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DEPARTMENT OF STATISTICS

NUMERICAL ANALYSIS SUB CODE:18K5SELS1

UNIT III:

Central difference interpolation formula- Gauss forward and backward difference

formula- stirling's, Bessel's central forward formula – simple problems

Central difference formula:

Introduction:

Newton's forward and backward difference interpolation formula are best suited for

interpolating near the beginning and respectively of a difference table. But when we require to

interpolate near the middle(center|) of a difference table then the following central difference

interpolation are must suitable.

If f(x) takes values f(0), f(1), f(2),... equally spaced having units intervals (or) it takes values f(-1)

3),f(-2),f(-2),f(0),f(1),f(2),.... Then using the central difference operators δ .

The central difference operator δ is defined by the operator equation.

 $\delta \cdot f(x) = f(x+h/2) - f(x-h/2)$

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

Central difference formula:

1. Gauss forward formula

2. Gauss backward formula

3. Striling formula

4. Bessel's formula

1.Gauss forward formula:

Newton's forward formula is $y_u = y_0 + \Delta y_0 + Uc_1 \Delta y_0 + Uc_2 \Delta y_0 + Uc_3 \Delta y_0 + \dots$ (1)

 $\Delta^3 y_{-1} = \Delta^2 y_{0} - \Delta^2 y_{-1}$

1

$$=>$$
 $\Delta^2 y_0 = \Delta^2 y_{-1} + \Delta^3 y_{-1}$

$$\Delta^5 y_{-1} = \Delta^4 y_{0} - \Delta^4 y_{-1}$$

$$=> \Delta^4 y_0 = \Delta^4 y_{-1} + \Delta^5 y_{-1}$$
 Etc.,

Substuting these values in(1)we have

$$y_u = y_0 + Uc_1 \ \Delta \ y_0 + \ Uc_2 \ \Delta \ y_0 [\Delta^2 \ y_{\text{-}1} + \ \Delta^3 \ y_{\text{-}1}] + \ Uc_3 \ [\Delta^3 \ y_{\text{-}1} + \ \Delta^4 \ y_{\text{-}1}] + \dots$$

$$= y_0 + Uc_1 \; \Delta \; y_0 + \; Uc_2 \; \Delta \; y_0 \; \Delta^2 \; y_{\text{-}1} \; Uc_2 \; \Delta^3 \; y_{\text{-}1} + \; Uc_3 \; \Delta^3 \; y_{\text{-}1} + \; Uc_3 \; \Delta^4 \; y_{\text{-}1} + \dots$$

$$= y_0 + Uc_1 \; \Delta \; y_0 + \; Uc_2 \; \Delta \; y_0 \; \Delta^2 \; y_{\text{-}1} + (\; Uc_2 + \; Uc_3) \; \Delta^3 \; y_{\text{-}1} + \dots \dots$$

$$y_u \!\! = y_0 \!\! + \, Uc_1 \; \Delta \; y_0 \!\! + \; Uc_2 \; \Delta^2 \; y_{\text{-}1} \!\! + \!\! U \!\! + \; Uc_1 \; \Delta^3 \; y_{\text{-}1} \; + \!\! \dots \dots$$

If implies the odd difference just below the central line from y_0 and even difference on the central line.

2. Gauss backward formula:

Gauss forward formula is

$$y_u = y_0 + Uc_1 \Delta y_0 + Uc_2 \Delta^2 y_{-1} + U + Uc_1 \Delta^3 y_{-1} + \dots$$

put

$$\Delta^2 y_{-1} = \Delta y_{0} - \Delta y_{-1}$$

$$=> \Delta y_0 = \Delta^2 y_{-1} + \Delta y_{-1}$$

$$\Delta^4 y_{-2} = \Delta^3 y_{-1} - \Delta^3 y_{-2}$$

$$\Delta^3 y_{-1} = \Delta^3 y_{-2} + \Delta^4 y_{-2}$$

$$y_u = y_0 + \; Uc_1 \; [\Delta^2 \; y_{\text{-}1} \; + \Delta \; y_{\text{-}1}] + \; Uc_2 \; [\Delta^3 \; y_{\text{-}2} + \Delta^4 y_{\text{-}2}] + U + \ldots \ldots$$

$$y_u = y_0 + Uc_1 \Delta^2 y_{-1} + Uc_1 \Delta y_{-1} + Uc_2 \Delta^3 y_{-2} + Uc_2 \Delta^4 y_{-2} + U + \dots$$

$$y_u \!\! = y_0 \!\! + U c_1 \; \Delta \; y_{\text{-}1} \!\! + U c_2 \; \Delta^2 \; y_{\text{-}1} \!\! + \! U c_3 \; \Delta^3 \; y_{\text{-}2} \!\! + \ldots \ldots$$

If implies the odd difference just below the central line from y_0 and even difference on the central line.

