

Soluⁿ of Algebraic and Transcendental Equation

Exact Numbers: The numbers which have no uncertainty
 e.g.: 5, 0, $\frac{5}{2}$, 3.2 etc

Approximate numbers: Consider the number $\frac{10}{3} = 3.333\ldots$
 which can be approximated as 3.3, 3.33, 3.333...
 upto decimal one, two, three places. The no's
 3.3, 3.33, 3.333 are called approximate numbers
 to all the given numbers.

Error: Diff. b/w exact value & approx value is called error

$$\text{Error} = \text{Exact value} - \text{Approx. value}$$

$$= \text{True value} - \text{approx. value}$$

$$= x - x'$$

Absolute Error: We are always interested in the magnitude of error & not the sign of error so we take the modulus of error

$$E_a = |x - x'|$$

Relative error: $E_r = \frac{|x - x'|}{x}$

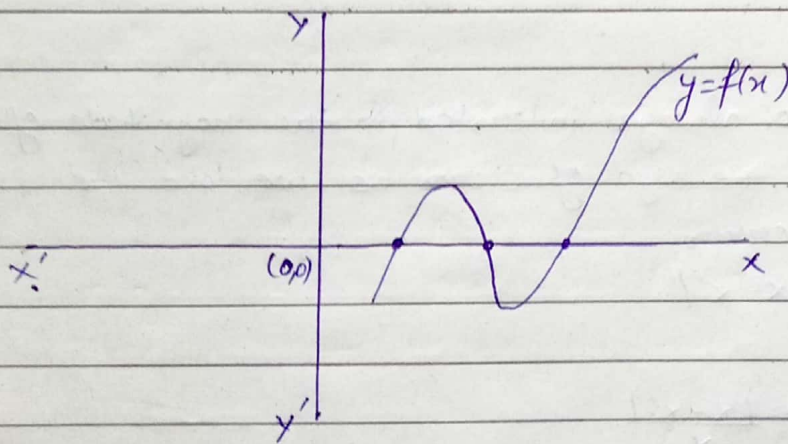
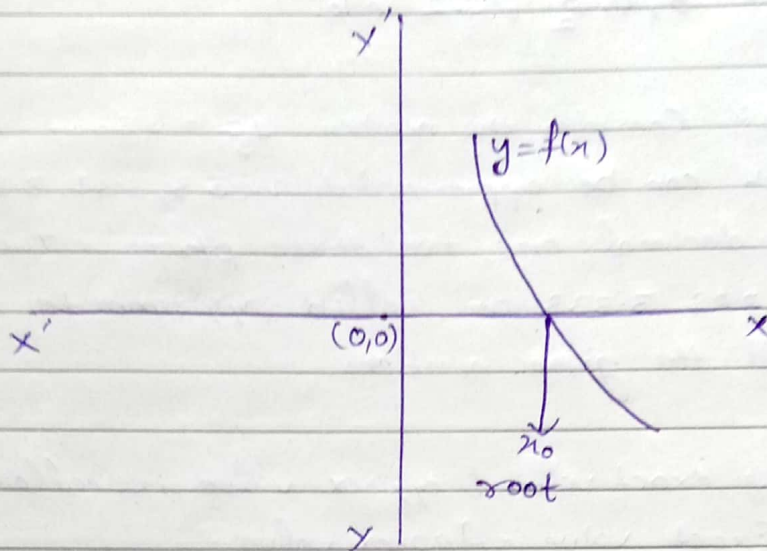
Percentage error: $E_p = \frac{|x - x'|}{x} \times 100$

Root of an Equation

Algebraically, The real number ' x ' is called the real root of the equation $f(x) = 0$

$$\text{iff } f(x) = 0$$

Geometrically:- The point where the curve $y=f(x)$ meets the real axis in rectangular coordinate system is called the real root of the equation $y=f(x)=0$



Algebraic Equation

The eqⁿ which has only algebraic terms

e.g:- $f(x) = x^3 - 3x + 5$

Transcendental Eqⁿ

The equation which also incorporates some functⁿ like trigonometric, exponential or logarithm is called ---

e.g:- $f(x) = e^x - \sin x + 2$

$f(x) = \log_e x - \tan x + 2x$

Numerical Methods

Direct Method

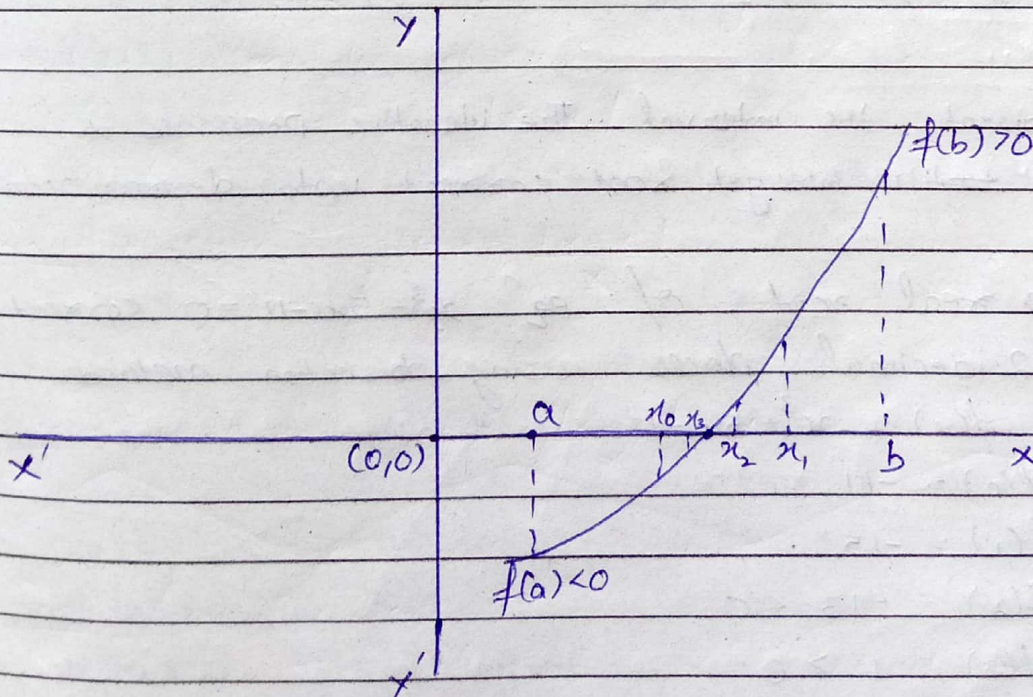
Iterative Method

- Bisection
- Newton's Raphson
- Regula falsi
- Iteration

1) Bisection Method to find the root of an equation

Let a functⁿ $y=f(x)$ is continuous b/w two points a & b , & $f(a)$, $f(b)$ are of opp. signs i.e. $f(a) \cdot f(b) < 0$ then a real root will lie b/w a & b (Intermediate value theorem)

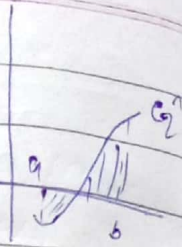
This will be the point where the curve $y=f(x)$ meets the real axis in rectangular coordinate system.



Consider, $f(x) = 0$ [continuous $f(x)$]

if $f(a) < 0$ & $f(b) > 0$

then root of the eqⁿ lies b/w a & b [Intermediate Value th.]



