

Unit 32

Given  $y = f(x)$

$x$	$x_0$	$x_1$	$x_2$	---	$x_n$
$f(x)$	$f(x_0), y_0$	$y_1$	$y_2$	---	$y_n$

The process of finding the value of  $y$  b/w the range (i.e.,  $x_0$  to  $x_n$ ) is called interpolation and finding the value of  $y$  outside the range is called extrapolation.

Finite differences and difference tables

(1) forward difference operator  $\Delta$  is denoted by  $\Delta$  (delta)

$\Delta y_n = y_{n+1} - y_n$  where  $n = 0, 1, 2, 3, \dots$

$\Delta y_0 = y_1 - y_0$

$\Delta y_1 = y_2 - y_1$

$\Delta y_2 = y_3 - y_2$

forward difference table

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

Q → Construct the forward difference table, given that -

$x$	5	10	15	20	25	30			
$y$	9962	9848	9659	9397	9063	8660			
$x$		$y$	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$	$\Delta^5 y$		
5		9962							
10			-114						
15		9848		-75					
20			-189		-73	2	-1		
25		9397		-262		1		3	
30			-334		-72	3	2		
		9063		-403					
			-403		-69				
		8660							

(2) Backward difference operator  $\nabla$  is denoted by  $\nabla f(x)$

$\nabla y_n = y_n - y_{n-1}$  where  $n = 1, 2, 3, \dots$

$\nabla y_1 = y_1 - y_0$

$\nabla y_2 = y_2 - y_1$

Backward difference table

$x$	$y$	$\nabla y$	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$
$x_0$	$y_0$				
$x_1$	$y_1$	$\nabla y_1 = y_1 - y_0$	$\nabla^2 y_2 = \nabla y_2 - \nabla y_1$		
$x_2$	$y_2$	$\nabla y_2 = y_2 - y_1$	$\nabla^2 y_3 = \nabla y_3 - \nabla y_2$	$\nabla^3 y_4 = \nabla^2 y_4 - \nabla^2 y_3$	
$x_3$	$y_3$	$\nabla y_3 = y_3 - y_2$	$\nabla^2 y_4 = \nabla y_4 - \nabla y_3$	$\nabla^3 y_5 = \nabla^2 y_5 - \nabla^2 y_4$	$\nabla^4 y_6 = \nabla^3 y_6 - \nabla^3 y_5$
$x_4$	$y_4$	$\nabla y_4 = y_4 - y_3$			

Q  $\rightarrow$  Construct the backward difference table, given that

$x_{20} = 400, x_{30} = 600, x_{40} = 800, x_{50} = 1100$

$x$	$f(x)$	$\nabla f(x)$	$\nabla^2 f(x)$	$\nabla^3 f(x)$
20	400			
30	600	200		
40	800	200	0	
50	1100	300	100	

Missing term technique

Result  $\rightarrow$  If  $n$  values are known that a  $f^n$  can be represented by  $n-1^{\text{th}}$  degree polynomial.

Q  $\rightarrow$  Find the missing value of the following data -

$x$	$f(x)$	$\Delta f(x)$	$\Delta^2 f(x)$	$\Delta^3 f(x)$	$\Delta^4 f(x)$
1	7	$y-7$			
2	$z(y)$		$20-2y$		
3	13	$13-y$		$8y-25$	
4	21	8	$-5+y$		$-4y+38$
5	37	6	8	$13-y$	

Since, there are 4 values are known. Hence, the  $f(x)$  be represented by 3rd degree polynomial.

$$\Rightarrow \Delta^4 y = 0$$

$$-4y + 38 = 0$$

$$-4y = -38$$

$$y = \frac{38}{4} = 9.5$$

Q → Given →  $\log 100 = 2$

$$\log 101 = 2.0043$$

$$\log 103 = 2.0128$$

$$\log 104 = 2.0170$$

find  $\log 102$ ?

Let  $\log 102 = y$

x	y	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
$\log 100$	2				
$\log 101$	2.0043	0.0043			
$\log 102$	y	y - 2.0043			
$\log 103$	2.0128	2.0128 - y	4.0171 - 2y		
$\log 104$	2.0170	0.0042	y - 2.0086	3y + 6.0257	6y - 12.0514

Hence, there are 4 values are known. Hence y can be represented by 3rd degree polynomial.

$$\Delta^4 y = 0$$

$$6y - 12.0514 = 0$$

$$6y = 12.0514$$

$$y = \frac{12.0514}{6} = 2.0086$$

Q → Find the missing values -

x	45	50	55	60	65
y	3	?	2	?	-2.4
$\Delta y$		$y_1 - 3$			
$\Delta^2 y$			$5 - 2y_1$		
$\Delta^3 y$				$3y_1 + y_2 - 9$	
$\Delta^4 y$					$-4y_1 - 4y_2 + 12.6$
45	3				
50	$y_1$				
55	2	$2 - y_1$			
60	$y_2$	$y_2 - 2$	$y_1 + y_2 - 4$		
65	-2.4	$-2.4 - y_2$	$-2y_2 - 0.4$		

Since, there are 3 values are known. Hence  $f^n$  can be represented by 2<sup>nd</sup> degree polynomial.

$$\Rightarrow \Delta^3 y = 0$$

put  $E^n$

$$3y_1 + y_2 = 9$$

$$-y_1 - 3y_2 = -3.6$$

Method  $\rightarrow E^n \rightarrow 1$

Unknown  $\rightarrow$

$$a_1 = 3, a_2 = 1, a_3 = -9$$

$$b_1 = -1, b_2 = -3, b_3 = 3.6$$

$$y_1 = -2.9250$$

$$y_2 = +0.2250$$

Interpolation with Equal interval  $\rightarrow$

x	40	42	50	57
y	100	200	150	600

Interpolation  $\rightarrow$

Interpolation with equal interval

- Newton's forward diff. formula
- Newton's backward diff. formula
- Central diff. formula
- Gauss forward
- Gauss backward
- Sterling
- Besslers
- Laplace Everette's

Interpolation with unequal interval

- Lagrange formula
- Newton's divided
- Hermitte's formula

Newton's forward difference formula  $\rightarrow$

x	y	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
$x_0$	$y_0$	$\Delta y_0$	$\Delta^2 y_0$	$\Delta^3 y_0$	$\Delta^4 y_0$
$x_1$	$y_1$	$\Delta y_1$	$\Delta^2 y_1$	$\Delta^3 y_1$	
$x_2$	$y_2$	$\Delta y_2$	$\Delta^2 y_2$		
$x_3$	$y_3$	$\Delta y_3$			
$x_4$	$y_4$				

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

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

Q → Find the value of  $\sin 52^\circ$  from the given table -

$\alpha$	45	50	55	60
$\sin \alpha$	0.7071	0.7660	0.8192	0.8660

Let  $\alpha = x$  &  $y = \sin \alpha$  & we multiply the value of  $y$  by  $10^4$

$x$	$y (\sin \alpha \times 10^4)$	$\Delta^2 y$	$\Delta^3 y$
45	7071		
50	7660	589	-57
55	8192	532	-64
60	8660	468	

