

*22 Divided differences. The divided difference of order $k > 1$ of $f(x)$ is defined by

$$f[a_1, \dots, a_k] = \frac{f[a_2, \dots, a_k] - f[a_1, \dots, a_{k-1}]}{a_k - a_1} \quad \text{with } f[a_1] = f(a_1)$$

(a) Prove that

$$f[a_1, \dots, a_k] = \sum_{i=1}^k \frac{f(a_i)}{(a_i - a_1) \cdots (a_i - a_{i-1})(a_i - a_{i+1}) \cdots (a_i - a_k)}$$

and thus deduce that the order of the arguments in a divided difference is immaterial.

(b) Use the data of Example 3.1 to generate a divided-difference table analogous to the difference table of Fig. 3.1.

(c) Show that

$$f[a_1, \dots, a_{k-1}, x] = f[a_1, \dots, a_k] + (x - a_k)f[a_1, \dots, a_k, x]$$

and use this result to derive the formula

$$f(x) = f[a_1] + (x - a_1)f[a_1, a_2] + (x - a_1)(x - a_2)f[a_1, a_2, a_3] \\ + \cdots + (x - a_1)(x - a_2) \cdots (x - a_{n-1})f[a_1, \dots, a_n] + E(x)$$

where

$$E(x) = p_n(x)f[a_1, \dots, a_n, x]$$

This formula is called *Newton's divided-difference interpolation formula*.

(d) Deduce from part (c) that $(x - a_k)f[a_1, \dots, a_n, x] \rightarrow 0$ as $x \rightarrow a_k$, $k = 1, \dots, n$.

(e) Use this result to show that this formula must be algebraically equivalent to the Lagrangian interpolation formula which uses the tabular points a_1, \dots, a_n . Thus deduce that

$$f[a_1, \dots, a_n, x] = \frac{1}{n!} f^{(n)}(\xi)$$

where ξ is in the interval spanned by a_1, \dots, a_n and x .

(f) Use the results of parts (c) and (e) to show that as $a_i \rightarrow a$, $i = 1, \dots, n$, the Newton divided-difference formula and therefore the Lagrangian formula are both equivalent to a Taylor series with remainder.

(g) Use Newton's divided-difference formula and the table of part (b) to approximate $\ln .60$. Compare the result with Example 3.1.

(h) When the tabular points are equally spaced, show that

$$f[a_1, \dots, a_k] = \frac{1}{(k-1)!h^{k-1}} \Delta^{k-1}f_1$$

and thus use part (c) to derive Newton's forward formula.



Numerical Calculus

Stefano De Marchi, Davide Poggiali



Numerical Calculus:

Numerical Calculus William Edmund Milne,2015-12-08 The calculus of finite differences is here treated thoroughly and clearly by one of the leading American experts in the field of numerical analysis and computation The theory is carefully developed and applied to illustrative examples and each chapter is followed by a set of helpful exercises The book is especially designed for the use of actuarial students statisticians applied mathematicians and any scientists forced to seek numerical solutions It presupposes only a knowledge of algebra analytic geometry trigonometry and elementary calculus The object is definitely practical for while numerical calculus is based on the concepts of pure mathematics it is recognized that the worker must produce a numerical result Originally published in 1949 The Princeton Legacy Library uses the latest print on demand technology to again make available previously out of print books from the distinguished backlist of Princeton University Press These editions preserve the original texts of these important books while presenting them in durable paperback and hardcover editions The goal of the Princeton Legacy Library is to vastly increase access to the rich scholarly heritage found in the thousands of books published by Princeton University Press since its founding in 1905

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Numerical Calculus William Edmund Milne,1949

Numerical Calculus D. James Benton,2018-03-28 Before the advent of sophisticated programs capable of performing calculus symbolically numerical differentiation and integration provided a means of solving seemingly intractable equations Numerical methods can still be an efficient means of solving many such problems but the real advantage of Numerical Calculus will always be in solving those problems that have no closed form solution and these are legion This book is filled with practical examples code and spreadsheets I trust you will find it useful I assume that you already have a command of analytical calculus and so I will jump right in to the numerical

[Numerical Methods for Fractional Calculus](#) Changpin Li,Fanhai Zeng,2015-05-19 Numerical Methods for Fractional Calculus presents numerical methods for fractional integrals and fractional derivatives finite difference methods for fractional ordinary differential equations FODEs and fractional partial differential equations FPDEs and finite element methods for FPDEs The book introduces the basic definitions and properties

Exercises of Numerical Calculus with Solutions in MATLAB/OCTAVE Stefano De Marchi,Davide Poggiali,2014

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Science Rolf Wuthrich, Carole El Ayoubi, 2025-05-22 Numerical Methods for Engineering and Data Science guides students in implementing numerical methods in engineering and in assessing their limitations and accuracy particularly using algorithms from the field of machine learning The textbook presents key principles building upon the fundamentals of engineering mathematics It explores classical techniques for solving linear and nonlinear equations computing definite integrals and differential equations Emphasis is placed on the theoretical underpinnings with an in depth discussion of the sources of errors and in the practical implementation of these using Octave Each chapter is supplemented with examples and exercises designed to reinforce the concepts and encourage hands on practice The second half of the book transitions into the realm of machine learning The authors introduce basic concepts and algorithms such as linear regression and classification As in the first part of this book a special focus is on the solid understanding of errors and practical implementation of the algorithms In particular the concepts of bias variance and noise are discussed in detail and illustrated with numerous examples This book will be of interest to students in all areas of engineering alongside mathematicians and scientists in industry looking to improve their knowledge of this important field

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Intelligent Numerical Methods: Applications to Fractional Calculus George A. Anastassiou, Ioannis K.

