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1. Numerical Differentiation

When for different values of the independent variable, the corresponding values of the function are known, then finding the differential coefficient of that function at any particular values of the independent variable is called numerical differentiation. Following some of the important point for proper selection of the interpolation formula.

(i) If the intervals of the variable are equal , then the function can be obtained by Newton Gregory formula.

(ii) If it is required to find the derivative of the function at a point near the beginning of a set of tabular values , Newton's Gregory forward (backward) formula should be used.

(iii) If the derivative at a point near the middle of the table, central difference formula be used.

(iv) If the values of the arguments are unequal spaced, Newton's divided difference formula should be used to represent the function.

Ex.1 Find first and second derivatives at x = 1.1 from the following table :

X	:	1	1.2	1.4	1.6	1.8	2.0
f(x)	:	0	.1280	.5440	1.2960	2.4320	4.00

Sol. According to the problem, the variable are equidistant and the value of the derivative of the function at x = 1.1 is desired, therefore here Newton's Gregory forward formula is preferred :

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UGC NET, GATE, CSIR NET, IIT-JAM, IBPS, CSAT/IAS, SLET, CTET, TIFR, NIMCET, JEST, JNU, ISM etc. **Table-1: Difference Table** Δ^2 Δ^3 Δ^4 f(x) Δ х 0.0000 1.0 .1280 1.2 0.1280 .2880 .4160 .0480 1.4 0.5440 0 .3360 .7520 .0480 1.6 1.2960 .3840 .0480 1.1360 1.8 2.4320 .4320 1.5680 2.0 4.000 Newton's Gregory forward formula is : f (a + xh) = f(a) + $C_1 \Delta f(a) + C_2 \Delta^2 f(a) + C_3 \Delta^2 f(a)$ $C_{3} \Delta^{3} f(a) + ...$ +2x 1 f (a) +... $= f(a) + x\Delta f(a) + \frac{x^2 - x}{2} \Delta^2 f(a) + \frac{x^2}{2}$...(1) Differentiating (1) twice w.r.t.x, hf' (a + xh) = $\Delta f(a) + \frac{2x-1}{2} \Delta^2 f(a) + \frac{3x^2 - 6x + 2}{6} \Delta^3 f(a)$...(2) $h^{2} f''(a + xh) = \Delta^{2} f(a) + (x - 1) \Delta^{3} f(a)$...(3) and Replacing a = 1, h = .2, x = 1/2 and substituting the desired differences from the tables, in (2) and (3) $(.2) f'(1.1) = 1280 + 0 + \frac{1}{6} \left(3 \times \frac{1}{4} - 6\frac{1}{2} + 2 \right) (.480) + 0 \quad \text{or} \quad f'(1.1) = .630$ $(.2)^{2}$ f"(1.1) = .2880 + $\left(\frac{1}{2} - 1\right)$ (.0480) + 0 = .2880 - .024 = .264 or, and f" (1.1) = 6.60

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Ex.2 Find (.04) from the following table :	
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x :	.01	.02	.03	.04	.05	.06	
f(x) :	.1023	.1047	.1071	.1096	.1122	.1148	

Sol. Here we have to determine the first derivative at x = .04 which is situated in the middle of the table and variable are also equidistant. Therefore here the use of Gauss's forward difference formula is preferred.

Take new variable $u = \frac{x - .04}{h}$

	Difference Table							
	x	и	$f(x) = y_u$	Δy_u	$\Delta^2 y_u$	$\Delta^3 y_{\mu}$	$\Delta^4 y_u$	$\Delta^5 y_u$
	.01	-3	.1023	0024				
	.02	-2	.1047	0021	0	0001		
	.03	1	.1071	(0)24	.0001		0001	0
	.04	0	.1096	.0025	.0001	0	0001	0
	.05	1	.1122	.0026	0	0001		
	.06	2	.1148	.0026				
Table-2								

Gauss's forward interpolation formula of new variable u is :

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