3.**Striling formula:**

Gauss forward formula is

$$y_u = y_0 + Uc_1 \Delta y_0 + Uc_2 \Delta^2 y_{-1} + U + Uc_1 \Delta^3 y_{-1} + \dots$$
 (1)

Gauss backward formula is

$$y_u = y_0 + Uc_1 \Delta y_{-1} + Uc_2 \Delta^2 y_{-1} + Uc_3 \Delta^3 y_{-2} + \dots$$
 (2)

find the mean of (1) and (2)

$$y_u \!\! = y_0 \!\! + \, Uc_1 \left[\! \frac{\Delta \, y_0 \Delta y_{-1}}{2} \! \right] \!\! + \, U^2 \! / 2! \, \Delta^2 \, y_{-1} \!\! + \! U(U^2 \!\! - \! 1) / 3! \left[\! \frac{\Delta \, 2y_{-1} \Delta_3 y_{-2}}{2} \! \right] + \! \ldots \ldots$$

4. Bessel's formula

Gauss backward formula is

$$y_u \!\! = y_0 \!\! + Uc_1 \; \Delta \; y_{\text{-}1} \!\! + Uc_2 \; \Delta^2 \; y_{\text{-}1} \!\! + \! Uc_3 \; \Delta^3 \; y_{\text{-}2} \!\! + \ldots \ldots$$

Shifting the origin from 0 to 1 we have

$$y_u = y_1 + Uc_1 \Delta y_0 + Uc_2 \Delta^2 y_0 + Uc_3 \Delta^3 y_{-1} + \dots$$
 (1)

This equation is known as Gauss third formula is

$$y_u \!\! = y_0 \!\! + U c_1 \; \Delta \; y_0 \!\! + U c_2 \; \Delta^2 \; y_{\text{-}1} \!\! + \!\! U \!\! + U c_1 \; \Delta^3 \; y_{\text{-}1} \; + \!\! \dots \dots \end{(2)}$$

mean of there two equations and we get

$$y_u \!\!= \! \left[\! \frac{ \scriptscriptstyle Yo + Y1}{2} \! \right] \!\!+ \left[\! \frac{ \scriptscriptstyle U + _{\mathcal{C}1} \! + \! \scriptscriptstyle U_{\mathcal{C}1}}{2} \! \right] \Delta \; y0 \! + \; Uc_2 \left[\! \frac{\Delta \; 2_{y0} \! + \! \Delta_{3y-1}}{2} \! \right] + \! \ldots \ldots$$

This is Bessel's formula.

Example:

X	0	4	8	12

Y(x)	143	158	177	199

Calculate f(5) by central difference formula.

Solution:

central difference Table

 $U \quad X \quad Y_u \qquad \Delta \, Y_u \quad \Delta^2 \, Y_u \quad \Delta^3 \, Y_u$

-1 0 143

15

0 4 158

19 -1

1 8 177 3

22

2 12 199

 $U=x-x_0/2=5-4/4=0.25$

Gauss forward formula is

i) $y_u = y_0 + Uc_1 \Delta y_0 + Uc_2 \Delta^2 y_{-1} + U + Uc_1 \Delta^3 y_{-1} + \dots$

 $y_{0.25} \!\!=\! 158 \!+\! 0.25 C_1(19) \!+\! 0.25 C_2(4) \!+\! (0.25 \!+\! 1) \; C_3(\text{-}1)$

 $y_{0.25}=162.414$

ii) Gauss backward formula is

 $y_u = y_0 + Uc_1 \Delta y_{-1} + Uc_2 \Delta^2 y_{-1} + Uc_3 \Delta^3 y_{-2} + \dots$

