Inverse Interpolation

Compiled by

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What is Inverse Interpolation ?

Given (x₀,y₀), (x₁,y₁), (x_n,y_n), find the value of 'x' at a value of 'y' that is not given.



Interpolation: Lagrange formula

 We have been finding the value of y corresponding to a certain value of x from a given set of values of x and y by using the Lagrange formula given by

$$y_{g}=(y_{0})(L_{0}) + (y_{1})(L_{1}) + (y_{2})(L_{2}) + \dots + (Y_{n-1})(L_{n-1})$$
• $L_{0} = (x_{g} - x_{1}) (x_{g} - x_{2}) \dots (x_{g} - x_{n-1})/(x_{0} - x_{1}) (x_{0} - x_{2}) \dots (x_{0} - x_{n-1})$
• $L_{1} = (x_{g} - x_{0}) (x_{g} - x_{2}) \dots (x_{g} - x_{n-1})/(x_{1} - x_{0}) (x_{1} - x_{2}) \dots (x_{1} - x_{n-1})$
• $L_{2} = (x_{g} - x_{0}) (x_{g} - x_{1}) \dots (x_{g} - x_{n-1})/(x_{2} - x_{0}) (x_{2} - x_{1}) \dots (x_{2} - x_{n-1})$
• \dots
• $L_{n-1} = (x_{g} - x_{0}) (x_{g} - x_{1}) \dots (x_{g} - x_{n-2})/(x_{n-1} - x_{0}) (x_{n-1} - x_{1}) \dots (x_{n-1} - x_{n-2})$

Inverse Interpolation: Lagrange formula

- On the other hand, the process of estimating the value of x for a value of y is called inverse interpolation.
- When the values of y are unequally spaced, Lagrange's method is used
- and when the values of y are equally spaced, Newton's forward difference formula or iterative method can be used.

Inverse Interpolation: Lagrange formula...cont

 Lagrange's formula for inverse interpolation is used when we are required to find the value of x corresponding to a certain value of y from a given set of values of x and y. The formula is as follows

•
$$x_g = (x_0)(L_0) + (x_1)(L_1) + (x_2)(L_2) + \dots + (x_{n-1})(L_{n-1})$$

- $L_0 = (y_g y_1) (y_g y_2).... (y_g y_{n-1})/(y_0 y_1) (y_0 y_2) (y_0 y_{n-1})$
- $L_1 = (y_g y_0) (y_g y_2) \dots (y_g y_{n-1}) / (y_1 y_0) (y_1 y_2) \dots (y_1 y_{n-1})$
- $L_2 = (y_g y_0) (y_g y_1).... (y_g y_{n-1})/(y_2 y_0) (y_2 y_1) (y_2 y_{n-1})$
- •
- $L_{n-1} = (y_g y_0) (y_g y_1).... (y_g y_{n-2})/(y_{n-1} y_0) (y_{n-1} y_1) (y_{n-1} y_{n-2})$

Inverse Interpolation: Lagrange formula...cont

• Example: The following are co-ordinates of a set of points. Find x at y=2 using Lagrange formula

x	0	1	2	3
У	0	1	7	25

- Solution: In this case we have, $y_g = 2$
- $L_0 = (y_g y_1) (y_g y_2) (y_g y_3) / (y_0 y_1) (y_0 y_2) (y_0 y_3)$ =(2 - 1) (2 - 7) (2 - 25) / (0 - 1) (0 - 7) (0 - 25) = - 0.6571

Inverse Interpolation: Lagrange formula...cont

•
$$L_1 = (y_g - y_0) (y_g - y_2) (y_g - y_3) / (y_1 - y_0) (y_1 - y_2) (y_1 - y_3)$$

=(2 - 0) (2 - 7) (2 - 25) / (1 - 0) (1 - 7) (1 - 25)
= 1.5972

•
$$L_2 = (y_g - y_0) (y_g - y_1) (y_g - y_3) / (y_2 - y_0) (y_2 - y_1) (y_2 - y_3)$$