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

(by using Newton forward diff. formula)

where,  $u = \frac{x - x_0}{h}$

$$= \frac{52 - 45}{5} = \frac{7}{5} = 1.4$$

$$y(52) = 7071 + 1.4 \times 589 + \frac{1.4(1.4-1)(-57)}{2} + \frac{(1.4)(1.4-1)(1.4-2)(-64)}{6}$$

$$= 7880.032 / 10000$$

$$= 0.7880$$

Q →

$x$	0	1	2	3
$f(x)$	1	10	1	2

$x$	$f(x)$	$\Delta x$	$\Delta^2 x$	$\Delta^3 x$
0	1			
1	10	9	-18	
2	1	-9		28
3	2	1	10	

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

where,  $u = \frac{x - x_0}{h} = \frac{x - 0}{1} = x$

$u = x$

$$\begin{aligned}
 &= 1 + 9x + \frac{x(x-1)(-18)}{2} + \frac{x(x-1)(x-2)}{6} \times 28 \\
 &= 1 + 9x - 9x(x-1) + \frac{14}{3}x(x-1)(x-2) \\
 &= \frac{3 + 27x - 27x(x-1) + 14x(x-1)(x-2)}{3} \\
 &= \frac{3 + 27x - 27x^2 + 27x + (14x^2 - 14x)x - 28}{3} \\
 &= \frac{3 + 27x - 27x^2 + 27x + 14x^3 - 14x^2 - 28x^2 + 28x}{3} \\
 &= \frac{14x^3 - 69x^2 + 55x + 31}{3}
 \end{aligned}$$

Newton's backward difference formula

x	y	$\nabla y$	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$
$x_0$	$y_0$				
$x_1$	$y_1$	$\nabla y_1$			
$x_2$	$y_2$	$\nabla y_2$	$\nabla^2 y_2$		
$x_3$	$y_3$	$\nabla y_3$	$\nabla^2 y_3$	$\nabla^3 y_3$	
$x_4$	$y_4$	$\nabla y_4$	$\nabla^2 y_4$	$\nabla^3 y_4$	$\nabla^4 y_4$

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

where  $u = \frac{x - x_n}{h}$

Q → The population of a town was as given estimate the population for the year 1925.

year(x)	1891	1901	1911	1921	1931
population(y)	46	66	81	93	101
x	y	$\nabla y$	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$
1891	46				
1901	66	20			
1911	81	15	-3		
1921	93	12	-4	-1	
1931	101	8	-4	-3	

using Newton's backward formula

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

where,  $u = \frac{x - x_n}{-h}$

$$= \frac{1925 - 1931}{10} = \frac{-6}{10} = -0.6$$

$$= 101 + (-0.6)8 + \frac{(-0.6)(-0.6+1)(-4)}{2} + \frac{(-0.6)(-0.6+1)(-0.6+2)(-)}{6}$$

$$+ \frac{(-0.6)(-0.6+1)(-0.6+2)(-0.6+3)(-3)}{24}$$

$$= 101 + (-4.8) + \frac{0.96}{2} + \frac{0.336}{6} + \frac{2.4192}{24}$$

$$= \frac{2424 - 1152 + 11.52 + 1.344 + 2.4192}{24}$$

$$= \frac{2324.0832}{24} = 96.8368$$

Q → Find the missing value of following data →

x	1	2	3	4	5
f(x)	7	y	13	21	37
x	f(x)	$\nabla y$	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$
1	7				
2	4	y-7	20-24		
3	13	13-4	y-5	13-4	
4	21	8	8		
5	37	16			

$-4y + 38 = 0$   
 $-4y = -38$   
 $y = \frac{38}{4} = 9.5$

Q → Consider the following table

x	3	4	5	6	7
f(x)	3	6.6	15	22	35

obtain interpolating polynomial of as degree 2 or less using Newton's backward difference interpolating method.

3	3			
4	6.6		4.8	
5	15	8.4		-6.2
6	22	7	-1.4	
7	35	13	6	7.4
				13.6

where,  $u = \frac{x - x_n}{h} = \frac{x - 7}{1} = x - 7$

$$y(x) = y_n + u \Delta y_n + \frac{u(u+1)}{2!} \Delta^2 y + \frac{u(u+1)(u+2)}{3!} \Delta^3 y_n + \frac{u(u+1)(u+2)(u+3)}{4!} \Delta^4 y_n$$

$$= 35 + (x-7) \times 13 + \frac{(x-7)(x-7+1) \times 6}{2} + \frac{(x-7)(x-7+1)(x-7+2)(7.4)}{6} + \frac{(x-7)(x-7+1)(x-7+2)(x-7+3)(13.6)}{24}$$

~~$$= 35 + 13x - 91 + \frac{(x^2 - 7x + x - 7x + 49 - 7) \times 6}{2} + \frac{(x^2 - 7x + x - 7x + 49 - 7)(x-7+2)(7.4)}{6} + \frac{(x^2 - 7x + x - 7x + 49 - 7)(x-7+2)(x-7+3)(13.6)}{24}$$~~

~~$$= 35 + 13x - 91 + \frac{(6x^2 - 42x + 6x - 42x + 294 - 42)}{2} + (x^3 - 7x^2 + 2x^2)$$~~

$$= 35 + (x-7) \times 13 + \frac{(x-7)(x-6) \times 6}{2} + \frac{(x-7)(x-6)(x-5) \times 7.4}{6} + \frac{(x-7)(x-6)(x-5)(x-4)(13.6)}{24}$$

$$= 35 + (x-7)13 + \frac{(x^2 - 6x - 7x + 42) \times 6}{2} + \frac{(x^2 - 6x - 7x + 42)(x-5) \times 7.4}{6} + \frac{(x^2 - 6x - 7x + 42)(x-5)(x-4)(13.6)}{24}$$

$$= 35 + 13x - 91 + \frac{(x^2 - 13x + 42) \times 6}{2} + \frac{(x^2 - 13x + 42)(x-5)(7.4)}{6} + \frac{(x^2 - 13x + 42)(x-5)(x-4)(13.6)}{24}$$



$$\begin{aligned}
&= \frac{35+13x-91+6x^2-78x+252}{2} + \frac{(x^3-13x^2+42x-5x^2+65x-210)(x-4)(13 \cdot 6)}{6} \\
&= \frac{35+13x-91+6x^2-78x+252}{2} + \frac{(x^3-18x^2+107x-210)(7 \cdot 4)}{6} \\
&\quad + \frac{(x^3-18x^2+107x-210)(x-4)(13 \cdot 6)}{24} \\
&= \frac{35+13x-91+6x^2-78x+252}{2} + \frac{7 \cdot 4x^3-133 \cdot 2x^2+791 \cdot 8x-1554}{6} \\
&\quad + \frac{(x^4-18x^3+107x^2-210x-4x^3+72x^2-420x+840)(13 \cdot 6)}{24} \\
&= \frac{35+13x-91+6x^2-78x+252}{2} + \frac{7 \cdot 4x^3-133 \cdot 2x^2+791 \cdot 8x-1554}{6} \\
&\quad + \frac{(x^4-22x^3+179x^2-638x+840)(13 \cdot 6)}{24} \\
&= \frac{35+13x-91+6x^2-78x+252}{2} + \frac{7 \cdot 4x^3-133 \cdot 2x^2+791 \cdot 8x-1554}{6} \\
&\quad + \frac{13 \cdot 6x^4-299 \cdot 2x^3+2434 \cdot 4x^2-8676 \cdot 8x+11424}{24} \\
&= \frac{840+312x-2104+72x^2-936x+3024+29 \cdot 6x^3-532 \cdot 8x^2+3167 \cdot 2x-62}{24} \\
&\quad + \frac{13 \cdot 6x^4-299 \cdot 2x^3+2434 \cdot 4x^2-8676 \cdot 8x+11424}{24} \\
&= \frac{13 \cdot 6x^4-269 \cdot 6x^3+1973 \cdot 6x^2-6133 \cdot 6x+6888}{24}
\end{aligned}$$

