012$$

$$\boxed{F = 4.6132} \quad \boxed{= 3.898} \quad \text{Ans}$$

Using GBDI.

$$P = \frac{D - D_0}{n} = \frac{175 - 160}{10} = \underline{1.5}$$

$$P_3(x) = y_0 + p \Delta y + \frac{p(p+1)}{2!} (1.448) + \frac{p(p+1)(p+2)}{3!} (0.326)$$

$$+ \frac{p(p+1)(p+2)(p+3)}{4!} (0.047) + \frac{p(p+1)(p+2)(p+3)(p+4)}{5!} (0.005)$$

$$= 6.302 + (1.5)(1.448) + \frac{(1.5)(2.5)(0.326)}{2}$$

$$+ \frac{(1.5)(2.5)(0.5)(0.047)}{6} + \frac{(1.5)(2.5)(0.5)(3.5)(0.005)}{24}$$

$$= 6.302 + 2.172 + 0.611 + 0.014 + 0.00054$$

$$= 9.099$$

Q Estimate the sales for 1966 using following table

<u>Year</u>	1931	1941	1951	1961	1971
<u>Sale</u>	12	15	20	27	52

$$\begin{array}{cccccc} x_0 & y & \Delta y & \Delta^2 y & \Delta^3 y & \Delta^4 y \\ x_{-2} & 1931 & 12 & 3 & 5 & 0 \\ x_{-1} & 1941 & 15 & 2 & 5 & 0 \\ x_0 & 1951 & 20 & 2 & 7 & 16 \\ x_1 & 1961 & 27 & 7 & 18 & 25 \\ x_2 & 1971 & 52 & & & \end{array}$$

$$\begin{array}{cccccc} x_0 & y & \Delta y & \Delta^2 y & \Delta^3 y & \Delta^4 y \\ x_{-2} & 1931 & 12 & 3 & 5 & 0 \\ x_{-1} & 1941 & 15 & 2 & 5 & 0 \\ x_0 & 1951 & 20 & 2 & 7 & 16 \\ x_1 & 1961 & 27 & 7 & 18 & 25 \\ x_2 & 1971 & 52 & & & \end{array}$$

using GBDI:

$$p = \frac{y_1 - y_0}{h} = \frac{1966 - 1951}{5} = 1.5$$

$$f(x) = y_0 + \frac{p}{1!} (y_1 - y_0) + \frac{p(p+1)}{2!} (y_2 - y_1)$$

$$+ \frac{p(p+1)(p-1)}{3!} (y_0) + \frac{p(p+1)(p-1)(p+2)}{4!} (y_3)$$

$$= y_0 + (1.5)(y_1) + \underbrace{(1.5)(2.5)(y_2)}_{2!} + 0 + \underbrace{(1.5)(2.5)(3.5)(y_3)}_{24}$$

$$= 1951 + 7.5 + 3.75 + 0 + 4.375$$

$$= 35.625$$

3. Stirling's Interpolation

$$\Delta y_0$$

$$\Delta^3 y_{-2}$$

$$y_0 \quad y_1$$

$$\Delta^2 y_0$$

$$\Delta^4 y_{-2}$$

$$\Delta y_0$$

$$\Delta^3 y_{-1}$$

$$f(x) = y_0 + p \left(\frac{\Delta y_0 + \Delta y_1}{2} \right) + \frac{p^2}{2!} \Delta^2 y_0$$

$$+ \frac{p(p^2-1)}{3!} \left(\frac{\Delta^3 y_{-2} + \Delta^3 y_{-1}}{2} \right) + \frac{p^2(p^2-1)}{4!} \Delta^4 y_{-2}$$

Q

Using Stirling formula to find U_{32} from the following

$$U_{20} = 14.035, U_{15} = 13.674, U_{30} = 13.257$$

$$U_{35} = 12.734, U_{40} = 12.084, U_{45} = 11.309$$

Q

Determine the interpolating polynomial for the following data

$x:$	0	1	2	3	4
$y:$	41	43	47	53	61

$$x \quad y \quad \Delta y \quad \Delta^2 y \quad \Delta^3 y \quad \Delta^4 y$$

x_{-2}	0	41				
	2					
x_{-1}	1	43	4			
			2			
x_0	2	47		2		0
						0
x_1	3	53	6			
			2			
x_2	4	61	8			