=(2 - 0) (2 - 1) (2 - 25) / (7 - 0) (7 - 1) (7 - 25)
= 0.0608

•
$$L_3 = (y_g - y_0) (y_g - y_1) (y_g - y_2) / (y_3 - y_0) (y_3 - y_1) (y_3 - y_2)$$

=(2 - 0) (2 - 1) (2 - 7) / (25 - 0) (25 - 1) (25 - 7)
= - 9.2592 x 10⁻⁴

$$x_{g} = (x_{0})(L_{0}) + (x_{1})(L_{1}) + (x_{2})(L_{2}) + (x_{3})(L_{3})$$

= (0)(- 0.6571) + (1)(1.5972) + (2)(0.0608) + (3)(- 9.2592 x 10⁻⁴)

$$x_g = 1.7160 \text{ at } y_g = 2$$

Problems on Inverse Interpolation

1. The following table gives the values of x and y.

x	1.2	2.1	2.8	4.1
У	4.2	6.8	9.8	13.4

Find the value of x corresponding to y=12 using suitable method.

Problems on Inverse Interpolation

2. For the given table find the value of x for f(x)=0.390

x	20	25	30	35
f(x)	0.342	0.423	0.5	0.65

Problems on Inverse Interpolation

3. The following data gives the values of y corresponding to certain values of x. Find the value of x when y=167.59789 by applying Lagrange's method.

x	1	2	5	7
У	1	12	117	317

Reference Books

1. Steven C. Chapra, Raymond P. Canale, Numerical Methods for Engineers, 4/e, Tata McGraw Hill Editions

2. Dr. B. S. Garewal, Numerical Methods in Engineering and Science, Khanna Publishers,.

3. Steven C. Chapra, Applied Numerical Methods with MATLAB for Engineers and Scientist, Tata Mc-Graw Hill Publishing Co-Ltd

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Thank You

Lagrange Method of Interpolation

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What is Interpolation ?

Given (x₀,y₀), (x₁,y₁), (x_n,y_n), find the value of 'y' at a value of 'x' that is not given.

Lagrange Interpolation

Lagrangian interpolating polynomial is given by

$$f_n(x) = \sum_{i=0}^n L_i(x) f(x_i)$$

where 'n' in $f_n(x)$ stands for the n^{th} order polynomial that approximates the function y = f(x)given at (n+1) data points as $(x_0, y_0), (x_1, y_1), \dots, (x_{n-1}, y_{n-1}), (x_n, y_n)$, and

$$L_i(x) = \prod_{\substack{j=0\\j\neq i}}^n \frac{x - x_j}{x_i - x_j}$$

 $L_i(x)$ is a weighting function that includes a product of (n-1) terms with terms of j = i omitted.

The Lagrange Polynomial: The Linear Case

The problem of determining a polynomial of degree one that passes through the distinct points

 (x_0, y_0) and (x_1, y_1)

is the same as approximating a function f for which

 $f(x_0) = y_0 \text{ and } f(x_1) = y_1$

by means of a first-degree polynomial interpolating, or agreeing with, the values of f at the given points.

Using this polynomial for approximation within the interval given by the endpoints is called polynomial interpolation.

The Lagrange Polynomial: The Linear Case ...cont

- Define the functions $L_0(x) = (x x_1)/(x_0 x_1) \text{ and } L_1(x) = (x x_0)/(x_1 x_0)$.
- The linear Lagrange interpolating polynomial though (x_0 , y_0) and (x_1 , y_1) is
- $P(x) = L_0(x)f(x_0) + L_1(x)f(x_1)$ =((x - x₁)/ (x₀ - x₁)) f(x₀) + ((x - x₀)/ (x₁ - x₀)) f(x₁)

The Lagrange Polynomial: The Linear Case ...cont

- Note that $L_0(x_0) = 1$, $L_0(x_1) = 0$, $L_1(x_0) = 0$, and $L_1(x_1) = 1$,
- which implies that

$$P(x_0) = 1 \cdot f(x_0) + 0 \cdot f(x_1) = f(x_0) = y_0$$

and

$$P(x_1) = 0 \cdot f(x_0) + 1 \cdot f(x_1) = f(x_1) = y_1.$$

 So P is the unique polynomial of degree at most 1 that passes through (x₀, y₀) and (x₁, y₁).