Difference of a polynomial →

Theorem → The  $n^{\text{th}}$  difference of a polynomial of  $n^{\text{th}}$  degree is constant and all higher order difference are 0

Prove that →  $\Delta^n f(x) = \text{constant}$

also  $\Delta^{n+1} f(x) = 0$

Let we consider a polynomial of  $n^{\text{th}}$  degree

$$f(x) = ax^n + bx^{n-1} + cx^{n-2} + \dots + kx + l \quad \text{--- (1)}$$

where  $a, b, c, k, l$  are constant. we know that,

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

put in eqn (1)

$$f(x+h) = [a(x+h)^n + b(x+h)^{n-1} + c(x+h)^{n-2} + \dots + k(x+h) + l]$$

$$= [ax^h + bx^{n-1} + (x^{n-2} + \dots + kx + l)]$$

$$= [a(x+h)^n - ax^n] + [b(x+h)^{n-1} - bx^{n-1}] + [c(x+h)^{n-2} - cx^{n-2}] + \dots$$

$$+ [k(x+h) - kx] + [l - l]$$

$$= a[(x+h)^n - x^n] + b[(x+h)^{n-1} - x^{n-1}] + c[(x+h)^{n-2} - x^{n-2}]$$

$$+ \dots + kh$$

Since,  $a[(x+h)^n - x^n]$

$$\Rightarrow a[x^n(1 + \frac{h}{x})^n - x^n] \quad \text{expand by binomial theorem}$$

$$\Rightarrow ax^n[(1 + \frac{h}{x})^n - 1]$$

$$\Rightarrow ax^n[x + \frac{nh}{x} + \frac{n(n-1)}{2} \frac{h^2}{x^2} + \dots - x]$$

$$= ax^n \frac{nh}{x} + \frac{ax^n n(n-1)}{2} \frac{h^2}{x^2} + \dots$$

$$= anhx^{n-1} + \frac{ax^{n-2} n(n-1)}{2} h^2 + \dots$$

$$\Delta f(x) = anhx^{n-1} + b'x^{n-2} + c'x^{n-3} + \dots + k'x + l' \quad \text{--- (2)}$$

where  $(b', c', \dots, k', l')$  are new constant coefficient.

Therefore, the first difference represent a polynomial of  $n-1$  degree.

$$\Delta^2 f(x) = \Delta f(x+h) - \Delta f(x)$$

$$= [anb(x+h)^{n-1} + b'(x+h)^{n-2} + c'(x+h)^{n-3} + \dots + k'(x+h) + l']$$

$$- [anbx^{n-1} + b'x^{n-2} + c'x^{n-3} + \dots + k'x + l']$$

$$= anb[(x+h)^{n-1} - x^{n-1}] + b'[(x+h)^{n-2} - x^{n-2}] + \dots + k'h + 0$$

$$= anbx^{n-1}[(1 + \frac{h}{x})^{n-1} - 1] + b'x^{n-2}[(1 + \frac{h}{x})^{n-2} - 1] + \dots - k'h$$

$$= anbx^{n-1}[(1 + \frac{h}{x})^{n-1} - 1] \quad \text{expand by binomial theorem}$$

$$= anbx^{n-1}(x + \frac{(n-1)h}{x} + \frac{(n-1)(n-1-1)}{2} \frac{h^2}{x^2} + \dots - x)$$

$$= anbx^{n-1} \frac{(n-1)h}{x} + \dots$$

$$= an(n-1)h^2 x^{n-2} + \dots$$

$$\Rightarrow \Delta^2 f(x) = an(n-1)h^2 x^{n-2} + b''x^{n-3} + c''x^{n-4} + \dots + r''x + l''$$

where  $(b'', c'', \dots, r'', l'')$  are constant. Therefore, the second difference of polynomial represent the  $n-2$  degree poly. Similarly, the  $n$ th difference of polynomial represent a polynomial of  $(n-n)$  degree i.e., constant term.

Therefore,  $\Delta^n f(x) = \text{constant}$   
 $\Delta^{n+1} f(x) = 0$  } Hence proved

Q → The following table gives the marks secured by 100 students the CBNST subject.

marks	No. of students	30-40	40-50	50-60	60-70	70-80
No. of students	marks	25	35	22	11	7

use Newton's forward formula to find the no. of students who secured less than 55 marks.

x	less than x	No. of stu.	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
30-40	40	25				
40-50	50	60	35	-13		
50-60	60	82	22	-11	2	
60-70	70	93	11	-4	7	5
70-80	80	100	7			

$$x = 55$$

$$u = \frac{x - x_0}{h} = \frac{55 - 40}{10} = \frac{15}{10} = 1.5$$

$$\begin{aligned}
 y(x) &= y_0 + u \Delta y_0 + \frac{u(u-1)}{2!} \Delta^2 y_0 + \frac{u(u-1)(u-2)}{3!} \Delta^3 y_0 + \frac{u(u-1)(u-2)(u-3)}{4!} \Delta^4 y_0 \\
 &= 25 + 1.5 \times 35 + \frac{1.5(1.5-1)}{2} \times (-13) + \frac{1.5(1.5-1)(1.5-2)}{6} \times 2 + \frac{1.5(1.5-1)(1.5-2)(1.5-3)}{24} \times 5 \\
 &= 25 + 52.5 + \frac{(-9.75)}{2} + \frac{(-0.75)}{6} + \frac{2.8125}{24} \\
 &= 25 + 52.5 - \frac{9.75}{2} - \frac{0.75}{6} + \frac{2.8125}{24} \\
 &= \frac{600 + 1260 - 117 - 3 + 2.8125}{24}
 \end{aligned}$$

Lagrange's interpolation formula

$$= \frac{1742.0125}{24}$$

$$= 72.6$$

x	y
10	10
12	15
14	20
16	25

$$f(x) = \frac{(x-12)(x-14)(x-16)}{(10-12)(10-14)(10-16)} \cdot 10 + \frac{(x-10)(x-14)(x-16)}{(12-10)(12-14)(12-16)} \cdot 15 + \frac{(x-10)(x-12)(x-16)}{(14-10)(14-12)(14-16)} \cdot 20 + \frac{(x-10)(x-12)(x-14)}{(16-10)(16-12)(16-14)} \cdot 25$$

Use Lagrange's interpolation formula

x	y
10	10
12	15
14	20
16	25

$$f(x) = \frac{(x-12)(x-14)(x-16)}{(10-12)(10-14)(10-16)} \cdot 10 + \frac{(x-10)(x-14)(x-16)}{(12-10)(12-14)(12-16)} \cdot 15 + \frac{(x-10)(x-12)(x-16)}{(14-10)(14-12)(14-16)} \cdot 20 + \frac{(x-10)(x-12)(x-14)}{(16-10)(16-12)(16-14)} \cdot 25$$

$$= \frac{(1)(1)(2)}{(5)(2)(3)} + \frac{(1)(4)(2)}{(5)(3)(4)} + \frac{(1)(1)(2)}{(2)(3)(4)} + \frac{(1)(1)(4)}{(2)(3)(4)}$$

$$= \frac{2}{30} + \frac{8}{60} + \frac{2}{24} + \frac{4}{24}$$

$$= \frac{2}{30} + \frac{4}{15} + \frac{1}{6} + \frac{1}{6}$$

$$= \frac{2}{30} + \frac{8}{30} + \frac{5}{30} + \frac{5}{30}$$

$$= \frac{20}{30} = \frac{2}{3}$$

## Interpolation with unequal interval

### Lagrange's interpolation formula

$x$	$y$	
$x_0$	$y_0$	$y = \{$ at $x = \{$
$x_1$	$y_1$	$y(x) = \{$
$x_2$	$y_2$	
$x_3$	$y_3$	

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

Q  $\rightarrow$  Use Lagrange's interpolation formula find  $y(10)$  from following table.