1st approx

$$x_1 = \frac{a+b}{2}$$

if $f(x_1) < 0$, then root lies b/w x_1 & b

2nd approximatⁿ

$$x_2 = \frac{x_1 + b}{2}$$

if $f(x_2) > 0$, then root lies b/w x_1 & x_2

3rd approx

$$x_3 = \frac{x_1 + x_2}{2}$$

& so on —

We again bisect the interval. The iterative processes is repeated until we get root correct upto desired accuracy.

Q1) Find a real root of eqⁿ $x^3 - 5x - 11 = 0$ correct upto 2 decimal places using bisection method

Solⁿ let $f(x) = x^3 - 5x - 11$

$$\text{Now } f(0) = -11$$

$$f(1) = -15$$

$$f(2) = -13 < 0$$

$$f(3) = 1 > 0$$

So a real root lies b/w 2 & 3

Table of calculation is as follows:

a	b	$x_0 = \frac{a+b}{2}$	$f(x_0) = x_0^3 - 5x_0 - 11$
$f(a) < 0$	$f(b) > 0$		

2	3	2.5	-7.875
2.5	3	2.75	-3.953
2.75	3	2.875	-1.611
2.875	3	2.9375	-0.340
2.9375	3	2.96875	0.3213
2.9375	2.96875	2.953125	-0.12
2.953125	2.96875	2.9609375	0.1525
2.953125	2.9609375	2.957031	0.0712
2.953125	2.957031	2.955078	0.02978
2.953125	2.955078	2.9541015	0.00909
2.953125	2.9541015	2.95361325	-0.0012

So the root correct upto two decimal places 2.95

~~Root~~

Another method

$f(2.9) = -1.10$

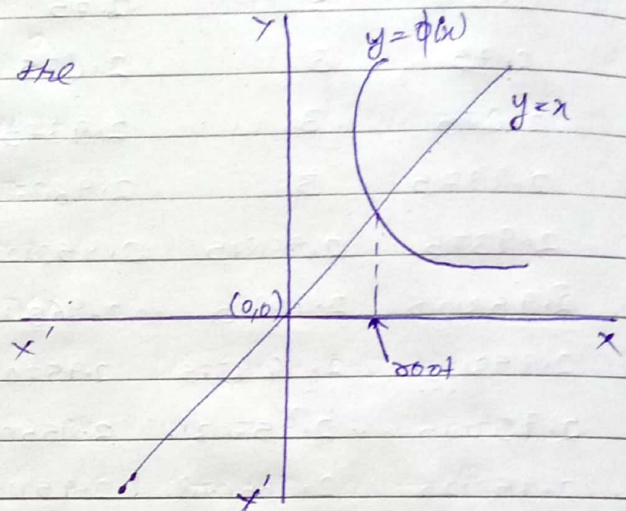
a	b	$x_0 = \frac{a+b}{2}$	$f(x_0) = x_0^3 - 5x_0 - 11$
$f(a) < 0$	$f(b) > 0$		
2.9	3	2.95	-0.0776
2.95	3	2.975	0.4556
2.95	2.975	2.9625	0.18
2.95	2.9625	2.95825	0.054
2.95	2.95825	2.953125	-0.012
2.953125	2.95825	2.9546875	0.021
2.953125	2.9546875	2.95390625	0.0049

Iteration Method

Let a functⁿ $y=f(x)$ is continuous b/w two points 'a' & 'b' and $f(a), f(b)$ are of opp. signs i.e. $f(a) \cdot f(b) < 0$, then atleast one real root of eqⁿ $f(x)=0$ lies b/w 'a' & 'b'.

In this method, we first write the given eqⁿ $f(x)=0$ in the form
 $x = \phi(x)$ — (1)

then the abscissa of the pt. of intersection of line $y=x$ & curve $y=\phi(x)$ gives the desired root.



Let initial approx. root is x_0 then first approx to the root is $x_1 = \phi(x_0)$

Second approx. root is $x_2 = \phi(x_1)$

Proceeding in this way, we get

$$\boxed{x_{n+1} = \phi(x_n)} \text{ — (2)}$$

This process is repeated till x_{n+1} & x_n are to be the same upto desired accuracy.

Note 1 → 1) The seq. of approximation $x_0, x_1, x_2, \dots, x_n$ will converge to the desired root $\alpha \in (a, b)$ provided $\boxed{|\phi'(x)| < 1} \forall x \in (a, b)$.

2) By using Iteration method, we can find the root of an equation given in terms of an infinite series.

Q1) Find a real root of eqⁿ $x^3 - 5x + 11 = 0$ — (1)

Correct upto 2 decimal places using iteration method

Solⁿ:- Let $f(x) = x^3 - 5x + 11$

$$f(0) = -11$$

$$f(1) = -15$$

$$f(2) = -13 < 0$$

$$f(3) = 1 > 0$$

so a real root of eqⁿ lies b/w 2 & 3

Now we will write the given eqⁿ (1) in the form $x = \phi(x)$

$$x^3 = 5x + 11$$

$$x = (5x + 11)^{1/3} = \phi(x)$$

$$|\phi'(x)| = \left| \frac{5}{3(5x+11)^{2/3}} \right|$$

$$|\phi'(2)| = 0.21$$

$$|\phi'(3)| = \frac{5}{3(26)^{2/3}}$$

$$= 0.187$$

Thus

$$|\phi'(x)| < 1 \quad \forall \quad x \in (2, 3)$$

(Convergence condition of iteration method)

Now the form $x = \phi(x)$ as (2) is correct

$$\text{Let } x_{n+1} = \phi(x_n)$$

$$= (5x_n + 11)^{1/3}$$

$$\text{Let } x_0 = 3$$

$$x_1 = (5x_0 + 11)^{1/3} = 2.9624$$

$$x_2 = (5x_1 + 11)^{1/3} = 2.9553$$

$$x_3 = (5x_2 + 11)^{1/3} = 2.9539$$

$$x_4 = (5x_3 + 11)^{1/3} = 2.9537$$

$$x_5 = (5x_4 + 11)^{1/3} = 2.9538$$

let $x_0 = 2$

(karna kisi ek value se hi hai)

$$x_1 = (5x_0 + 11)^{1/3} = 2.7589$$

$$x_2 = (5x_1 + 11)^{1/3} = 2.9159$$

$$x_3 = (5x_2 + 11)^{1/3} = 2.9464$$

$$x_4 = (5x_3 + 11)^{1/3} = 2.9522$$

$$x_5 = (5x_4 + 11)^{1/3} = 2.9533$$

$$x_6 = (5x_5 + 11)^{1/3} = 2.95361$$

Q- Find a real root of eqⁿ $\cos x - 3x + 1 = 0$ — ①

Correct upto 4 decimal places using Iteration method

Solu:- let $f(x) = \cos x - 3x + 1 = 0$

$$f(0) = 2 > 0$$

$$f(1) = -1.45 < 0$$

So a real root lies b/w 0 & 1

The given eqⁿ ① in the form $x = \phi(x)$

can be written as:

$$x = \frac{1}{3}(1 + \cos x) = \phi(x) \text{ 'say'}$$

$$|\phi'(x)| = \left| \frac{-\sin x}{3} \right| = \frac{|\sin x|}{3} < 1 \quad \forall x \in (0, 1)$$

($\sin x$ is a bounded functⁿ, it's modulus value lie b/w 0 & 1)

let $x_0 = 1$

$$x_{n+1} = \frac{1}{3}(1 + \cos x_n)$$

$$x_1 = \frac{1}{3}(1 + \cos x_0)$$

$$= 0.513434$$

$$x_2 = \frac{1}{3} (1 + \cos x_1) = 0.623687$$

$$x_3 = \frac{1}{3} (1 + \cos x_2) = 0.603910$$

$$x_4 = \frac{1}{3} (1 + \cos x_3) = 0.607707$$

$$x_5 = \frac{1}{3} (1 + \cos x_4) = 0.606986$$

$$x_6 = \frac{1}{3} (1 + \cos x_5) = 0.6071236$$

$$x_7 = 0.6070974$$

$$x_8 = 0.607102$$

$$x_9 = 0.607101$$

So root is 0.6071

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

$$f(0.6071) = 0.0000058$$

Q1 Find a real root of the eqⁿ $3x^3 + 10x^2 + 10x + 7 = 0$ by bisection method.