 $y_{0.25}=158+0.25C_1(15)+0.25C_2(4)+(0.25+1)C_3(-1)$

$$y_{0.25}=162.375$$

3. Striling formula:

$$y_u = y_0 + \ Uc_1 \left[\frac{\Delta \ y_0 \Delta y_{-1}}{2} \right] + \ U^2/2! \ \Delta^2 \ y_{-1} + U(U^2 - 1)/3! \left[\frac{\Delta \ 2y_{-1} \Delta_3 y_{-2}}{2} \right] + \dots \dots$$

$$y_{0.25}=158+0.25C_1(19+15/2)+0.25C_2(4)/2$$

$$y_{0.25}=162.375$$

Bessel's formula

$$y_u \!\!= \! \left[\! \frac{ \scriptscriptstyle Yo + Y1}{2} \! \right] \!\!+ \left[\! \frac{ \scriptscriptstyle U + _{\mathcal{C}1} \! + \! \scriptscriptstyle U_{\mathcal{C}1}}{2} \! \right] \Delta \ y0 \! + \ Uc_2 \left[\! \frac{\Delta \ 2_{y0} \! + \! \Delta_{3y-1}}{2} \right] + \! \ldots \ldots$$

$$y_{0.25} = (1/2)(158+177)+(0.25-1/2)(15)+0.25)(0.25-1)/2(4+3)/2$$

$$y_{0.25}=162.414$$

Question:

- 1. State Gauss's forward central difference formula.
- 2. State Gauss's back ward central difference formula.
- 3. Define Bessel's interpolation formula.
- 4. State the Stirling's central difference formula.
- 5. 5.. Derive Gauss 's forward interpolation formula.
- 6. Using Gauss's backward interpolation formula, find the population for the year1936 given that

7. Find y(x) when x=0.5

X	0	1	2	3	4
Y(x)	1	1	15	40	85

8. Using the suitable method, estimate the population for the year 2005.

Year	1971	1981	1991	2001	2011

Population	36	66	81	93	101
Population	36	66	81	93	101

- 9. Using Bessel's formula find f(25) given f(20)=2854, f(24)=3162, f(28)=3544, f(32)=3992.
- 10. Derive Stirling's central difference formula.
- 11. Using Gauss Forward interpolation formula find the population for the year 1946 given that

X	1901	1911	1921	1931	1941	1951
Y	30	45	53	56	62	70

- 12. Derive Gauss s Backward interpolation formula.
- 13. Derive Bessel's interpolation formula.
- 14. From the data given below find the value x when y=13.5

X	93.0	96.2	100.0	104.2	108.7
Y	11.38	12.8	14.7	17.07	19.91

UNIT IV:

Inverse interpolation: Lagrange's method- Interaction of successive approximation method – simple problems.

Inverse interpolation:

Introduction:

The technique of determining the value of the argument corresponding to the given value of the function when the function lies between two values is known as inverse interpolation.

- 1. Lagrange's Method
- 2. Interaction method (or) Successive approximation method.

1.Lagrange's Method

The Lagrange's interpolation formula is given

$$f(x) \frac{(x-x1)(x-x2)...(x-xn)}{(x-x1)(x0-x2)...(x0-xn)} = f(x_0) + \frac{(x-x0)(x-x2)...(x-xn)}{(x1-x0)(x1-x2)...(x1-xn)} f(x_1) + \frac{(x-x1)(x-x2)...(xn-xn-1)}{(x-x1)(x0-x2)...(xn-xn-1)} f(x_1) + \frac{(x-x1)(x-x2)...(xn-xn-1)}{(x-x1)(x0-x2)...(xn-xn-1)} f(x_1) + \frac{(x-x1)(x-x2)...(xn-xn-1)}{(x-x1)(x0-x2)...(xn-xn-1)} f(x_1) + \frac{(x-x1)(x-x2)...(xn-xn-1)}{(x-x1)(x0-x2)...(xn-xn-1)} f(x_1) + \frac{(x-x1)(x-x2)...(xn-xn-1)}{(x-x1)(x0-x2)...(xn-xn-1)} f(x_1) + \frac{(x-x1)(x-x2)...(xn-xn-1)}{(x-x1)(x0-x2)...(xn-xn-1)} f(x_1) + \frac{(x-x1)(x-x2)...(xn-xn-1)}{(x-x1)(x0-x2)...(xn-xn-1)} f(x_1) + \frac{(x-x1)(x-x2)...(xn-xn-1)}{(x-x1)(x0-x2)...(xn-xn-1)} f(x_1) +$$