$x$	$y$
5	12
6	13
9	14
11	16

Apply Lagrange's interpolation formula

$$\begin{aligned} y(x) &= \frac{(x-x_1)(x-x_2)(x-x_3)}{(x_0-x_1)(x_0-x_2)(x_0-x_3)} y_0 + \frac{(x-x_0)(x-x_2)(x-x_3)}{(x_1-x_0)(x_1-x_2)(x_1-x_3)} y_1 + \\ &\quad \frac{(x-x_0)(x-x_1)(x-x_3)}{(x_2-x_0)(x_2-x_1)(x_2-x_3)} y_2 + \frac{(x-x_0)(x-x_1)(x-x_2)}{(x_3-x_0)(x_3-x_1)(x_3-x_2)} y_3 \\ y(10) &= \frac{(10-6)(10-9)(10-11)}{(5-6)(5-9)(5-11)} 12 + \frac{(10-5)(10-9)(10-11)}{(6-5)(6-9)(6-11)} 13 + \\ &\quad \frac{(10-5)(10-6)(10-11)}{(9-5)(9-6)(9-11)} 14 + \frac{(10-5)(10-6)(10-9)}{(11-5)(11-6)(11-9)} 16 \\ &= \frac{(4)(1)(-1)}{(-1)(-4)(-6)} 12 + \frac{(5)(1)(-1)}{(1)(-3)(-5)} 13 + \frac{(5)(4)(-1)}{(4)(3)(-2)} 14 + \frac{(5)(4)(-1)}{(6)(5)(-2)} 16 \\ &= \frac{(-4) \times 12}{-24} + \frac{(-5) \times 13}{15} + \frac{(-20) \times 14}{-24} + \frac{20 \times 16}{60} \\ &= \frac{+48}{+24} - \frac{65}{15} + \frac{280}{24} + \frac{320}{60} \\ &= \frac{240 - 520 + 1400 + 640}{120} = \frac{1760}{120} = 14.6 \end{aligned}$$

Q1) → Find the unique polynomial  $p(x)$  of degree 2 such that  
 $p(1) = 1$ ,  $p(3) = 27$ ,  $p(4) = 64$

$x$	$f(x)$
1	1
3	27
4	64

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

$$f(x) = \frac{(x-3)(x-4)}{(1-3)(1-4)} + \frac{(x-1)(x-4)}{(3-1)(3-4)} 27 + \frac{(x-1)(x-3)}{(4-1)(4-3)} 64$$

$$= \frac{(x^2-7x+12)}{-2x-3} + \frac{(x^2-5x+4)27}{2x-1} + \frac{(x^2-4x+3)64}{3x-1}$$

$$= \frac{(x^2-7x+12)}{6} - \frac{27}{2}(x^2-5x+4) + \frac{64}{3}(x^2-4x+3)$$

$$= \frac{x^2-7x+12-81(x^2-5x+4)+128(x^2-4x+3)}{6}$$

$$= \frac{x^2-7x+12-81x^2+405x-324+128x^2-512x+384}{6}$$

$$= \frac{48x^2-114x+72}{6}$$

$$= 8x^2-19x+12$$

Q1) → The funct<sup>n</sup>  $y = f(x)$  is given at the points  $(7, 3)$ ,  $(8, 1)$ ,  $(9, 1)$ ,  $(10, 9)$ . Find the values of  $y$  for  $x = 9.5$  using Lagrange's interpolation formula.

Q2) → Find the Lagrange interpolating polynomial for the data given below →

$$x_0 = 1, x_1 = 2.5, x_2 = 4, x_3 = 5.5$$

$$f(x_0) = 4, f(x_1) = 7.5, f(x_2) = 13, f(x_3) = 17.5$$

$x$	$f(x)$
1	4
2.5	7.5
4	13
5.5	17.5

$$\begin{aligned}
y(x) &= \frac{(x-x_1)(x-x_2)(x-x_3)}{(x_0-x_1)(x_0-x_2)(x_0-x_3)} y_0 + \frac{(x-x_0)(x-x_2)(x-x_3)}{(x_1-x_0)(x_1-x_2)(x_1-x_3)} y_1 \\
&+ \frac{(x-x_0)(x-x_1)(x-x_3)}{(x_2-x_0)(x_2-x_1)(x_2-x_3)} y_2 + \frac{(x-x_0)(x-x_1)(x-x_2)}{(x_3-x_0)(x_3-x_1)(x_3-x_2)} y_3 \\
&= \frac{(x-3.5)(x-4)(x-5.5)}{(2-3.5)(2-4)(2-5.5)} 4 + \frac{(x-2)(x-4)(x-5.5)}{(3.5-2)(3.5-4)(3.5-5.5)} 7.5 \\
&+ \frac{(x-2.5)(x-3.5)(x-5.5)}{(4-2)(4-3.5)(4-5.5)} 13 + \frac{(x-2)(x-3.5)(x-4)}{(5.5-2)(5.5-3.5)(5.5-4)} 17.5 \\
&= \frac{(x^2-4x-3.5x+14)(x-5.5)}{-7} 4 + \frac{(x^2-4x-2x+8)(x-5.5)}{-1} 7.5 \\
&+ \frac{(x^2-3.5x-2x+7)(x-5.5)}{1} 13 + \frac{(x^2-3.5x-2x+7)(x-4)}{7} 17.5 \\
&= \frac{(x^2-7.5x+14)(x-5.5)}{-7} 4 + \frac{(x^2-6x+8)(x-5.5)}{-1} 7.5 \\
&+ \frac{(x^2-5.5x+7)(x-5.5)}{1} 13 + \frac{(x^2-5.5x+7)(x-4)}{7} 17.5 \\
&= \frac{(x^3-5.5x^2-7.5x^2+41.25x+14x-77)}{-7} 4 + \frac{(x^3-5.5x^2-6x^2+33x+8x-4)}{-1} 7.5 \\
&+ \frac{(x^3-5.5x^2-5.5x^2+30.25x+7x-30.5)}{1} 13 + \frac{(x^3-4x^2-5.5x^2+22x+7x-28)}{7} 17.5 \\
&= \frac{(x^3-13x^2+37.25x-30.5)}{-7} 13 + \frac{(x^3-11.5x^2+41x-44)}{-1} 7.5 \\
&+ \frac{(x^3-11x^2+37.25x-30.5)}{-1} 13 + \frac{(x^3-9.5x^2+29x-28)}{7} 17.5 \\
&= \frac{4x^3-52x^2-221x-308}{-7} + \frac{7.5x^3-86.25x^2+307.5x-330}{-1} \\
&+ \frac{13x^3-143x^2+484.25x-500.5}{1} + \frac{17.5x^3-166.25x^2+507.5x-490}{7} \\
&= \frac{-4x^3+52x^2+221x+308}{7} + \frac{7.5x^3+86.25x^2-307.5x+330}{-1} \\
&+ \frac{13x^3-143x^2+484.25x-500.5}{1} + \frac{17.5x^3-166.25x^2+507.5x-490}{7}
\end{aligned}$$

