



Approved by AICTE, New Delhi & Affiliated to Anna University, Chennai

1. From the following table

| x | x_0 | x_1 | x_2 | |
|---|-------|-------|-------|---|
| | 1 | 2 | 3 | 4 |
| y | -8 | -1 | 18 | |

Compute $y(1.5)$ & $y'(1)$ using Cubic spline.

Solu:

Here $h=1$, & $n=2$. Also assume $M_0=0$ & $M_2=0$

We have $M_{i-1} + 4M_i + M_{i+1} = \frac{6}{h^2} [y_{i-1} - 2y_i + y_{i+1}]$
for $i=1, 2, \dots, (n-1)$

From this

$$M_0 + 4M_1 + M_2 = 6 [y_0 - 2y_1 + y_2]$$
$$4M_1 = 6 [-8 - 2(-1) + 18] = 72$$
$$M_1 = 18$$

W.K.T $S(x) = \frac{1}{6h} [(x_i - x)^3 M_{i-1} + (x - x_{i-1})^3 M_i]$
 $+ \frac{1}{h} (x_i - x) [y_{i-1} - \frac{h^2}{6} M_{i-1}] + \frac{1}{h} (x - x_{i-1}) [y_i - \frac{h^2}{6} M_i]$

From (1), for $1 \leq x \leq 2$, putting $i=1$, we get

$$S(x) = \frac{1}{6h} [(x_1 - x)^3 M_0 + (x - x_0)^3 M_1] + \frac{1}{h} (x_1 - x) [y_0 - \frac{h^2}{6} M_0]$$
$$+ \frac{1}{h} (x - x_0) [y_1 - \frac{h^2}{6} M_1]$$
$$= \frac{1}{6} \{ 18 (x-1)^3 \} + (2-x) (-8) + [-(x-1) - (x-1)^3]$$
$$= \frac{1}{6} \{ 18 (x-1)^3 \} + (2-x) (-8) - 4(x-1)$$
$$= 3(x-1)^3 + 2x - 12$$
$$= 3x^3 - 9x^2 + 13x - 15$$

$\Rightarrow y(1.5) = \frac{45}{2}$ & $y' \approx S'(x) = 9(x-1)^2 + 4 \Rightarrow y'(1) = 4$.



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2) Using Cubic spline, find $y(0.5)$ by $y'(1)$ given

$M_0 = M_3 = 0$ and the table.

$$x \quad 0 \quad 1 \quad 2$$

$$y \quad -5 \quad -1 \quad 3$$

Solu: Here $h=1$, & $n=2$

we have,

$$M_{i-1} + 4M_i + M_{i+1} = \frac{6}{h^2} \{ y_{i-1} - 2y_i + y_{i+1} \}$$

for $i=1, 2, \dots, n-1$

$$\text{Putting } i=1 \quad M_0 + 4M_1 + M_2 = 6 \{ y_0 - 2y_1 + y_2 \}$$

$$= 6 \{ -5 - 2(-1) + 3 \} = 36$$

$$4M_1 = 36 \Rightarrow M_1 = 9.$$

We will derive the cubic spline in $[0,1]$

$$\text{W.K.T } S(x) = \frac{1}{6h} \{ (x_i - x)^3 M_{i-1} + (x - x_{i-1})^3 M_i \}$$

$$+ \frac{1}{h} (x_i - x) \left\{ y_{i-1} - \frac{h^2}{6} M_{i-1} \right\} + \frac{1}{h} (x - x_{i-1}) \left\{ y_i - \frac{h^2}{6} M_i \right\}$$

for $i=1, 2, 3, \dots, n$

$$\text{put } S(x) = \frac{1}{6} \{ (x_1 - x)^3 M_0 + (x - x_0)^3 M_1 \} + \frac{1}{1} (x_1 - x) \left\{ y_0 - \frac{h^2}{6} M_0 \right\}$$

$$+ \frac{1}{1} (x - x_0) \left\{ y_1 - \frac{h^2}{6} M_1 \right\}$$

$$= \frac{1}{6} \{ (1-x)^3 \cdot 0 + (x-0)^3 \cdot 9 \}$$

$$+ [(1-x)] \left[-5 - \frac{1}{6}(0) \right] + [(x-0)] \left[-1 - \frac{1}{6}(9) \right]$$

$$= \frac{1}{6} [9x^3] - 5(1-x) - \frac{33}{6} x$$

$$= \frac{3}{2} x^3 - \frac{x}{2} - 5, \quad \text{where } 0 \leq x \leq 1.$$

$$S(0.5) = \frac{3}{2} \left(\frac{1}{2} \right)^3 - \frac{1}{2} - 5 = -81/16$$

$$S'(x) = \frac{9}{2} x^2 - \frac{1}{2} \Rightarrow S'(1) \approx y'(1) = \frac{9}{2} - \frac{1}{2} = 4,$$