The formula for interpolation is obtain from Lagrange's interpolation formula by interchanging the variables X and f(x). This for (n+1) argument $x_0, x_1, x_2, x_3, \ldots X_4$, the values of x for then values f(x) is given by,

$$\mathbf{x} = \frac{(f(x) - f(x1))(f(x) - f(x2) \dots f(x - xn)}{(f(x) - f(x1))(f(x0) - f(x2) \dots (f(x0) - f(xn))} \mathbf{x}_0 + \frac{(f(x) - f(x0))(f(x) - f(x2)) \dots (f(x) - f(xn))}{(f(x1) - f(x0))(f(x1) - f(x2)) \dots (f(x1) - f(xn))} \mathbf{x}_1 + \dots$$

2.Interaction method (or) Successive approximation method.

Let y=f(x) be the polynomial of n^{th} degree then to find the value of x corresponding to the given value of the y (function) we make the interpolation formula . Let us consider Newton's forward formula.

$$y_u = y_0 + \Delta y_0 + Uc_1 \Delta y_0 + Uc_2 \Delta y_0 + Uc_3 \Delta y_0 + \dots$$

$$\Rightarrow \frac{y - y_0 - x_0 + 2\Delta^2 y_1 \pm x_0 + x_0}{\Delta y_0} \dots$$

$$X = \frac{y - y_0}{\Delta y_0} - \frac{x_{C2} \Delta y_0}{\Delta y_0} - \frac{x_{C3} \Delta 3y_0}{\Delta y_0} - \dots (1)$$

Neglecting 5 th and higher order difference for first approximation we suppose the polynomial to the first degree only

Show that second and higher order difference are neglected implying $x^{(1)}$ = first approximation values of $x \frac{y-y_0}{\Delta y_0}$

For the second approximation we put $x = x^{(1)}$ is (1) implying $x^{(2)} \frac{y - y_0}{\Delta y_0} \frac{y - y_0}{\Delta y_0} - \frac{x_{C2} \Delta y_0}{\Delta y_0} - \frac{x_{C3}\Delta y_0}{\Delta y_0} - \frac{x_{C3}\Delta y_0}{\Delta y_0}$

For third approximation
$$x = x^{(2)}$$
 is (1) implying $x^{(2)} \frac{y - y_0}{\Delta y_0} \frac{y - y_0}{\Delta y_0} - \frac{x_{C2} \Delta y_0}{\Delta y_0} - \frac{x_{C3} \Delta 3y_0}{\Delta y_0} - \frac{x_{C3} \Delta y_0}{\Delta y_0}$

similarly further approximation can be determined the process can be continued will be obtained tw Successive approximation to be equal.

Example:

Apply Lagrange's formula inversely to find a root of the equation f(x)=0, when f(30)=-30, f(34)=-13, f(38)=3 and f(42)=18.

X	30	34	38	42
F(x)	-30	-13	3	18

Lagrange's formula inverse interpolation is

$$\mathbf{x} = \frac{(f(x) - f(x1))(f(x) - f(x2) \dots f(x - xn)}{(f(x) - f(x1))(f(x0) - f(x2) \dots (f(x0) - f(xn))} \mathbf{x}_0 + \frac{(f(x) - f(x0))(f(x) - f(x2)) \dots (f(x) - f(xn))}{(f(x1) - f(x0))(f(x1) - f(x2)) \dots (f(x1) - f(xn))} \mathbf{x}_1 + \dots$$

given that

$$= \frac{(0+13)(0-3)(0-18)}{(-30+13)(30-3)(-30-18)}(30) \frac{(0+13)(0-3)(0-13)}{(-13+30)(-13-3)(-13-13)}(34) + \frac{(0+30)(0-13)(0-18)}{(3+30)(3+13)(3-18)}(38) + \frac{(0+30)(0-13)(0-3)}{(18+30)(18+13)(18-3)}(42)$$

$$X = 37.2305$$

Example: Interaction method

The following values of y=f(x) are given

X	10	15	20
F(x)	1754	2648	3564

Find he value of x for f(x) = 3000 by successive approximation method.