$$= \frac{-4x^2 + 52x + 221x + 308 - 52 \cdot 5x^3 + 603 \cdot 75x^2 - 2152 \cdot 5x + 2310}{7}$$

$$+ \frac{91x^3 - 1001x^2 + 3309 \cdot 75x - 3503 \cdot 5 + 17 \cdot 5x^3 - 166 \cdot 25x^2 + 507 \cdot 5x - 490}{7}$$

$$= \frac{52x^3 - 511 \cdot 5x^2 + 1965 \cdot 75x - 1375 \cdot 5}{7}$$

Sol<sup>n</sup> (i) →

x	f(x)
7	3
8	1
9	1
10	9

$$\begin{aligned}
 y(x) &= \frac{(x-x_1)(x-x_2)(x-x_3)y_0}{(x_0-x_1)(x_0-x_2)(x_0-x_3)} + \frac{(x-x_0)(x-x_2)(x-x_3)y_1}{(x_1-x_0)(x_1-x_2)(x_1-x_3)} \\
 &+ \frac{(x-x_0)(x-x_1)(x-x_3)y_2}{(x_2-x_0)(x_2-x_1)(x_2-x_3)} + \frac{(x-x_0)(x-x_1)(x-x_2)y_3}{(x_3-x_0)(x_3-x_1)(x_3-x_2)} \\
 &= \frac{(9.5-8)(9.5-9)(9.5-10)3}{(7-8)(7-9)(7-10)} + \frac{(9.5-7)(9.5-9)(9.5-10)1}{(8-7)(8-9)(8-10)} \\
 &+ \frac{(9.5-7)(9.5-8)(9.5-10)1}{(9-7)(9-8)(9-10)} + \frac{(9.5-7)(9.5-8)(9.5-9)9}{(10-7)(10-8)(10-9)} \\
 &= \frac{-1.125}{-6} + \frac{(-0.625)}{2} + \frac{(-1.875)}{-2} + \frac{16.875}{6} \\
 &= \frac{1.125}{6} - \frac{0.625}{2} + \frac{1.875}{2} + \frac{16.875}{6} \\
 &= \frac{1.125 - 1.875 + 5.625 + 16.875}{6} \\
 &= \frac{21.75}{6} = 3.625
 \end{aligned}$$



$x$	$y$	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
$x_0$	$y_0$	$\frac{y_1 - y_0}{x_1 - x_0} = \Delta y_0$	$\frac{\Delta y_1 - \Delta y_0}{x_2 - x_0} = \Delta^2 y_0$	$\frac{\Delta^2 y_1 - \Delta^2 y_0}{x_3 - x_0} = \Delta^3 y_0$	$\frac{\Delta^3 y_1 - \Delta^3 y_0}{x_4 - x_0} = \Delta^4 y_0$
$x_1$	$y_1$	$\frac{y_2 - y_1}{x_2 - x_1} = \Delta y_1$	$\frac{\Delta y_2 - \Delta y_1}{x_3 - x_1} = \Delta^2 y_1$	$\frac{\Delta^2 y_2 - \Delta^2 y_1}{x_4 - x_1} = \Delta^3 y_1$	
$x_2$	$y_2$	$\frac{y_3 - y_2}{x_3 - x_2} = \Delta y_2$	$\frac{\Delta y_3 - \Delta y_2}{x_4 - x_2} = \Delta^2 y_2$		
$x_3$	$y_3$				
$x_4$	$y_4$				

Newton's Divided difference table/ formula  $\rightarrow$

$$y(x) = y_0 + (x-x_0)\Delta y_0 + (x-x_0)(x-x_1)\Delta^2 y_0 + (x-x_0)(x-x_1)(x-x_2)\Delta^3 y_0 + \dots$$

Q → using Newton divided difference formula calculate  $f(6)$  from the following table →

$x$	$f(x)$	$\Delta f$	$\Delta^2 f$	$\Delta^3 f$
1	①			
2	5	$\frac{5-1}{2-1} = 4$		
7	5	$\frac{5-5}{7-2} = 0$	$\frac{0-4}{7-1} = \left(\frac{-2}{3}\right)$	
8	4	$\frac{4-5}{8-7} = -1$	$\frac{-1-0}{8-2} = \frac{1}{6}$	$\frac{-\frac{1}{6} + \frac{2}{3}}{8-1} = \left(\frac{1}{14}\right)$

$$y(x) = y_0 + (x-x_0) \Delta y_0 + (x-x_0)(x-x_1) \Delta^2 y_0 + (x-x_0)(x-x_1)(x-x_2) \Delta^3 y_0$$

$$y(6) = 1 + (6-1) \times 4 + (6-1)(6-2) \times \frac{-2}{3} + (6-1)(6-2)(6-7) \times \frac{1}{14}$$

$$= 1 + 20 - \frac{40}{3} - \frac{20}{14}$$

$$= \frac{42 + 840 - 560 - 60}{42}$$

$$= \frac{262}{42} = 6.2380$$

Q → If  $f(x) = 1/x^2$ , find the  $\Delta(a,b)$ ,  $\Delta^2(a,b,c)$ ,  $\Delta^3(a,b,c,d)$

$x$	$f(x)$	$\Delta f(x)$	$\Delta^2 f(x)$	$\Delta^3 f(x)$
$a$	$\frac{1}{a^2}$			
$b$	$\frac{1}{b^2}$	$\frac{\frac{1}{b^2} - \frac{1}{a^2}}{b-a} = \frac{-(a+b)}{a^2 b^2}$		
$c$	$\frac{1}{c^2}$	$\frac{\frac{1}{c^2} - \frac{1}{b^2}}{c-b} = \frac{-(b+c)}{b^2 c^2}$	$-\frac{-(b+c)}{b^2 c^2} + \frac{-(a+b)}{a^2 b^2} = \frac{-(b+c)}{c-a}$	
$d$	$\frac{1}{d^2}$	$\frac{\frac{1}{d^2} - \frac{1}{c^2}}{d-c} = \frac{-(d+c)}{d^2 c^2}$	$-\frac{-(d+c)}{d^2 c^2} + \frac{-(b+c)}{b^2 c^2} = \frac{-(d+c)}{d-b}$	

