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Q no: 01 (a):-

Find the Polynomials of degree 3 or less that interpolates the Point $(0,2), (1,1), (2,0)$ & $(3,-1)$

Sol.

According to Given Condition

The Lagrange form is,

$$P(x) = 2 \frac{(x-1)(x-2)(x-3)}{(0-1)(0-2)(0-3)} + 1 \frac{(x-0)(x-2)(x-3)}{(1-0)(1-2)(1-3)} +$$

$$0 \frac{(x-0)(x-1)(x-3)}{(2-0)(2-1)(2-3)} - 1 \frac{(x-0)(x-1)(x-2)}{(3-0)(3-1)(3-2)}$$

$$\Rightarrow -\frac{1}{3} \frac{(x^3 - 6x^2 + 11x - 6)}{(x^3 - 3x^2 + 2x)} + \frac{1}{2} \frac{(x^3 - 5x^2 + 6x)}{6} - \frac{1}{6} \frac{(x^3 - x)}{6}$$

$$\Rightarrow -\frac{1}{3} (x^3 - 5x - 6) + \frac{1}{2} (x^3 - x) - \frac{1}{6} (x^3 - x)$$

$$\Rightarrow -x + 2$$

=>

$$-x + 2$$

→ Ans

Hence proved

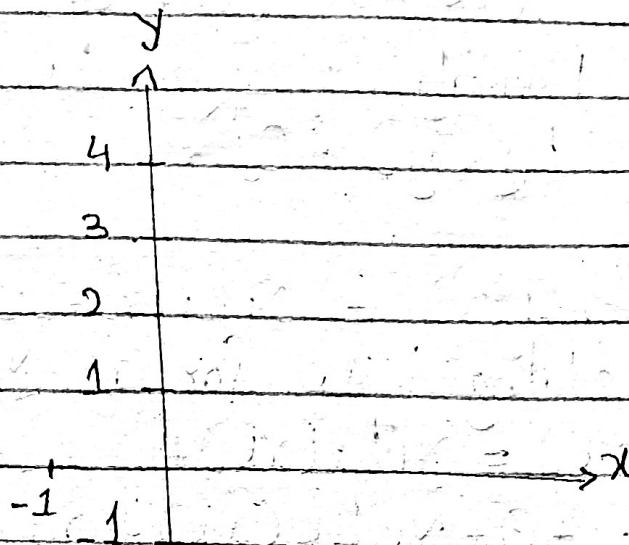
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Q.No:- 1(b):-

Find the Interpolating Polynomial for the data Points $(0,1)$, $(2,2)$ & $(3,4)$ for the fig given below

Sol:-



Substituting into Lagrange formula yields

$$P_2(x) = 1 \frac{(x-2)(x-3)}{(0-2)(0-3)} + 2 \frac{(x-0)(x-3)}{(2-0)(2-3)} + 4 \frac{(x-0)(x-2)}{(3-0)(3-2)}$$

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

$$\Rightarrow \frac{1}{2} x^2 - \frac{1}{2} x + 1$$

So $P_2(0) = 1$,
 $P_2(3) = 4$

for General Purpose n point (x_i, y_i)

for the degree polynomial $n-1$

$$P_{n-1}(x) = y_1 L_1(x) + \dots + y_n L_n(x)$$

$$L_k(x) = \frac{(x-x_1) \dots (x-x_{k-1})(x-x_{k+1}) \dots (x-x_n)}{(x_k-x_1) \dots (x_k-x_{k-1})(x_k-x_{k+1}) \dots (x_k-x_n)}$$

The Property of L_k is $L_k(x_k) = 1$
while $L_k(x_j) = 0$

$$P_{n-1}(x) = y_1 L_1(x) + \dots + y_n L_n(x)$$

Substituting x_k for x yields

$$P_{n-1}(x_k) = y_1 L_1(x_k) + \dots + y_n L_n(x_k) = 0 + \dots + 0 + y_k L_k(x_k) + 0 + \dots + 0 = y_k$$

Hence Proved

Q no. - 2(a):-

Use the two Point forward difference formula with $h=0.1$ approximate the derivative of $f(x) = \frac{1}{x}$ at $x=2$

Sol:- As we know that

The two Point forward difference formula is

$$f'(x) \approx \frac{f(x+h) - f(x)}{h}$$

$$f'(x) \approx \frac{1/2.1 - 1/2}{0.1}$$

$$f'(x) \approx -0.2381 \quad \text{--- (1)}$$

The difference between this approximation and the correct derivative

$f'(x) = -x^{-2}$ at $x=2$ is the error

$$\Rightarrow 0.2381 - (-0.2500) \quad \text{--- (2)}$$

Compare error predicted formula which is given

$h^2 f''(2)/c$ for some c b/w $2 \leq c \leq 2.1$

Since

$f''(x) = 2x^{-3}$, the error

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$$(0.1)^3 \approx 0.0125 \text{ \& } \uparrow$$

$$(0.1)(2.1)^3$$

$$\approx 0.0108$$

However the information is usually in not available

According to Taylor Theorem

Now An Second formula

$$f(x+h) = f(x) + hf'(x) + \frac{h^2}{2} f''(c_1)(x) + \frac{h^3}{6} f'''(c_1)$$

$$\text{\& } f(x-h) = f(x) - hf'(x) + \frac{h^2}{2} f''(x) - \frac{h^3}{6} f'''(c_2)$$

where $x-h < c_2 < x < c_1 < x+h$

Subtracting the two equation give the Three points formula with an explicit error term

$$f'(x) = \frac{f(x+h) - f(x-h)}{2h} - \frac{h^2}{12} f'''(c_1) + \frac{h^2}{12} f'''(c_2)$$