Argyros, 2015-12-07 In this monograph the authors present Newton type Newton like and other numerical methods which involve fractional derivatives and fractional integral operators for the first time studied in the literature All for the purpose to solve numerically equations whose associated functions can be also non differentiable in the ordinary sense That is among others extending the classical Newton method theory which requires usual differentiability of function Chapters are self contained and can be read independently and several advanced courses can be taught out of this book An extensive list of references is given per chapter The book s results are expected to find applications in many areas of applied mathematics stochastics computer science and engineering As such this monograph is suitable for researchers graduate students and seminars of the above subjects also to be in all science and engineering libraries [An Introduction to Numerical Methods and Analysis](#) James F. Epperson, 2021-07-21 The new edition of the popular introductory textbook on numerical approximation methods and mathematical analysis with a unique emphasis on real world application An Introduction to Numerical Methods and Analysis helps students gain a solid understanding of a wide range of numerical approximation methods for solving problems of mathematical analysis Designed for entry level courses on the subject this popular textbook

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Numerical Methods that Work Forman S. Acton, 1990 A commonsense approach to numerical algorithms for the solution of equations [Numerical Methods for Stochastic Partial Differential Equations with White Noise](#) Zhongqiang Zhang, George Em Karniadakis, 2017-09-01 This book covers numerical methods for stochastic partial differential equations with white noise using the framework of Wong Zakai approximation The book begins with some motivational and background material in the introductory chapters and is divided into three parts Part I covers numerical stochastic ordinary differential equations Here the authors start with numerical methods for SDEs with delay using the Wong Zakai approximation and finite difference in time Part II covers temporal white noise Here the authors consider SPDEs as PDEs driven by white noise where discretization of white noise Brownian motion leads to PDEs with smooth noise which can then be treated by numerical methods for PDEs In this part recursive algorithms based on Wiener chaos expansion and stochastic collocation methods are presented for linear stochastic advection diffusion reaction equations In addition stochastic Euler equations are exploited as an application of stochastic collocation methods where a numerical comparison with other integration methods in random space is made Part III covers spatial white noise Here the authors discuss numerical methods for nonlinear elliptic equations as well as other equations with additive noise Numerical methods for SPDEs with multiplicative noise are also discussed using the Wiener chaos expansion method In addition some SPDEs driven by non Gaussian white noise are discussed and some model reduction methods based on Wick Malliavin calculus are presented for generalized polynomial chaos expansion

methods Powerful techniques are provided for solving stochastic partial differential equations This book can be considered as self contained Necessary background knowledge is presented in the appendices Basic knowledge of probability theory and stochastic calculus is presented in Appendix A In Appendix B some semi analytical methods for SPDEs are presented In Appendix C an introduction to Gauss quadrature is provided In Appendix D all the conclusions which are needed for proofs are presented and in Appendix E a method to compute the convergence rate empirically is included In addition the authors provide a thorough review of the topics both theoretical and computational exercises in the book with practical discussion of the effectiveness of the methods Supporting Matlab files are made available to help illustrate some of the concepts further Bibliographic notes are included at the end of each chapter This book serves as a reference for graduate students and researchers in the mathematical sciences who would like to understand state of the art numerical methods for stochastic partial differential equations with white noise

C Programming and Numerical Methods for Physics Applications Dr Kamsali Nagaraja, Dr Susheela K L, 2026-02-24 C Programming and Numerical Methods for Physics Applications An Approach to Computational Methods in Physics by Kamsali Nagaraja and Susheela K L This book offers a clear and structured introduction to C programming and numerical methods tailored specifically for physics students It demonstrates how physical laws and mathematical models are transformed into practical computational algorithms using the C language Covering root finding numerical integration linear systems ordinary differential equations interpolation and least squares fitting the text connects each method to physically meaningful problems from mechanics oscillations decay and data analysis Emphasis is placed on stability convergence error estimation and interpretation of numerical results With well organized programs flowcharts and worked examples the book functions as both a classroom text and a computational laboratory guide Ideal for undergraduate and postgraduate students it equips readers with the skills needed to apply computational techniques confidently in modern physics research and applications

Numerical Methods for Engineering Karl F. Warnick, 2020-09-26 The revised and updated second edition of this textbook teaches students to create computer codes used to engineer antennas microwave circuits and other critical technologies for wireless communications and other applications of electromagnetic fields and waves Worked code examples are provided for MATLAB technical computing software

Numerical Methods S. Balachandra Rao, C. K. Shantha, 2004 The book discusses the important numerical methods which are frequently used in mathematical physical engineering and even biological sciences It will serve as an ideal textbook for the undergraduate and diploma courses The revised edition has a section on C and programs in C

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