Q → Find the polynomial from the following table using Newton divided difference formula -

x	f(x)	$\Delta f(x)$	$\Delta^2 f(x)$	$\Delta^3 f(x)$	$\Delta^4 f(x)$
-4	15	$\frac{-5}{3}$			
-1	10		$\frac{-10}{12} = \frac{-5}{6}$		
0	5	-5		$\frac{-1}{2}$	
2	8	$\frac{3}{2}$	$\frac{13}{6}$		$\frac{-1}{135}$
5	6	$-\frac{2}{3}$	$-\frac{13}{30}$	$-\frac{13}{30}$	

$$f(x) = y_0 + (x-x_0) \Delta y_0 + (x-x_0)(x-x_1) \Delta^2 y_0 + (x-x_0)(x-x_1)(x-x_2) \Delta^3 y_0 + (x-x_0)(x-x_1)(x-x_2)(x-x_3) \Delta^4 y_0$$

$$= 15 + (x+4) \frac{-5}{3} + (x+4)(x+1) \frac{-5}{6} + (x+4)(x+1)(x-0) \frac{-1}{2} + (x+4)(x+1)(x-0)(x-2) \frac{-1}{135}$$

$$= 15 + \left( \frac{-5x}{3} - \frac{20}{3} \right) + (x^2 + x + 4x + 4) \frac{-5}{6} + (x^2 + x + 4x + 4)(x-0) \frac{-1}{2} + (x^2 + x + 4x + 4)(x-0)(x-2) \frac{-1}{135}$$

$$= 15 - \frac{5x}{3} - \frac{20}{3} + (x^2 + 5x + 4) \frac{-5}{6} + (x^2 + 5x + 4)(x-0) \frac{-1}{2} + (x^2 + 5x + 4)(x-0)(x-2) \frac{-1}{135}$$

$$= 15 - \frac{5x}{3} - \frac{20}{3} - \frac{5x^2}{6} - \frac{25x}{6} - \frac{20}{6} + (x^3 + 5x^2 + 4x) \frac{-1}{2} + (x^3 + 5x^2 + 4x)(x-2) \frac{-1}{135}$$

$$= 15 - \frac{5x}{3} - \frac{20}{3} - \frac{5x^2}{6} - \frac{25x}{6} - \frac{20}{6} - \frac{x^3}{2} - \frac{5x^2}{2} - \frac{4x}{2} + (x^4 - 2x^3 + 5x^2 - 10x^2 + 4x^2 - 8x) \frac{-1}{135}$$

$$= 15 - \frac{5x}{3} - \frac{20}{3} - \frac{5x^2}{6} - \frac{25x}{6} - \frac{20}{6} - \frac{x^3}{2} - \frac{5x^2}{2} - \frac{4x}{2} - \frac{x^4}{135} + \frac{2x^3}{135} - \frac{5x^3}{135} + \frac{10x^2}{135} - \frac{4x^2}{135} + \frac{8x}{135}$$

$$= \frac{4050 - 450x - 1800 - 225x^2 - 1125x - 900 - 135x^3 - 675x^2 - 540x - 2x^4}{270}$$

$$+ 4x^3 - 10x^3 + 20x^2 - 8x^2 + 16x$$

$$= \frac{-2x^4 - 141x^3 - 888x^2 - 2099x + 1350}{270}$$

Q → Find the third divided differentiation with arguments

$$9, 10 \text{ of } \text{funct}^n f(x) = x^3 - 2x$$

x	f(x)	$\Delta f(x)$	$\Delta^2 f(x)$	$\Delta^3 f(x)$
2	4			
4	56	26	15	
9	187	131	23	1
10	980	219		

$$\Delta^3 f(x) = 1$$

Q → Prove that

$$\Delta_{bcd}^3 \left( \frac{1}{a} \right) = \frac{-1}{abcd}$$

$$f(x) = \frac{1}{x}$$

x	f(x)	$\Delta f(x)$	$\Delta^2 f(x)$	$\Delta^3 f(x)$
a	$\frac{1}{a}$			
b	$\frac{1}{b}$	$\frac{1}{b} - \frac{1}{a} = \frac{-1}{ab}$	$\frac{-1/bc + 1/ab}{c-a} = \frac{1}{abc}$	
c	$\frac{1}{c}$	$\frac{1}{c} - \frac{1}{b} = \frac{-1}{bc}$	$\frac{-1/cd + 1/bc}{d-b} = \frac{1}{bcd}$	$\frac{1}{bcd} - \frac{1}{abc}$
d	$\frac{1}{d}$	$\frac{1}{d} - \frac{1}{c} = \frac{-1}{cd}$		

$$= \frac{(a-d)}{abcd} = \frac{(a-d)}{abcd(d-a)} = \frac{-1}{abcd} = \text{R.H.S. } \checkmark$$

Q → If  $f(x) = g(x)h(x)$  then prove that

$$f(x_1, x_2) = g(x_1)h(x_1, x_2) + g(x_1, x_2)h(x_2)$$

$$\text{R.H.S.} = g(x_1)h(x_1, x_2) + g(x_1, x_2)h(x_2)$$

$$= g(x_1) \left[ \frac{h(x_2) - h(x_1)}{x_2 - x_1} \right] + \left[ \frac{g(x_2) - g(x_1)}{x_2 - x_1} \right] h(x_2)$$

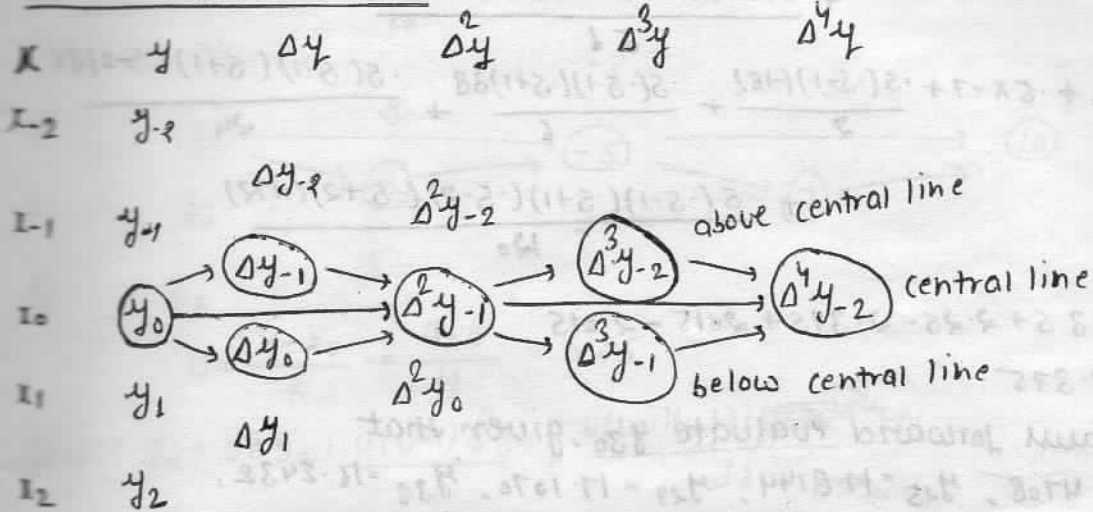
$$= \frac{g(x_1) [h(x_2) - h(x_1)] + [g(x_2) - g(x_1)] h(x_2)}{x_2 - x_1}$$

$$= \frac{g(x_1)h(x_2) - g(x_1)h(x_1) + h(x_2)g(x_2) - g(x_1)h(x_2)}{x_2 - x_1}$$

