



# SNS COLLEGE OF TECHNOLOGY

(An Autonomous Institution)

Coimbatore – 35



## DEPARTMENT OF MATHEMATICS

### INTERPOLATION, NUMERICAL DIFFERENTIATION AND INTEGRATION

1.State Lagrange's interpolation formula.

Solution:

Let  $y=f(x)$  be a function which takes the values  $y_0, y_1, y_2, \dots, y_n$  corresponding to  $x = x_0, x_1, x_2, \dots, x_n$ .

Then, Lagrange's interpolation formula is

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

2.What is Inverse interpolation?

Solution:

Inverse interpolation is the process of finding the value of  $x$  corresponding to a value of  $y$ , not present in the table.

3.What is the advantage of Lagrange's formula?

Solution: Lagrange's interpolation formula can be used whether the values of  $x$ , the independent variable are equally spaced or not whether the difference of  $y$  become smaller or not.

4. Derive Newton's backward difference formula by using operator method. [Gregory Newton's backward difference interpolation formula].

Solution:

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

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



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5. State Gregory Newton's forward difference interpolation formula.

Solution:

$$y(x) = f(x) = P_n(x)$$

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

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

6.State the merits and demerits of Newton's forward and backward interpolation formula.

Merits:

Newton's forward and backward interpolation formula are applicable for interpolation near the beginning and end respectively of tabulated values.

Demerits:

Newton's forward and backward interpolation formula used only for equal intervals (or) equidistant intervals.

17.Using Newton's forward difference formula,write the formula for the first,second and third order derivatives at  $x = x_0$

Solution:



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$$\left(\frac{dy}{dx}\right)_{x=x_0} = \frac{1}{h} \left[ \Delta y_0 - \frac{1}{2} \Delta^2 y_0 + \frac{1}{3} \Delta^3 y_0 - \frac{1}{4} \Delta^4 y_0 + \dots \right]$$

$$\left(\frac{d^2y}{dx^2}\right)_{x=x_0} = \frac{1}{h^2} \left[ \Delta^2 y_0 - \Delta^3 y_0 + \frac{11}{12} \Delta^4 y_0 - \frac{5}{6} \Delta^5 y_0 + \dots \right]$$

$$\left(\frac{d^3y}{dx^3}\right)_{x=x_0} = \frac{1}{h^3} \left[ \Delta^3 y_0 - \frac{3}{2} \Delta^4 y_0 + \dots \right]$$

8. Construct an Newton difference table for the points (0,-1),(1,1),(2,1) and (3,-2).

Solution:

*Difference table :*

x	y	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$
0	-1			
1	1	1+1:2		
2	1	1-1:0	0-2:-2	
3	-2	-2-1:-3	-3-0:-3	-3+2:-1

9. State Trapezoidal rule.

$$\int_{x_0}^{x_n} y dx = \frac{h}{2} [(y_0 + y_n) + 2(y_1 + y_2 + \dots + y_{n-1})] \text{ where } h = \frac{b-a}{n}$$

$$= \frac{h}{2} [A + 2B]$$

where A=sum of the first and last ordinates & B=sum of the remaining ordinates.



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10. Using Newton's backward difference formula, write the formula for the first, second and third order derivatives at  $x = x_n$

Solution:

$$\left(\frac{dy}{dx}\right)_{x=x_n} = \frac{1}{h} \left[ \nabla y_n + \frac{1}{2} \nabla^2 y_n + \frac{1}{3} \nabla^3 y_n + \frac{1}{4} \nabla^4 y_n + \dots \right]$$

$$\left(\frac{d^2y}{dx^2}\right)_{x=x_n} = \frac{1}{h^2} \left[ \nabla^2 y_n + \nabla^3 y_n + \frac{11}{12} \nabla^4 y_n + \frac{5}{6} \nabla^5 y_n + \dots \right]$$

$$\left(\frac{d^3y}{dx^3}\right)_{x=x_n} = \frac{1}{h^3} \left[ \nabla^3 y_n + \frac{3}{2} \nabla^4 y_n + \dots \right]$$

11. State Simpson's 1/3 rule.

$$\int_{x_0}^{x_n} y dx = \frac{h}{3} \left[ (y_0 + y_n) + 4(y_1 + y_3 + \dots + y_{n-1}) + 2(y_2 + y_4 + \dots + y_{n-2}) \right] \text{ where } h = \frac{b-a}{n}$$
$$= \frac{h}{3} [A + 4B + 2C]$$

where A = sum of the first and last ordinates.

B = sum of the odd ordinates

C = sum of the even ordinates