



DEPARTMENT OF MATHEMATICS

UNIT-IV INTERPOLATION, NUMERICAL DIFFERENTIATION & INTEGRATION

LAGRANGIAN INTERPOLATION

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

Then Lagrangian interpolation form is

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

Find the polynomial $f(x)$ by using Lagrange's formula and hence find $f(8)$ for the following data.

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$$x : 0 \quad 1 \quad 2 \quad 3 \quad 5$$

$$f(x) : 2 \quad 3 \quad 12 \quad 147$$

Soln: $x_0 = 0 ; y_0 = 2$

$$x_1 = 1 ; y_1 = 3$$

$$x_2 = 2 ; y_2 = 12$$

$$x_3 = 3 ; y_3 = 147$$

By Lagrange's Interpolation formula, we have

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

$$\frac{(x-x_0)(x-x_2)(x-x_3)}{(x_1-x_0)(x_1-x_2)(x_1-x_3)} y_1 +$$

$$\frac{(x-x_0)(x-x_1)(x-x_3)}{(x_2-x_0)(x_2-x_1)(x_2-x_3)} y_2 +$$

$$\frac{(x-x_0)(x-x_1)(x-x_2)}{(x_3-x_0)(x_3-x_1)(x_3-x_2)} y_3$$

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$$\begin{aligned} &= \frac{(x-1)(x-2)(x-5)}{(0-1)(0-2)(0-5)} (1) + \frac{(x-0)(x-2)(x-5)}{(1-0)(1-2)(1-5)} (2) \\ &\quad + \frac{(x-0)(x-1)(x-5)}{(2-0)(2-1)(2-5)} (12) + \frac{(x-0)(x-1)(x-2)}{(5-0)(5-1)(5-2)} (147) \\ &= \frac{(x-1)(x-2)(x-5)}{-10} (1) + \frac{x(x-2)(x-5)}{4} (2) \\ &\quad + \frac{x(x-1)(x-5)}{12} (12) + \frac{x(x-1)(x-2)}{60} (147) \\ &= n^3 + n^2 - n + 6 \\ y = f(3) &= \frac{(3-1)(3-2)(3-5)}{-10} (1) + \frac{3(3-2)(3-5)}{4} (2) + \\ &\quad \frac{3(3-1)(3-5)}{-6} (12) + \frac{3(3-1)(3-2)}{60} (147) \\ &= \frac{8}{10} - \frac{18}{4} + 24 + \frac{147}{60} = 35 \end{aligned}$$



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Find the missing term in the following table using Lagrange's interpolation.

x	0	1	2	3	4	Soln: 31
y	1	3	9	27	81	

INVERSE INTERPOLATION:

The process of finding a value of x for the corresponding value of y is called inverse interpolation.

Inverse interpolation formula is

$$x = \frac{(y-y_1)(y-y_2) \dots (y-y_n)}{(y_0-y_1)(y_0-y_2) \dots (y_0-y_n)}$$

$$\frac{(y-y_0)(y-y_1) \dots (y-y_n)}{(y_1-y_0)(y_1-y_2) \dots (y_1-y_n)}$$

$$\frac{(y-y_0)(y-y_1) \dots (y-y_{n-1})}{(y_n-y_0)(y_n-y_1) \dots (y_n-y_{n-1})}$$



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Find the age corresponding to the annuity value 13.6 given the table

Age (x): 30 35 40 45 50

Annuity value (y): 15.9 14.9 14.1 13.3 12.5

Soln:

$$x = \frac{(y - y_1)(y - y_2)(y - y_3)(y - y_4)}{(y_0 - y_1)(y_0 - y_2)(y_0 - y_3)(y_0 - y_4)} x_0 +$$

$$\frac{(y - y_0)(y - y_1)(y - y_3)(y - y_4)}{(y_1 - y_0)(y_1 - y_2)(y_1 - y_3)(y_1 - y_4)} x_1 +$$

$$\frac{(y - y_0)(y - y_1)(y - y_2)(y - y_4)}{(y_2 - y_0)(y_2 - y_1)(y_2 - y_3)(y_2 - y_4)} x_2 +$$

$$\frac{(y - y_0)(y - y_1)(y - y_2)(y - y_3)}{(y_3 - y_0)(y_3 - y_1)(y_3 - y_2)(y_3 - y_4)} x_3 +$$

$$\frac{(y - y_0)(y - y_1)(y - y_2)(y - y_3)}{(y_4 - y_0)(y_4 - y_1)(y_4 - y_2)(y_4 - y_3)} x_4$$



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$$= \frac{(13.6 - 14.9)(13.6 - 14.1)(13.6 - 13.3)(13.6 - 12.5)}{(15.9 - 14.9)(15.9 - 14.1)(15.9 - 14.1)(15.9 - 12.5)} \times 30 +$$

$$\frac{(13.6 - 15.9)(13.6 - 14.1)(13.6 - 13.3)(13.6 - 12.5)}{(14.9 - 15.9)(14.9 - 14.1)(14.9 - 13.3)(14.9 - 12.5)} \times 35 +$$

$$\frac{(13.6 - 15.9)(13.6 - 14.9)(13.6 - 13.3)(13.6 - 12.5)}{(14.1 - 15.9)(14.1 - 14.9)(14.1 - 13.3)(14.1 - 12.5)} \times 40 +$$

$$\frac{(13.6 - 15.9)(13.6 - 14.9)(13.6 - 14.1)(13.6 - 12.5)}{(13.3 - 15.9)(13.3 - 14.9)(13.3 - 14.1)(13.3 - 12.5)} \times 45 +$$

$$\frac{(13.6 - 15.9)(13.6 - 14.9)(13.6 - 14.1)(13.6 - 13.3)}{(12.5 - 15.9)(12.5 - 14.9)(12.5 - 14.1)(12.5 - 13.3)} \times 50$$

$$= 43$$