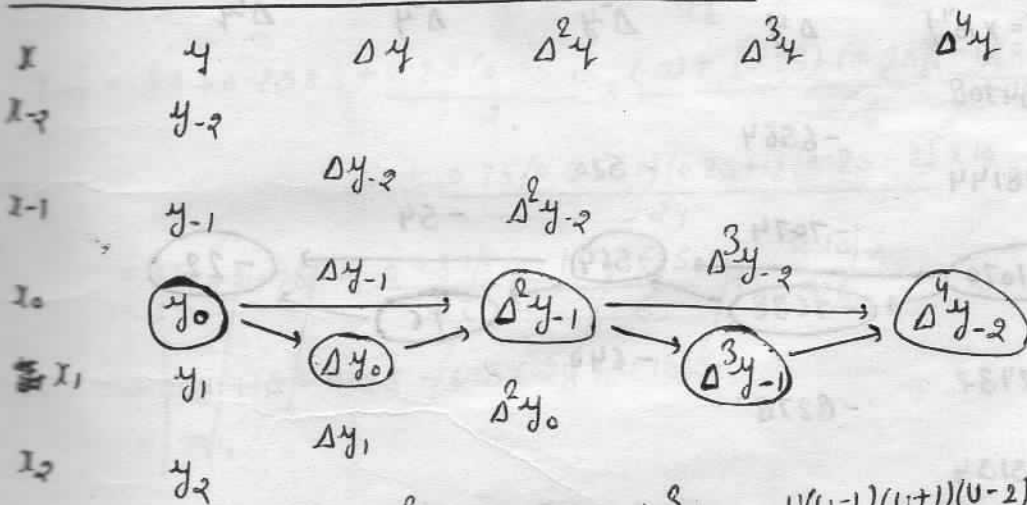
$$= \frac{g(x_2)h(x_2) - g(x_1)h(x_1)}{x_2 - x_1}$$

$$= \frac{J(x_2) - J(x_1)}{x_2 - x_1} = J(x_1, x_2) = L.H.D.$$

Central difference table



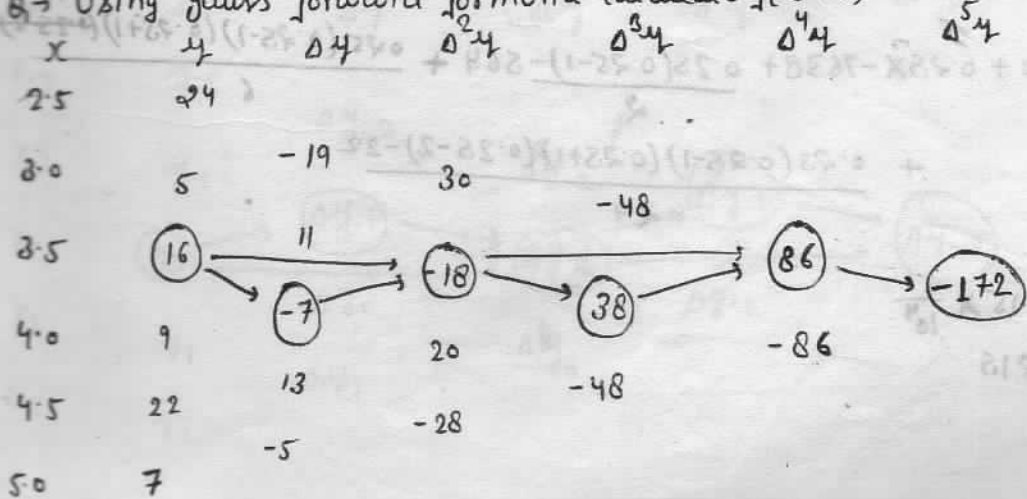
Gauss forward central difference formula



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

This formula is apply when  $0 \leq u \leq \frac{1}{2}$

Q. Using Gauss forward formula calculate  $J(3.75)$ .



Round

Rule

(1) 0

Case

Case

Case

or

Q →

6

19

Q →

(i)

(ii)

(iii)

(iv)

(v)

$$u = \frac{x - x_0}{h} = \frac{(3.75 - x)}{.5}$$

$$= \frac{(3.75 - 3.5)}{.5} = .5$$

$$\frac{(x)H(x)P - (sx)H(sx)P}{x - sx}$$

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

$$= 16 + .5x - 7 + \frac{.5(.5-1)(-18)}{2} + \frac{.5(.5-1)(.5+1)38}{6} + \frac{.5(.5-1)(.5+1)(.5-2)(.5+2)(-172)}{120}$$

$$= 16 - 3.5 + 2.25 - 2.375 + 2.015 - 2.015$$

$$= 12.375$$

Q → use Gauss forward evaluate  $y_{30}$  given that

$$y_{21} = 184708, y_{25} = 178144, y_{29} = 171070, y_{33} = 162432, y_{37} = 155154$$

x	y (= x10 <sup>4</sup> )	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
21	184708				
25	178144	-6564			
29	171070	-7074	-510		
33	162432	-8278	-640	-54	
37	155154				-22

$$u = \frac{x - x_0}{h} = \frac{30 - 29}{4} = 0.25$$

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

$$= 171070 + 0.25x - 7638 + \frac{0.25(0.25-1)(-510)}{2} + \frac{0.25(0.25-1)(0.25+1)(-54)}{6}$$

$$+ \frac{0.25(0.25-1)(0.25+1)(0.25-2)(-22)}{24}$$

$$= 169215x \frac{1}{10^4}$$

$$= 16.9215$$

Apply Gauss forward central difference formula to find the value of  $U_9$

$U_0 = 14, U_4 = 24, U_8 = 32, U_{12} = 35, U_{16} = 40$

x	$U = y$	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
0	14				
4	24	10			
8	32	8	-2		
12	35	3	2	-3	
16	40	5			

$$U = \frac{x - x_0}{h} = \frac{9 - 8}{4} = 0.25$$

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

$$f(9) = 32 + 0.25 \times 3 + \frac{0.25(0.25-1)}{2} \times (-5) + \frac{0.25(0.25-1)(0.25+1)}{6} \times 7 + \frac{0.25(0.25-1)(0.25+1)(0.25-2)}{24} \times 10$$

$$= 32 + 0.75 + \frac{0.9375}{2} - \frac{1640625}{6} + \frac{4.1015}{24}$$

$$= 768 + 118 + 11.25 - 6.5624 + 4.1015$$

$$= 794$$

$$= 32 + 0.75 - 0.04 - 0.54 + 0.17$$

$$= 32.34$$

Gauss backward central difference formula

x	y	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
$x-2$	$y-2$				
$x-1$	$y-1$	$\Delta y_{-2}$			
$x_0$	$y_0$	$\Delta y_{-1}$	$\Delta^2 y_{-2}$	$\Delta^3 y_{-2}$	$\Delta^4 y_{-2}$
$x_1$	$y_1$	$\Delta y_0$	$\Delta^2 y_{-1}$	$\Delta^3 y_{-1}$	
$x_2$	$y_2$	$\Delta y_1$	$\Delta^2 y_0$		

$$y(x) = y_0 + u \Delta y_1 + \frac{u(u+1)}{2!} \Delta^2 y_1 + \frac{u(u+1)(u-1)}{3!} \Delta^3 y_2 + \frac{u(u+1)(u-1)(u-2)}{4!} \Delta^4 y_3$$

This formula is apply when  $-\frac{1}{2} \leq u \leq 0$

Q Given that

$$\sqrt{12500} = 111.803399$$

$$\sqrt{12510} = 111.848111$$

$$\sqrt{12520} = 111.892806$$

$$\sqrt{12530} = 111.937483$$

Calculate  $\sqrt{12516}$ .