Solution:

The difference table is given by

$$X f(x) \Delta f(x) \Delta^2 f(x)$$

894

916

20 3564

For successive approximation method the formula is given by,

$$X = \frac{y - y_0}{\Delta y_0} - \frac{x_{C2} \Delta y_0}{\Delta y_0} - \frac{x_{C3} \Delta 3y_0}{\Delta y_0} - \dots (1)$$

Since higher order difference not existing where

$$f(0)=1754$$
, $\Delta f(0) = 894$, $\Delta^2 f(0) = 22$, $f(x)=3000$

The first approximation (x_1)

$$X_1 = \frac{f(x) - f(x0)}{\Delta f(x0)} = \frac{3000 - 1754}{894} = 1.394$$

The Second approximation(x_2)

$$X_2 = \frac{f(x) - f(x0)}{\Delta f(x0)} - \frac{x_{1(x1-1)}}{2!} \frac{\Delta 2 f(x0)}{\Delta y_0}$$

$$=\frac{3000-1754}{894}-\frac{1.394-(1.394-1)}{2}\frac{22}{894}$$

$$X^2=1.387$$

The Third approximation (x_3)

$$X_3 = \frac{f(x) - f(x0)}{\Delta f(x0)} - \frac{x_{1(x1-1)}}{2!} \frac{\Delta 2 f(x0)}{\Delta y_0}$$

$$=1.394 - \frac{1.394 - (1.394 - 1)}{2} \frac{22}{894}$$

=1.387

So x_2 and x_3 are concide hence the value of x is $x = x_0 + h/(x_3)$

$$X=10+5(1.387)$$

X = 16.935

Questions:

- 1. What is inverse interpolation?
- 2. State lagrange's inverse interpolation formula.
- 3. Write any two methods of obtaining inverse interpolation.
- 4. Briefly explain the iteration of successive approximation method.
- 5. From the data given below find the value of X when Y=13.

X	93.0	96.2	100.0	104.2	108.7
Y	11.38	12.8	14.7	17.07	19.91

6. The Values of x and y(x) are given below

X	5	6	9	11
Y	12	13	14	16

Find the value of x when Y=15 using Lagrange's inverse interpolation formula.

7. Find the value of x when y=19 using Lagrange's inverse interpolation formula.

X	0	1	2
Y=f(x)	0	1	20

- 8. Obtain Lagrange's inverse interpolation formula.
- 9. Find the value of x corresponding to y=100 from the following table.

X	3	5	7	9	11
Y	6	24	58	108	174

10.Apply Lagrange's formula inversely to find a root of the equation f(x)=0, when f(30)=-30, f(34)=-13, f(38)=3 and f(42)=18.

UNIT:V

Numerical Differentiation:

Numerical differentiation is the process by which we can find the derivative of a function at some values of the independent variable when we are given a set of values of function.

THE GENERAL FORMULA OF TRAPEZOIDAL RULE

In numerical analysis, the trapezoidal rule or method is a idea for approximating the definite integral, the average of the left and right sums as well as usually imparts a better approximation than either does individually.

$$I = \int (x) dx \ xk \ x0$$

Also, we know from Newton-Cotes general quadrature formula that Applied Mathematics and Sciences:

$$I = h \left[ky_0 + k^2 / 2 \Delta y_0 + (^3 / 3 - k^2 / 2) \Delta^2 y_0 / 2! + (^4 / 4 - k^3 + k^2) \Delta^3 y_0 3! + (^5 / 5 - 3k^4 / 2) + 11k^3 \right]$$

$$/3 - 3k^2) \Delta^4 y_0 / 4! + \cdots$$

Now, putting k = 1 in the above formula and neglecting the second and higher difference

we get,
$$\int y \, dx \, x_0 + h \, x_0 = h[y_0 + 1/2 \, \Delta y_0] = h[y_0 + 1/2 \, (y_1 - y_0)] = 1/2 \, h[(y_0 + y_1)]$$