The Lagrange Polynomial: The Linear Case ... cont

- Example: Linear Interpolation
- Determine the linear Lagrange interpolating polynomial that passes through the points (2, 4) and (5, 1).
- Solution: In this case we have

$$\begin{split} L_0(x) &= (x-5)/(2-5) = -(1/3) (x-5) \text{ and} \\ L_1(x) &= (x-2)/(5-2) = (1/3) (x-2), \end{split}$$

• SO

$$P(x) = -(1/3) (x - 5) * 4 + (1/3) (x - 2) * 1$$

= -(4/3)x+(20/3)+(1/3)x-(2/3)
$$P(x) = -x + 6.$$

The Lagrange Polynomial: The Linear Case ...cont



• The linear Lagrange interpolating polynomial that passes through the points (2, 4) and (5, 1).

 To generalize the concept of linear interpolation, consider the construction of a polynomial of degree at most n that passes through the n + 1 points

$$(x_0, f(x_0)), (x_1, f(x_1)), \dots, (x_n, f(x_n)).$$

• Constructing the Degree n Polynomial We first construct, for each k = 0, 1, . . . , n, a function $L_{n,k}(x)$ with the property that $L_{n,k}(x_i) = 0$ when $i \neq k$ and $L_{n,k}(x_k) = 1$.

To satisfy L_{n,k} (x_i) = 0 for each i ≠ k requires that the numerator of L_{n,k} (x) contain the term

$$(x - x_0)(x - x_1) \cdots (x - x_{k-1})(x - x_{k+1}) \cdots (x - x_n).$$

- To satisfy L_{n,k} (x_k) = 1, the denominator of L_{n,k} (x) must be this same term but evaluated at x = x_k.
- Thus

$$L_{n,k}(x) = [(x - x_0) \cdots (x - x_{k-1})(x - x_{k+1}) \cdots (x - x_n)] / [(x_k - x_0) \cdots (x_k - x_{k-1})(x_k - x_{k+1}) \cdots (x_k - x_n)].$$



• Example: f(x) = (1/x)

(a) Use the numbers (called nodes) $x_0 = 2$, $x_1 = 2.75$ and $x_2 = 4$ to find the second Lagrange interpolating polynomial for f (x) = 1/x . (b) Use this polynomial to approximate f (3) = 1/3

- Part (a): Solution
- We first determine the coefficient polynomials L₀(x), L₁(x), and L₂(x):
- $L_0(x) = [(x 2.75)(x 4)] / [(2 2.5)(2 4)]$ = (2/3)[(x - 2.75)(x - 4)]
- $L_1(x) = [(x 2)(x 4)] / [(2.75 2)(2.75 4)]$ = -(16/15)[(x - 2)(x - 4)]
- $L_2(x) = [(x 2)(x 2.75)] / [(4 2)(4 2.5)]$ = (2/5)[(x - 2)(x - 2.75)]

- Also, since f(x) = (1/x):
- $f(x_0) = f(2) = 1/2$, $f(x_1) = f(2.75) = 4/11$, $f(x_2) = f(4) = \frac{1}{4}$
- Therefore, we obtain

 $P(x) = \sum_{k=0}^{2} (f(x_k)L_k(x))$

= (1/3)[(x - 2.75)(x - 4)] - (64/165)[(x - 2)(x - 4) + (1/10)[(x - 2)(x - 2.75)]

 $= (1/22)x^2 - (35/88) x + (49/44).$

(b) Use this polynomial to approximate f (3) = 1/3Part (b): Solution

- An approximation to f(3) = 1/3 is
- $f(3) \approx P(3) = (9/22) (105/88) + (49/44)$

=(29/88) ≈ 0.32955.