x	y = x10 <sup>6</sup>	Δy	Δ <sup>2</sup> y	Δ <sup>3</sup> y
12500	111803399			
12510	111848111	44712		
12520	111892806	44695	-17	
12530	111937483	44677	-18	-1

$$u = \frac{x - x_0}{h} = \frac{12516 - 12520}{10} = -0.4$$

$$\begin{aligned}
 y(x) &= y_0 + u \Delta y_0 + \frac{u(u+1)}{2} \Delta^2 y_1 + \frac{u(u+1)(u-1)}{3!} \Delta^3 y_2 \\
 &= 111892806 + (-0.4)(44695) + \frac{(-0.4)(-0.4+1)(-18)}{2} \\
 &\quad + \frac{(-0.4)(-0.4+1)(-0.4-1)(-1)}{6} \\
 &= 111874930.1 \\
 &= \frac{111874930.1}{10^6} = 111.874930
 \end{aligned}$$

Q Using Gauss backward interpolation formula find the value of year 1936. given that

Year x	population y (in thousand)	Δy	Δ <sup>2</sup> y	Δ <sup>3</sup> y	Δ <sup>4</sup> y
1901	12	3			
1911	15	5	2		
1921	20	7	2	0	
1931	27	5	3	3	
1941	39	12	1	-7	
1951	52	13			



$$u = \frac{(x - x_0)}{h} = \frac{1936 - 1941}{10}$$

$$= -0.5$$

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

$$= 39 + (-0.5) \times 12 + \frac{(-0.5)(0.5) \times 1}{2} + \frac{(-0.5)(0.5)(-1.5) \times 4}{6}$$

$$= 32.625 \approx 33 \text{ thousand}$$

operators in interpolation

(1) Central difference operator  $\delta$

$$\delta_{n-\frac{1}{2}} = \delta_n - \delta_{n-1} \quad n=1, 2, 3, \dots$$

$$\delta_{1/2} = \delta_1 - \delta_0$$

$$\delta_{3/2} = \delta_2 - \delta_1$$

!

$$\boxed{\delta_{n-\frac{1}{2}} = \delta_n - \delta_{n-1}}$$

(2) Shift operator  $E$

$$E^1 f(x) = f(x+h)$$

$$E^2 f(x) = f(x+2h)$$

$$E^3 f(x) = f(x+3h)$$

!

$$\boxed{E^n f(x) = f(x+nh)}$$

(3) Averaging operator  $\mu$  is denoted by  $\mu$

$$\boxed{\mu y_x = \frac{1}{2} [y_{x+\frac{h}{2}} + y_{x-\frac{h}{2}}]}$$

Relationship b/w operators

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

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

$$(3) \delta = E^{1/2} + E^{-1/2}$$

$$(4) \mu = \frac{E^{1/2} + E^{-1/2}}{2}$$

$$(5) E = e^{hD}$$

where,  $e \rightarrow$  exponent  
 $h \rightarrow$  diff. b/w two values

$$D \rightarrow \left( \frac{d}{dx} \right)$$

$$(6) \sinh a = \frac{e^a - e^{-a}}{2}$$

$$(7) \cosh a = \frac{e^a + e^{-a}}{2}$$

$$(8) \tanh a = \frac{e^a - e^{-a}}{e^a + e^{-a}}$$

$$(9) e^x = 1 - x + \frac{x^2}{2!} - \frac{x^3}{3!} + \frac{x^4}{4!} - \dots$$

$$(10) \nabla = \Delta = E \nabla = \nabla E$$

Q →  $\nabla - \Delta = -\nabla \Delta$  Prove that.

$$\text{L.H.S.} = \nabla - \Delta$$

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

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

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

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

$$= \frac{E - 1 - E^2 + E}{E} = \frac{-E^2 - 1 + 2E}{E}$$

$$= \frac{-(E^2 + 1 - 2E)}{E} = \frac{-(E - 1)^2}{E}$$

$$= \frac{-(E - 1)(E - 1)}{E} = \frac{-\Delta(E - 1)}{E}$$

$$= \frac{-\Delta \left(1 - \frac{1}{E}\right)}{E} = \frac{-\Delta(1 - E^{-1})}{E}$$

$$= -\Delta \nabla = -\nabla \Delta = \text{R.H.S.}$$

$$\text{Q} \rightarrow \Delta + \nabla = \frac{\Delta}{\nabla} - \frac{\nabla}{\Delta}$$

$$\text{R.H.S.} = \frac{\Delta}{\nabla} - \frac{\nabla}{\Delta}$$

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

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

$$\begin{aligned}
 &= E - \frac{1}{E} \\
 &= E - E^{-1} + 1 - 1 \\
 &= (E-1) + (1-E^{-1}) \\
 &= \Delta + \nabla = L.H.S.
 \end{aligned}$$

Unit 8

- (1) System of linear eq<sup>n</sup>
- (2) Numerical differentiation & interpolation
- (3) Sol<sup>n</sup> of differential eq<sup>n</sup>
- (4) System of linear eq<sup>n</sup>

System of linear eq<sup>n</sup>

Let the system be

$$\begin{aligned}
 a_1x + b_1y &= c_1 \\
 a_2x + b_2y &= c_2
 \end{aligned}$$

where  $a_1, b_1, c_1, a_2, b_2, c_2$  are constants.

Let  $x = \frac{c_1}{a_1} - \frac{b_1y}{a_1}$  (1) in (2)

$$a_2 \left( \frac{c_1}{a_1} - \frac{b_1y}{a_1} \right) + b_2y = c_2$$

$$\frac{a_2c_1}{a_1} - \frac{a_2b_1y}{a_1} + b_2y = c_2$$

$$\frac{a_2c_1}{a_1} + y \left( b_2 - \frac{a_2b_1}{a_1} \right) = c_2$$

$$y \left( \frac{a_1b_2 - a_2b_1}{a_1} \right) = c_2 - \frac{a_2c_1}{a_1}$$

$$y = \frac{a_1(c_2 - \frac{a_2c_1}{a_1})}{a_1b_2 - a_2b_1}$$

$$y = \frac{a_1c_2 - a_2c_1}{a_1b_2 - a_2b_1}$$

Substituting the value of  $y$  in (1)

$$x = \frac{c_1}{a_1} - \frac{b_1}{a_1} \left( \frac{a_1c_2 - a_2c_1}{a_1b_2 - a_2b_1} \right)$$

$$x = \frac{c_1(a_1b_2 - a_2b_1) - b_1(a_1c_2 - a_2c_1)}{a_1(a_1b_2 - a_2b_1)}$$

$$x = \frac{a_1b_2c_1 - a_2b_1c_1 - a_1b_1c_2 + a_2b_1c_1}{a_1(a_1b_2 - a_2b_1)}$$

$$x = \frac{a_1b_2c_1 - a_1b_1c_2}{a_1(a_1b_2 - a_2b_1)}$$

Write the given system of eq<sup>n</sup> into the matrix form

$$\begin{bmatrix} a_1 & b_1 \\ a_2 & b_2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} c_1 \\ c_2 \end{bmatrix}$$

Working procedure (consider the following system of eq<sup>n</sup>)

$$\begin{aligned}
 a_1x + b_1y + c_1 &= d_1 \\
 a_2x + b_2y + c_2 &= d_2
 \end{aligned}$$

Open  
1) (a)  
(b) 10  
(c)  
Ratio  
(1)  
(2)  
(3)  
(4)  
(5)  
(6)