$$P = \frac{x - x_0}{h} = \frac{x - 2}{1} = [x - 2]$$

$$f(x) = 47 + P \left(\frac{4+6}{2} \right) + \frac{P^2}{2!} [2] + 0 + 0$$

$$= 47 + (x-2)(5) + \frac{(x-2)^2(2)}{2}$$

$$= 47 + 5x - 10 + x^2 - 4x + 4$$

$$= x^2 + x + 41$$

4. Bessel's Interpolation

$$y_0 \quad y_1 \quad \Delta^2 y_{-1} \quad \Delta^4 y_{-2} \dots$$

$$y_1 \quad y_2 \quad \Delta^2 y_0 \quad \Delta^4 y_{-1} \dots$$

$$f(x) = \frac{(y_0 + y_1)}{2} + \left(p - \frac{1}{2}\right) \Delta y_0 + p \frac{(p-1)}{2!} \left(\frac{\Delta^2 y_{-1} + \Delta^2 y_0}{2}\right)$$

$$+ p \frac{(p-1)(p-1/2)}{3!} \Delta^3 y_{-1} + p \frac{(p-1)(p+1)(p-2)}{4!} \left(\frac{\Delta^4 y_{-1} + \Delta^4 y_{-2}}{2}\right) \dots$$

From the following table find the values of $f(2.73)$ using Bessel's Interpolation

x	2.5	2.6	2.7	2.8	2.9	3.0
$f(x)$	0.4938	0.4953	0.4965	0.4974	0.4981	0.4982
Δy						
$\Delta^2 y$						
$\Delta^3 y$						
$\Delta^4 y$						
x_0	2.5	0.4938				
x_1	2.6	0.4953	-0.0003			
x_2	2.7	0.4965	-0.0003	0.0005		
x_3	2.8	0.4974	-0.0002	0.0004	-0.0004	
x_4	2.9	0.4981	-0.0001	0.0001		
x_5	3.0	0.4982	0.0006			

$$P = \frac{x - x_0}{h} = \frac{2.73 - 2.7}{0.1}$$

$$= 0.0$$

$$f_0(x) = 0.49695 + (-0.2)(0.0009)$$

$$+ (0.3)(-0.35)(-0.00025) + (0.3)\underline{(-0.7)}(-0.2)(0.0006)$$

$$+ (0.3)\underline{(-0.7)}(1.3)(-1.7)(0.00025)$$

24

$$= 0.49695 - 0.00018 + 0.000026 + 0.000001$$

$$+ 0.019338 \cdot 0.000005$$

$$= 0.4968$$

(Q)

Find value of: $\sin 38^\circ$ using bessel's

x°	15	20	25	30
$\sin x^\circ$	0.2588190	0.3420209	0.4226183	0.5
	0.5735764	0.6427876	0.7071068	

	$\Delta^2 y$	Δy	y'	y
x_2	18 0.2588190	0.083201	11.88190	11.88190
x_1	20 0.3420209	0.080598	-0.002603	10.005819
x_0	25 0.4226183	0.077382	-0.003216	0.00059
x_1	30 0.5	0.073576	-0.003806	-0.008171
x_2	35 0.5735764	0.069211	-0.004365	
x_3	40 0.6427676			

$$\Delta y = \Delta^2 y + A^2 y + A^4 y$$

25

$$0.083201$$

34

$$+0.0026029$$

$$0.0805982$$

$$-0.0006136$$

4

$$-0.0032168$$

$$0.0000248$$

$$0.0773817$$

$$-0.003803$$

$$0.0000289$$

$$0.0735764$$

$$-0.000055993$$

57

$$0.0692112$$

$$0.0692112$$

 $\Delta^3 y$

$$0.0000201$$

$$0.0000201$$

$$0.0000201$$

$$0.0000041$$

(5) Laplace Everell's Interpolation.

$$\begin{array}{cc} x_0 & y_0 \\ \vdots & \vdots \end{array} - \Delta^4 y_{-1} \quad - \quad \Delta^4 y_{-2}$$

$$\begin{array}{cc} x_1 & y_1 \\ \vdots & \vdots \end{array} - \Delta^4 y_0 \quad \Delta^4 y_{-1}$$

$$P(x) = q y_0 + q \frac{(q^2 - 1^2)}{81} x^2 y_1 + q \frac{(q^2 - 1^2)}{51} (q^2 - 2^2) y_2$$

$$+ p y_1 + p \frac{(p^2 - 1^2)}{3!} \Delta^2 y_0 + p \frac{(p^2 - 1^2)(p^2 - 2^2)}{5!} \Delta^4 y_0$$

where $p = \frac{x - x_0}{n}$ and $q = 1 - p$

Find value of e^x when $x = 0.644$ using Euler's

η_C	0.61	0.62	0.63	0.64
e^x	1.840431	1.858928	1.877610	1.896481
	0.65	0.66	0.67	
	1.915541	1.934792	1.954237	

