

① Newton's Forward Difference interpolation Formula: (39)

$$x: x_0 \quad x_1 \quad x_2 \quad x_3 \quad \dots \quad x_n$$

$$y: y_0 \quad y_1 \quad y_2 \quad y_3 \quad \dots \quad y_n$$

$$x_1 = x_0 + h, \quad x_2 = x_0 + 2h \quad \dots \quad x_n = x_0 + nh$$

$h = \text{interval}$

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

where $p = \frac{x - x_0}{h}$ i.e. $x = x_0 + ph$.

Formation of forward difference table: $\rightarrow$

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

eg: Find the cubic poly. which takes following values.

$$x: 0, 1, 2, 3$$

$$f(x): 1, 2, 1, 10$$

Also find ~~$f(1)$~~ and ~~$f(4)$~~ $f(1)$ and $f'(4)$, $f(2.5)$ and $f'(2.5) = 3.5$

Solⁿ the Forward difference table. for given data points

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$
$x_0 = 0$	$y_0 = 1$	$\Delta y_0 = 2 - 1 = 1$	$\Delta^2 y_0 = -2$	$\Delta^3 y_0 = 10 + 2$
1	2	$1 - 2 = -1$	10	$= 12$
2	1	$10 - 1 = 9$		
3	10			

Here $x_0 = 0$, $y_0 = 1$, $h = 1 \Rightarrow p = \frac{x - x_0}{h} = \frac{x - 0}{1} = x$ (40)

Now by Newton's forward difference interpolation formula

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

$$= 1 + x \cdot 1 + \frac{x(x-1)}{1^2} (-2) + \frac{x(x-1)(x-2)}{1^3} \cdot 12$$

$$f(x) = 2x^3 - 7x^2 + 6x + 1$$

$$f(4) = 41$$

$$f'(4) = 46$$

$$f'(x) = 6x^2 - 14x + 6$$

eg. from the table, estimate the no. of students who obtained marks between 40 and 45

marks: 30-40, 40-50, 50-60, 60-70, 70-80

no. of students: 31, 42, 51, 35, 31

marks below x | no. of students y

eg. $x: 0, 5, 10, 15, 20$

$y = f(x): 1, 1.6, 3.8, 8.2, 15.4$

Find $f(3)$

soln $\Rightarrow$

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
0	1				
5	1.6	.6			
10	3.8	2.2	1.6		
15	8.2	4.4	2.2	.6	
20	15.4	7.2	2.8	.6	

$$h=5, x=3, x_0=0$$

$$p = \frac{3-0}{5} = .6$$

$$y = f(x) = y_0 + p \Delta y_0 + \frac{p(p-1)}{1^2} \Delta^2 y_0 + \dots$$

$$= 1 +$$

$$y = \underline{\underline{1.2016}}$$

e.g. $x : 0.1, 0.2, 0.3, 0.4, 0.5$
 $f(x) : 1.40, 1.56, 1.76, 2.00, 2.28$

find $f(x)$ and $f(0.25)$ and $f(0.35)$

Solⁿ $f(x) = 2x^2 + x + 1.28$

$f(0.25) = 1.655$ $f(0.35) = 1.875$

e.g. $x : 0, 0.1, 0.2, 0.3, 0.4, 0.5$
 $y : -1.5, -1.27, -0.98, -0.63, -0.22, 0.25$

find $f(x)$ and $f(0.15)$

Newton-Backward difference formulaⁿ

$x : x_0, x_1, x_2, \dots, x_n$

$y : y_0, y_1, y_2, \dots, y_n$

$$y = f(x) = y_n + p \nabla y_n + \frac{p(p+1)}{1!} \nabla^2 y_n + \frac{p(p+1)(p+2)}{2!} \nabla^3 y_n + \frac{p(p+1)(p+2)(p+3)}{3!} \nabla^4 y_n + \dots$$

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

Newton Backward difference tableⁿ

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

e.g. $x : 20, 25, 30, 35, 40, 45$
 $f(x) : 354, 332, 291, 260, 231, 204$

find $f(42)$

Solⁿ the Backward difference table.

x	$f(x)$	∇y	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$	$\nabla^5 y$
20	354					
25	332	-22				
30	291	-41	-19			
35	260	-31	10	29		
40	231	-29	2	-37	-37	
45	204	$\nabla y_n = -27$	2	8	45	

let $x = 42$, $h = 5$, $x_n = 45$

$$p = \frac{x - x_n}{h} = \frac{42 - 45}{5} = -\frac{3}{5} = -0.6$$

by N. B. D. Formula.

$$f(x) = y_n + p \nabla y_n + \frac{p(p+1)}{1 \cdot 2} \nabla^2 y_n + \frac{p(p+1)(p+2)}{1 \cdot 2 \cdot 3} \nabla^3 y_n + \frac{p(p+1)(p+2)(p+3)}{1 \cdot 2 \cdot 3 \cdot 4} \nabla^4 y_n + \frac{p(p+1)(p+2)(p+3)(p+4)}{1 \cdot 2 \cdot 3 \cdot 4 \cdot 5} \nabla^5 y_n$$

$$f(42) = \boxed{219}$$

eg. find $f(7.5)$

x : 1, 2, 3, 4, 5, 6, 7, 8
 y : 1, 8, 27, 64, 125, 216, 343, 512

Solⁿ $x_n = 8$, $y_n = 512$, $h = 1$, $x = 7.5$

Ans $f(7.5) = \underline{\underline{421.875}}$

eg. x : 0, 5, 10, 15, 20

$f(x)$: 1.0, 1.6, 3.8, 8.2, 15.4

Find $f(17) = ?$

x	$f(x)$	∇y_n	$\nabla^2 y_n$	$\nabla^3 y_n$	$\nabla^4 y_n$
0	1.0				
5	1.6	.6			
10	3.8	2.2	1.6		
15	8.2	4.4	2.2	0.6	
20	15.4	7.2	2.8	0.6	0

$x = 17$, $x_n = 20$, $h = 5$

$$f(17) = \underline{\underline{10.7104}}$$

e.g.

$$x : 0.1, 0.3, 0.5, 0.7, 0.9, 1.1$$

$$f(x) : -1.699, -1.073, -0.375, 0.443, 1.429, 2.631$$

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find $f(x)$ at $x = 0.6$

e.g. the following data represents the $f(x) = e^x$

$$x : 1, 1.5, 2.0, 2.5$$

$$f(x) : 2.7183, 4.4817, 7.3891, 12.1825$$

find the ~~find~~ value of $f(2.25)$ using (i) Newton's forward difference interpolation

(ii) Newton's backward difference interpolation.

Compare with the exact value.

e.g.

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

$$x : 0.0, 0.2, 0.4, 0.6$$

$$f(x) : 0.5403, 0.3624, 0.1700, -0.0292$$

Estimate $f(0.5)$ using N. B. D. interpolation. Compare with the exact value.

~~0.1 - 4603512~~