Solⁿ let $f(x) = 3x^3 + 10x^2 + 10x + 7$

$$f(0) = 7$$

$$f(-1) = 4$$

$$f(-2) = 3$$

$$f(-3) = -14$$

So one root of the eqⁿ lies b/w -2 and -3

$$a = -2, b = -3$$

No. of approx.	a	b	$x_n = \frac{a+b}{2}$	$f(x_n) = 3x_n^3 + 10x_n^2 + 10x_n + 7 = 0$
1	-2	-3	-2.5	$f(x_1) = -ve$
2	-2.5	-2.5	-2.25	$f(x_2) = +ve (0.95)$
3	-2.25	-2.5	-2.375	$f(x_3) = -ve (0.53)$
4	-2.25 -2.375	-2.375	-2.3125 -2.3375	$f(x_4) = +ve (0.25)$
5	-2.3125	-2.375	-2.34375	$f(x_5) = -ve (0.12)$

Q-2 Find a real root of the eqⁿ $x \log_{10} x = 1.2$

Q-3 Find a +ve real root of $x - \cos x = 0$ by bisection method, correct upto 4 decimal places b/w 0 & 1.

Iteration Method

Q-1 $x = e^{-x}$

$$\phi(x) = e^{-x}$$

$$\phi'(x) = -e^{-x}$$

$$|\phi'(x)| = e^{-x}$$

$$f(x) = x - e^{-x} = 0$$

$$f(0) = -1$$

$$f(1) = 1 - \frac{1}{e} = +ve$$

Hence one root lies b/w 0 & 1

$$x_{n+1} = \phi(x_n)$$

$$x_0 = \frac{0+1}{2} = 0.5$$

$$x_1 = \phi(x_0)$$

$$= e^{-x_0}$$

$$= e^{-0.5}$$

$$= 0.6065$$

$$x_2 = \phi(x_1) = e^{-x_1}$$

$$x_2 = e^{-0.6061} = 0.54547$$

$$x_3 = e^{-0.54547}$$

$$x_3 = 0.57956$$

Regular - falsi method

Consider an equation $f(x) = 0$ — (1)

Eqⁿ of the chord of the curve $f(x)$ is $y - f(x_1) = \frac{f(x_2) - f(x_1)}{x_2 - x_1} (x - x_1)$

Chord 1st passes through the x-axis at the pt. $(x_3, 0)$ lies eqⁿ (1)

$$0 - f(x_1) = \frac{f(x_2) - f(x_1)}{x_2 - x_1} (x_3 - x_1)$$

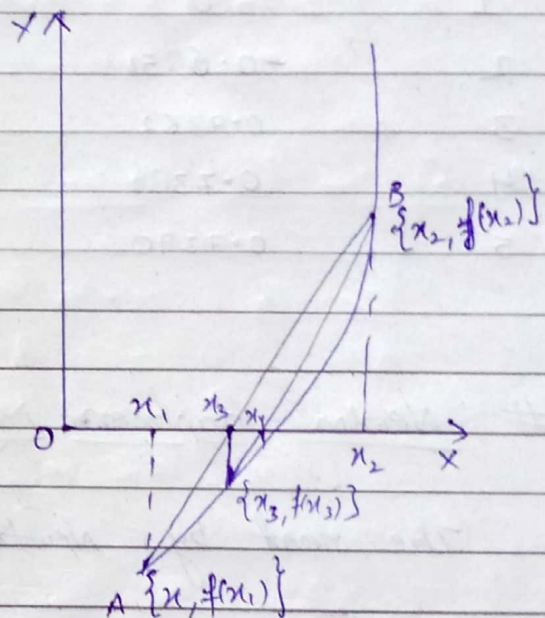
$$- \frac{(x_2 - x_1)}{f(x_2) - f(x_1)} f(x_1) = x_3 - x_1$$

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

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

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

$$x_{n+1} = \frac{x_n f(x_{n+1}) - x_{n+1} f(x_n)}{f(x_{n+1}) - f(x_n)} \quad (\text{General formula})$$



Q. To obtain a real root of the eqⁿ $x - \cos x = 0$ by regular falsi method upto four decimal places

Solnⁿ $f(x) = x - \cos x = 0$

$$f(0) = -1$$

$$f(1) = 0.45969$$

Root lie b/w 0 & 1

$$x_0 = 0, x_1 = 1$$

No. of approximation	x_0	x_1	$f(x_0)$	$f(x_1)$	x_n	$f(x_n)$
1	0	1	-1	0.4596	$x_2 = 0.6851$	-0.0092
2	0.6851	1	-0.0092	0.4596	$x_3 = 0.7362$	-0.0048
3	0.7362	1	-0.0048	0.4596	$x_4 = 0.7389$	-0.0003
4	0.7389	1	-0.0003	0.4596	$x_5 = 0.7390$	-0.0001
5	0.7390	1	-0.0001	0.4596	$x_6 = 0.7390$	-0.0001

Newton Raphson Method

The root by Newton-Raphson Method is given by

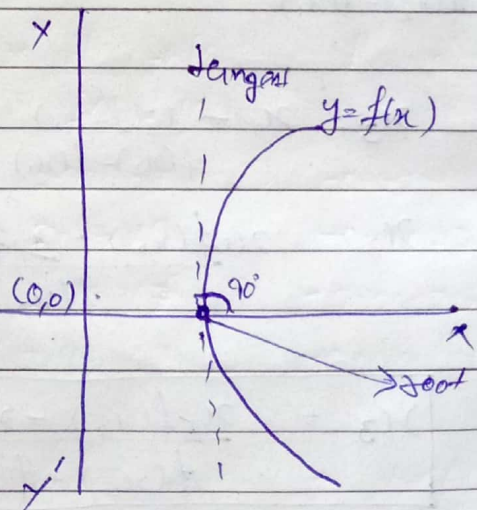
$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

where $n = 0, 1, 2, 3, \dots$

Here $f'(x_n)$ is the tangent to the curve at the point x_n

Now in Newton Raphson method the tangent to the curve while

crossing the real axis must be approximately vertical i.e. $(f'(x_n) \rightarrow \infty)$



Convergence condition of Newton-Raphson Method

The sequence of approximatⁿ $x_0, x_1, x_2, \dots, x_n$ will converge to the desired root $\alpha \in (a, b)$ provided

$$\boxed{|f(x)f''(x)| < |f'(x)|^2}$$

Q7 Find a real root of eqⁿ $x^3 - 5x - 11 = 0$ correct upto 4 decimal places using newton raphson method