1. The velocity distribution of a fluid near a flat surface is given below

x	0.1	0.3	0.6	0.8
V	0.72	1.81	2.73	3.47

Where x is the distance from the surface (mm) and V is the velocity (mm/sec). Use Lagrange's interpolation polynomial

2. Using the following points, fit a polynomial using Lagrange's method and find the value of y at x=2.7

x	2.10	2.5	3.10	3.50
У	5.14	6.78	10.29	13.58

3. Find the polynomial f(x) by using Lagrange's interpolation formula and hence fit f(3) for the following series

x	0	1	2	5
У	2	3	12	147

4. Using Lagrange's formula, find a unique polynomial P(x) of degree2 or less and hence evaluate P(1.5)

x	1	3	4
У	1	27	54

5. Using suitable interpolation formula find a polynomial which passes the points

x	0	1	3	4
У	-12	0	6	12

6. Use Lagrange's method to fit a polynomial to the following points and find the value of y at x=1

x	-1	0	2	3
У	-8	3	1	12
Reference Books

1. Steven C. Chapra, Raymond P. Canale, Numerical Methods for Engineers, 4/e, Tata McGraw Hill Editions

2. Dr. B. S. Garewal, Numerical Methods in Engineering and Science, Khanna Publishers,.

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Thank You

Newton's Forward and Backward Difference Interpolation

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What is Interpolation ?

Given (x₀,y₀), (x₁,y₁), (x_n,y_n), find the value of 'y' at a value of 'x' that is not given.



Lagrange Interpolation Disadvantages

- The amount of computation required is large
- Interpolation for additional values of requires the same amount of effort as the first value (i.e. no part of the previous calculation can be used)
- When the number of interpolation points are changed (increased/decreased), the results of the previous computations can not be used
- Error estimation is difficult (at least may not be convenient)

Newton's Forward Interpolation

- Use Newton Interpolation which is based on developing difference tables for a given set of data points
- The Nth degree interpolating polynomial obtained by fitting N + 1 data points will be identical to that obtained using Lagrange formulae!
- Newton interpolation is simply *another* technique for obtaining the same interpolating polynomial as was obtained using the Lagrange formulae

• We assume equi-spaced points

- Forward differences are now defined as follows:
- $\Delta^0 f_i = f_i$ (Zeroth order forward difference) • $\Delta f_i = f_{i+1} - f_i$ (First order forward difference)
- $\Delta^2 f_i = \Delta f_{i+1} \Delta f_i$ (Second order forward difference) $\Delta^2 f_i = (f_{i+2} - f_{i+1}) - (f_{i+1} - f_i)$ $\Delta^2 f_i = f_{i+2} - 2f_{i+1} + f_i$

• $\Delta^3 f_i = \Delta^2 f_{i+1} - \Delta^2 f_i$ (Third order forward difference) $\Delta^3 f_i = (f_{i+3} - 2f_{i+2} + f_{i+1}) - (f_{i+2} - 2f_{i+1} + f_i)$ $\Delta^3 f_i = f_{i+3} - 3f_{i+2} + 3f_{i+1} + f_i$

•
$$\Delta^{k} f_{i} = \Delta^{k-1} f_{i+1} - \Delta^{k-1} f_{i}$$
 (kth order forward difference)