Similarly,
$$\int y \, dx \, x_0 + 2h \, x_0 + h = 1 / 2 h \, (y_1 + y_2) \cdots \int y \, dx \, x_0 + kh \, x_0 + (k-1)h = 1 / 2 h \, (y_1 + y_2) \cdots \int y \, dx \, x_0 + kh \, x_0 + (k-1)h = 1 / 2 h \, (y_1 + y_2) \cdots \int y \, dx \, x_0 + kh \, x_0 + (k-1)h = 1 / 2 h \, (y_1 + y_2) \cdots \int y \, dx \, x_0 + kh \, x_0 + (k-1)h = 1 / 2 h \, (y_1 + y_2) \cdots \int y \, dx \, x_0 + kh \, x_0 + (k-1)h = 1 / 2 h \, (y_1 + y_2) \cdots \int y \, dx \, x_0 + kh \, x_0 + (k-1)h = 1 / 2 h \, (y_1 + y_2) \cdots \int y \, dx \, x_0 + kh \, x_0 + (k-1)h = 1 / 2 h \, (y_1 + y_2) \cdots \int y \, dx \, x_0 + kh \,$$

Adding these all integrals, we get,

$$\int y \, dx \, x_0 + kh \, x_0 = h[\, 1/2 \, (Y_0 + Y_n) + (y_{1+}y_2 + y_3 + y_{2+} + y_{k-1}) + y_k]$$

This rule is acquainted as the trapezoidal rule.

THE GENERAL FORMULA OF SIMPSON'S ONE-THIRD RULE

In numerical integration, the Simpson's 1/3 rule is a numerical scheme for discovering the integral $\int y \, dx \, b \, a$ within some finite limits a and b. Simpson's 1/3 rule approximates f(x) with a polynomial of degree two p(x), i.e a parabola between the two limits a and b, and then searches the integral of that bounded parabola which is applied to exhibit the approximate integral $\int y \, dx \, b$. Besides, Simpson's one-third rule is a tract of trapezoidal rule therein the integrand is approximated through a second-order polynomial.

$$I = h \left[ky_0 + k^2 / 2 \Delta y_0 + (^3 / 3 - k^2 / 2) \Delta^2 y_0 / 2! + (^4 / 4 - k^3 + k^2) \Delta^3 y_0 / 3! + (^5 / 5 - 3k^4 / 2 + 11k^3 / 3 - 3k^2) \Delta^4 k_0 / 4! + k \right]$$

Putting k = 2 in the formula and neglecting the third and higher difference

we get,
$$\int_{0+yyh}^{y_0+2h} = h [2y_0 + 2\Delta y_0 + y_0 (8/3-2)/2 \Delta^2 y_0]$$

= $h [2y_0 + 2(y_1 - y_0) + 1/3 (2 - 2y_1 + y_0)]$
= $1/3 h (y_0 + 4y_1 + y_2)$
Similarly, $\int_{0+yyh}^{y_0+4h} y = 1/3 h(y_2 + 4y_3 + y_4)$

When k is even.

Adding these all integrals, we obtain,

$$\int y^{0+2h} + \int y^{0+4h} + y + \int y^{0+yh}$$
= 1/3 h [(y₀ + y_k) + 4(y₁ + y₃ + y+y_{k-1}) + 2(y₂ + y₄ + y + y_{k-2})] Or, $\int y^{0+kh}$
= h/3 [(y₀ + y_k) + 4(y₁ + y₃ + + y_{k-1}) + 2(y₂ + y₄ + ... + y_{k-2})].

This formula is known as Simpson's one-third rule. If the number of sub-divisions of the interval is even then this method is only applied.

THE GENERAL FORMULA OF SIMPSON'S THIRD-EIGHT RULE:

Simpson's three-eight rule is a process for approximating a definite integral by evaluating the integrand at finitely many points and based upon a cubic interpolation rather than a quadratic interpolation. The different is Simpson's 3/8 method applies a third-degree polynomial(cubic) to calculate the curve. Further, we know from Newton-Cotes general quadrature formula that

$$I = h \left[y_0 + k^2 / 2 \Delta y_0 + (^3 / 3 - k^2 / 2) \Delta^2 y_0 / 2! + (^4 / 4 - k^3 + k^2) \Delta^3 / y_0 / 3! + (^5 / 5 - 3k^4 / 2 + 11k^3 / 3 - 3k^2) \Delta^4 y_0 4! + k \right]$$

Putting k = 3 in the formula and neglecting all differences above the third, we get,

$$\int_{0}^{x_0+3h} = h \left[3y_0 + 9/2 \Delta y_0 + (27/3 - 9/2) \Delta^2 y_0 / 2! + (81/4 - 27 + 9) \Delta^3 y_0 / 3! \right]$$