Solⁿ: let $f(x) = x^3 - 5x - 11$

$$f(0) = -11$$

$$f(1) = -15$$

$$f(2) = -13 < 0$$

$$f(3) = 1 > 0$$

so real root of the eqⁿ lies b/w 2 & 3

$$f'(x) = 3x^2 - 5$$

Now Newton raphson formula is

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

$$x_{n+1} = x_n - \frac{(x_n^3 - 5x_n - 11)}{3x_n^2 - 5}$$

$$x_{n+1} = \frac{3x_n^3 - 5x_n - x_n^3 + 5x_n + 11}{3x_n^2 - 5}$$

$$x_{n+1} = \frac{2x_n^3 + 11}{3x_n^2 - 5} \quad \text{--- (2)}$$

$$\text{let } x_0 = 3$$

put $n=0$ in (2)

$$x_1 = \frac{2x_0^3 + 11}{3x_0^2 - 5} = \frac{2(3)^3 + 11}{3(3)^2 - 5} = \frac{55}{14} = 2.954545$$

$$x_2 = \frac{2x_1^3 + 11}{3x_1^2 - 5} = 2.953672$$

$$x_3 = \frac{2x_2^3 + 11}{3x_2^2 - 5} = 2.953671$$

∴ Root correct upto 4 decimal places is 2.9537

Note:- Newton Raphson method has a convergence of order 2 or quadratic convergence.

$$f(2.9537) = 0.00005$$

Regular falsi method

Formula
$$x = \frac{a f(b) - b f(a)}{f(b) - f(a)}$$

OR

$$x_{n+1} = \frac{x_n f(x_n) - x_{n-1} f(x_{n-1})}{f(x_n) - f(x_{n-1})}$$

<u>Q4</u>	a	f(a) < 0	b	f(b) > 0	$x = \frac{a f(b) - b f(a)}{f(b) - f(a)}$	$f(x_0) = x_0^3 - 5x_0 - 11$
	2	-13	3	1	2.92857	-0.5258
	2.92857	-0.52587	3	1	2.95319	-0.01023
	2.95319	-0.01023	3	1	2.95367	-0.00025
	2.95367	-0.00025	3	1	2.95367	-0.00004

Note:- True convergence of regular falsi method is 1.618

Interpolation

Suppose we are given the following values of $y=f(x)$ for a set of values of x

$$\begin{array}{l}
 y=f(x) \\
 x : x_0 \quad x_1 \quad x_2 \quad \dots \quad x_n \\
 y=f(x) : y_0 \quad y_1 \quad y_2 \quad \dots \quad y_n
 \end{array}$$

Thus the process of finding the value of y corresponding to any value of $x=x_i$ b/w x_0 and x_n is called interpolation while the process of computing the value of the functⁿ ~~not~~ $y=f(x)$ outside the given range is called the extrapolation

Finite Differences

The calculus of finite differences deals with the changes that take place in the value of the functⁿ due to finite changes in the independent variable

Suppose we are given a set of values (x_i, y_i) , $i=0, 1, 2, \dots, n$ for any function $y=f(x)$. A value of independent variable x is called argument and the corresponding value of dependent variable y is called entry

Suppose that the function $y=f(x)$ is tabulated for the equally spaced values $x=x_0, x_0+h, x_0+2h, x_0+3h, \dots, x_0+(n-1)h$ giving $y_0, y_1, y_2, \dots, y_{n-1}$. To determine the values of $f(x)$ or $f'(x)$ for some intermediate values of x Following 3 types of differences are useful:

- ① Forward differences
- ② Backward "
- ③ Central "
- ④ Divided "

① Forward Differences:- Let $y_0, y_1, \dots, y_n$ are $n+1$ entries corresponding to $x_0, x_1, x_2, \dots, x_n$ then the differences $y_1 - y_0, y_2 - y_1, y_3 - y_2, \dots, y_n - y_{n-1}$ These differences are said to be first forward differences and it is denoted as $\Delta y_0, \Delta y_1, \Delta y_2, \Delta y_{n-1}$
 $\rightarrow$ first forward diff. operators

The operator Δ (del)

$$\Delta y_0 = y_1 - y_0$$

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

2nd ~~forward~~ forward diff. are.

$$\begin{aligned}\Delta^2 y_0 &= \Delta(\Delta y_0) \\ &= \Delta(y_1 - y_0) \\ &= \Delta y_1 - \Delta y_0 \\ &= y_2 - y_1 - (y_1 - y_0)\end{aligned}$$

$$\Delta^2 y_0 = y_2 - 2y_1 + y_0$$

Similarly

$$\Delta^2 y_1 = y_3 - 2y_2 + y_1$$

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

3rd forward differences are.

$$\begin{aligned}\Delta^3 y_0 &= \Delta(\Delta^2 y_0) \\ &= \Delta(y_2 - 2y_1 + y_0) \\ &= \Delta y_2 - 2\Delta y_1 + \Delta y_0 \\ &= y_3 - y_2 - 2(y_2 - y_1) + (y_1 - y_0)\end{aligned}$$

$$\Delta^3 y_0 = y_3 - 3y_2 + 3y_1 - y_0$$

$$\Delta^3 y_1 = y_4 - 3y_3 + 3y_2 - y_1$$

$$\Delta^3 y_{n-3} = y_n - 3y_{n-1} + 3y_{n-2} - y_{n-3}$$

Forward Difference Table

x	y	Δy_0	$\Delta^2 y_0$	$\Delta^3 y_0$
x_0	y_0	$y_1 - y_0 = \Delta y_0$	$\Delta y_1 - \Delta y_0 = \Delta^2 y_0$	$\Delta^2 y_1 - \Delta^2 y_0 = \Delta^3 y_0$
x_1	y_1	$y_2 - y_1 = \Delta y_1$	$\Delta y_2 - \Delta y_1 = \Delta^2 y_1$	
x_2	y_2	$y_3 - y_2 = \Delta y_2$		
x_3	y_3			

Q. Construct the F.D.T given that

$x: 5 \quad 10 \quad 15 \quad 20 \quad 25 \quad 30$

$y: 9962 \quad 9848 \quad 9659 \quad 9397 \quad 9063 \quad 8660$

and point out the values of 2nd forward diff of y_0 ($\Delta^2 y_0$) or $\Delta^4 y_5$

Soln

x	y	Δy_0	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$	Δ^5
5	9962	-114	-75	2	<u>-1</u>	3
10	9848	-189	<u>-73</u>	1	02	
15	9659	-262	-72	3		
20	9397	-334	-69			
25	9063	-403				
30	8660					

$$\Delta^2 y_{10} = -73$$

$$\Delta^4 y_5 = -1$$

Backward Differences

Let $y_0, y_1, y_2, \dots, y_n$ are $(n+1)$ entries corresponding to the equidistant arguments $x_0, x_1, x_2, \dots, x_n$ then the differences $y_1 - y_0, y_2 - y_1, y_3 - y_2, \dots, y_n - y_{n-1}$ are denoted as

$\nabla y_1, \nabla y_2, \nabla y_3, \dots, \nabla y_n$. These differences are said to be the first backward differences and operator ∇ is said to be first backward operator.