• Typically we set up a difference table

i	f_i	Δf_i	$\Delta^2 f_i$	$\Delta^3 f_i$	$\Delta^4 f_i$
0	f_o	$\Delta f_o = f_1 - f_o$	$\Delta^2 f_o = \Delta f_1 - \Delta f_o$	$\Delta^3 f_o = \Delta^2 f_1 - \Delta^2 f_o$	$\Delta^4 f_o = \Delta^3 f_1 - \Delta^3 f_o$
1	f_1	$\Delta f_1 = f_2 - f_1$	$\Delta^2 f_1 = \Delta f_2 - \Delta f_1$	$\Delta^3 f_1 = \Delta^2 f_2 - \Delta^2 f_1$	
2	f_2	$\Delta f_2 = f_3 - f_2$	$\Delta^2 f_2 = \Delta f_3 - \Delta f_2$		
3	f_3	$\Delta f_3 = f_4 - f_3$			
4	f_4				

- Note that to compute higher order differences in the tables, we take forward differences of previous order differences instead of using expanded formulae.
- The order of the differences that can be computed depends on how many total data points, x_{0} , are available
- N + 1 data points can develop up to Nth order forward differences

• Then put the values in the formula • $f_g = f_0 + u \Delta f_o + ((u(u-1)) / 2 !) \Delta^2 f_o + ((u(u-1) (u-2)) / 3 !) \Delta^3 f_o + ((u(u-1) (u-2) (u-3)) / 4 !) \Delta^4 f_o$

Where $u = ((x_g - x_0) / h)$ h = step size

Example: From the following table of yearly premium for policies maturity at coming ages, estimate the premiums for policies maturity at the age of 46 years.

Age (x)	45	50	55	60	65
Premium (y)	2.871	2.404	2.083	1.862	1.712

Solution: (1) Calculate the value of h and u

$$h = x_1 - x_0$$

= 55 - 45
= 5
$$u = ((x_g - x_0) / h)$$

= ((46 - 45) / 5)
= 0.2

(2) Prepare the Newton's Forward difference table

x	у	Δy _o	Δ²y _o	Δ³y _o	$\Delta^4 y_o$
45	2.871	-0.467	0.146	-0.046	0.017
50	2.404	-0.321	0.1	-0.029	
55	2.083	-0.221	0.071		
60	1.862	-0.15			
65	1.712				

(3) Calculate the value of
$$y_g$$
 at $x_g = 46$
 $y_g = y_0 + u \Delta y_o + ((u(u-1)) / 2 !) \Delta^2 y_o + ((u(u-1) (u-2)) / 3 !) \Delta^3 y_o + ((u(u-1) (u-2) (u-3)) / 4 !) \Delta^4 y_o$

 $y_g = 2.871 + (0.2)(-0.467) + ((0.2(0.2 - 1)) / 2 !) (0.146) + ((0.2(0.2 - 1)) (0.2 - 2)) / 3 !) (-0.046) + ((0.2(0.2 - 1) (0.2 - 2) (0.2 - 3)) / 4 !) (0.017)$

• $y_g = 2.871 - 0.0934 - 0.01168 - 2.208 \times 10^{-3} - 5.712 \times 10^{-4}$

 State the order of polynomial which might be suitable for following function. Calculate f(3.5) using forward difference formula

x	2	3	4	5	6	7	8	9
У	19	48	99	178	291	444	643	894

2. Find the value of y for x=0.5 for the following table of x, y values using Newton's forward difference formula

х	0	1	2	3	4
У	1	5	25	100	250

3. From the tabulated values of x and y given below prepare forward difference table. Find the polynomial passing through the points and estimate the value of y when x=1.5. Also find the slope of curve at x=1.5



4. Find the polynomial passing through the following points using Newton's forward difference formula and hence find y and dy/dx at x =0.5

х	0	1	2	3	4	5
у	1	1	7	25	61	12

5. Following is the table of square roots. Calculate the values of square root of 151 and 155 by using Newton's forward difference formula

x	0	1	3	4
У	-12	0	6	12

6. The following data are taken from the steam table. Find the pressure at t=142°C using Newton's forward difference formula