=
$$h [3y_0 + 9/2 (y_1 - y_0) + 9/4 (y_2 - 2y_1 + y_0) + 8/3 (y_3 - 3y_2 + 3y_1 - y_0)]$$

$$= \int x^{0+3h} = 3/8 h(y_0 + 3y_1 + 3y_2 + y_3)$$

Similarly,
$$\int x^{0+6h} = 3/8 h(y_3 + 3y_4 + 3y_5 + y_6)$$

 $\int x^{0+yh} = 3/8 \ h(y_{k-3} + 3k_{-2} + 3k_{y-1} + y_k) \text{ Adding these all integrals, we get,}$

$$\int x^{0+3h} + \int x^{0+6h} + y + \int x^{0+yh}$$

=
$$3 h / 8 [(y_0 + y_k) + 3(y_1 + y_2 + y_4 + y_5 + + y_{k-1}) + 2(y_3 + y_6 + ... + y_{k-3})]$$

This formula is known as simpson's three-eights rule.

Weddle's Rule

Let the values of a function f(x) be tabulated at points x_i equally spaced by $h = x_{i+1} - x_i$, so $f_1 = f(x_1)$, $f_2 = f(x_2)$, Then Weddle's rule approximating the integral of f(x) is given by

$$I = 3h/10 \left[(y_0 + y_k) + 5(y_1 + y_5 + y_{7+} y_{11}) + (y_2 + y_{4+} y_6 + y_{8+} y_{10} - 2y_6 + 6[y_3 + y_9)] \right]$$

Example:

Evaluate $I = \int_0^6 \frac{1}{(1+X)} dx$ using

- i) Trapezoidal rule
- ii) Simpsons rule (both)
- iii)Weddle's rule

also check up by the direct integration.

Solution:

i) Trapezoidal rule

X	0	1	2	3	4	5	6
Y	1	0.5	0.33	0.25	0.2	0.167	0.143

$$I = h[1/2 (Y_0 + Y_n) + (y_{1+}y_2 + y_3 + y_{k-1}) + y_k]$$

h=1

$$= 1 [1/2 (1+0.143) + (0.5+0.33 + 0.25+0.2+0.167]$$

I=2.0185.

ii) a)Simpsons one-third rule

$$I = h/3 [(y_0 + y_k) + 4(y_1 + y_3 + \dots + y_{k-1}) + 2(y_2 + y_4 + \dots + y_{k-2})].$$

$$I = 1/3 (1 +0.143) +4(0.5 + 0.25 +0.167)$$
].

I=1.957

b) Simpson's three-eighths rule

$$I = 3h/8 [(y_0 + y_k) + 3(y_1 + y_2 + y_4 + y_5 + + y_{k-1}) + 2(y_3 + y_6 + ... + y_{k-3})]$$

$$I=3(1)/8$$
 [(1+0.143)+3 (0.5+0.33+0.2+0.167)+2(0.25)]

I = 1.963

iii)Weddle's rule

$$I = 3h/10 \ \left[(y_o + y_k) + 5(y_1 + y_5 + y_{7+} y_{11}) + (y_2 + y_{4+} y_6 + y_{8+} y_{10} - 2y_6 + 6[y_3 + y_9)] \right]$$

$$I = I = 3(1)/10 [(1 +0.143) +5 (0.5+0.167)+0.33+0.2+6(0.25)]$$

I=1.9524

Question:

- 1. What is numerical integration?
- 2. State Trapezodial rule.
- 3. State Simpson's three-eight rule.
- 4. Write the formula for Simpson's one-third rule.
- 5. Derive Simpson's one –third rule.
- 6. Evaluate $\int_0^1 \frac{dx}{1+x^2}$ Using Trapezoidal rule with h=0.2.
- 7. Evaluate log e7 by i) Simpson's one-third rule
 - ii) Weddle's Rule.
- 8.Evaluate $\int_{l}^{2} \frac{dx}{l+x^{2}}$ Using Trapezoidal rule with two sub intervals. 9.Using Simpson's one third rule evaluate $\int_{0}^{1} x e^{x} dx$ taking 4 intervals.
- - 10. Compute the values of defined integrals $Y = \int_{0.2}^{1.4} sinx loge^x + e^x dx$
- i) Trapezoidal rule
- ii) Simpsons rule (both)
- iii)Weddle's rule

also check up by the direct integration

- 11. Derive Simpson's three-eight rule.
- 12.Dervie Weddle's Rule.