2nd backward diff are.

$$\begin{aligned} \nabla^2 y_2 &= \nabla(\nabla y_2) \\ &= \nabla(y_2 - y_1) \end{aligned}$$

$$\begin{aligned} &= \nabla y_2 - \nabla y_1 \\ &= y_2 - y_1 - (y_1 - y_0) \\ \nabla^2 y_2 &= y_2 - 2y_1 + y_0 \\ \nabla^2 y_3 &= y_3 - 2y_2 + y_1 \end{aligned}$$

$$\nabla^2 y_n = y_n - 2y_{n-1} + y_{n-2}$$

Backward Diff. Table

x	y	∇y	$\nabla^2 y$	$\nabla^3 y$
x_0	y_0	$y_1 - y_0 = \nabla y_1$	$\nabla y_2 - \nabla y_1 = \nabla^2 y_2$	$\nabla^2 y_3 - \nabla^2 y_2 = \nabla^3 y_3$
x_1	y_1	$y_2 - y_1 = \nabla y_2$	$\nabla y_3 - \nabla y_2 = \nabla^2 y_3$	
x_2	y_2	$y_3 - y_2 = \nabla y_3$		
x_3	y_3			

Central Differences

The differences $y_1 - y_0, y_2 - y_1, y_3 - y_2, \dots, y_n - y_{n-1}$ are said to be central differences & denoted as $\delta y_{1/2}, \delta y_{3/2}, \delta y_{5/2}, \dots, \delta y_{(n-1)/2}$ (These are called first central differences)
 δ is first central difference operator.

2nd central differences are:-

$$\delta^2 y_1 = \delta y_{3/2} - \delta y_{1/2}$$

$$\delta^2 y_2 = \delta y_{5/2} - \delta y_{3/2}$$

Central diff. Table

x	y	δy	$\delta^2 y$	$\delta^3 y$
x_0	y_0	$y_1 - y_0 = \delta y_{1/2}$	$\delta y_{3/2} - \delta y_{1/2} = \delta^2 y_1$	$\delta^2 y_2 - \delta^2 y_1 = \delta^3 y_{3/2}$
x_1	y_1	$y_2 - y_1 = \delta y_{3/2}$	$\delta y_{5/2} - \delta y_{3/2} = \delta^2 y_2$	
x_2	y_2	$y_3 - y_2 = \delta y_{5/2}$		
x_3	y_3			

Other Diff. Operators① shift operatorsIt is denoted by E

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

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

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

1

$$E^n f(x) = f(x+nh)$$

$$\text{or } E y_0 = y_1$$

$$E^2 y_1 = y_3$$

Inverse shift operatorsIt is denoted by E^{-1}

$$E^{-1} f(x) = f(x-h)$$

$$E^{-2} f(x) = f(x-2h)$$

or

$$E^{-1} y_1 = y_0$$

$$E^{-2} y_2 = y_0$$

Average OperatorsIt is denoted by u is defined as

$$u f(x) = \frac{1}{2} [f(x+\frac{h}{2}) + f(x-\frac{h}{2})]$$

Note:

Among all operators $E, \Delta, \nabla, \delta, u$, shift operator E is the fundamental operator of calculus, they $\Delta, \nabla, \delta, u$ can be written as in the terms of E

Relation b/w operators

(i) $\Delta = E - 1$

we have

$$\Delta y_0 = y_1 - y_0$$

$$\Delta y_0 = E y_0 - y_0$$

$$\Delta y_0 = (E - 1) y_0$$

$$\boxed{\Delta = E - 1} \quad \text{or} \quad \boxed{E = 1 + \Delta}$$

$$\Delta^5 y_2 = \Delta^3 (\Delta^2 y_2)$$

$$= \Delta^3 (y_4 - 2y_3 + y_2)$$

$$\Delta^5 y_2 = (E - 1)^5 y_2$$

$$= \left({}^5C_0 E^5 (-1)^0 + {}^5C_1 E^4 (-1)^1 + {}^5C_2 E^3 (-1)^2 + {}^5C_3 E^2 (-1)^3 \right. \\ \left. + {}^5C_4 E^1 (-1)^4 + {}^5C_5 E^0 (-1)^5 \right) y_2$$

$$= (E^5 - 5E^4 + 10E^3 - 10E^2 + 5E - 1) y_2$$

$$= y_7 - 5y_6 + 10y_5 - 10y_4 + 5y_3 - y_2$$

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

we have

$$\nabla y_1 = y_1 - y_0$$

$$\nabla y_1 = y_1 - E^{-1} y_1$$

$$\nabla y_1 = (1 - E^{-1}) y_1$$

$$\boxed{\nabla = 1 - E^{-1}}$$

$$\boxed{E^{-1} = 1 - \nabla}$$

$$\frac{1}{E} = 1 - \nabla$$

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

$$(iii) \quad \delta = E^{\frac{1}{2}} - E^{-\frac{1}{2}}$$

We have

$$\delta y_{\frac{1}{2}} = y_1 - y_0$$

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

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

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

$$(iv) \quad \mu = \frac{1}{2} [E^{\frac{1}{2}} + E^{-\frac{1}{2}}]$$

$$(v) \quad E = e^{hD}$$

where $D = \frac{d}{dx}$

We have

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

$$= f(x) + \frac{h f'(x)}{1!} + \frac{h^2 f''(x)}{2!} + \frac{h^3 f'''(x)}{3!} + \dots$$

(Expansion by Taylor series)

$$= f(x) + h D f(x) + \frac{h^2}{2!} D^2 f(x) + \dots$$

$$E f(x) = f(x) + \frac{(hD)}{1!} f(x) + \frac{(hD)^2}{2!} f(x) + \dots$$

$$E = 1 + \frac{hD}{1!} + \frac{(hD)^2}{2!} + \frac{(hD)^3}{3!} + \dots$$

$$\boxed{E = e^{hD}}$$

$$1 + \Delta = e^{hD}$$

$$\boxed{\Delta = e^{hD} - 1}$$

$$\begin{aligned} 5+10 &= 20 \\ 4+10 &= 14 \\ A &= 5-B \\ 8 &= 5-A \end{aligned}$$

Differences of a Polynomial

n^{th} differences of a polynomial of n^{th} degree are constant and all higher order differences are zero when the value of the independent variable are at equal interval.

$$\begin{aligned} y &= 6x^3 + 6x^2 + 5x + 3 \\ \Delta y &= \Delta(6x^3 + 6x^2 + 5x + 3) \\ \Delta y &= hD(6x^3 + 6x^2 + 5x + 3) \\ \Delta y &= h(18x^2 + 12x + 5) \\ \Delta(\Delta y) &= h^2(36x + 12) \\ \Delta^3 &= h^3 \times 36 \end{aligned} \quad \left\{ \begin{array}{l} \Delta f(x) = hD(f(x)) \\ \Delta = hD \end{array} \right\}$$

Q-1) Evaluate (i) $\Delta \tan^{-1} x$ (ii) $\Delta^2 \cos 2x$ where h is the interval of differences.