T (°C)	140	150	160	170	180
P (Kgf/cm ²)	3.685	4.854	6.302	8.076	10.225

7. The velocity distribution of a fluid near a flat surface is given below. Where x is the distance from the surface (cm) and V is the velocity (cm/sec). Using Newton's forward interpolation formula obtain the velocity at x=0.4, 0.4, 0.6 & 0.8

X	0.1	0.3	0.5	0.7	0.9
V	0.72	1.81	2.73	3.47	3.98

Newton's Backward Interpolation

• Newton backward interpolation is essentially the same as Newton forward interpolation except that backward differences are used

- Backward differences are now defined as follows:
- $\nabla^0 y_i = y_i$
- $\nabla y_i = y_i y_{i-1}$
- $\nabla^2 y_i = \nabla y_i \nabla y_{i-1}$
- $\nabla^{k} y_{i} = \nabla^{k-1} y_{i} \nabla^{k-1} y_{i-1}$

(Zeroth order forward difference)
(First order forward difference)
(Second order forward difference)
(kth order forward difference)

• Typically we set up a difference table

x	У	∇ y	∇ ² y	∇³y
x ₀	y _o			
x ₁	Y ₁	$\nabla y_1 = y_1 - y_0$		
x ₂	¥2	$\nabla y_2 = y_2 - y_1$	$\nabla^2 \mathbf{y}_2 = \nabla \mathbf{y}_2 - \nabla \mathbf{y}_1$	
x ₃	y ₃	$\nabla y_3 = y_3 - y_2$	$\nabla^2 \mathbf{y}_3 = \nabla \mathbf{y}_3 - \nabla \mathbf{y}_2$	$\nabla^3 \mathbf{y}_3 = \nabla^2 \mathbf{y}_3 - \nabla^2 \mathbf{y}_2$

- Then put the values in the formula
- $y_g = y_{n-1} u \nabla y_{n-1} + ((u(u-1)) / 2!) \nabla^2 y_{n-1} ((u(u-1) (u-2)) / 3!) \nabla^3 y_{n-1} + ((u(u-1) (u-2) (u-3)) / 4!) \nabla^4 y_{n-1}$

Where u= $((x_{n-1} - x_g) / h)$ h = step size

Example: For the following data using backward difference polynomial interpolate at x = 0.25

x	0.1	0.2	0.3	0.4	0.5
У	1.4	1.56	1.76	2.00	2.28

Solution: (1) Calculate the value of h and u

$$h = x_{1} - x_{0}$$

= 0.2 - 0.1
= 0.1
$$u = ((x_{n-1} - x_{g}) / h)$$

= ((0.5 - 0.25) / 0.1)
= 1.5

(2) Prepare the Newton's backward difference table

X	У	∇ y	$ abla^2 \mathbf{y}$	∇ ³ y	$ abla^4 \mathbf{y}$
0.1	1.4				
0.2	1.56	0.16			
0.3	1.76	0.2	0.04		
0.4	2.0	0.24	0.04	0	
0.5	2.28	0.28	0.04	0	0
	У _{п - 1}	∇ y _{n - 1}	$\nabla^2 y_{n-1}$	$\nabla^3 y_{n-1}$	$\nabla^4 y_{n-1}$

(3) Calculate the value of y_g at $x_g = 0.25$

- $y_g = y_{n-1} u \nabla y_{n-1} + ((u(u-1)) / 2!) \nabla^2 y_{n-1} ((u(u-1) (u-2)) / 3!) \nabla^3 y_{n-1} + ((u(u-1) (u-2) (u-3)) / 4!) \nabla^4 y_{n-1}$
- $y_g = 2.28 (1.5)(0.28) + ((1.5(1.5 1)) / 2 !) (0.04) 0 + 0$
- y_g = 1.655

Prepare the backward difference table for the given values of x and

X	0	2	4	6	8	10
У	2	6	8	9	11	15

Reference Books

1. Steven C. Chapra, Raymond P. Canale, Numerical Methods for Engineers, 4/e, Tata McGraw Hill Editions

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