Hence we will get

$$f'(x) = \frac{f(x+h) - f(x-h)}{2h} - \frac{h^2}{12} f'''(c_1) + \frac{h^2}{12} f'''(c_2)$$

Required Ans

Qno:- 2(b):-

Use Newton divided difference to find the Interpolating polynomials passing through the given points $(0,1), (2,2)$ & $(3,4)$

Sol:-

0	1		
		$\frac{1}{2}$	
2	2		$\frac{1}{2}$
		2	
3	3		

After down x & y Co.ordinates in separate Column,

Calculate the next Column,

$$\frac{2-1}{2-0} = \frac{1}{2}$$

$$2-0$$

$$\Rightarrow \frac{2-0}{3-0} \frac{1}{2}$$

$$3-0$$

$$\Rightarrow \frac{1}{2} \rightarrow \textcircled{1}$$

then

$$\Rightarrow \begin{array}{l} 4-2 \\ 3-2 \end{array}$$

$$\Rightarrow \begin{array}{|c|} \hline 2 \\ \hline \end{array} \rightarrow \textcircled{2}$$

after completing the divided difference table, the Co-efficient of the Polynomial are $1, 1/2, 1/2$ are as written

$$P(x) = 1 + \frac{1}{2}(x-0) + \frac{1}{2}(x-0)(x-2)$$

or

In nested form

$$P(x) = 1 + (x-0) \left(\frac{1}{2} + (x-2) \cdot \frac{1}{2} \right)$$

The base point for the nested form $x_1 = 0$ & $x_2 = 2$, then polynomial as

$$P(x) = 1 + \frac{1}{2}x + \frac{1}{2}x(x-2)$$

$$P(x) = \frac{1}{2}x^2 - \frac{1}{2}x + 1$$

Ans

is proved

Qno:- 3(a):

Solve the least square Problem

$$\begin{bmatrix} 1 & -4 \\ 2 & 3 \\ 2 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -3 \\ 15 \\ 9 \end{bmatrix}$$

Sol:- According to Given Condition

$$\begin{bmatrix} 1 & -4 \\ 2 & 3 \\ 2 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -3 \\ 15 \\ 9 \end{bmatrix}$$

But we know that

The normal equation is

$$A^T A x = A^T b$$

$$\begin{bmatrix} 9 & 6 \\ 6 & 29 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 45 \\ 75 \end{bmatrix} \text{ equation}$$

The solution of the normal equation

$\bar{x}_1 = 3.8$ & $\bar{x}_2 = 1.8$ the residual vector is

$$r = b - A\bar{x} = \begin{bmatrix} 3 \\ 15 \\ 9 \end{bmatrix} - \begin{bmatrix} 1 & -4 \\ 2 & 3 \\ 2 & 2 \end{bmatrix} \begin{bmatrix} 3.8 \\ 1.8 \end{bmatrix}$$

$$= \begin{bmatrix} -3 \\ 15 \\ 9 \end{bmatrix} - \begin{bmatrix} -3.4 \\ 13 \\ 11.2 \end{bmatrix} = \begin{bmatrix} 0.4 \\ 2 \\ -2.2 \end{bmatrix}$$

which has Euclidean norm $\|e\|_2$

$$\sqrt{(0.4)^2 + 2^2 + (-2.2)^2} \Rightarrow 3 \text{ Ans}$$

Qno: 3 (b)

Find the line that best fits the three data points $(t, y) = (1, 2), (-1, 1)$ & $(1, 3)$ in figure.

Sol:-

According to given figure

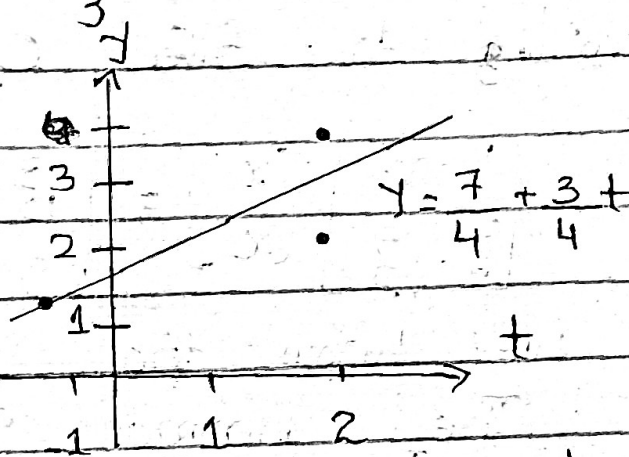


Fig 4.3 Best line example 4.3 One each of the data point lies above on, and below the best line

The model is $y = C_1 + C_2 t$ & the goal is to find the best C_1 & C_2 . Substitution of the point into the model yields

$$C_1 + C_2(1) = 2$$

$$C_1 + C_2(-1) = 1$$

$$C_1 + C_2(1) = 3$$

Or In Matrix form is given below

$$\begin{bmatrix} 1 & 1 \\ 1 & -1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} C_1 \\ C_2 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix}$$

Ans is
Proved