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

$$\begin{aligned} &= \tan^{-1}(x+h) - \tan^{-1} x \\ &= \tan^{-1} \frac{(x+h) - x}{1 + (x+h)x} \\ &= \tan^{-1} \frac{h}{1 + x(x+h)} \\ &= \tan^{-1} \frac{h}{1 + x^2 + xh} \end{aligned}$$

$$\begin{aligned}
 \text{(ii)} \quad \Delta^2 \cos 2x &= \Delta (\Delta \cos 2x) \\
 &= \Delta \{ \cos 2(x+h) - \cos 2x \} \\
 &= \Delta \left\{ 2 \sin \left(\frac{2x+2h+2x}{2} \right) \sin \left(\frac{2x-2x-2h}{2} \right) \right\} \\
 &= \Delta \{ 2 \sin(2x+h) \sin(-h) \} \\
 &= -2 \sin h \Delta \sin(2x+h) \\
 &= -2 \sin h \{ \sin \{ 2(x+h)+h \} - \sin(2x+h) \}
 \end{aligned}$$

Q1 Construct a backward diff. Table for $y = \log x$ given that

$x: 10 \quad 20 \quad 30 \quad 40 \quad 50$

$y: 1 \quad 1.3010 \quad 1.4771 \quad 1.6021 \quad 1.6990$

and find the value of $\nabla^3 \log 40$ & $\nabla^4 \log 50$

Soln:

x	y	∇y	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$
10	1	0.3010	-0.1249		
20	1.3010	0.1761	-0.0511	0.0738	-0.0508
30	1.4771	0.1250	-0.0281	0.0230	
40	1.6021	0.0969			
50	1.6990				

$$\nabla^3 \log 40 = 0.0738$$

$$\nabla^4 \log 50 = -0.0508$$

x	y	∇y	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$
10	1	0.3010	-0.1249	$y - 1.5283$	$6.3576 - 4y$
20	1.3010	0.1761	$y - 1.6532$	$4.8293 - 3y$	
30	1.4771	$y - 1.4771$	$3.1761 - 2y$		
40	y	$1.6990 - y$			
50	1.6990				

Since in this problem we are given 4 entries so we obtain a cubic polynomial (3 degree polynomial) & put y term = 0

2nd method to find missing term

$$\Delta^4 y_0 = 0$$

$$(\epsilon - 1)^4 y_0 = 0$$

$$(\Delta \oplus \Delta = \epsilon - 1)$$

$$(4c_0 \epsilon^4 - 4c_1 \epsilon^3 + 4c_2 \epsilon^2 - 4c_3 \epsilon + 4c_4) y_0 = 0$$

$$\epsilon^4 y_0 - 4\epsilon^3 y_0 + 6\epsilon^2 y_0 - 4\epsilon y_0 + y_0 = 0$$

$$y_4 - 4y_3 + 6y_2 - 4y_1 + y_0 = 0$$

With usual notations, prove that

$$\Delta^n \left(\frac{1}{x} \right) = (-1)^n \frac{n! h^n}{x(x+h)(x+2h) \dots (x+nh)}$$

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

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

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

$$= \frac{1}{x+h} - \frac{1}{x}$$

$$\Delta \left(\frac{1}{x} \right) = \frac{-h}{x(x+h)}$$

$$\Delta^2 \left(\frac{1}{x} \right) = \Delta \left(\frac{-h}{x(x+h)} \right)$$

$$= -h \Delta \left(\frac{1}{x(x+h)} \right)$$

$$= (-h) \Delta \left\{ \frac{1}{x} - \frac{1}{x+h} \right\} \times \frac{1}{h}$$

$$= -1 \Delta \left\{ \Delta \left(\frac{1}{x} \right) - \Delta \left(\frac{1}{x+h} \right) \right\}$$

$$= - \left[\left(\frac{1}{x+h} - \frac{1}{x} \right) - \left(\frac{1}{x+2h} - \frac{1}{x+h} \right) \right]$$

$$= - \left[\frac{-h}{x(x+h)} - \frac{-h}{(x+h)(x+2h)} \right]$$

$$\Delta^2 \left(\frac{1}{x} \right) = (-1)(-h) \left[\frac{1}{x(x+h)} - \frac{1}{(x+h)(x+2h)} \right]$$

$$\Delta^2 \left(\frac{1}{x} \right) = (-1)^2 h \left[\frac{x+2h-x}{x(x+h)(x+2h)} \right]$$

$$\Delta^2 \left(\frac{1}{x} \right) = (-1)^2 h \left[\frac{2h}{x(x+h)(x+2h)} \right]$$

$$\Delta^2 \left(\frac{1}{x} \right) = \frac{(-1)^2 2! h^2}{x(x+h)(x+2h)}$$

Proceed upto n , we get

$$\Delta^n \left(\frac{1}{x} \right) = \frac{(-1)^n n! h^n}{x(x+h)(x+2h) \dots (x+nh)}$$

Newton's forward interpolation formula for equal interval

let $y_0, y_1, y_2, \dots, y_n$ are $(n+1)$ entries corresponding to
 $x_0, x_1, x_2, \dots, x_n$ equal/equidistant arguments

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

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

Newton's Backward interpolation formula for equal interval

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

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

Q) From the following table, find the value of $e^{0.24}$

x :	0.1	0.2	0.3	0.4	0.5
e^x :	1.10517	1.22140	1.34986	1.49182	1.64872

Soln: forward diff. table

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
0.1	1.10517	0.11623	0.01223	0.00127	
0.2	1.22140	0.12846	0.01350	0.00144	0.00017
0.3	1.34986	0.14196	0.01494		
0.4	1.49182	0.15690			
0.5	1.64872				

Here $h = 0.1$ &

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

$$p = \frac{x - 0.1}{0.1}$$

Given $x = 0.24$

$$p = \frac{0.24 - 0.1}{0.1} = 1.4$$

$$[p = 1.4]$$

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

$$y_{(1.4)} = 1.10517 + 1.4 \times 0.11623 + \frac{1.4(1.4-1)}{2!} \times 0.01223 + \frac{1.4(1.4-1)(1.4-2)}{3!} \times 0.00127$$

$$+ \frac{1.4(1.4-1)(1.4-2)(1.4-3)}{4!} \times 0.00017$$

$$y_{(1.4)} = 1.2712490 = e^{0.24}$$

Q. From the table, estimate the no. of students who obtained marks b/w 40 & 45

marks :	30-40	40-50	50-60	60-70	70-80
no. of std. f	31	42	51	35	31

Solⁿ Forward Diff. Table

marks less than (x)	y	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
40	31	42	9	-25	37
50	73	51	-16	12	
60	124	35	-4		
70	159	31			
80	190				
$h=10$					

$$h=10$$

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

$$p = \frac{x - 40}{10}$$

$$x = 45$$

$$p = \frac{45 - 40}{10} = \frac{5}{10} = 0.5$$

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

$$y_{(45)} = 31 + 21 - 0.125 - 1.5625 - 1.4453125$$

$$y_{(45)} = 47.867 = 48$$

No. of students who got the marks b/w 40 & 45 = $48 - 31 = 17$

Q) Population of town was as given. Estimate the population for the year 1925.

year(x)	1891	1901	1911	1921	1931
population(y) (thousand)	46	66	81	93	101

Solⁿ Backward Diff Table

x	y	∇y	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$
1891	46				
1901	66	20			
1911	81	15	-5	2	-3
1921	93	12	-3	-1	
1931	101	8	-4		