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$	$\Delta^5 y$
x_3	0.61 1.840481	0.018491				
x_2	0.62 1.858928	0.018682	0.000004			
x_1	0.63 1.8771610	0.018871	0.000001	-0.000004		
x_0	0.64 1.896481	0.019060	0.000002	0.000001		
x_1	0.65 1.915541	0.019251	0.000003	0.000001		
x_2	0.66 1.934792	0.019445				
x_3	0.67 1.954237				$\Delta^6 y = -0.000007$	

$$\frac{x - x_0}{h} = \frac{0.644 - 0.64}{0.01} \quad | = 0.04$$

$$Tq = 0.6$$

$$1.137888 - 0.0000120$$

$$P(x) = (0.6)(1.896481) + (0.6)(-0.106)(0.000189) \\ + (0.6)(-0.106)(-3.64)(0.000002) 0.0000000204$$

$$+ (0.6)(-0.106)(-3.64)(-8.64)(0.000002)$$

$$5040 - 0.000000003$$

$$0.76621640$$

$$+ (0.4)(1.915541) + (0.4)(-0.84)(0.000191) \\ 6 0.000010640$$

$$+ (0.4)(-0.84)(-3.84)(0.000001)$$

$$120 0.00000011$$

$$= 1.904103108$$

Q2

 Using Everett's Interpolation compute $y(35)$

x	20	30	40	50
y	512	439	346	243

$$x \quad y \quad \Delta y \quad \Delta^2 y \quad \Delta^3 y$$

$$x_0 = 20 \quad y_0 = 512 \quad -7.3$$

$$x_1 = 30 \quad y_1 = 439 \quad -20 \quad -9.3 \quad -10$$

$$x_2 = 40 \quad y_2 = 346 \quad -43.7 \quad -103$$

$$x_3 = 50 \quad y_3 = 243$$

$$p = \frac{x - x_0}{h} = \frac{35 - 30}{10} = 0.5 \quad [= 0.5]$$

$$q = 1 - p = \frac{1}{2} \quad [= 0.5]$$

$$f(35) = (0.5)(439) + (0.5)(-0.75)(-20) + (0.5)(346) + (0.5)(-0.75)(-10)$$

$$+ (0.5)(243) + (0.5)(-0.75)(-10)$$

$$= 219.5 + 1.25 + 17.5 + 0.62$$

$$= 394.37$$

Interpolation with unequal Intervals

(1) Lagrange's Interpolation.

(1) For $n=1$	x	x_0	x_1	
	y	y_0	y_1	

$$\rightarrow f(x) = \frac{(x-x_1)}{(x_0-x_1)} y_0 + \frac{(x-x_0)}{(x_1-x_0)} y_1$$

(2) For $n=2$	x	x_0	x_1	x_2	
	y	y_0	y_1	y_2	

$$\begin{aligned} \rightarrow f(x) = & \frac{(x-x_1)(x-x_2)}{(x_0-x_1)(x_0-x_2)} y_0 + \frac{(x-x_0)(x-x_2)}{(x_1-x_0)(x_1-x_2)} y_1 \\ & + \frac{(x-x_0)(x-x_1)}{(x_2-x_0)(x_2-x_1)} y_2 \end{aligned}$$

(3) For n data values of x

x	$x_0, x_1, x_2, \dots, x_n$	
y	$y_0, y_1, y_2, \dots, y_n$	

$$\begin{aligned} f(x) = & \frac{(x-x_1)(x-x_2)\dots(x-x_n)}{(x_0-x_1)(x_0-x_2)\dots(x_0-x_n)} y_0 + \frac{(x-x_0)(x-x_2)\dots(x-x_n)}{(x_1-x_0)(x_1-x_2)\dots(x_1-x_n)} y_1 \\ & + \frac{(x-x_0)(x-x_1)\dots(x-x_{n-1})}{(x_n-x_0)(x_n-x_1)\dots(x_n-x_{n-1})} y_n \end{aligned}$$

Q Compute $f(0.4)$ using Langrange's Interpolation

x	0.3	0.5	0.6
y	0.61	0.69	0.72

$$f(x) = \frac{[x - 0.5][x - 0.6]}{(0.2 - 0.5)(0.3 - 0.5)} (0.61)$$

$$+ \frac{(x - 0.3)(x - 0.6)}{(0.5 - 0.3)(0.5 - 0.6)} (0.69)$$

$$+ \frac{(x - 0.3)(x - 0.5)}{(0.6 - 0.3)(0.6 - 0.5)} (0.72)$$

$$\cancel{+ \frac{(x - 0.1)(x - 0.2)}{(0.2 - 0.1)(0.2 - 0.3)} (0.61) + \frac{(0.1)(0.2)}{(0.2)(0.1)} (0.69)}$$