$h=10$

$$p = \frac{x - x_n}{h} = \frac{1925 - 1931}{10} = \frac{-6}{10} = -0.6$$

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

$$y_p = 101 + 8(-0.6) - \frac{0.6(1-0.6)(-4)}{2} - \frac{0.6(1-0.6)(2-0.6)(-1)}{6} - \frac{0.6(1-0.6)(2-0.6)(3-0.6)(-3)}{24}$$

$$y_p = 101 - 4.8 + 0.48 + 0.056 + 0.1008$$

$$y_p = 96.8368$$

Q1 Find the cubic polynomial which takes the following values

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

Solⁿ

x	$f(x)$	Δy	$\Delta^2 y$	$\Delta^3 y$
0	1	1		
1	2	-1	-2	
2	1	9	10	12
3	10			

$$p = \frac{x-0}{1} \quad p = x$$

$$y(x) = 1 + x + \frac{x(x-1)(x-2)}{2} + \frac{x(x-1)(x-2)(x-3)}{6}$$

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

$$y(x) = 1 + x - x^2 + x + 2x^3 - 4x^2 - 2x^2 + 4x$$

Divided difference for unequal intervals

Let $y_0, y_1, y_2, \dots, y_n$ are $(n+1)$ entries corresponding to unequal arguments $x_0, x_1, x_2, \dots, x_n$, then first divided difference for the arguments x_0, x_1 is given by,

$$\frac{\Delta y_0}{x_1} = \frac{y_1 - y_0}{x_1 - x_0} = [x_0, x_1]$$

Similarly divided diff. for the arguments x_1, x_2

$$\frac{\Delta y_1}{x_2} = \frac{y_2 - y_1}{x_2 - x_1} = [x_1, x_2]$$

Similarly for arguments x_2, x_3

$$\frac{\Delta y_2}{x_3} = \frac{y_3 - y_2}{x_3 - x_2} = [x_2, x_3]$$

second divided difference for x_0, x_1, x_2

$$\Delta^2 y_0 = [x_0, x_1, x_2]$$

$$x_1, x_2 = \frac{[x_1, x_2] - [x_0, x_1]}{x_2 - x_0}$$

$$\boxed{\Delta^2 y_0 = \frac{\frac{\Delta y_1}{x_2} - \frac{\Delta y_0}{x_1}}{x_2 - x_0}}$$

Similarly x_1, x_2, x_3

$$\Delta^2 y_1 = [x_1, x_2, x_3]$$

$$x_2, x_3 = \frac{[x_2, x_3] - [x_1, x_2]}{x_3 - x_1}$$

$$\boxed{\Delta^2 y_1 = \frac{\frac{\Delta y_2}{x_3} - \frac{\Delta y_1}{x_2}}{x_3 - x_1}}$$

Third divided difference for x_0, x_1, x_2, x_3

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

Divided diff table

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

Property of the Divided Difference

(1) Divided difference is symmetric

we have, $[x_0, x_1] = \frac{y_1 - y_0}{x_1 - x_0} = \frac{y_0 - y_1}{x_0 - x_1} = [x_1, x_0]$

(2) n^{th} divided difference of a n degree polynomial is constant.

Newton's divided difference interpolation formula

let $y_0, y_1, y_2, \dots, y_n$ are $(n+1)$ entries corresponding to unequal arguments $x_0, x_1, x_2, \dots, x_n$, then,

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

Lagrange's Interpolation formula for unequal intervals

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

$$\frac{(x - x_0)(x - x_1) \dots (x - x_n)}{(x_2 - x_0)(x_2 - x_1) \dots (x_2 - x_n)} y_2 + \dots + \infty$$

Inverse Lagrange's Interpolation formula

It is used if we obtain value of x corresponding to any value of y , then

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

$$\dots + \dots$$

Q-1) Evaluate $\Delta^2 \left(\frac{5x+12}{x^2+5x+6} \right)$, the interval differencing being unity

Solⁿ we have

$$\frac{5x+12}{(x+2)(x+3)} = \frac{A}{x+2} + \frac{B}{x+3}$$

$$\frac{5x+12}{(x+2)(x+3)} = \frac{A(x+3) + B(x+2)}{(x+2)(x+3)}$$

$$5x+12 = A(x+3) + B(x+2) \quad \text{--- (1)}$$

$$5x+12 = Ax+3A + Bx+2B$$

$$\text{but } x+2=0 \text{ in (1)}$$

$$-10+12 = A(-2+3)$$

$$\boxed{A=2}$$

$$\text{but } x+3=0 \text{ in eq (1)}$$

$$-15+12 = B(-1)$$

$$\boxed{B=3}$$

$$\frac{5x+12}{(x+2)(x+3)} = \frac{2}{x+2} + \frac{3}{x+3}$$

$$\begin{aligned} \Delta \left(\frac{5x+12}{x^2+5x+6} \right) &= \Delta \left(\frac{2}{x+2} \right) + \Delta \left(\frac{3}{x+3} \right) \\ &= 2 \left\{ \Delta \left(\frac{1}{x+2} \right) \right\} + 3 \left\{ \Delta \left(\frac{1}{x+3} \right) \right\} \end{aligned}$$

we have $\Delta f(x) = f(x+1) - f(x)$
here $h=1$ (unity)

$$\begin{aligned} \Delta f(x) &= f(x+1) - f(x) \\ &= 2 \left\{ \left(\frac{1}{x+3} - \frac{1}{x+2} \right) \right\} + 3 \left(\frac{1}{x+4} - \frac{1}{x+3} \right) \end{aligned}$$

$$= 2 \left(\frac{x+2-x-3}{(x+3)(x+2)} \right) + 3 \left(\frac{1}{x+4} - \frac{1}{x+3} \right)$$

$$\Delta \left(\frac{5x+12}{x^2+5x+6} \right) = \frac{3}{x+4} - \frac{1}{x+3} - \frac{2}{x+2}$$

$$\Delta^2 \left(\frac{5x+12}{x^2+5x+6} \right) = 3\Delta \left(\frac{1}{x+4} \right) - \Delta \left(\frac{1}{x+3} \right) - 2\Delta \left(\frac{1}{x+2} \right)$$

Formula

$$\Rightarrow \Delta (f(x) \cdot g(x)) = f(x+h) \Delta g(x) + g(x) \cdot \Delta f(x)$$

$$\Rightarrow \Delta \left(\frac{f(x)}{g(x)} \right) = \frac{g(x) \cdot \Delta f(x) - f(x) \Delta g(x)}{g(x) \cdot g(x+h)}$$

Q-1 (i) $\Delta (e^{ax} \log b x)$

Sol: (i) $\Delta \left(\frac{e^{ax} \log b x}{1} \right) = e^{a(x+h)} \cdot \Delta \log b x + \log b x \Delta e^{ax}$
 $= e^{a(x+h)} \{ \log b(x+h) - \log b x \} + \log b x \{ e^{a(x+h)} - e^{ax} \}$
 $= e^{a(x+h)} \log b(x+h) - e^{ax} \log b x$
 $= e^{ax} \{ e^{ah} \log b(x+h) - \log b x \}$

(ii) $\Delta \left(\frac{2^x}{(x+1)!} \right); h=1$

$$\begin{aligned} \text{(ii) } \Delta \left(\frac{2^x}{(x+1)!} \right) &= \frac{(x+1)! \Delta 2^x - 2^x \Delta (x+1)!}{(x+1)! (x+2)!} \\ &= \frac{(x+1)! (2^{x+1} - 2^x) - 2^x \{ (x+2)! - (x+1)! \}}{(x+1)! (x+2)!} \\ &= \frac{(x+1)! 2^{x+1} - (x+1)! 2^x - 2^x (x+2)! + 2^x (x+1)!}{(x+1)! (x+2)!} \\ &= \frac{(x+1)! 2^{x+1} - 2^x (x+2)!}{(x+1)! (x+2)!} \\ &= \frac{(x+1)! (2^{x+1} - 2^x (x+2))}{(x+1)! (x+2)!} \\ &= \frac{2^{x+1} - 2^x (x+2)}{(x+2)!} \\ &= \frac{2^x (2 - x - 2)}{(x+2)!} \\ &= \frac{-x 2^x}{(x+2)!} \end{aligned}$$

Q1 Evaluate n^{th} diff. of (i) $\Delta^n \sin(ax+b)$ (ii) $\Delta^n \cos(ax+b)$

Soln

$$\begin{aligned}
 \Delta^n \cos(ax+b) &= \Delta^{n-1} \Delta \cos(ax+b) \\
 &= \Delta^{n-1} \left\{ \cos \left\{ a(x+h) + b \right\} - \cos(ax+b) \right\} \\
 &= \Delta^{n-1} \left\{ 2 \sin \left(\frac{ax+ah+b+ax+b}{2} \right) \sin \left(\frac{ax+b-ax-ah-b}{2} \right) \right\} \\
 &= \Delta^{n-1} \left\{ -2 \sin \left(\frac{2ax+2b+ah}{2} \right) \sin \frac{ah}{2} \right\} \\
 &= \Delta^{n-1} (-1) \left\{ 2 \sin \left(ax+b+\frac{ah}{2} \right) \sin \left(\frac{ah}{2} \right) \right\} \\
 &= -2 \sin \left(\frac{ah}{2} \right) \Delta^{n-2} \Delta \sin \left(ax+b+\frac{ah}{2} \right) \\
 &= (-1) 2 \sin \frac{ah}{2} \Delta^{n-2} \left\{ \sin \left(a(x+h) + b + \frac{ah}{2} \right) - \sin \left(ax+b+\frac{ah}{2} \right) \right\} \\
 &= (-1) 2 \sin \left(\frac{ah}{2} \right) \Delta^{n-2} \Delta \cos \left\{ (ax+b) + \left(\frac{ah}{2} - \pi \right) \right\}
 \end{aligned}$$

Q-2 Find the 3rd divided diff. with arguments 2, 4, 9, 10 of the functⁿ $f(x) = x^3 - 2x$.

Soln

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$
2	4	$\frac{56-4}{4-2} = 26$		
4	56	$\frac{711-56}{9-4} = 131$	$\frac{131-26}{9-2} = 15$	
9	711	269	$\frac{269-131}{10-4} = 23$	$\frac{23-15}{10-2} = 1$
10	980			

Q1 Prove that 3^{rd} divided diff. of

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

(ii) show that the n^{th} ~~divided~~ divided differences $[u_0, x, x_2, \dots, x_n]$ for $u_x = \frac{1}{x}$ is $\frac{(-1)^n}{x_0, x_1, x_2, \dots, x_n}$

Soln

x	$y = \frac{1}{x}$	Δy	$\Delta^2 y$	$\Delta^3 y$
a	$\frac{1}{a}$	$\frac{\frac{1}{b} - \frac{1}{a}}{b-a} = -\frac{1}{ab}$		
b	$\frac{1}{b}$	$\frac{\frac{1}{c} - \frac{1}{b}}{c-b} = -\frac{1}{bc}$	$\frac{\frac{1}{ab} - \frac{1}{bc}}{c-a} = \frac{1}{abc}$	
c	$\frac{1}{c}$	$\frac{\frac{1}{d} - \frac{1}{c}}{d-c} = -\frac{1}{cd}$	$\frac{\frac{1}{bc} - \frac{1}{cd}}{d-b} = \frac{1}{bcd}$	$\frac{\frac{1}{bcd} - \frac{1}{abc}}{d-a} = -\frac{1}{abcd}$
d	$\frac{1}{d}$			

Q1 Using Newton's divided diff. formula find a polynomial $f(x)$ satisfying the following data

x :	-4	-1	0	2	5
$f(x)$:	1245	33	5	9	1335

Hence find $f(1)$.

Soln

x	$f(x)$	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
-4	1245	-404			
-1	33	-28	94		
0	5	2	10	-14	
2	9	442	88	13	3
5	1335				

Newton's divided diff interpolation formula.

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

$$f(x) = 1245 + (x+4)(-404) + (x+4)(x+1)94 + (x+4)(x+1)(-14x) + (x+4)(x+1)(x)(x-2)3$$

$$f(x) = 1245 - 404x - 1616 + 94(x^2 + 5x + 4) - 14x(x^2 + 5x + 4) + 3(x^2 - 2x)(x^2 + 5x + 4)$$

$$f(x) = 1245 - 404x - 1616 + 94x^2 + 470x + 376 - 14x^3 - 70x^2 - 56x + 3(x^4 + 5x^3 + 4x^2 - 2x^3 - 10x^2 - 8x)$$

$$f(x) = 3x^4 - 5x^3 + 6x^2 - 14x + 5$$

Q1 Given the following table, find $f(x)$ as a polynomial in powers of $(x-5)$

x :	0	2	3	4	7	9
$f(x)$:	4	26	58	112	466	922

Solu ¹	x	$f(x)$	$\Delta f(x_0)$	$\Delta^2 f(x_0)$	$\Delta^3 f(x_0)$	$\Delta^4 f(x_0)$	$\Delta^5 f(x_0)$
	0	4	18				
	2	26	32	7			
	3	58	54	11	1		
	4	112	118	16	1	0	
	7	466	228	22			0
	9	922					

Newton's divided diff. interpolation formula

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

$$\begin{aligned} y(x) &= 4 + 11x + 7x(x-2) + x(x-2)(x-3) \\ &= 4 + 11x + 7x^2 - 14x + x(x^2 - 3x - 2x + 6) \\ &= 4 + 7x^2 - 3x + x^3 - 5x^2 + 6x \end{aligned}$$

$$y(x) = x^3 + 2x^2 + 3x + 4$$

To express it in power of $(x-5)$ we use synthetic division method

$$y(x) = x^3 + 2x^2 + 3x + 4$$

5	1	2	3	4
		$\downarrow +5$	$\downarrow +35$	$\downarrow +190$
5	10	7	38	D=194
		$\downarrow +5$	$\downarrow +60$	
5	1	12	C=98	
		$\downarrow +5$		
	1	B=17		
	A=1			

$$f(x) = (x-5)^3 + 17(x-5)^2 + 98(x-5) + 194$$

Q1 Compute the value of $f(x)$ for $x=2.5$ from the following table using Lagrange's interpolation formula.

x_i	1	2	3	4
$f(x_i)$	1	8	27	64

$$\begin{aligned} \text{Soln}^1 \quad f(x) &= \frac{(x-2)(x-3)(x-4)}{(1-2)(1-3)(1-4)} 1 + \frac{(x-1)(x-3)(x-4)}{(2-1)(2-3)(2-4)} 8 + \frac{(x-1)(x-2)(x-4)}{(3-1)(3-2)(3-4)} 27 \\ &\quad + \frac{(x-1)(x-2)(x-3)}{(4-1)(4-2)(4-3)} 64 \end{aligned}$$

$$f(x) = (2.5-2)(2.5-3)(2.5-4)$$

$$\text{put } x = 2.5$$

$$f(x) = \frac{0.5(-0.5)(-1.5)}{(-1)(-2)(-3)} + \frac{(1.5)(-0.5)(-1.5) \times 8}{(-1)(-2)} + \frac{(1.5)(0.5)(-1.5) \times 27}{2 \times (-1)}$$

$$+ \frac{(1.5)(0.5)(-0.5) \times 64}{3 \times 2}$$

$$f(x) = -0.0625 + 4.5 + 15.1875 - 4$$

$$f(x) = 15.625$$

SBG STUDY