$$+ \frac{(0.1)(-0.1)}{(0.3)(0.1)} (0.72)$$

$$= -0.135 + 0.69 + 0.24$$

$$= 0.795$$

$$= 0.65$$

Q_2	x	-1	0	1	3
	$f(x)$	2	1	0	-1

$$\begin{aligned} f(x) &= \frac{(x+0)(x-1)(x-3)}{(x+1)(x-1)(x-3)} + \frac{(x+1)(x-1)(x-3)}{(x+1)(x-1)(x-3)} \\ &\quad + \frac{(x+1)(x-0)(x-3)}{(1+1)(1-0)(1-3)} + \frac{(x+1)(x-0)(x-1)}{(3+2)(3-1)(3+0)} \end{aligned}$$

$$P(x) = \frac{(x-0)(x-1)(x-3)}{(x_0-0)(x_0-1)(x_0-3)}$$

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

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

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

$$+ (x+1)(x-0)(x-1)$$

$$\frac{2(4)(3)(2)}{24}$$

$$\rightarrow \frac{(x^2-x)(x-3)}{-8} + \underbrace{x^2-1}_{3}(x-3) + \underbrace{(x^2+x)(x-3)}_{-4}$$

$$+ \frac{(x^2+x)(x-1)}{24}$$

$$\frac{(x^2 - x)(x-3)}{2} + \frac{(x^2 - 1)(x-3)}{3} + \frac{(x^2 - x)(x-3)}{4} + \frac{(x^2 + x)(x-3)}{24}$$

$$\left(\frac{x^3 - 3x^2 + x^2 + 3x}{8} \right) + \left(\frac{-x^3 - 3x^2 - x + 3}{3} \right) + \left(\frac{x^3 - 3x^2 + x^2 + 3x}{4} \right) + \left(\frac{x^3 - x^2 + x^2 + x}{24} \right)$$

$$\frac{3x^3 + 9x^2 + 3x^2 + 9x - 8x^3 - 24x^2 - 8x + 24 + 6x^3 - 18x^2 + 6x^2 + 18x}{24}$$

$$\frac{-3x^3 - 8x^3 + 6x^3 - x^3 + 9x^2 + 3x^2 + 24x^2 - 18x^2 + 16x^2}{24} + 9x + 8x + 18x + 8x - 24$$

$$34x^2 + 43x - 24$$

$$= \frac{1}{24} [x^3 - 25x + 24]$$

Q Using Lagrange's interpolation find $f(0)$

$$x : -1 \quad -2 \quad 2 \quad 4$$

$$f(x) : -1 \quad -9 \quad 11 \quad 69$$

\therefore

$$\rightarrow (0+2)(0+2)(0+4) + (0+1)(0+2)(0+4)$$

$$(-1+2)(-1+2)(-1+4) \quad (-2+1)(-2+2)(-2+4)$$

$$(0+1)(0+2)(0+4) + (0+1)(0+2)(0+2)$$

$$(2+1)(2+2)(2+4) \quad -(4+1)(4+2)(4+2)$$

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

$$= \frac{16(-1)}{15} = \frac{8(-9)}{24} + \frac{1}{24}(41) = \frac{4}{60}(69) = 0.0666$$

~~$I = -1.1326$~~

$$0.0666 + 3 + 3.666 - 4.6$$

~~$I = -1.1326$~~ = I

2. Newton's Divided difference Interpolation.

* Divided difference table

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$
x_0	y_0	$\frac{y_1 - y_0}{x_1 - x_0} = \Delta y_0 = [x_0, x_1]$	$\frac{\Delta y_1 - \Delta y_0}{x_2 - x_0} = \Delta^2 y_0 = [x_0, x_1, x_2]$	
x_1	y_1	$\frac{y_2 - y_1}{x_2 - x_1} = \Delta y_1 = [x_1, x_2]$		$\frac{\Delta^2 y_1 - \Delta^2 y_0}{x_3 - x_0} = \Delta^3 y_0$
x_2	y_2	$\frac{y_3 - y_2}{x_3 - x_2} = \Delta y_2 = [x_2, x_3]$	$\frac{\Delta y_2 - \Delta y_1}{x_3 - x_1} = \Delta^2 y_1 = [x_1, x_2, x_3]$	$= [x_0, x_1, x_2, x_3]$
x_3	y_3			

Q If $f(x) = \frac{1}{x}$ find divided differences $[a, b]$
and $[a, b, c]$

x	$f(x)$	Δy	$\Delta^2 y$
a	$\frac{1}{a}$		
b	$\frac{1}{b}$	$\frac{1/b - 1/a}{b-a}$	$\frac{-1/b^2 + 1/a^2}{c-a}$
c	$\frac{1}{c}$	$\frac{1/c - 1/b}{c-b}$	

$$[a, b] = \frac{a - b}{\frac{ab}{b-a}} = \frac{1}{ab}$$

$$[b, c] = \frac{b - c}{\frac{bc}{c-b}} = \frac{1}{bc}$$

$$[a, b, c] = \frac{-a + c}{\frac{abc}{c-a}} = \frac{1}{abc}$$